Weighted inequalities for a maximal function on the real line

A. L. Bernardis

PEMA-INTEC, Güemes 3450, (3000) Santa Fe, Argentina (bernard@alpha.arcride.edu.ar)

F. J. Martín-Reyes

Dpto. de Análisis Matemático, Facultad de Ciencias, Universidad de Málaga, 29071 Málaga, Spain (martin@anamat.cie.uma.es)

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We consider the maximal operator defined on the real line by

$$M_{\alpha}f(x) = \sup_{R>0} \frac{1}{(2R)^{1+\alpha}} \int_{R<|x-y|<2R} |f(y)| (|x-y|-R)^{\alpha} \, \mathrm{d}y, \quad -1 < \alpha \leqslant 0,$$

which is related to the Cesàro convergence of the singular integrals. We characterize the weights w for which M_{α} is of weak type, strong type and restricted weak type (p, p) with respect to the measure w(x) dx.

1. Introduction

In this paper we are interested in the study of the boundedness in weighted L^p -spaces of the maximal operator M_{α} acting on measurable functions on \mathbb{R} and defined by

$$M_{\alpha}f(x) = \sup_{R>0} \frac{1}{(2R)^{1+\alpha}} \int_{R<|x-y|<2R} |f(y)| (|x-y|-R)^{\alpha} \,\mathrm{d}y, \quad -1<\alpha\leqslant 0.$$

This operator is interesting by itself and it is useful in the study of the Cesàro- α convergence of singular integrals associated to Calderón–Zygmund kernels (see [1]). Furthermore, M_{α} is, up to constants, a particular case of the maximal function of positive convolution operators associated with approximations of the identity given by

$$M_{\varphi}f(x) = \sup_{R>0} \frac{1}{R} \int_{\mathbb{R}} \varphi\left(\frac{x-y}{R}\right) f(y) \, \mathrm{d}y.$$

The operator M_{φ} was studied in [4], providing access to the study of the Cesàro continuity of order less than one.

On one hand, it follows from [4, theorem 1] that if $\alpha > -1$, then M_{α} is of restricted weak type $(1/(1+\alpha), 1/(1+\alpha))$ and, consequently, it is of strong type (p, p) for $p > 1/(1+\alpha)$. On the other hand, it was proved in [1] that if w is in the Muckenhoupt $A_{p(1+\alpha)}$ class and $p > 1/(1+\alpha)$ then M_{α} is of strong type

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(p, p) with respect to w(x) dx, while if $w \in A_1$, then M_{α} is of restricted weak type $(1/(1 + \alpha), 1/(1 + \alpha))$ with respect to w(x) dx. The aim of this paper is to characterize the weighted inequalities of restricted weak type, weak type and strong type for M_{α} . Our results refer only to the case of equal weights.

The study of the boundedness of M_{α} in weighted L^p -spaces has two main difficulties. The first one is the kernel $(|x - y| - R)^{\alpha}$. The second one is to find a non-centred maximal operator pointwise equivalent to M_{α} , as in the case of the Hardy–Littlewood maximal operator, i.e. as in the case $\alpha = 0$.

The paper is organized as follows. We introduce in §2 a non-centred version of M_{α} and we prove that it is pointwise equivalent to M_{α} . Sections 3 and 4 are devoted to characterizing the weighted weak- and strong-type (p, p) inequalities, while the restricted weak-type inequalities with weights are studied in §5. The main results in the paper are theorems 3.1 and 4.3, where we prove the equivalence for p > 1 of the weighted weak-type (p, p) inequality, the weighted strong-type (p, p) inequality for M_{α} and the fact that w satisfies the following condition: there exists C > 0 such that, for any interval I,

$$\left(\int_{I} w(s) \,\mathrm{d}s\right)^{1/p} \left(\int_{I} w^{1-p'}(s) |s-x|^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant C |I|^{1+\alpha}$$

where x is the centre of I, |I| is the length of I and 1/p+1/p' = 1. In the final section we observe some relations between the good weights for M_{α} and the Muckenhoupt A_p -weights.

Throughout the paper, we shall use the following notations. If x and R are real numbers with R > 0, the interval (x - R, x + R) is denoted by I(x, R). If I = I(x, R) and λ is a positive number, then $\lambda I = I(x, \lambda R)$, while ∂I is the border of I, i.e. the set $\{x - R, x + R\}$. If $s, t \in \mathbb{R}$ and $A \subset \mathbb{R}$, d(s, t) and d(s, A) are the Euclidean distances from s to t and to A, respectively. By |A| and w(A) we denote the measure of A and the integral $\int_A w(s) \, ds$, respectively. If 1 , then <math>p' denotes its conjugate exponent. Finally, the letter C means a positive constant not necessarily the same at each occurrence.

2. The non-centred maximal function

Observe first that, with the notations introduced in $\S 1$, we have that

$$M_{\alpha}f(x) = \sup_{R>0} \frac{1}{|I(x,R)|^{1+\alpha}} \int_{2I(x,R)\setminus I(x,R)} |f(s)| d(s,I(x,R))^{\alpha} \, \mathrm{d}s.$$

Notice also that $M_0 f \leq M_{\alpha} f$ (since $\alpha \leq 0$) and that $M_0 f$ is pointwise equivalent to the Hardy–Littlewood maximal function

$$Mf(x) = \sup_{R>0} \frac{1}{|I(x,R)|} \int_{I(x,R)} |f(s)| \, \mathrm{d}s$$

We define the non-centred maximal operator N_{α} associated with M_{α} as

$$N_{\alpha}f(x) = \sup_{I:x \in \frac{1}{2}I} \frac{1}{|I|^{1+\alpha}} \int_{2I \setminus I} |f(s)| d(s,I)^{\alpha} \,\mathrm{d}s,$$

where the supremum is taken over all the bounded intervals such that $x \in \frac{1}{2}I$. The next proposition shows that M_{α} and N_{α} are pointwise equivalent.

PROPOSITION 2.1. Let $-1 < \alpha \leq 0$. There exists a constant C depending only on α such that $M_{\alpha}f \leq N_{\alpha}f \leq CM_{\alpha}f$, for all measurable functions f.

Proof. The first inequality is obvious. Let I = I(z, R) be an interval such that $x \in \frac{1}{2}I$. Without loss of generality, we may assume that $x \in (z - \frac{1}{2}R, z]$. Then

$$\begin{split} \int_{2I\setminus I} |f(s)| d(s,I)^{\alpha} \, \mathrm{d}s &= \int_{z-2R}^{z-R} |f(s)| (z-R-s)^{\alpha} \, \mathrm{d}s + \int_{z+R}^{z+2R} |f(s)| (s-z-R)^{\alpha} \, \mathrm{d}s \\ &= I+II. \end{split}$$

On the one hand, if L = x - z + R, we have $\frac{1}{2}R < L \leq R$ and $x - 2L \geq z - 2R$. Thus

$$\begin{split} I &\leqslant \int_{z-2R}^{x-2L} |f(s)| (z-R-s)^{\alpha} \, \mathrm{d}s + \int_{x-2L}^{x-L} |f(s)| (x-L-s)^{\alpha} \, \mathrm{d}s \\ &\leqslant (\frac{1}{2}R)^{\alpha} \int_{x-L-R}^{x+L+R} |f(s)| \, \mathrm{d}s + \int_{2I(x,L) \setminus I(x,L)} |f(s)| d(s,I(x,L))^{\alpha} \, \mathrm{d}s \end{split}$$

On the other hand, if T = z + R - x, then $R \leq T < \frac{3}{2}R$ and $x + 2T \ge z + 2R$. Therefore,

$$II \leqslant \int_{x+T}^{x+2T} |f(s)| (s-x-T)^{\alpha} \, \mathrm{d}s \leqslant \int_{2I(x,T) \setminus I(x,T)} |f(s)| d(s,I(x,T))^{\alpha} \, \mathrm{d}s.$$

Putting together the inequalities, we get

$$\begin{split} \frac{1}{|I|^{1+\alpha}} \int_{2I\setminus I} |f(s)| d(s,I)^{\alpha} \, \mathrm{d}s &\leqslant C \frac{1}{|I|} \int_{I(x,L+R)} |f(s)| \, \mathrm{d}s \\ &+ \frac{1}{|I|^{1+\alpha}} \int_{2I(x,L)\setminus I(x,L)} |f(s)| d(s,I(x,L))^{\alpha} \, \mathrm{d}s \\ &+ \frac{1}{|I|^{1+\alpha}} \int_{2I(x,T)\setminus I(x,T)} |f(s)| d(s,I(x,T))^{\alpha} \, \mathrm{d}s. \end{split}$$

Since the lengths of the intervals I, I(x, L+R), I(x, L) and I(x, T) are essentially the same, the right-hand side is dominated by $C[Mf(x) + M_{\alpha}f(x)] \leq CM_{\alpha}f(x)$ and we are done.

3. Weighted weak-type inequalities

The first main result of the paper characterizes the weighted weak-type inequalities for the maximal operator M_{α} by means of a Muckenhoupt-type condition.

THEOREM 3.1. Let w be a non-negative measurable function on \mathbb{R} and let $-1 < \alpha \leq 0$. If 1 , then the following are equivalent.

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(i) M_{α} is of weak type (p, p) with respect to w(x) dx, i.e. there exists C such that

$$w(\{M_{\alpha}f > \lambda\}) \leq C\lambda^{-p} \int |f|^p w,$$

for all $\lambda > 0$ and all $f \in L^p(w)$.

(ii) w satisfies $A_{p,\alpha}$, i.e. there exists C such that, for any interval I,

$$\left(\int_{\frac{1}{2}I} w\right)^{1/p} \left(\int_{2I\setminus I} w^{1-p'}(s)d(s,I)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant C|I|^{1+\alpha}.$$

REMARK 3.2. Observe that for $\alpha < 0$ the weighted weak-type (p, p) inequality is not possible for 1 unless <math>w = 0 almost everywhere, since if 1 , then (ii) does not hold. As a consequence, we have that theweighted weak-type <math>(1, 1) inequality for M_{α} with $\alpha < 0$ never holds. In other words, the weak-type (1, 1) inequality makes sense only for $\alpha = 0$. In this case (M_0 is pointwise equivalent to the Hardy–Littlewood maximal operator), the weighted weaktype inequalities are characterized by the well-known Muckenhoupt A_p -conditions. This is the reason why we do not include the case p = 1 in the statement of the theorem.

Proof of theorem 3.1. By 2.1, statement (i) is equivalent to the weighted weaktype (p, p) inequality for N_{α} . Then (ii) follows from (i) by standard arguments, i.e. roughly speaking, applying (i) (with N_{α}) to the functions

$$w^{1-p'}(s)d(s,I)^{\alpha(p'-1)}\chi_{2I\setminus I}(s).$$

In order to prove (ii) \Rightarrow (i), we need to know that w is a doubling weight, i.e. that $w(2I) \leq Cw(I)$ for all intervals I.

LEMMA 3.3. If $1 , <math>-1 < \alpha \leq 0$ and w satisfies $A_{p,\alpha}$, then w is a doubling weight.

We postpone the proof of lemma 3.3 and continue with the proof of the theorem. Assume that (ii) holds. Let $x \in \mathbb{R}$ and let I be any interval with centre x. By the Hölder inequality and the $A_{p,\alpha}$ -condition, we obtain

$$\begin{split} \int_{2I\setminus I} |f(s)| d(s,I)^{\alpha} \, \mathrm{d}s &\leqslant \left(\int_{2I\setminus I} |f|^p w \right)^{1/p} \left(\int_{2I\setminus I} w^{1-p'}(s) d(s,I)^{\alpha p'} \, \mathrm{d}s \right)^{1/p'} \\ &\leqslant C \bigg(\int_{2I\setminus I} |f|^p w \bigg)^{1/p} \bigg(\int_{\frac{1}{2}I} w \bigg)^{-1/p} |I|^{1+\alpha}. \end{split}$$

Since w is a doubling weight (lemma 3.3), we get

$$\frac{1}{|I|^{1+\alpha}} \int_{2I\setminus I} |f(s)| d(s,I)^{\alpha} \, \mathrm{d}s \leqslant C \bigg(\int_{2I} |f|^p w \bigg/ \int_{2I} w \bigg)^{1/p} ds \leq C \bigg(\int_{2I} |f|^p w \bigg/ \int_{2I} w \bigg)^{1/p} ds \leq C \bigg(\int_{2I} |f|^p w \bigg/ \int_{2I} w \bigg)^{1/p} ds \leq C \bigg(\int_{2I} |f|^p w \bigg/ \int_{2I} w \bigg)^{1/p} ds \leq C \bigg(\int_{2I} |f|^p w \bigg/ \int_{2I} w \bigg)^{1/p} ds \leq C \bigg(\int_{2I} |f|^p w \bigg/ \int_{2I} w \bigg)^{1/p} ds \leq C \bigg(\int_{2I} |f|^p w \bigg/ \int_{2I} w \bigg)^{1/p} ds$$

Therefore,

$$M_{\alpha}f(x) \leqslant C[\mathcal{M}_w(|f|^p)]^{1/p}(x),$$

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where

$$\mathcal{M}_w g(x) = \sup_{R>0} \left[\frac{1}{w(I(x,R))} \int_{I(x,R)} |g|w \right].$$

Now (i) follows from the above inequality and the well-known fact that \mathcal{M}_w is of weak type (1,1) with respect to w(x) dx.

Proof of lemma 3.3. If I = I(x, R), we obtain, by $A_{p,\alpha}$ and the Hölder inequality, that

$$\begin{split} \left(\int_{\frac{1}{2}I} w\right)^{1/p} \left(\int_{2I\setminus I} w^{1-p'}(s)d(s,I)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \\ &\leqslant C \int_{x+R}^{x+2R} d(s,I)^{\alpha} \,\mathrm{d}s \\ &\leqslant C \left(\int_{x+R}^{x+2R} w\right)^{1/p} \left(\int_{x+R}^{x+2R} w^{1-p'}(s)d(s,I)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'}. \end{split}$$

Since (x + R, x + 2R) is contained in $2I \setminus I$, we have

 $w((x-\tfrac{1}{2}R,x+\tfrac{1}{2}R))\leqslant Cw((x+R,x+2R)),$

for every $x \in \mathbb{R}$ and all positive R. Applying this property to the intervals (x - 2R, x - R) and $(x - R, x - \frac{1}{2}R)$ instead of $(x - \frac{1}{2}R, x + \frac{1}{2}R)$, we obtain that

 $w((x-2R,x-\tfrac{1}{2}R))\leqslant C[w(\tfrac{1}{2}I)+w(\tfrac{1}{4}I)]\leqslant Cw(\tfrac{1}{2}I).$

Analogously, we have

 $w((x+\tfrac{1}{2}R,x+2R))\leqslant Cw(\tfrac{1}{2}I).$

Summing the inequalities, we get that $w(2I \setminus \frac{1}{2}I) \leq Cw(\frac{1}{2}I)$. Thus

$$w(2I) \leq Cw(\frac{1}{2}I) \leq Cw(I).$$

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4.	Weighted	strong-type	inequa	lities
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We start by establishing different characterizations of the $A_{p,\alpha}$ -condition, which are a key step for the study of the strong-type inequalities. In order to state the result, we recall that if μ is a Borel measure, then it is said that a non-negative measurable function w satisfies $A_p(\mu)$, 1 , if there exists a positive constant <math>C such that

$$\left(\int_{I} w \,\mathrm{d} \mu\right)^{1/p} \left(\int_{I} w^{1-p'} \,\mathrm{d} \mu\right)^{1/p'} \leqslant C \mu(I),$$

for all bounded intervals I (see, for instance, [5]). (If μ is the Lebesgue measure, then $A_p(\mu)$ is the Muckenhoupt A_p -condition.)

PROPOSITION 4.1. Let $-1 < \alpha \leq 0$ and p > 1. Let w be a non-negative measurable function. The following statements are equivalent.

- (a) w satisfies $A_{p,\alpha}$.
- (b) There exists C such that, for any interval I,

$$\left(\int_{I} w\right)^{1/p} \left(\int_{I} w^{1-p'}(s) d(s,x)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant C |I|^{1+\alpha},$$

where x is the centre of I.

(c) The functions s→ w(s)d(s,z)^{-α} satisfy A_p(µ_z) with a constant independent of z ∈ ℝ, where dµ_z = d(s,z)^α ds, i.e. there exists C such that, for any interval I and all z ∈ ℝ,

$$\left(\int_{I} w\right)^{1/p} \left(\int_{I} w^{1-p'}(s) d(s,z)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant C \int_{I} d(s,z)^{\alpha} \,\mathrm{d}s.$$

Proof. It is clear that $(c) \Rightarrow (b)$. Therefore, we only have to prove $(a) \Rightarrow (b) \Rightarrow (c)$ and $(b) \Rightarrow (a)$.

(a) \Rightarrow (b). Let $I = (a, b), I^- = (a, x)$ and $I^+ = (x, b)$, where x is the centre of I. It suffices to establish that

$$\left(\int_{I} w\right)^{1/p} \left(\int_{I^{*}} w^{1-p'}(s) d(s,x)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant C |I|^{1+\alpha}$$

for $I^* = I^-$ and $I^* = I^+$. We shall only prove the inequality for I^- , since the other one is proved in a similar way. Let J be the interval with left end point equal to xand the same length as I. It is clear that $I^- \subset 2J \setminus J$ and d(s, x) = d(s, J) for all $s \in I^-$. These properties, together with the fact that w satisfies $A_{p,\alpha}$ (and therefore is a doubling weight), give

$$\begin{split} \left(\int_{I} w\right)^{1/p} & \left(\int_{I^{-}} w^{1-p'}(s) d(s,x)^{\alpha p'} \, \mathrm{d}s\right)^{1/p'} \\ & \leq C \left(\int_{\frac{1}{2}J} w\right)^{1/p} \left(\int_{2J\setminus J} w^{1-p'}(s) d(s,J)^{\alpha p'} \, \mathrm{d}s\right)^{1/p'} \leq C |I|^{1+\alpha}. \end{split}$$

(b) \Rightarrow (c). Let I = (a, b). We shall consider the following two cases: (1) $z \in [a, b]$ and (2) $z \notin [a, b]$.

CASE 1. Let $J \supset I$ be an interval centred at z such that $|I| \leq |J| \leq 2|I|$. Enlarging the interval I to J and applying (b), we obtain

$$\left(\int_{I} w\right)^{1/p} \left(\int_{I} w^{1-p'}(s) d(s,z)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant C|J|^{1+\alpha} = C|I|^{1+\alpha}.$$

If z = a or z = b, we are done. If $z \in (a, b)$, we have

$$\begin{split} |I|^{1+\alpha} &\leqslant C[(b-z)^{1+\alpha} + (z-a)^{1+\alpha}] \\ &= C\bigg[(b-z)^{\alpha}\int_{z}^{b}\mathrm{d}s + (z-a)^{\alpha}\int_{a}^{z}\mathrm{d}s\bigg] \\ &\leqslant C\bigg[\int_{z}^{b}(s-z)^{\alpha}\,\mathrm{d}s + \int_{a}^{z}(z-s)^{\alpha}\,\mathrm{d}s\bigg] \\ &= C\int_{a}^{b}d(s,z)^{\alpha}\,\mathrm{d}s. \end{split}$$

Putting together the last inequalities, we obtain (c) for $z \in (a, b)$.

CASE 2. We shall prove it only for z > b. First observe that the function

$$g(s) = \left(\frac{d(s,z)}{d(s,b)}\right)^{\alpha p}$$

is decreasing in the interval (a, b). Therefore,

$$\left(\int_{I} w^{1-p'}(s)d(s,z)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant \left(\frac{z-a}{b-a}\right)^{\alpha} \left(\int_{I} w^{1-p'}(s)d(s,b)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'}.$$

Using case 1 (z = b) and the fact that $\alpha \leq 0$, we obtain

$$\left(\int_{I} w\right)^{1/p} \left(\int_{I} w^{1-p'}(s) d(s,z)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant C(z-a)^{\alpha} |I| \leqslant C \int_{I} d(z,s)^{\alpha} \,\mathrm{d}s.$$

(b) \Rightarrow (a). First we observe that (b) implies that w is doubling. Now, let I = I(x, R) be any interval. Applying (b), we have

$$\left(\int_{x-2R}^{x} w\right)^{1/p} \left(\int_{x-2R}^{x} w^{1-p'}(s) d(s, x-R)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leq CR^{1+\alpha}.$$

Restricting the interval (x - 2R, x) in the second integral and using the fact that w is doubling, we obtain

$$\left(\int_{x-R/2}^{x+R/2} w\right)^{1/p} \left(\int_{x-2R}^{x-R} w^{1-p'}(s) d(s,I)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant CR^{1+\alpha}.$$

Analogously, we get the same inequality changing the interval (x - 2R, x - R) to (x + R, x + 2R). Finally, (a) follows adding both inequalities.

As a consequence of the characterizations obtained in proposition 4.1, we have the following proposition.

PROPOSITION 4.2. Let $-1 < \alpha \leq 0, 1 < p < \infty$ and let w be a non-negative measurable function on the real line. If w satisfies $A_{p,\alpha}$, then there exists $\epsilon > 0$, $0 < \epsilon < p - 1$, such that w satisfies $A_{p-\epsilon,\alpha}$.

Proof. We know by proposition 4.1 that $w(s)d(s,z)^{-\alpha}$ satisfies $A_p(\mu_z)$ with an $A_p(\mu_z)$ -constant independent of z. Then (see [5]) there exists $\epsilon > 0$, depending only on the $A_p(\mu_z)$ -constant, such that $w(s)d(s,z)^{-\alpha}$ satisfies $A_{p-\epsilon}(\mu_z)$, where the $A_{p-\epsilon}(\mu_z)$ -constant depends only on the $A_p(\mu_z)$ -constant and ϵ . Applying again proposition 4.1, we obtain that w satisfies $A_{p-\epsilon,\alpha}$.

It is clear that Marcinkiewicz's interpolation theorem and results 3.1, 4.1 and 4.2 give immediately the characterization of the weighted strong-type inequality.

THEOREM 4.3. Let $-1 < \alpha \leq 0$ and p > 1. Let w be a non-negative measurable function on \mathbb{R} . The following statements are equivalent.

(a) M_{α} is of strong type (p, p) with respect to w(x) dx, i.e. there exists C such that

$$\int |M_{\alpha}f|^{p}w \leqslant C \int |f|^{p}w$$

for all $f \in L^p(w)$.

(b) w satisfies $A_{p,\alpha}$ or, equivalently, there exists C such that, for any interval I,

$$\left(\int_{I} w\right)^{1/p} \left(\int_{I} w^{1-p'}(s) d(s,x)^{\alpha p'} \,\mathrm{d}s\right)^{1/p'} \leqslant C |I|^{1+\alpha},$$

where x is the centre of I.

5. Restricted weak-type inequalities

As we said above, the operator M_{α} is not of weak type $(1/(1 + \alpha), 1/(1 + \alpha))$ with respect to Lebesgue measure if $\alpha < 0$, but it is of restricted weak type $(1/(1+\alpha), 1/(1+\alpha))$; in other words, M_{α} satisfies the weak-type inequality for characteristic functions or, equivalently, M_{α} maps the Lorentz space $L_{1/(1+\alpha),1}(dx)$ into the Lorentz space $L_{1/(1+\alpha),\infty}(dx)$. Therefore, it is interesting to study the weights w such that $w(\{x : M_{\alpha}\chi_{E}(x) > \lambda\}) \leq C\lambda^{-p}w(E)$ for all $\lambda > 0$ and all measurable sets $E \subset \mathbb{R}$.

THEOREM 5.1. Let w be a non-negative measurable function on \mathbb{R} and let $-1 < \alpha \leq 0$. If $1 \leq p < \infty$, then the following are equivalent.

- (a) M_{α} is of restricted weak type (p, p) with respect to w(x) dx, i.e. there exists C such that $w(\{x : M_{\alpha}\chi_{E}(x) > \lambda\}) \leq C\lambda^{-p}w(E)$ for all $\lambda > 0$ and all measurable $E \subset \mathbb{R}$.
- (b) w satisfies RA_{p,α}, i.e. there exists C such that, for every interval I and all measurable E ⊂ ℝ,

$$\left(\int_{\frac{1}{2}I} w\right) \left(\int_{E \cap (2I \setminus I)} d(s, I)^{\alpha} \, \mathrm{d}s\right)^{p} \leqslant C |I|^{(1+\alpha)p} \int_{E \cap (2I \setminus I)} w.$$

Proof. Using proposition 2.1, we see that (b) follows from (a), since

$$N_{\alpha}\chi_{E\cap(2I\setminus I)}(x) \ge \frac{1}{|I|^{1+\alpha}} \int_{E\cap(2I\setminus I)} d(s,I)^{\alpha} \,\mathrm{d}s,$$

for all $x \in \frac{1}{2}I$. Assume now that (b) holds. We shall need the following lemma. LEMMA 5.2. If $-1 < \alpha \leq 0$ and w satisfies $RA_{p,\alpha}$, then w is a doubling weight.

We postpone the proof of the lemma and continue with the proof of the theorem. By (b) and the fact that w is a doubling weight, we have

$$\frac{\int_{E\cap(2I\setminus I)} d(s,I)^{\alpha} \,\mathrm{d}s}{|I|^{1+\alpha}} \leqslant C \bigg(\frac{w(E\cap(2I\setminus I))}{w(2I)}\bigg)^{1/p}.$$

Therefore, $M_{\alpha}\chi_E \leq C(\mathcal{M}_w\chi_E)^{1/p}$. As in the proof of theorem 3.1, we obtain (a) using the fact that \mathcal{M}_w is of weak type (1,1) with respect to w(x) dx.

Proof of lemma 5.2. Let I = I(x, R) be any interval. Since w satisfies $RA_{p,\alpha}$, taking E = (x + R, x + 2R), we obtain

$$\left(\int_{x-R/2}^{x+R/2} w\right) \left(\int_{x+R}^{x+2R} d(s,I)^{\alpha} \,\mathrm{d}s\right)^p \leqslant C|I|^{(1+\alpha)p} \int_{x+R}^{x+2R} w$$

and therefore $w((x - \frac{1}{2}R, x + \frac{1}{2}R)) \leq Cw((x + R, x + 2R))$. Now we continue as in the proof of lemma 3.3.

We can give equivalent formulations of the $RA_{p,\alpha}$ -condition in the same way as we did with the $A_{p,\alpha}$ -condition in proposition 4.1. We collect them in the next proposition. We omit the proof, since it is similar to the proof of proposition 4.1.

PROPOSITION 5.3. Let $-1 < \alpha \leq 0$ and $p \geq 1$. Let w be a non-negative measurable function. The following statements are equivalent.

- (a) w satisfies $RA_{p,\alpha}$.
- (b) There exists C such that, for any interval I and all measurable $E \subset I$,

$$\left(\int_{I} w\right) \left(\int_{E} d(s, x)^{\alpha} \, \mathrm{d}s\right)^{p} \leqslant C |I|^{(1+\alpha)p} \int_{E} w,$$

where x is the centre of I.

(c) There exists C such that, for any interval I, all measurable $E \subset I$ and all $z \in \mathbb{R}$,

$$\left(\int_{I} w\right) \left(\int_{E} d(s,z)^{\alpha} \, \mathrm{d}s\right)^{p} \leqslant C \left(\int_{I} d(s,z)^{\alpha}\right)^{p} \int_{E} w.$$

6. Further results

This section is devoted to establishing several relations among the classes of weights considered in the previous sections. Some of them are proven easily; for instance:

- (a) if $1 and <math>\alpha \leq \beta$, then $A_{p,\alpha} \subset A_{p,\beta}$; and
- (b) if $1 , then <math>A_{p,\alpha} \subset A_{q,\alpha}$.

Others relations appear in the next proposition.

PROPOSITION 6.1. If $-1 < \alpha \leq 0$ and $p(1+\alpha) > 1$, then $A_{p(1+\alpha)} \subset A_{p,\alpha} \subset A_p$ and $A_{p,\alpha} \neq A_r$ for all $r > p(1+\alpha)$.

Proof. Taking $\beta = 0$ in (a), we obtain $A_{p,\alpha} \subset A_p$ and, applying the Hölder inequality, we get that $A_r \subset A_{p,\alpha}$ for all r with $1 < r < p(1 + \alpha)$. Keeping in mind that $w \in A_{p(1+\alpha)}$ implies $w \in A_r$ for some $r < p(1 + \alpha)$ (see [3,5]), we have that $A_{p(1+\alpha)} \subset A_{p,\alpha}$. In order to see that $A_{p,\alpha} \neq A_r$ for all $r > p(1 + \alpha)$, we consider the functions $w(x) = |x|^{\gamma}$. It is well known (see [3]) that $w \in A_r$ if and only if $-1 < \gamma < r - 1$. On the other hand, if $w \in A_{p,\alpha}$, then (proposition 4.1(b))

$$\int_{-a}^{a} w^{1-p'}(s) d(s,0)^{\alpha p'} \, \mathrm{d}s = \int_{-a}^{a} |s|^{\gamma(1-p')+\alpha p'} \, \mathrm{d}s < \infty.$$

This implies that $\gamma < p(1 + \alpha) - 1$. Therefore, if $p(1 + \alpha) - 1 < \gamma < r - 1$, then $w \in A_r$ and $w \notin A_{p,\alpha}$.

REMARK 6.2. The same argument in the proof of the above proposition shows that if $p(1 + \alpha) > 1$, then $w(x) = |x|^{\gamma} \in A_{p,\alpha}$ if and only if $-1 < \gamma < p(1 + \alpha) - 1$. However, we do not know if $A_{p(1+\alpha)}$ is equal to $A_{p,\alpha}$ for $\alpha < 0$.

Now we check the same kind of relations among the classes $RA_{p,\alpha}$. Clearly, properties (a) and (b) also hold for the classes $RA_{p,\alpha}$. If we denote the classes $RA_{p,0}$ by RA_p , we can prove the following proposition.

PROPOSITION 6.3. If $-1 < \alpha \leq 0$ and $p(1+\alpha) \geq 1$, then $RA_{p(1+\alpha)} \subset RA_{p,\alpha} \subset RA_p$ and $RA_{p,\alpha} \neq RA_r$ for all $r > p(1+\alpha)$.

Proof. The relation $RA_{p,\alpha} \subset RA_p$ is obvious. Now let $w \in RA_{p(1+\alpha)}$. Then (proposition 5.3(b) for $\alpha = 0$)

$$\left(\int_{I} w\right) |E|^{p(1+\alpha)} \leqslant C |I|^{p(1+\alpha)} \int_{E} w$$

for all intervals I and all measurable $E \subset I = I(x, R)$. Since

$$\int_{E} d(s, x)^{\alpha} \, \mathrm{d}s \leqslant |E|^{1+\alpha},$$

we obtain that $w \in RA_{p,\alpha}$, by proposition 5.3. In order to prove that $RA_r \neq RA_{p,\alpha}$ for all $r > p(1 + \alpha)$, let us consider $w(x) = |x|^{r-1}$. It was noticed in [2] that $w \in RA_r$. However, w does not belong to $RA_{p,\alpha}$ because if $w \in RA_{p,\alpha}$, then (proposition 5.3(b))

$$\left(\int_{-a}^{a} w\right) \left(\int_{0}^{\epsilon} d(s,0)^{\alpha} \,\mathrm{d}s\right)^{p} \leqslant C(2a)^{p(1+\alpha)} \int_{0}^{\epsilon} w,$$

for all a and ϵ with $0 < \epsilon < a$ or, equivalently, $(a/\epsilon)^r \leq C(a/\epsilon)^{p(1+\alpha)}$, $0 < \epsilon < a$, which is a contradiction since $r > p(1+\alpha)$.

REMARK 6.4. With the same arguments as those above, we can easily see that $w(x) = |x|^{\gamma} \in RA_{p,\alpha}$ if and only if $-1 < \gamma \leq p(1+\alpha) - 1$. On the other hand, as in the case of the $A_{p,\alpha}$ -classes, we do not know if $RA_{p(1+\alpha)}$ is equal to $RA_{p,\alpha}$ when $\alpha < 0$, but the equality holds when p is the endpoint, i.e. if $p = 1/(1+\alpha)$.

PROPOSITION 6.5. $RA_{1/(1+\alpha),\alpha} = RA_1 = A_1.$

Proof. First, notice that by proposition 6.3 (with $p = 1/(1 + \alpha)$), we have that $RA_1 \subset RA_{1/(1+\alpha),\alpha}$. Second, RA_1 is clearly equivalent to A_1 since the restricted weak type (1, 1) is equivalent to the weak type (1, 1). It only remains to show that $RA_{1/(1+\alpha),\alpha} \subset A_1$. Let $w \in RA_{1/(1+\alpha),\alpha}$ and let I be any bounded interval. Applying proposition 5.3(c) to $E = (z - \epsilon, z + \epsilon) \subset I$, we get

$$w(I)\left(\int_{z-\epsilon}^{z+\epsilon} d(s,z)^{\alpha} \,\mathrm{d}s\right)^{1/(1+\alpha)} \leq C|I|\int_{z-\epsilon}^{z+\epsilon} w.$$

Thus

$$\frac{1}{|I|} \int_{I} w \leqslant C \frac{1}{2\epsilon} \int_{z-\epsilon}^{z+\epsilon} w.$$

If we let ϵ go to 0, we obtain

$$\frac{1}{|I|}\int_{I}w\leqslant Cw(z)$$

for almost every $z \in I$, i.e. w is in the class A_1 of Muckenhoupt.

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