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On weighted norm inequalities for the maximal function

by

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Abstract. We give a refinement of a lemma of C. Fefferman and E. Stein, and we show an application to weighted norm inequalities.

The lemma of C. Fefferman and E. Stein given in [3], p. 111, states that

$$(1) \quad \int_{\mathbb{R}^n} Mf(x)^p g(x) dx \leq C \int_{\mathbb{R}^n} f(x)^p Mg(x) dx,$$

where $1 < p < \infty$, M is the Hardy-Littlewood maximal function, and f and g are positive measurable functions.

In this note we show that by restricting the radius in the definition of the maximal function a similar inequality holds. This inequality can be used as a substitute for (1) in weighted norm inequalities when the assumption $Mg < \infty$ cannot be made.

LEMMA. Let f be a measurable function and define

$$\tilde{f}(x) = \sup_{r < (|x|+1)/2} \frac{1}{|B_r(x)|} \int_{B_r(x)} |f(t)| dt,$$

where $B_r(x)$ is the ball of center x and radius r , and

$$\tilde{f}(x) = \sup_{\substack{x \in B_r \\ r < |x|+1}} \frac{1}{|B_r|} \int_{B_r} |f(t)| dt,$$

where B_r is a ball of radius r . If $g > 0$ almost everywhere, then

$$\int_{\mathbb{R}^n} \tilde{f}(x)^p g(x) dx \leq C \int_{\mathbb{R}^n} |f(x)|^p \tilde{g}(x) dx.$$

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Proof. This proof is inspired by [1]. We shall first show that the operator $Tf = \bar{f}$ is of weak type (1, 1) with respect to the measures $\bar{g}(x)dx$, $g(x)dx$. Let E_λ denote the set $\{x: \bar{f}(x) > \lambda\}$, and $E_\lambda^m = E_\lambda \cap \{|x| \leq m\}$, $m > 0$. Then for each $x \in E_\lambda^m$ there exists $B_r(x)$, $r < (|x|+1)/2$, such that

$$\frac{1}{|B_r(x)|} \int_{B_r(x)} |f(t)| dt > \lambda.$$

By Besicovitch's covering lemma we can extract a subfamily $\{B_{r_i}(x_i)\}_{i=1}^\infty$ whose union covers E_λ^m and

$$\sum_i \chi_{B_{r_i}(x_i)} \leq C_n,$$

where χ_A denotes the characteristic function of the set A . Then

$$\begin{aligned} |E_\lambda^m|_g dx &= \int_{E_\lambda^m} g(x) dx \leq \sum_{i=1}^\infty \int_{B_{r_i}(x_i)} g(x) dx \\ &\leq \sum_{i=1}^\infty \left(\frac{1}{|B_{r_i}(x_i)|} \int_{B_{r_i}(x_i)} g(x) dx \right) \frac{1}{\lambda} \int_{B_{r_i}(x_i)} |f(y)| dy. \end{aligned}$$

Observe that for all $y \in B_{r_i}(x_i)$ we have

$$r_i < (|x_i|+1)/2 = (1+|x_i|) - (1+|x_i|)/2 < 1+|x_i| - r_i < 1+|y|,$$

and consequently

$$\frac{1}{|B_{r_i}(x_i)|} \int_{B_{r_i}(x_i)} g(y) dy \leq \bar{g}(y).$$

Therefore

$$|E_\lambda^m|_g dx \leq \frac{1}{\lambda} \sum_{i=1}^\infty \int_{B_{r_i}(x_i)} |f(y)| \bar{g}(y) dy \leq \frac{C_n}{\lambda} \int |f(y)| \bar{g}(y) dy.$$

Letting $m \rightarrow \infty$, the weak type (1, 1) follows. On the other hand, since $g > 0$,

$$\|\bar{f}\|_{\infty, g dx} = \|\bar{f}\|_{\infty, dx} \leq \|f\|_{\infty, dx} = \|f\|_{\infty, \bar{g} dy}.$$

Now the lemma follows from Marcinkiewicz's interpolation theorem.

We shall prove now the following theorem that has also been obtained independently by Wo-Sang Young.

THEOREM. Let v be a non-negative function, Mf be the Hardy-Littlewood maximal function, and $1 < p < \infty$. The following conditions are equivalent:

(i) There exists $w(x) \geq 0$ and finite a.e. such that

$$\int_{\mathbb{R}^n} Mf(x)^p v(x) dx \leq C \int_{\mathbb{R}^n} |f(x)|^p w(x) dx.$$

$$(ii) \quad \int_{\mathbb{R}^n} \frac{v(x)}{(1+|x|)^{np}} dx < \infty.$$

Proof. (i) \Rightarrow (ii): We take a function $f \neq 0$ and a ball B such that $\int_B |f(x)|^p w(x) dx < \infty$ and $0 < \int_B |f(x)| dx < \infty$. Then there exists $C > 0$ such that

$$Mf(x) \geq \frac{C}{(1+|x|)^n} \int_B |f(y)| dy.$$

Therefore

$$\int_{\mathbb{R}^n} \frac{v(x)}{(1+|x|)^{np}} dx \leq C \int_{\mathbb{R}^n} Mf(x)^p v(x) dx \leq C \int_{\mathbb{R}^n} |f(x)|^p w(x) dx < \infty.$$

(ii) \Rightarrow (i): Since $v+1$ satisfies (ii), we may assume $v > 0$. Observe that

$$\begin{aligned} (2) \quad Mf(x) &\leq \sup_{r < (|x|+1)/2} \frac{1}{|B_r(x)|} \int_{B_r(x)} |f(y)| dy + \\ &\quad + \sup_{r \geq (|x|+1)/2} \frac{1}{|B_r(x)|} \int_{B_r(x)} |f(y)| dy = \bar{f}(x) + f^*(x). \end{aligned}$$

For $\bar{f}(x)$, applying the lemma we have

$$(3) \quad \int_{\mathbb{R}^n} \bar{f}(x)^p v(x) dx \leq C \int_{\mathbb{R}^n} |f(x)|^p \bar{v}(x) dx.$$

On the other hand, taking $\beta > n/q$, $1/p + 1/q = 1$, and using Hölder's inequality, we get

$$f^*(x) \leq \frac{C}{(1+|x|)^n} \int_{\mathbb{R}^n} |f(y)| dy \leq \frac{C'}{(1+|x|)^n} \left(\int_{\mathbb{R}^n} |f(y)|^p (1+|y|)^{\beta p} dy \right)^{1/p},$$

where $C' = C(f(1+|y|)^{-\beta q} dy)^{1/q}$. Then

$$(4) \quad \int_{\mathbb{R}^n} f^*(x)^p v(x) dx \leq C \left(\int_{\mathbb{R}^n} \frac{v(x)}{(1+|x|)^{np}} dx \right) \left(\int_{\mathbb{R}^n} |f(y)|^p (1+|y|)^{\beta p} dy \right).$$

Finally, since $v \in L^1_{loc} \bar{v}(x)$ is finite a.e., then taking $w(x) = \bar{v}(x) + (1 + |x|)^a$, with $a > n(p-1)$, (2), (3) and (4) imply (i). We observe that for $a < 2n(p-1)$ the weight w is smaller than that in Wo-Sang Young's paper.

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Equivalent Cauchy sequences and contractive fixed points in metric spaces

by

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Abstract. The sequences $[x_i], [y_i]$ in a metric space (X, d) are equivalent Cauchy sequences if and only if given $\varepsilon > 0$ there exist δ in $(0, \infty]$ and a positive integer r such that $d(x_{i+r}, y_{j+r}) < \varepsilon$ for all i, j with $d(x_i, y_j) < \varepsilon + \delta$. As a typical application let $f: X \rightarrow X$ with complete graph such that given $\varepsilon > 0$ there exist δ in $(0, \infty]$ and an integer r with $d(f^r x, f^r y) < \varepsilon$ for all x, y with $d(x, y) < \varepsilon + \delta$. Then f has a unique fixed point w and $f^i x \rightarrow w$ as $i \rightarrow \infty$ for all x .

1. Introduction. Let (X, d) be a metric space, $f: X \rightarrow X$, and N be the natural numbers. We call w in X a *contractive fixed point* of f if $fw = w$ and $f^i x \rightarrow w$ as $i \rightarrow \infty$ in N for all x in X . For the existence of a contractive fixed point it is necessary (and under certain mildly restrictive conditions, sufficient) that all orbits $[f^i x]$ be equivalent Cauchy sequences. Sequences $[x_i]$ and $[y_i]$ in X are called *equivalent* if $d(x_i, y_i) \rightarrow 0$ as $i \rightarrow \infty$. Equivalent Cauchy sequences converge to a common point in the completion of X .

Our basic contribution here (Theorem 1) is a characterization (EO) of equivalent Cauchy sequences. Application of (EO) to two identical sequences yields a refinement of the Cauchy convergence criterion (Corollary 1) with correspondingly refined estimates for $d(x_i, w)$ as $x_i \rightarrow w$ (Theorem 2). (EO) is applied to orbits for single and multivalued mappings to yield fixed points. Theorem 3 subsumes a body of fixed point theorems. In particular, it easily yields the theorems in [1], [2], [4] and Theorem 1.2 in [3].

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2. Sequences in metric spaces.

THEOREM 1. Two sequences $[x_i]$ and $[y_i]$ in a metric space (X, d) are equivalent-Cauchy if and only if

(EO) given $\varepsilon > 0$ there exist δ in $(0, \infty]$ and r in N such that

$$(1) \quad d(x_{i+r}, y_{j+r}) < \varepsilon \quad \text{for all } i, j \text{ with } d(x_i, y_j) < \varepsilon + \delta.$$