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A sharp inequality for multilinear singular integral operators with non-smooth kernels

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Changsha, 410082, P.R. China**Abstract**

In this paper, we establish a sharp inequality for some multilinear singular integral operators with non-smooth kernels. As an application, we obtain the weighted L^p -norm inequality and $L \log L$ -type inequality for the multilinear operators.

MSC: 42B20; 42B25**Keywords:** multi-linear operator; singular integral operator with non-smooth kernel; sharp inequality; BMO; A_p -weight

1 Definitions and results

As the development of singular integral operators and their commutators, multilinear singular integral operators have been well studied (see [1–6]). In this paper, we study some multilinear operator associated to the singular integral operators with non-smooth kernels as follows.

Definition 1 A family of operators D_t , $t > 0$, is said to be ‘approximations to the identity’ if, for every $t > 0$, D_t can be represented by the kernel $a_t(x, y)$ in the following sense:

$$D_t(f)(x) = \int_{\mathbb{R}^n} a_t(x, y) f(y) dy$$

for every $f \in L^p(\mathbb{R}^n)$ with $p \geq 1$, and $a_t(x, y)$ satisfies

$$|a_t(x, y)| \leq h_t(x, y) = Ct^{-n/2} s(|x - y|^2/t),$$

where s is a positive, bounded and decreasing function satisfying

$$\lim_{r \rightarrow \infty} r^{n+\epsilon} s(r^2) = 0$$

for some $\epsilon > 0$.

Definition 2 A linear operator T is called a singular integral operator with non-smooth kernel if T is bounded on $L^2(\mathbb{R}^n)$ and associated with a kernel $K(x, y)$ such that

$$T(f)(x) = \int_{\mathbb{R}^n} K(x, y) f(y) dy$$

for every continuous function f with compact support, and for almost all x not in the support of f .

(1) There exists an ‘approximation to the identity’ $\{B_t, t > 0\}$ such that TB_t has an associated kernel $k_t(x, y)$ and there exist $c_1, c_2 > 0$ so that

$$\int_{|x-y|>c_1t^{1/2}} |K(x, y) - k_t(x, y)| dx \leq c_2 \quad \text{for all } y \in R^n.$$

(2) There exists an ‘approximation to the identity’ $\{A_t, t > 0\}$ such that A_tT has an associated kernel $K_t(x, y)$ which satisfies

$$|K_t(x, y)| \leq c_4t^{-n/2} \quad \text{if } |x - y| \leq c_3t^{1/2},$$

and

$$|K(x, y) - K_t(x, y)| \leq c_4t^{\delta/2}|x - y|^{-n-\delta} \quad \text{if } |x - y| \geq c_3t^{1/2}$$

for some $c_3, c_4 > 0, \delta > 0$.

Let m_j be positive integers ($j = 1, \dots, l$), $m_1 + \dots + m_l = m$, and let b_j be functions on R^n ($j = 1, \dots, l$). Set, for $1 \leq j \leq m$,

$$R_{m_j+1}(b_j; x, y) = b_j(x) - \sum_{|\alpha| \leq m_j} \frac{1}{\alpha!} D^\alpha b_j(y)(x - y)^\alpha.$$

The multilinear operator associated to T is defined by

$$T^b(f)(x) = \int_{R^n} \frac{\prod_{j=1}^l R_{m_j+1}(b_j; x, y)}{|x - y|^m} K(x, y) f(y) dy.$$

Note that when $m = 0$, T^b is just the multilinear commutator of T and b_j (see [7]). However, when $m > 0$, T_b is a non-trivial generalization of the commutator. It is well known that multilinear operators are of great interest in harmonic analysis and have been widely studied by many authors (see [1–4]). Hu and Yang (see [8]) proved a variant sharp estimate for the multilinear singular integral operators. In [7], Pérez and Trujillo-Gonzalez proved a sharp estimate for the multilinear commutator when $b_j \in Osc_{expL^r_j}(R^n)$ and noted that $Osc_{expL^r_j} \subset BMO$. The main purpose of this paper is to prove a sharp function inequality for the multilinear singular integral operator with non-smooth kernel when $D^\alpha b_j \in BMO(R^n)$ for all α with $|\alpha| = m_j$. As an application, we obtain an L^p ($p > 1$) norm inequality and an $L \log L$ -type inequality for the multilinear operators. In [9–12], the boundedness of a singular integral operator with non-smooth kernel is obtained. In [13], the boundedness of the commutator associated to the singular integral operator with non-smooth kernel is obtained. Our works are motivated by these papers.

First, let us introduce some notations. Throughout this paper, Q denotes a cube of R^n with sides parallel to the axes. For any locally integrable function f , the sharp function of f is defined by

$$f^\#(x) = \sup_{Q \ni x} \frac{1}{|Q|} \int_Q |f(y) - f_Q| dy,$$

where, and in what follows, $f_Q = |Q|^{-1} \int_Q f(x) dx$. It is well known that (see [14, 15])

$$f^\#(x) \approx \sup_{Q \ni x} \inf_{c \in \mathbb{C}} \frac{1}{|Q|} \int_Q |f(y) - c| dy.$$

We say that f belongs to $BMO(\mathbb{R}^n)$ if $f^\#$ belongs to $L^\infty(\mathbb{R}^n)$ and $\|f\|_{BMO} = \|f^\#\|_{L^\infty}$. Let M be a Hardy-Littlewood maximal operator defined by

$$M(f)(x) = \sup_{Q \ni x} \frac{1}{|Q|} \int_Q |f(y)| dy.$$

For $k \in \mathbb{N}$, we denote by M^k the operator M iterated k times, i.e., $M^1(f)(x) = M(f)(x)$ and

$$M^k(f)(x) = M(M^{k-1}(f))(x) \quad \text{when } k \geq 2.$$

The sharp maximal function $M_A(f)$ associated with the ‘approximations to the identity’ $\{A_t, t > 0\}$ is defined by

$$M_A^\#(f)(x) = \sup_{Q \ni x} \frac{1}{|Q|} \int_Q |f(y) - A_{t_Q}(f)(y)| dy,$$

where $t_Q = l(Q)^2$ and $l(Q)$ denotes the side length of Q . For $0 < r < \infty$, we denote $M_A^\#(f)_r$ by

$$M_A^\#(f)_r = [M_A^\#(|f|^r)]^{1/r}.$$

Let Φ be a Young function and $\tilde{\Phi}$ be the complementary associated to Φ . For a function f , we denote the Φ -average by

$$\|f\|_{\Phi, Q} = \inf \left\{ \lambda > 0 : \frac{1}{|Q|} \int_Q \Phi \left(\frac{|f(y)|}{\lambda} \right) dy \leq 1 \right\}$$

and the maximal function associated to Φ by

$$M_\Phi(f)(x) = \sup_{Q \ni x} \|f\|_{\Phi, Q}.$$

The Young functions used in this paper are $\Phi(t) = t(1 + \log t)^r$ and $\tilde{\Phi}(t) = \exp(t^{1/r})$, the corresponding average and maximal functions are denoted by $\|\cdot\|_{L(\log L)^r, Q}$, $M_{L(\log L)^r}$ and $\|\cdot\|_{\exp L^{1/r}, Q}$, $M_{\exp L^{1/r}}$. Following [11, 12, 16], we know the generalized Hölder inequality

$$\frac{1}{|Q|} \int_Q |f(y)g(y)| dy \leq \|f\|_{\Phi, Q} \|g\|_{\tilde{\Phi}, Q}$$

and the following inequality, for $r, r_j \geq 1$, $j = 1, \dots, l$ with $1/r = 1/r_1 + \dots + 1/r_l$, and any $x \in \mathbb{R}^n$, $b \in BMO(\mathbb{R}^n)$,

$$\|f\|_{L(\log L)^{1/r}, Q} \leq M_{L(\log L)^{1/r}}(f) \leq CM_{L(\log L)^l}(f) \leq CM^{l+1}(f),$$

$$\|b - b_Q\|_{\exp L^r, Q} \leq C \|b\|_{BMO},$$

$$|b_{2^{k+1}Q} - b_{2Q}| \leq Ck \|b\|_{BMO}.$$

We denote the Muckenhoupt weights by A_p for $1 \leq p < \infty$ (see [14]).

We shall prove the following theorems.

Theorem 1 *If T is a singular integral operator with non-smooth kernel as given in Definition 2, let $D^\alpha b_j \in BMO(R^n)$ for all α with $|\alpha| = m_j$ and $j = 1, \dots, l$. Then there exists a constant $C > 0$ such that for any $f \in C_0^\infty(R^n)$, $0 < r < 1$ and $\tilde{x} \in R^n$,*

$$M_A^\#(T^b(f))_r(\tilde{x}) \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) M^{l+1}(f)(\tilde{x}).$$

Theorem 2 *If T is a singular integral operator with non-smooth kernel as given in Definition 2, let $D^\alpha b_j \in BMO(R^n)$ for all α with $|\alpha| = m_j$ and $j = 1, \dots, l$. Then T^b is bounded on $L^p(w)$ for any $1 < p < \infty$ and $w \in A_p$, that is,*

$$\|T^b(f)\|_{L^p(w)} \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) \|f\|_{L^p(w)}.$$

Theorem 3 *If T is a singular integral operator with non-smooth kernel as given in Definition 2, let $w \in A_1$, $D^\alpha b_j \in BMO(R^n)$ for all α with $|\alpha| = m_j$ and $j = 1, \dots, l$. Then there exists a constant $C > 0$ such that for all $\lambda > 0$,*

$$w(\{x \in R^n : |T^b(f)(x)| > \lambda\}) \leq C \int_{R^n} \frac{|f(x)|}{\lambda} \left[1 + \log^+ \left(\frac{|f(x)|}{\lambda} \right) \right]^l w(x) dx.$$

2 Proof of the theorem

To prove the theorems, we need the following lemma.

Lemma 1 (see [1]) *Let b be a function on R^n and $D^\alpha b \in L^q(R^n)$ for all α with $|\alpha| = m$ and some $q > n$. Then*

$$|R_m(b; x, y)| \leq C|x - y|^m \sum_{|\alpha|=m} \left(\frac{1}{|\tilde{Q}(x, y)|} \int_{\tilde{Q}(x, y)} |D^\alpha b(z)|^q dz \right)^{1/q},$$

where \tilde{Q} is the cube centered at x and having side length $5\sqrt{n}|x - y|$.

Lemma 2 ([14, p.485]) *Let $0 < p < q < \infty$ and for any function $f \geq 0$, we define that for $1/r = 1/p - 1/q$,*

$$\|f\|_{WL^q} = \sup_{\lambda > 0} \lambda |\{x \in R^n : f(x) > \lambda\}|^{1/q}, \quad N_{p,q}(f) = \sup_E \|f \chi_E\|_{L^p} / \|\chi_E\|_{L^r},$$

where the sup is taken for all measurable sets E with $0 < |E| < \infty$. Then

$$\|f\|_{WL^q} \leq N_{p,q}(f) \leq (q/(q-p))^{1/p} \|f\|_{WL^q}.$$

Lemma 3 (see [17]) *Let $r_j \geq 1$ for $j = 1, \dots, l$, we denote that $1/r = 1/r_1 + \dots + 1/r_l$. Then*

$$\frac{1}{|Q|} \int_Q |f_1(x) \cdots f_l(x)g(x)| dx \leq \|f\|_{\exp L^{r_1, Q}} \cdots \|f\|_{\exp L^{r_l, Q}} \|g\|_{L(\log L)^{1/r, Q}}.$$

Lemma 4 ([9, 10]) *Let T be a singular integral operator with non-smooth kernel as given in Definition 2. Then T is bounded on $L^p(\mathbb{R}^n)$ for every $1 < p < \infty$ and bounded from $L^1(\mathbb{R}^n)$ to $WL^1(\mathbb{R}^n)$.*

Lemma 5 (see [9, 12]) *For any $\gamma > 0$, there exists a constant $C > 0$ independent of γ such that*

$$|\{x \in \mathbb{R}^n : M(f)(x) > D\lambda, M_A^\#(f)(x) \leq \gamma\lambda\}| \leq C\gamma |\{x \in \mathbb{R}^n : M(f)(x) > \lambda\}|$$

for $\lambda > 0$, where D is a fixed constant which only depends on n . Thus

$$\|M(f)\|_{L^p} \leq C \|M_A^\#(f)\|_{L^p}$$

for every $f \in L^p(\mathbb{R}^n)$, $1 < p < \infty$.

Lemma 6 *Let $\{A_t, t > 0\}$ be an ‘approximation to the identity’ and $b \in BMO(\mathbb{R}^n)$. Then, for every $f \in L^p(\mathbb{R}^n)$, $p > 1$ and $\tilde{x} \in \mathbb{R}^n$,*

$$\sup_{Q \ni \tilde{x}} \frac{1}{|Q|} \int_Q |A_{t_Q}((b - b_Q)f)(x)| dx \leq C \|b\|_{BMO} M^2(f)(\tilde{x}),$$

where $t_Q = l(Q)^2$ and $l(Q)$ denotes the side length of Q .

Proof We write, for any cube Q with $\tilde{x} \in Q$,

$$\begin{aligned} \frac{1}{|Q|} \int_Q |A_{t_Q}((b - b_Q)f)(x)| dx &\leq \frac{1}{|Q|} \int_Q \int_{\mathbb{R}^n} h_{t_Q}(x, y) |(b(y) - b_Q)f(y)| dy dx \\ &\leq \frac{1}{|Q|} \int_Q \int_{2Q} h_{t_Q}(x, y) |(b(y) - b_Q)f(y)| dy dx \\ &\quad + \sum_{k=1}^{\infty} \frac{1}{|Q|} \int_Q \int_{2^{k+1}Q \setminus 2^kQ} h_{t_Q}(x, y) |(b(y) - b_Q)f(y)| dy dx \\ &= I_1 + I_2. \end{aligned}$$

We have, by the generalized Hölder inequality,

$$\begin{aligned} I_1 &\leq C \frac{1}{|Q| |2Q|} \int_Q \int_{2Q} |(b(y) - b_Q)f(y)| dy dx \\ &\leq C \|b - b_Q\|_{\exp L, 2Q} \|f\|_{L(\log L), 2Q} \\ &\leq C \|b\|_{BMO} M^2(f)(\tilde{x}). \end{aligned}$$

For I_2 , notice for $x \in Q$ and $y \in 2^{k+1}Q \setminus 2^kQ$, then $|x - y| \geq 2^{k-1}t_Q$ and $h_{t_Q}(x, y) \leq C \frac{s(2^{2(k-1)})}{|Q|}$, then

$$\begin{aligned} I_2 &\leq C \sum_{k=1}^{\infty} s(2^{2(k-1)}) \frac{1}{|Q|^2} \int_Q \int_{2^{k+1}Q} |(b(y) - b_Q)f(y)| dy dx \\ &\leq C \sum_{k=1}^{\infty} 2^{kn} s(2^{2(k-1)}) \frac{1}{|2^{k+1}Q|} \int_{2^{k+1}Q} |(b(y) - b_Q)f(y)| dy \end{aligned}$$

$$\begin{aligned} &\leq C \sum_{k=1}^{\infty} 2^{kn} s(2^{2(k-1)}) \|b - b_Q\|_{\exp L, 2^{k+1}Q} \|f\|_{L(\log L), 2^{k+1}Q} \\ &\leq C \sum_{k=1}^{\infty} 2^{(k-1)n} s(2^{2(k-1)}) \|b\|_{BMO} M^2(f)(\tilde{x}) \\ &\leq C \|b\|_{BMO} M^2(f)(\tilde{x}), \end{aligned}$$

where the last inequality follows from

$$\sum_{k=1}^{\infty} 2^{(k-1)n} s(2^{2(k-1)}) \leq C \sum_{k=1}^{\infty} 2^{-(k-1)\epsilon} < \infty$$

for some $\epsilon > 0$. This completes the proof. \square

Proof of Theorem 1 It suffices to prove for $f \in C_0^\infty(\mathbb{R}^n)$ and some constant C_0 that the following inequality holds:

$$\left(\frac{1}{|Q|} \int_Q | |T^b(f)(x)|^r - |A_{t_Q} T^b(f)(x)|^r | dx \right)^{1/r} \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) M^{l+1}(f)(x).$$

Without loss of generality, we may assume $l = 2$. Fix a cube $Q = Q(x_0, d)$ and $\tilde{x} \in Q$. Let $\tilde{Q} = 5\sqrt{n}Q$ and $\tilde{b}_j(x) = b_j(x) - \sum_{|\alpha|=m_j} \frac{1}{\alpha!} (D^\alpha b_j)_Q x^\alpha$, then $R_{m_j}(b_j; x, y) = R_{m_j}(\tilde{b}_j; x, y)$ and $D^\alpha \tilde{b}_j = D^\alpha b_j - (D^\alpha b_j)_Q$ for $|\alpha| = m_j$. We write, for $f = f \chi_{\tilde{Q}} + f \chi_{\mathbb{R}^n \setminus \tilde{Q}} = f_1 + f_2$,

$$\begin{aligned} T^b(f)(x) &= \int_{\mathbb{R}^n} \frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{b}_j; x, y)}{|x-y|^m} K(x, y) f(y) dy = \int_{\mathbb{R}^n} \frac{\prod_{j=1}^2 R_{m_j}(\tilde{b}_j; x, y)}{|x-y|^m} K(x, y) f_1(y) dy \\ &\quad - \sum_{|\alpha_1|=m_1} \frac{1}{\alpha_1!} \int_{\mathbb{R}^n} \frac{R_{m_2}(\tilde{b}_2; x, y) (x-y)^{\alpha_1} D^{\alpha_1} \tilde{b}_1(y)}{|x-y|^m} K(x, y) f_1(y) dy \\ &\quad - \sum_{|\alpha_2|=m_2} \frac{1}{\alpha_2!} \int_{\mathbb{R}^n} \frac{R_{m_1}(\tilde{b}_1; x, y) (x-y)^{\alpha_2} D^{\alpha_2} \tilde{b}_2(y)}{|x-y|^m} K(x, y) f_1(y) dy \\ &\quad + \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \frac{1}{\alpha_1! \alpha_2!} \int_{\mathbb{R}^n} \frac{(x-y)^{\alpha_1+\alpha_2} D^{\alpha_1} \tilde{b}_1(y) D^{\alpha_2} \tilde{b}_2(y)}{|x-y|^m} K(x, y) f_1(y) dy \\ &\quad + \int_{\mathbb{R}^n} \frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{b}_j; x, y)}{|x-y|^m} K(x, y) f_2(y) dy \\ &= T\left(\frac{\prod_{j=1}^2 R_{m_j}(\tilde{b}_j; x, \cdot)}{|x-\cdot|^m} f_1\right) - T\left(\sum_{|\alpha_1|=m_1} \frac{1}{\alpha_1!} \frac{R_{m_2}(\tilde{b}_2; x, \cdot) (x-\cdot)^{\alpha_1} D^{\alpha_1} \tilde{b}_1}{|x-\cdot|^m} f_1\right) \\ &\quad - T\left(\sum_{|\alpha_2|=m_2} \frac{1}{\alpha_2!} \frac{R_{m_1}(\tilde{b}_1; x, \cdot) (x-\cdot)^{\alpha_2} D^{\alpha_2} \tilde{b}_2}{|x-\cdot|^m} f_1\right) \\ &\quad + T\left(\sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \frac{1}{\alpha_1! \alpha_2!} \frac{(x-\cdot)^{\alpha_1+\alpha_2} D^{\alpha_1} \tilde{b}_1 D^{\alpha_2} \tilde{b}_2}{|x-\cdot|^m} f_1\right) \\ &\quad + T\left(\frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{b}_j; x, \cdot)}{|x-\cdot|^m} f_2\right) \end{aligned}$$

and

$$\begin{aligned}
 A_{tQ} T^b(f)(x) &= \int_{R^n} \frac{\prod_{j=1}^2 R_{m_j}(\tilde{b}_j; x, y)}{|x-y|^m} K_t(x, y) f_1(y) dy \\
 &\quad - \sum_{|\alpha_1|=m_1} \frac{1}{\alpha_1!} \int_{R^n} \frac{R_{m_2}(\tilde{b}_2; x, y)(x-y)^{\alpha_1} D^{\alpha_1} \tilde{b}_1(y)}{|x-y|^m} K_t(x, y) f_1(y) dy \\
 &\quad - \sum_{|\alpha_2|=m_2} \frac{1}{\alpha_2!} \int_{R^n} \frac{R_{m_1}(\tilde{b}_1; x, y)(x-y)^{\alpha_2} D^{\alpha_2} \tilde{b}_2(y)}{|x-y|^m} K_t(x, y) f_1(y) dy \\
 &\quad + \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \frac{1}{\alpha_1! \alpha_2!} \int_{R^n} \frac{(x-y)^{\alpha_1+\alpha_2} D^{\alpha_1} \tilde{b}_1(y) D^{\alpha_2} \tilde{b}_2(y)}{|x-y|^m} K_t(x, y) f_1(y) dy \\
 &\quad + \int_{R^n} \frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{b}_j; x, y)}{|x-y|^m} K_t(x, y) f_2(y) dy \\
 &= A_{tQ} T\left(\frac{\prod_{j=1}^2 R_{m_j}(\tilde{b}_j; x, \cdot)}{|x-\cdot|^m} f_1\right) \\
 &\quad - A_{tQ} T\left(\sum_{|\alpha_1|=m_1} \frac{1}{\alpha_1!} \frac{R_{m_2}(\tilde{b}_2; x, \cdot)(x-\cdot)^{\alpha_1} D^{\alpha_1} \tilde{b}_1}{|x-\cdot|^m} f_1\right) \\
 &\quad - A_{tQ} T\left(\sum_{|\alpha_2|=m_2} \frac{1}{\alpha_2!} \frac{R_{m_1}(\tilde{b}_1; x, \cdot)(x-\cdot)^{\alpha_2} D^{\alpha_2} \tilde{b}_2}{|x-\cdot|^m} f_1\right) \\
 &\quad + A_{tQ} T\left(\sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \frac{1}{\alpha_1! \alpha_2!} \frac{(x-\cdot)^{\alpha_1+\alpha_2} D^{\alpha_1} \tilde{b}_1 D^{\alpha_2} \tilde{b}_2}{|x-\cdot|^m} f_1\right) \\
 &\quad + A_{tQ} T\left(\frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{b}_j; x, \cdot)}{|x-\cdot|^m} f_2\right),
 \end{aligned}$$

then

$$\begin{aligned}
 &\left[\frac{1}{|Q|} \int_Q \left| |T^b(f)(x)|^r - |A_{tQ} T^b(f)(x)|^r \right| dx \right]^{1/r} \\
 &\leq \left[\frac{1}{|Q|} \int_Q |T^b(f)(x) - A_{tQ} T^b(f)(x)|^r dx \right]^{1/r} \\
 &\leq \left[\frac{C}{|Q|} \int_Q \left| T\left(\frac{\prod_{j=1}^2 R_{m_j}(\tilde{b}_j; x, \cdot)}{|x-\cdot|^m} f_1\right) \right|^r dx \right]^{1/r} \\
 &\quad + \left[\frac{C}{|Q|} \int_Q \left| T\left(\sum_{|\alpha_1|=m_1} \frac{R_{m_2}(\tilde{b}_2; x, \cdot)(x-\cdot)^{\alpha_1} D^{\alpha_1} \tilde{b}_1}{|x-\cdot|^m} f_1\right) \right|^r dx \right]^{1/r} \\
 &\quad + \left[\frac{C}{|Q|} \int_Q \left| T\left(\sum_{|\alpha_2|=m_2} \frac{R_{m_1}(\tilde{b}_1; x, \cdot)(x-\cdot)^{\alpha_2} D^{\alpha_2} \tilde{b}_2}{|x-\cdot|^m} f_1\right) \right|^r dx \right]^{1/r} \\
 &\quad + \left[\frac{C}{|Q|} \int_Q \left| T\left(\sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \int_Q \frac{(x-\cdot)^{\alpha_1+\alpha_2} D^{\alpha_1} \tilde{b}_1 D^{\alpha_2} \tilde{b}_2}{|x-\cdot|^m} f_1\right) \right|^r dx \right]^{1/r} \\
 &\quad + \left[\frac{C}{|Q|} \int_Q \left| A_{tQ} T\left(\frac{\prod_{j=1}^2 R_{m_j}(\tilde{b}_j; x, \cdot)}{|x-\cdot|^m} f_1\right) \right|^r dx \right]^{1/r}
 \end{aligned}$$

$$\begin{aligned}
 & + \left[\frac{C}{|Q|} \int_Q \left| A_{t_Q} T \left(\sum_{|\alpha_1|=m_1} \frac{1}{\alpha_1!} \frac{R_{m_2}(\tilde{b}_2; x, \cdot)(x - \cdot)^{\alpha_1} D^{\alpha_1} \tilde{b}_1}{|x - \cdot|^m} f_1 \right) \right|^r dx \right]^{1/r} \\
 & + \left[\frac{C}{|Q|} \int_Q \left| A_{t_Q} T \left(\sum_{|\alpha_2|=m_2} \frac{1}{\alpha_2!} \frac{R_{m_1}(\tilde{b}_1; x, \cdot)(x - \cdot)^{\alpha_2} D^{\alpha_2} \tilde{b}_2}{|x - \cdot|^m} f_1 \right) \right|^r dx \right]^{1/r} \\
 & + \left[\frac{C}{|Q|} \int_Q \left| A_{t_Q} T \left(\sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \frac{1}{\alpha_1! \alpha_2!} \frac{(x - \cdot)^{\alpha_1 + \alpha_2} D^{\alpha_1} \tilde{b}_1 D^{\alpha_2} \tilde{b}_2}{|x - \cdot|^m} f_1 \right) \right|^r dx \right]^{1/r} \\
 & + \left[\frac{C}{|Q|} \int_Q \left| (T - A_{t_Q} T) \left(\frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{b}_j; x, \cdot)}{|x - \cdot|^m} f_2 \right) \right|^r dx \right]^{1/r} \\
 & := I_1 + I_2 + I_3 + I_4 + I_5 + I_6 + I_7 + I_8 + I_9.
 \end{aligned}$$

Now, let us estimate $I_1, I_2, I_3, I_4, I_5, I_6, I_7, I_8$ and I_9 , respectively. First, for $x \in Q$ and $y \in \tilde{Q}$, by Lemma 1, we get

$$R_m(\tilde{b}_j; x, y) \leq C|x - y|^m \sum_{|\alpha_j|=m} \|D^{\alpha_j} b_j\|_{BMO},$$

by Lemma 2 and the weak type (1, 1) of T (Lemma 4), we obtain

$$\begin{aligned}
 I_1 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) \left(\frac{1}{|Q|} \int_{R^n} |T(f_1)(x)|^r dx \right)^{1/r} \\
 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) |Q|^{-1} \frac{\|T(f_1)\chi_Q\|_{L^r}}{|Q|^{1/r-1}} \\
 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) |Q|^{-1} \|T(f_1)\|_{WL^1} \\
 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) |\tilde{Q}|^{-1} \|f_1\|_{L^1} \\
 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) M(f)(\tilde{x}).
 \end{aligned}$$

For I_2 , we get, by Lemma 2 and the generalized Hölder inequality,

$$\begin{aligned}
 I_2 & \leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} b_2\|_{BMO} \sum_{|\alpha_1|=m_1} \left(\frac{1}{|Q|} \int_{R^n} |T(D^{\alpha_1} \tilde{b}_1 f_1)(x)|^r dx \right)^{1/r} \\
 & \leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} b_2\|_{BMO} \sum_{|\alpha_1|=m_1} |Q|^{-1} \frac{\|T(D^{\alpha_1} \tilde{b}_1 f_1)\chi_Q\|_{L^r}}{|Q|^{1/r-1}} \\
 & \leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} b_2\|_{BMO} \sum_{|\alpha_1|=m_1} |Q|^{-1} \|T(D^{\alpha_1} \tilde{b}_1 f_1)\|_{WL^1} \\
 & \leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} b_2\|_{BMO} \sum_{|\alpha_1|=m_1} |\tilde{Q}|^{-1} \|D^{\alpha_1} \tilde{b}_1 f_1\|_{L^1}
 \end{aligned}$$

$$\begin{aligned} &\leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} b_2\|_{BMO} \sum_{|\alpha_1|=m_1} \|D^{\alpha_1} b_1 - (D^{\alpha} b_1)_{\tilde{Q}}\|_{\exp L, \tilde{Q}} \|f\|_{L(\log L), \tilde{Q}} \\ &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) M^2(f)(\tilde{x}). \end{aligned}$$

For I_3 , similar to the proof of I_2 , we get

$$I_3 \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^{\alpha} b_j\|_{BMO} \right) M^2(f)(\tilde{x}).$$

Similarly, for I_4 , taking $r, r_1, r_2 \geq 1$ such that $1/r = 1/r_1 + 1/r_2$, we obtain, by Lemma 3 and the generalized Hölder inequality,

$$\begin{aligned} I_4 &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \left(\frac{1}{|Q|} \int_{R^n} |T(D^{\alpha_1} \tilde{b}_1 D^{\alpha_2} \tilde{b}_2 f_1)(x)|^r dx \right)^{1/r} \\ &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} |Q|^{-1} \frac{\|T(D^{\alpha_1} \tilde{b}_1 D^{\alpha_2} \tilde{b}_2 f_1)\chi_Q\|_{L^r}}{|Q|^{1/r-1}} \\ &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} |Q|^{-1} \|T(D^{\alpha_1} \tilde{b}_1 D^{\alpha_2} \tilde{b}_2 f_1)\|_{WL^1} \\ &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} |Q|^{-1} \|D^{\alpha_1} \tilde{b}_1 D^{\alpha_2} \tilde{b}_2 f_1\|_{L^1} \\ &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \prod_{j=1}^2 \|D^{\alpha_j} b_j - (D^{\alpha_j} b_j)_{\tilde{Q}}\|_{\exp L^{r_j}, \tilde{Q}} \cdot \|f\|_{L(\log L)^{1/r}, \tilde{Q}} \\ &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^{\alpha} b_j\|_{BMO} \right) M^3(f)(\tilde{x}). \end{aligned}$$

For I_5, I_6, I_7 and I_8 , by Lemma 6, we get

$$\begin{aligned} I_5 + I_6 + I_7 + I_8 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) \frac{1}{|Q|} \int_Q |A_{t_Q} T(f_1)(x)| dx \\ &\quad + C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} b_2\|_{BMO} \sum_{|\alpha_1|=m_1} \frac{1}{|Q|} \int_Q |A_{t_Q} T(D^{\alpha_1} \tilde{b}_1 f_1)(x)| dx \\ &\quad + C \sum_{|\alpha_1|=m_1} \|D^{\alpha_1} b_1\|_{BMO} \sum_{|\alpha_2|=m_2} \frac{1}{|Q|} \int_Q |A_{t_Q} T(D^{\alpha_2} \tilde{b}_2 f_1)(x)| dx \\ &\quad + C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \frac{1}{|Q|} \int_Q |A_{t_Q} T(D^{\alpha_1} \tilde{b}_1 D^{\alpha_2} \tilde{b}_2 f_1)(x)| dx \\ &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^{\alpha} b_j\|_{BMO} \right) M^3(f)(\tilde{x}). \end{aligned}$$

For I_9 , we write

$$\begin{aligned}
 & (T - A_{t_Q} T) \left(\frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{b}_j; x, \cdot)}{|x - \cdot|^m} f_2 \right) \\
 &= \int_{R^n} \frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{b}_j; x, y)}{|x - y|^m} (K(x, y) - K_t(x, y)) f_2(y) dy \\
 &= \int_{R^n} \frac{\prod_{j=1}^2 R_{m_j}(\tilde{b}_j; x, y)}{|x - y|^m} (K(x, y) - K_t(x, y)) f_2(y) dy \\
 &\quad - \sum_{|\alpha_1|=m_1} \frac{1}{\alpha_1!} \int_{R^n} \frac{D^{\alpha_1} \tilde{b}_1(y) (x - y)^{\alpha_1} R_{m_2}(\tilde{b}_2; x, y)}{|x - y|^m} (K(x, y) - K_t(x, y)) f_2(y) dy \\
 &\quad - \sum_{|\alpha_2|=m_2} \frac{1}{\alpha_2!} \int_{R^n} \frac{D^{\alpha_2} \tilde{b}_2(y) (x - y)^{\alpha_2} R_{m_1}(\tilde{b}_1; x, y)}{|x - y|^m} (K(x, y) - K_t(x, y)) f_2(y) dy \\
 &\quad + \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \frac{1}{\alpha_1! \alpha_2!} \int_{R^n} \frac{D^{\alpha_1} \tilde{b}_1(y) D^{\alpha_2} \tilde{b}_2(y) (x - y)^{\alpha_1 + \alpha_2}}{|x - y|^m} (K(x, y) - K_t(x, y)) f_2(y) dy \\
 &= I_9^{(1)} + I_9^{(2)} + I_9^{(3)} + I_9^{(4)}.
 \end{aligned}$$

By Lemma 1 and the following inequality (see [15])

$$|b_{Q_1} - b_{Q_2}| \leq C \log(|Q_2|/|Q_1|) \|b\|_{BMO} \quad \text{for } Q_1 \subset Q_2,$$

we know that for $x \in Q$ and $y \in 2^{k+1}\tilde{Q} \setminus 2^k\tilde{Q}$,

$$\begin{aligned}
 |R_m(\tilde{b}; x, y)| &\leq C|x - y|^m \sum_{|\alpha|=m} (\|D^\alpha b\|_{BMO} + |(D^\alpha b)_{\tilde{Q}(x,y)} - (D^\alpha b)_{\tilde{Q}}|) \\
 &\leq Ck|x - y|^m \sum_{|\alpha|=m} \|D^\alpha b\|_{BMO}.
 \end{aligned}$$

Note that $|x - y| \geq d = t^{1/2}$ and $|x - y| \sim |x_0 - y|$ for $x \in Q$ and $y \in R^n \setminus \tilde{Q}$. By the conditions on K and K_t , we obtain

$$\begin{aligned}
 |I_9^{(1)}| &= \sum_{k=0}^{\infty} \int_{2^{k+1}\tilde{Q} \setminus 2^k\tilde{Q}} \frac{\prod_{j=1}^2 |R_{m_j}(\tilde{b}_j; x, y)|}{|x - y|^m} |K(x, y) - K_t(x, y)| |f(y)| dy \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha b_j\|_{BMO} \right) \sum_{k=0}^{\infty} \int_{2^{k+1}\tilde{Q} \setminus 2^k\tilde{Q}} k^2 \frac{d^\delta}{|x_0 - y|^{n+\delta}} |f(y)| dy \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha b_j\|_{BMO} \right) \sum_{k=1}^{\infty} k^2 2^{-\delta k} \frac{1}{|2^k\tilde{Q}|} \int_{2^k\tilde{Q}} |f(y)| dy \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha b_j\|_{BMO} \right) M(f)(\tilde{x}).
 \end{aligned}$$

For $I_9^{(2)}$, we get, by the generalized Hölder inequality,

$$\begin{aligned} |I_9^{(2)}| &\leq C \left(\sum_{|\alpha_2|=m_2} \|D^{\alpha_2} b_2\|_{BMO} \right) \sum_{|\alpha_1|=m_1} \sum_{k=0}^{\infty} \int_{2^{k+1}\tilde{Q} \setminus 2^k\tilde{Q}} \frac{kd^\delta}{|x_0 - y|^{n+\delta}} |D^{\alpha_1} \tilde{b}_1(y)| |f(y)| dy \\ &\leq C \left(\sum_{|\alpha_2|=m_2} \|D^{\alpha_2} b_2\|_{BMO} \right) \\ &\quad \times \sum_{|\alpha_1|=m_1} \sum_{k=1}^{\infty} k 2^{-\delta k} \|D^{\alpha_1} b_1 - (D^{\alpha_1} b_1)_{\tilde{Q}}\|_{\exp L, 2^k \tilde{Q}} \|f\|_{L(\log L), 2^k \tilde{Q}} \\ &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha b_j\|_{BMO} \right) M^2(f)(\tilde{x}). \end{aligned}$$

Similarly,

$$|I_9^{(3)}| \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha b_j\|_{BMO} \right) M^2(f)(\tilde{x}).$$

For $I_9^{(4)}$, taking $r, r_1, r_2 \geq 1$ such that $1/r = 1/r_1 + 1/r_2$, by Lemma 3 and the generalized Hölder inequality, we get

$$\begin{aligned} |I_9^{(4)}| &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \sum_{k=0}^{\infty} \int_{2^{k+1}\tilde{Q} \setminus 2^k\tilde{Q}} \frac{d^\delta}{|x_0 - y|^{n+\delta}} |D^{\alpha_1} \tilde{b}_1(y)| |D^{\alpha_2} \tilde{b}_2(y)| |f(y)| dy \\ &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \sum_{k=1}^{\infty} \prod_{j=1}^2 \|D^{\alpha_j} b_j - (D^{\alpha_j} b_j)_{\tilde{Q}}\|_{\exp L^{r_j}, 2^k \tilde{Q}} \|f\|_{L(\log L)^{1/r}, 2^k \tilde{Q}} \\ &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha b_j\|_{BMO} \right) M^3(f)(\tilde{x}). \end{aligned}$$

Thus

$$|I_5| \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha b_j\|_{BMO} \right) M^3(f)(\tilde{x}).$$

This completes the proof of Theorem 1. □

By Theorem 1 and the $L^p(w)$ -boundedness of M^{l+1} , we may obtain the conclusions of Theorem 2. By Theorem 1 and [16, 17], we may obtain the conclusions of Theorem 3.

3 Applications

In this section we shall apply Theorems 1, 2 and 3 of the paper to the holomorphic functional calculus of linear elliptic operators. First, we review some definitions regarding the holomorphic functional calculus (see [9]). Given $0 \leq \theta < \pi$, define

$$S_\theta = \{z \in \mathbb{C} : |\arg(z)| \leq \theta\} \cup \{0\}$$

and its interior by S_θ^0 . Set $\tilde{S}_\theta = S_\theta \setminus \{0\}$. A closed operator L on some Banach space E is said to be of type θ if its spectrum $\sigma(L) \subset S_\theta$ and if for every $\nu \in (\theta, \pi]$, there exists a constant C_ν such that

$$|\eta| \|(\eta I - L)^{-1}\| \leq C_\nu, \quad \eta \notin \tilde{S}_\theta.$$

For $\nu \in (0, \pi]$, let

$$H_\infty(S_\mu^0) = \{f : S_\mu^0 \rightarrow \mathbb{C} : f \text{ is holomorphic and } \|f\|_{L^\infty} < \infty\},$$

where $\|f\|_{L^\infty} = \sup\{|f(z)| : z \in S_\mu^0\}$. Set

$$\Psi(S_\mu^0) = \left\{ g \in H_\infty(S_\mu^0) : \exists s > 0, \exists c > 0 \text{ such that } |g(z)| \leq c \frac{|z|^s}{1 + |z|^{2s}} \right\}.$$

If L is of type θ and $g \in H_\infty(S_\mu^0)$, we define $g(L) \in L(E)$ by

$$g(L) = -(2\pi i)^{-1} \int_\Gamma (\eta I - L)^{-1} g(\eta) d\eta,$$

where Γ is the contour $\{\xi = re^{\pm i\phi} : r \geq 0\}$ parameterized clockwise around S_θ with $\theta < \phi < \mu$. If, in addition, L is one-to-one and has a dense range, then, for $f \in H_\infty(S_\mu^0)$,

$$f(L) = [h(L)]^{-1} (fh)(L),$$

where $h(z) = z(1+z)^{-2}$. L is said to have a bounded holomorphic functional calculus on the sector S_μ if

$$\|g(L)\| \leq N \|g\|_{L^\infty}$$

for some $N > 0$ and for all $g \in H_\infty(S_\mu^0)$.

Now, let L be a linear operator on $L^2(\mathbb{R}^n)$ with $\theta < \pi/2$ so that $(-L)$ generates a holomorphic semigroup e^{-zL} , $0 \leq |\arg(z)| < \pi/2 - \theta$. Applying Theorem 6 of [9], we get the following.

Theorem 4 *Assume the following conditions are satisfied:*

(i) *The holomorphic semigroup e^{-zL} , $0 \leq |\arg(z)| < \pi/2 - \theta$ is represented by the kernels $a_z(x, y)$ which satisfy, for all $\nu > \theta$, an upper bound*

$$|a_z(x, y)| \leq c_\nu h_{|z|}(x, y)$$

for $x, y \in \mathbb{R}^n$, and $0 \leq |\arg(z)| < \pi/2 - \theta$, where $h_t(x, y) = Ct^{-n/2} s(|x-y|^2/t)$ and s is a positive, bounded and decreasing function satisfying

$$\lim_{r \rightarrow \infty} r^{n+\epsilon} s(r^2) = 0.$$

(ii) *The operator L has a bounded holomorphic functional calculus in $L^2(\mathbb{R}^n)$, that is, for all $\nu > \theta$ and $g \in H_\infty(S_\mu^0)$, the operator $g(L)$ satisfies*

$$\|g(L)f\|_{L^2} \leq c_\nu \|g\|_{L^\infty} \|f\|_{L^2}.$$

Then, for $D^\alpha b_j \in BMO(\mathbb{R}^n)$ for all α with $|\alpha| = m_j$ and $j = 1, \dots, l$, the multilinear operator $g(L)^b$ associated to $g(L)$ and b_j satisfies:

(a) *For $0 < r < 1$ and $\tilde{x} \in \mathbb{R}^n$,*

$$M_A^\#(g(L)^b(f))_r(\tilde{x}) \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) M^{l+1}(f)(\tilde{x});$$

(b) *$g(L)^b$ is bounded on $L^p(w)$ for any $1 < p < \infty$ and $w \in A_p$, that is,*

$$\|g(L)^b(f)\|_{L^p(w)} \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} b_j\|_{BMO} \right) \|f\|_{L^p(w)};$$

(c) *There exists a constant $C > 0$ such that for all $\lambda > 0$ and $w \in A_1$,*

$$w(\{x \in \mathbb{R}^n : |g(L)^b(f)(x)| > \lambda\}) \leq C \int_{\mathbb{R}^n} \frac{|f(x)|}{\lambda} \left[1 + \log^+ \left(\frac{|f(x)|}{\lambda} \right) \right]^l w(x) dx.$$

Competing interests

The authors declare that they have no competing interests.

Authors' contributions

The authors completed the paper together. They also read and approved the final manuscript.

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