


HERZ–MORREY SPACES ON THE UNIT BALL WITH VARIABLE EXPONENT APPROACHING 1 AND DOUBLE PHASE FUNCTIONALS

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Abstract. Our aim in this paper is to deal with integrability of maximal functions for Herz–Morrey spaces on the unit ball with variable exponent $p_1(\cdot)$ approaching 1 and for double phase functionals $\Phi_d(x, t) = t^{p_1(x)} + a(x)t^{p_2}$, where $a(x)^{1/p_2}$ is nonnegative, bounded and Hölder continuous of order $\theta \in (0, 1]$ and $1/p_2 = 1 - \theta/N > 0$. We also establish Sobolev type inequality for Riesz potentials on the unit ball.

§1. Introduction

Let \mathbf{R}^N denote the N -dimensional Euclidean space. We denote by $B(x, r)$ the open ball centered at x of radius r . For a locally integrable function f on an open set $G \subset \mathbf{R}^N$, we consider the maximal function

$$Mf(x) = \sup_{r>0} \frac{1}{|B(x, r)|} \int_{G \cap B(x, r)} |f(y)| dy.$$

Following Kováčik and Rákosník [19], we consider a positive continuous function $p_1(\cdot)$ on $\mathbf{B} = B(0, 1)$ and a measurable function f satisfying

$$\int_{\mathbf{B}} |f(y)|^{p_1(y)} dy < \infty.$$

In this paper we are concerned with $p_1(\cdot)$ such that

$$(1.1) \quad p_1(x) = 1 + \frac{a}{\log(e + 1/|x|)} + \frac{b \log(\log(e + 1/|x|))}{\log(e + 1/|x|)}$$

for $x \in \mathbf{B}$, where $a \geq 0$ and $b \geq 0$.

Cruz-Uribe *et al.* [8] proved the maximal operator M is not bounded on $L^{p(\cdot)}(G)$ if $\inf_G p(x) = 1$, where G is a bounded set. Hästö [17] proved that

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the maximal operator M is bounded from $L^{p(\cdot)}(G)$ with variable exponent approaching 1 to $L^1(G)$ when G satisfies a certain regular condition. As an extension of Hästö [17], Futamura and Mizuta [13] proved the following:

THEOREM A. *Let $p_1(\cdot)$ be as in (1.1). If $b \geq 1/N$, then there exists a constant $C > 0$ such that*

$$\int_{\mathbf{B}} Mf(x) \, dx < \infty$$

for all $f \in L^{p_1(\cdot)}(\mathbf{B})$.

We also refer to [23, 24] for integrability of maximal functions for generalized Lebesgue spaces with variable exponent approaching 1.

For $0 < \alpha < N$, we define the Riesz potential of order α of a locally integrable function f on an open set $G \subset \mathbf{R}^N$ by

$$I_\alpha f(x) = \int_G |x - y|^{\alpha-N} f(y) \, dy.$$

Our first aim in this paper is to deal with integrability of $I_\alpha f$ for generalized Lebesgue spaces $L^{p_1(\cdot)}(\mathbf{B})$ on the unit ball with variable exponent approaching 1 (Theorem 3.2). To do so, we use the boundedness of the maximal operator (Lemma 2.4). The sharpness of Theorem 3.2 will be discussed in Remarks 3.3 and 3.4.

Regarding regularity theory of differential equations, Baroni *et al.* [3, 9] studied a double phase functional

$$\Phi(x, t) = t^p + a(x)t^q, \quad x \in \mathbf{R}^N, t \geq 0,$$

where $1 < p < q$, $a(\cdot)$ is nonnegative, bounded and Hölder continuous of order $\theta \in (0, 1]$ (see also [11, 12]). In [9], Colombo and Mingione showed the boundedness of the maximal operator on $L^\Phi(\Omega)$ when $\Phi(x, t) = t^p + a(x)t^q$, $q > p > 1$, $\Omega \subset \mathbf{R}^N$ is bounded, $a \in C^\theta(\bar{\Omega})$ is nonnegative and $q < (1 + \theta/N)p$. Further, in [18], Hästö showed the boundedness of the maximal operator on $L^\Phi(\Omega)$ in case $q \leq (1 + \theta/N)p$.

As an application of integrability of $I_\alpha f$ (Theorem 3.2), we shall study integrability of maximal functions for the double phase functional given by

$$\Phi_d(x, t) = t^{p_1(x)} + a(x)t^{p_2}$$

for $x \in \mathbf{B}$ and $t \geq 0$, where $a(x)^{1/p_2}$ is nonnegative, bounded and Hölder continuous of order $\theta \in (0, 1]$ and $1/p_2 = 1 - \theta/N > 0$ (Theorem 3.7). In fact,

we shall give $\|Mf\|_{L^{\Phi_{1,d}}(\mathbf{B})} \leq C\|f\|_{L^{\Phi_d}(\mathbf{B})}$. Our result extends Theorem A and [18, Theorem 4.7]. See also [7, 16]. For the sharpness of Theorem 3.7, see Remark 3.8. We also discuss integrability of $I_\alpha f$ for the double phase functional Φ_d (Theorem 3.11). In fact, we shall show $\|I_\alpha f\|_{L^{\Psi_{\alpha,d}}(\mathbf{B})} \leq C\|f\|_{L^{\Phi_d}(\mathbf{B})}$. See Section 3 for the definitions of $\Phi_{1,d}$ and $\Psi_{\alpha,d}$.

Let $A(r) = \mathbf{B} \cap [B(0, 2r) \setminus B(0, r)]$ and let $\omega(r) : (0, \infty) \rightarrow (0, \infty)$ be almost monotone on $(0, \infty)$ satisfying the doubling condition. For $0 < q \leq \infty$, we define Herz–Morrey spaces $\mathcal{H}^{p_1(\cdot),q,\omega}(\mathbf{B})$ of all measurable functions f on the unit ball \mathbf{B} such that

$$\|f\|_{\mathcal{H}^{p_1(\cdot),q,\omega}(\mathbf{B})} = \left(\int_0^1 \left(\omega(r) \|f\|_{L^{p_1(\cdot)}(A(r))} \right)^q \frac{dr}{r} \right)^{1/q} < \infty$$

when $q < \infty$ and

$$\|f\|_{\mathcal{H}^{p_1(\cdot),\infty,\omega}(\mathbf{B})} = \sup_{0 < r < 1} \omega(r) \|f\|_{L^{p_1(\cdot)}(A(r))} < \infty$$

when $q = \infty$. In [21, 22], the boundedness of the maximal and Riesz potential operators were studied for Herz–Morrey spaces with variable exponents in a way different from Almeida and Drihem [2]. See also Samko [26]. There are several Morrey type spaces related to our nonhomogeneous central Morrey type spaces; for example, Morrey spaces by Adams and Xiao [1], local Morrey type spaces by Burenkov *et al.* [4–6, 14, 15].

Next we deal with integrability of maximal functions for Herz–Morrey spaces $\mathcal{H}^{p_1(\cdot),q,\omega}(\mathbf{B})$ on the unit ball with variable exponent approaching 1 (Theorem 4.4), as an extension of Theorem A and [18, Theorem 4.7]. The sharpness of Theorem 4.4 will be discussed in Remark 4.8. We also establish norm inequalities for the Riesz potential operator $f \rightarrow I_\alpha f$ from $\mathcal{H}^{p_1(\cdot),q,\omega}(\mathbf{B})$ to the Herz–Morrey–Orlicz space $\mathcal{H}^{\Psi_{\alpha,q,\omega}}(\mathbf{B})$ (Theorem 4.14). See Section 3 for the definition of Ψ_α .

Our final goal is to study norm inequalities for the maximal operator in the frame of double phase functionals, as well as the Riesz potential operators (see Theorems 4.12 and 4.15).

Throughout this paper, let C denote various constants independent of the variables in question. The symbol $g \sim h$ means that $C^{-1}h \leq g \leq Ch$ for some constant $C > 0$.

§2. Integrability of maximal functions

For a positive continuous nonincreasing function k on $(0, \infty)$, assume that there exists a constant $\varepsilon_0 > 0$ such that:

(k1) $(\log(e + 1/r))^{-\varepsilon_0} k(r)$ is nondecreasing on $(0, 1)$;

(k2) $k(1) \geq e^{\varepsilon_0}$.

By (k1), we see that

$$(2.1) \quad k(r) \leq k(r^2) \leq Ck(r) \quad \text{whenever } 0 < r < 1,$$

which implies the doubling condition on k , that is, there exists a constant $C \geq 1$ such that $k(r) \leq Ck(2r)$ for all $0 < r < 1$. Further, (k1) and (k2) imply that $\log k(r)/(\log(e + 1/r))$ is nondecreasing on $(0, 1)$ [23, Lemma 2.1].

Our typical example of k is

$$k(r) = a(\log(e + 1/r))^b$$

for $0 < r < 1$, where $a \geq e^b(\log(e + 1))^{-b}$ and $b > 0$.

LEMMA 2.1. (Cf. [25, Lemmas 2.1 and 2.2])

(1) For $a > 0$, there exists a constant $C \geq 1$ such that

$$C^{-1}k(r) \leq k(r^a) \leq Ck(r)$$

for all $0 < r < 1$.

(2) For $b > 0$, there exists a constant $C \geq 1$ such that

$$r_1^b k(r_1) \leq Cr_2^b k(r_2)$$

for all $0 < r_1 < r_2 < 1$.

We consider a positive convex function Φ on $(0, \infty)$ satisfying:

(Φ0) $\Phi(0) = \lim_{r \rightarrow 0} \Phi(r) = 0$;

(Φ1) Φ is doubling on $(0, \infty)$; namely there exists a constant $C \geq 1$ such that

$$\Phi(2r) \leq C\Phi(r) \quad \text{for all } r > 0.$$

For an open set $G \subset \mathbf{R}^N$ and $f \in L^1_{\text{loc}}(G)$, we define the norm

$$\|f\|_{L^\Phi(G)} = \inf \left\{ \lambda > 0 : \int_G \Phi \left(\frac{|f(y)|}{\lambda} \right) dy \leq 1 \right\}.$$

For a locally integrable function f on \mathbf{B} , we consider the maximal function

$$Mf(x) = \sup_{r>0} \frac{1}{|B(x, r)|} \int_{\mathbf{B} \cap B(x, r)} |f(y)| dy.$$

The following lemma is an extension of Stein [27].

LEMMA 2.2. (Cf. [23, Theorem 3.1]) *Let $\Phi \in C^1((0, \infty))$ be a nondecreasing positive function on $(0, \infty)$ satisfying $(\Phi 0)$, $(\Phi 1)$ and $(\Phi; k)$ there exists a constant $C > 0$ such that*

$$\int_1^t \frac{\Phi'(s)}{s} ds \leq Ck(t^{-1})$$

for all $t > 1$.

If f is a locally integrable function on \mathbf{B} such that

$$\int_{\mathbf{B}} |f(x)|k(|f(x)|^{-1}) dx \leq 1,$$

then there exists a constant $C > 0$ such that

$$\int_{\mathbf{B}} \Phi(Mf(x)) dx \leq C.$$

Consider a function $p_1(\cdot)$ such that $p_1(0) = 1$ and

$$p_1(x) = 1 + \frac{\log k(|x|)}{\log(e + 1/|x|)}$$

for $x \in \mathbf{B} \setminus \{0\}$. Here note that $\lim_{|x| \rightarrow 0} p_1(x) = p_1(0)$. For an open set $G \subset \mathbf{R}^N$, we define the $L^{p_1(\cdot)}$ -norm of a function $f \in L^1_{\text{loc}}(G)$ by

$$\|f\|_{L^{p_1(\cdot)}(G)} = \inf \left\{ \lambda > 0 : \int_G \left(\frac{|f(y)|}{\lambda} \right)^{p_1(y)} dy \leq 1 \right\};$$

see [10].

In view of [23, Lemma 2.4], we know the following result.

LEMMA 2.3. *Let f be a measurable function on \mathbf{B} with $\|f\|_{L^{p_1(\cdot)}(\mathbf{B})} \leq 1$. Then there exists a constant $C > 0$ such that*

$$\int_{\mathbf{B}} |f(x)|k(|f(x)|^{-1})^N dx \leq C.$$

By Lemmas 2.2 and 2.3, we have the following result.

LEMMA 2.4. *Let $\Phi \in C^1((0, \infty))$ be a positive convex function on $(0, \infty)$ satisfying $(\Phi 0)$, $(\Phi 1)$ and $(\Phi; k^N)$. Then there exists a constant $C > 0$ such that*

$$\|Mf\|_{L^\Phi(\mathbf{B})} \leq C\|f\|_{L^{p_1(\cdot)}(\mathbf{B})}$$

for all $f \in L^{p_1(\cdot)}(\mathbf{B})$.

§3. Integrability of Riesz potentials

For $0 < \alpha < N$, we define the Riesz potential of order α of a locally integrable function f on \mathbf{B} by

$$I_\alpha f(x) = \int_{\mathbf{B}} |x - y|^{\alpha-N} f(y) dy.$$

LEMMA 3.1. *There is a constant $C > 0$ such that*

$$\int_{B(x,r)} |f(y)| dy \leq Ck(r)^{-N} \|f\|_{L^{p_1(\cdot)}(\mathbf{B})}$$

for all $x \in \mathbf{B}$, $0 < r < 1$ and $f \in L^{p_1(\cdot)}(\mathbf{B})$.

Proof. Let $x \in \mathbf{B}$ and $0 < r < 1$. Let f be a measurable function on \mathbf{B} satisfying $\|f\|_{L^{p_1(\cdot)}(\mathbf{B})} \leq 1$. We find by Lemmas 2.1 and 2.3

$$\begin{aligned} \int_{B(x,r)} |f(y)| dy &\leq Cr^N (rk(r))^{-N} + \int_{B(x,r)} |f(y)| \left(\frac{k(|f(y)|^{-1})}{k((rk(r))^N)} \right)^N dy \\ &\leq C \left\{ k(r)^{-N} + k(r)^{-N} \int_{\mathbf{B}} |f(y)| k(|f(y)|^{-1})^N dy \right\} \\ &\leq Ck(r)^{-N}, \end{aligned}$$

which proves the result. \square

In what follows, let us assume that Φ is a positive convex function in $C^1((0, \infty))$ satisfying $(\Phi 0)$, $(\Phi 1)$ and $(\Phi; k^N)$ when it is not specially mentioned. Set

$$\Psi_\alpha(t) = \Phi \left((tk(t^{-1})^\alpha)^{N/(N-\alpha)} \right).$$

THEOREM 3.2. *There exists a constant $C > 0$ such that*

$$\int_{\mathbf{B}} \Psi_\alpha(|I_\alpha f(x)|) dx \leq C$$

for all measurable functions f on \mathbf{B} such that $\|f\|_{L^{p_1(\cdot)}(\mathbf{B})} \leq 1$.

Proof. Let f be a measurable function on \mathbf{B} such that $\|f\|_{L^{p_1(\cdot)}(\mathbf{B})} \leq 1$. For $x \in \mathbf{B}$ and $0 < r \leq 1$, write

$$\begin{aligned} I_\alpha f(x) &= \int_{B(x,r)} |x - y|^{\alpha-N} f(y) dy + \int_{\mathbf{B} \setminus B(x,r)} |x - y|^{\alpha-N} f(y) dy \\ &= I_1(x) + I_2(x). \end{aligned}$$

Then note that

$$|I_1(x)| \leq Cr^\alpha Mf(x).$$

We have by Lemmas 3.1 and 2.1

$$\begin{aligned} |I_2(x)| &\leq C \int_r^2 \left(\int_{B(x,t)} |f(y)| \, dy \right) t^{\alpha-N} \frac{dt}{t} \\ &\leq C \int_r^2 t^{\alpha-N} k(t)^{-N} \frac{dt}{t} \\ &\leq Cr^{\alpha-N} k(r)^{-N}. \end{aligned}$$

Now we establish

$$|I_\alpha f(x)| \leq C \{r^\alpha Mf(x) + r^{\alpha-N} k(r)^{-N}\}.$$

If $Mf(x) \leq 1$, then, taking $r = 1$, we have

$$|I_\alpha f(x)| \leq C.$$

Next consider the case $Mf(x) > 1$. Since $\sup_{t>1} t^{-1/N} k(t^{-1})^{-1} \leq c_1$ for some constant $c_1 > 0$, taking $r = c_1^{-1} Mf(x)^{-1/N} k(Mf(x)^{-1})^{-1} \leq 1$, we find

$$|I_\alpha f(x)| \leq CMf(x)^{1-\alpha/N} k(Mf(x)^{-1})^{-\alpha}.$$

Therefore we obtain

$$(|I_\alpha f(x)| k(|I_\alpha f(x)|^{-1})^\alpha)^{N/(N-\alpha)} \leq C \{Mf(x) + 1\}.$$

In view of (Φ1) and Lemma 2.4, we have

$$\int_{\mathbf{B}} \Psi_\alpha(|I_\alpha f(x)|) \, dx \leq C \left\{ \int_{\mathbf{B}} \Phi(Mf(x)) \, dx + 1 \right\} \leq C,$$

which proves the result. □

REMARK 3.3. For $\beta < -1$, consider the function

$$f(y) = |y|^{-N} (\log(e + 1/|y|))^\beta \chi_{\mathbf{B}}(y),$$

where χ_E the characteristic function of a measurable set $E \subset \mathbf{R}^N$. Then we have the following:

(1) there exists a constant $C > 0$ such that

$$\int_{\mathbf{B}} f(y) dy \leq C;$$

(2) there exists a constant $C > 0$ such that

$$Mf(x) \geq C|x|^{-N}(\log(e + 1/|x|))^{\beta+1}$$

for all $x \in \mathbf{B}$;

(3) there exists a constant $C > 0$ such that

$$I_{\alpha}f(x) \geq C|x|^{\alpha-N}(\log(e + 1/|x|))^{\beta+1}$$

for all $x \in \mathbf{B}$.

Let $\gamma > -1$. If $-\gamma - 2 < \beta < -1$, then (2) implies

$$Mf(x)(\log(e + Mf(x)))^{\gamma} \geq C|x|^{-N}(\log(e + 1/|x|))^{\beta+\gamma+1} \quad \text{for } x \in \mathbf{B},$$

so that

$$\int_{\mathbf{B}} Mf(x)(\log(e + Mf(x)))^{\gamma} dx = \infty.$$

Thus the maximal operator $M : f \mapsto Mf$ is not bounded from $L^1(\mathbf{B})$ to $L^{\tilde{\Phi}}(\mathbf{B})$, where $\tilde{\Phi}(t) = t(\log(e + t))^{\gamma}$ with $\gamma > -1$.

If $-(\gamma + 1)(N - \alpha)/N - 1 < \beta < -1$, then (3) implies

$$I_{\alpha}f(x)^{N/(N-\alpha)}(\log(e + I_{\alpha}f(x)))^{\gamma} \geq C|x|^{-N}(\log(e + 1/|x|))^{(\beta+1)N/(N-\alpha)+\gamma}$$

for $x \in \mathbf{B}$, so that

$$\int_{\mathbf{B}} I_{\alpha}f(x)^{N/(N-\alpha)}(\log(e + I_{\alpha}f(x)))^{\gamma} dx = \infty.$$

Thus the Riesz potential operator $I_{\alpha} : f \mapsto I_{\alpha}f$ is not bounded from $L^1(\mathbf{B})$ to $L^{\tilde{\Psi}_{\alpha}}(\mathbf{B})$, where $\tilde{\Psi}_{\alpha}(t) = t^{N/(N-\alpha)}(\log(e + t))^{\gamma}$ with $\gamma > -1$.

REMARK 3.4. Let $k(r) = a(\log(e + 1/r))^b$ with $a \geq e^b(\log(e + 1))^{-b}$ and $b \geq 1/N$. Then

$$\Phi(r) = r(\log(e + r))^{bN-1}$$

satisfies $(\Phi; k^N)$ and

$$\Psi_{\alpha}(r) \sim r^{N/(N-\alpha)}(\log(e + r))^{b\alpha N/(N-\alpha)+bN-1}$$

for $0 < r < 1$. Then Lemma 2.2 and Theorem 3.2 hold for the above Φ and Ψ_α .

Consider the function

$$f(y) = |y|^{-N} (\log(e + 1/|y|))^\beta \chi_{\mathbf{B}}(y).$$

Then we have the following:

- (1) if $\beta + bN + 1 < 0$, then there exists a constant $C > 0$ such that

$$\int_{\mathbf{B}} f(y)^{p_1(y)} dy \leq C;$$

- (2) if $\beta + 1 < 0$, then there exists a constant $C > 0$ such that

$$Mf(x) \geq C|x|^{-N} (\log(e + 1/|x|))^{\beta+1}$$

for all $x \in \mathbf{B}$;

- (3) if $\beta + 1 < 0$, then there exists a constant $C > 0$ such that

$$I_\alpha f(x) \geq C|x|^{\alpha-N} (\log(e + 1/|x|))^{\beta+1}$$

for all $x \in \mathbf{B}$.

Hence, for $\beta = -b'N - 1$ and $b' > b$, (2) implies

$$Mf(x) (\log(e + Mf(x)))^{b'N-1} \geq C|x|^{-N} (\log(e + 1/|x|))^{\beta+b'N} \quad \text{for } x \in \mathbf{B},$$

so that

$$\int_{\mathbf{B}} Mf(x) (\log(e + Mf(x)))^{b'N-1} dx = \infty.$$

For $\beta = -bN - \alpha(b' - b) - 1$ and $b' > b$, (3) implies

$$\begin{aligned} & \left(I_\alpha f(x) (\log(e + I_\alpha f(x)))^{\alpha b'} \right)^{N/(N-\alpha)} \\ & \geq C|x|^{-N} (\log(e + 1/|x|))^{(\beta+1+\alpha b')N/(N-\alpha)} \end{aligned}$$

for $x \in \mathbf{B}$, so that

$$\begin{aligned} & \int_{\mathbf{B}} \Phi \left(\left(I_\alpha f(x) (\log(e + I_\alpha f(x)))^{\alpha b'} \right)^{N/(N-\alpha)} \right) dx \\ & \geq C \int_{\mathbf{B}} |x|^{-N} (\log(e + 1/|x|))^{-1} dx = \infty. \end{aligned}$$

Thus the exponents of the log terms of Φ and Ψ_α are sharp.

Let us consider a double phase functional given by

$$\Phi_d(x, t) = t^{p_1(x)} + a(x)t^{p_2} = t^{p_1(x)} + (b(x)t)^{p_2}$$

for $x \in \mathbf{B}$ and $t \geq 0$, where:

- $b(x)$ is nonnegative, bounded and Hölder continuous of order $\theta \in (0, 1]$;
- $1/p_2 = 1 - \theta/N > 0$;
- $b(x) = a(x)^{1/p_2}$;

(cf. [9, 18]). For an open set $G \subset \mathbf{R}^N$ and $f \in L^1_{\text{loc}}(G)$, we define the norm

$$\|f\|_{L^{\Phi_d}(G)} = \inf \left\{ \lambda > 0 : \int_G \Phi_d \left(y, \frac{|f(y)|}{\lambda} \right) dy \leq 1 \right\}.$$

For a locally integrable function f on \mathbf{B} and $0 \leq \sigma < N$, we consider the fractional maximal function

$$M_\sigma f(x) = \sup_{r>0} \frac{r^\sigma}{|B(x, r)|} \int_{\mathbf{B} \cap B(x, r)} |f(y)| dy.$$

In view of Theorem 3.2 we find the following:

LEMMA 3.5. *There exists a constant $C > 0$ such that*

$$\|M_\theta f\|_{L^{p_2}(\mathbf{B})} \leq C \|f\|_{L^{p_1(\cdot)}(\mathbf{B})}$$

for all $f \in L^{p_1(\cdot)}(\mathbf{B})$.

In fact, it suffices to note

$$M_\theta f(x) \leq C(I_\theta |f|)(x)$$

and

$$t^{p_2} \leq C \left(tk(t^{-1})^\theta \right)^{p_2} \leq C \Phi \left(\left(tk(t^{-1})^\theta \right)^{N/(N-\theta)} \right) = C \Psi_\theta(t)$$

for all $t \geq 1$. Now we apply Theorem 3.2.

LEMMA 3.6. *There exists a constant $C > 0$ such that*

$$\|bMf\|_{L^{p_2}(\mathbf{B})} \leq C \|f\|_{L^{\Phi_d}(\mathbf{B})}$$

for all $f \in L^{\Phi_d}(\mathbf{B})$.

Proof. Let $f \in L^{\Phi_d}(\mathbf{B})$. Note that

$$\begin{aligned} & b(x) \frac{1}{|B(x, r)|} \int_{B(x, r)} |f(y)| \, dy \\ &= \frac{1}{|B(x, r)|} \int_{B(x, r)} [b(x) - b(y)] |f(y)| \, dy + \frac{1}{|B(x, r)|} \int_{B(x, r)} b(y) |f(y)| \, dy \\ &\leq C r^\theta \frac{1}{|B(x, r)|} \int_{B(x, r)} |f(y)| \, dy + \frac{1}{|B(x, r)|} \int_{B(x, r)} b(y) |f(y)| \, dy, \end{aligned}$$

so that

$$(3.1) \quad b(x) Mf(x) \leq CM_\theta f(x) + M[bf](x).$$

Hence, by Lemma 3.5 and the boundedness of maximal operator on $L^{p_2}(\mathbf{B})$, we give

$$\begin{aligned} \|bMf\|_{L^{p_2}(\mathbf{B})} &\leq C\{\|M_\theta f\|_{L^{p_2}(\mathbf{B})} + \|M[bf]\|_{L^{p_2}(\mathbf{B})}\} \\ &\leq C\{\|f\|_{L^{p_1(\cdot)}(\mathbf{B})} + \|bf\|_{L^{p_2}(\mathbf{B})}\} \\ &\leq C\|f\|_{L^{\Phi_d}(\mathbf{B})}, \end{aligned}$$

as required. □

Set

$$\Phi_{1,d}(x, t) = \Phi(t) + (b(x)t)^{p_2}.$$

By Lemmas 2.4 and 3.6, we establish the following result.

THEOREM 3.7. *There exists a constant $C > 0$ such that*

$$\|Mf\|_{L^{\Phi_{1,d}}(\mathbf{B})} \leq C\|f\|_{L^{\Phi_d}(\mathbf{B})}$$

for all $f \in L^{\Phi_d}(\mathbf{B})$.

REMARK 3.8. Consider $b_\theta(x) = \min\{\max\{x_N^\theta, 0\}, 1\}$ for $x = (x', x_N) \in \mathbf{B}$. In Remark 3.3, if $0 < \theta_1 < \theta$, then

$$\int_{\mathbf{B}} |b_{\theta_1}(x) Mf_1(x)|^{p_2} \, dx = \infty,$$

where $f_1(y) = f(y)$ when $y_N < 0$ and $f_1(y) = 0$ when $y_N \geq 0$ with $y = (y', y_N) \in \mathbf{B}$.

The optimality of θ and p_2 is also considered in [11, 12].

Set

$$\frac{1}{p_2^*} = \frac{1}{p_2} - \frac{\alpha}{N} = 1 - \frac{\alpha + \theta}{N}.$$

LEMMA 3.9. *If $\alpha + \theta < N$, then there exists a constant $C > 0$ such that*

$$\|I_{\alpha+\theta}f\|_{L^{p_2^*}(\mathbf{B})} \leq C\|f\|_{L^{p_1(\cdot)}(\mathbf{B})}$$

for all $f \in L^{p_1(\cdot)}(\mathbf{B})$.

In fact, it suffices to note

$$t^{p_2^*} \leq C \left(tk(t^{-1})^{\alpha+\theta} \right)^{p_2^*} \leq C\Phi \left(\left(tk(t^{-1})^{\alpha+\theta} \right)^{p_2^*} \right) = C\Psi_{\alpha+\theta}(t)$$

for all $t \geq 1$. Now we apply Theorem 3.2.

LEMMA 3.10. *If $\alpha + \theta < N$, then there exists a constant $C > 0$ such that*

$$\|bI_{\alpha}f\|_{L^{p_2^*}(\mathbf{B})} \leq C\|f\|_{L^{\Phi_d}(\mathbf{B})}$$

for all $f \in L^{\Phi_d}(\mathbf{B})$.

Proof. Let $f \in L^{\Phi_d}(\mathbf{B})$ be a nonnegative function. Note that

$$\begin{aligned} & b(x) \int_{\mathbf{B}} |x - y|^{\alpha-N} f(y) dy \\ &= \int_{\mathbf{B}} [b(x) - b(y)] |x - y|^{\alpha-N} f(y) dy + \int_{\mathbf{B}} |x - y|^{\alpha-N} b(y) f(y) dy \\ &\leq C \int_{\mathbf{B}} |x - y|^{\alpha+\theta-N} f(y) dy + \int_{\mathbf{B}} |x - y|^{\alpha-N} b(y) f(y) dy, \end{aligned}$$

so that

$$b(x)I_{\alpha}f(x) \leq CI_{\alpha+\theta}f(x) + I_{\alpha}[bf](x).$$

Hence, by Lemma 3.9 and the Sobolev inequality on $L^{p_2}(\mathbf{B})$, we give

$$\begin{aligned} \|bI_{\alpha}f\|_{L^{p_2^*}(\mathbf{B})} &\leq C\{\|I_{\alpha+\theta}f\|_{L^{p_2^*}(\mathbf{B})} + \|I_{\alpha}[bf]\|_{L^{p_2^*}(\mathbf{B})}\} \\ &\leq C\{\|f\|_{L^{p_1(\cdot)}(\mathbf{B})} + \|bf\|_{L^{p_2}(\mathbf{B})}\} \\ &\leq C\|f\|_{L^{\Phi_d}(\mathbf{B})}, \end{aligned}$$

as required. □

Set

$$\Psi_{\alpha,d}(x,t) = \Psi_{\alpha}(t) + (b(x)t)^{p_2^*}.$$

Theorem 3.2 and Lemma 3.10, we establish the following result.

THEOREM 3.11. *If $\alpha + \theta < N$, then there exists a constant $C > 0$ such that*

$$\|I_{\alpha}f\|_{L^{\Psi_{\alpha,d}}(\mathbf{B})} \leq C\|f\|_{L^{\Phi_d}(\mathbf{B})}$$

for all $f \in L^{\Phi_d}(\mathbf{B})$.

§4. Herz–Morrey spaces

We consider a measurable function $\omega(r) : (0, \infty) \rightarrow (0, \infty)$ satisfying the following conditions ($\omega 1$) and ($\omega 2$):

($\omega 1$) $\omega(\cdot)$ is almost monotone on $(0, \infty)$; that is, $\omega(\cdot)$ is almost increasing on $(0, \infty)$ or $\omega(\cdot)$ is almost decreasing on $(0, \infty)$; namely there exists a constant $c_1 > 0$ such that

$$\omega(r) \leq c_1\omega(s) \quad \text{for all } 0 < r < s$$

or

$$\omega(s) \leq c_1\omega(r) \quad \text{for all } 0 < r < s,$$

respectively;

($\omega 2$) $\omega(\cdot)$ is doubling on $(0, \infty)$; that is, there exists a constant $C > 1$ such that

$$C^{-1}\omega(r) \leq \omega(2r) \leq C\omega(r) \quad \text{for all } r > 0.$$

For $0 < q \leq \infty$, we define Herz–Morrey spaces $\mathcal{H}^{p_1(\cdot),q,\omega}(\mathbf{B})$ of all measurable functions f on \mathbf{B} such that

$$\|f\|_{\mathcal{H}^{p_1(\cdot),q,\omega}(\mathbf{B})} = \left(\int_0^1 \left(\omega(r)\|f\|_{L^{p_1(\cdot)}(A(r))} \right)^q \frac{dr}{r} \right)^{1/q} < \infty$$

when $q < \infty$ and

$$\|f\|_{\mathcal{H}^{p_1(\cdot),\infty,\omega}(\mathbf{B})} = \sup_{0 < r < 1} \omega(r)\|f\|_{L^{p_1(\cdot)}(A(r))} < \infty$$

when $q = \infty$, where $A(r) = \mathbf{B} \cap [B(0, 2r) \setminus B(0, r)]$. We refer the reader to [1] for Morrey spaces. When $\omega(r) = r^{\nu}$, we simply write $\mathcal{H}^{p_1(\cdot),q,\nu}(\mathbf{B})$ for $\mathcal{H}^{p_1(\cdot),q,\omega}(\mathbf{B})$.

Further, for $0 < q \leq \infty$, we define Herz–Morrey–Orlicz spaces $\mathcal{H}^{\Phi,q,\omega}(\mathbf{B})$ of all measurable functions f on \mathbf{B} such that

$$\|f\|_{\mathcal{H}^{\Phi,q,\omega}(\mathbf{B})} = \left(\int_0^1 \left(\omega(r) \|f\|_{L^{\Phi}(A(r))} \right)^q \frac{dr}{r} \right)^{1/q} < \infty$$

when $q < \infty$ and

$$\|f\|_{\mathcal{H}^{\Phi,\infty,\omega}(\mathbf{B})} = \sup_{0 < r < 1} \omega(r) \|f\|_{L^{\Phi}(A(r))} < \infty$$

when $q = \infty$.

For fundamental properties of Herz–Morrey spaces, we have the following.

LEMMA 4.1. For $0 < q_1 < q_2 < \infty$,

$$\mathcal{H}^{p_1(\cdot),q_1,\omega}(\mathbf{R}^N) \subset \mathcal{H}^{p_1(\cdot),q_2,\omega}(\mathbf{R}^N) \subset \mathcal{H}^{p_1(\cdot),\infty,\omega}(\mathbf{R}^N).$$

For later use we prepare the following result.

LEMMA 4.2. Let $\Phi(r)$ be a positive convex function on $(0, \infty)$ satisfying $(\Phi 0)$ and $(\Phi 1)$. Then there is a constant $C > 0$ such that

$$\|\chi_{A(r)}\|_{L^{\Phi}(\mathbf{B})} \leq C \{ \Phi^{-1}(r^{-N}) \}^{-1}$$

for all $0 < r < 1$.

We consider the following two types of conditions for $\omega(r)$:

$(\omega 1; \xi)$ $r \mapsto r^{\varepsilon_1 + \xi} \omega(r)$ is almost decreasing on $(0, 1]$ for some $\varepsilon_1 > 0$;

$(\omega 2; \mu)$ $r \mapsto r^{-\varepsilon_2 + \mu} \omega(r)$ is almost increasing on $(0, 1]$ for some $\varepsilon_2 > 0$.

REMARK 4.3. $(\omega 1; \xi)$ implies that there exists a constant $0 < \varepsilon'_1 < \varepsilon_1$ such that $r \mapsto r^{\varepsilon'_1 + \xi} k(r)^N \omega(r)$ is almost decreasing on $(0, 1]$. Similarly, $(\omega 2; \mu)$ implies that there exists a constant $0 < \varepsilon'_2 < \varepsilon_2$ such that $r \mapsto r^{-\varepsilon'_2 + \mu} k(r)^N \omega(r)$ is almost increasing on $(0, 1]$.

In view of Almeida and Drihem [2], we know that the maximal operator $M : f \rightarrow Mf$ is bounded in $\mathcal{H}^{p,q,\nu}(\mathbf{R}^N)$, when $1 < p < \infty$. The case $p = 1$ is treated in the following.

THEOREM 4.4. Assume that $\omega(r)$ satisfies $(\omega 1; 0)$ and $(\omega 2; N)$. Suppose further:

($\Phi k1$) there exist constants $0 < \tilde{\varepsilon}_1 < \varepsilon_1$ and $C > 0$ such that

$$\left(\int_t^1 \left(\{\Phi^{-1}(r^{-N})\}^{-1} r^{-\tilde{\varepsilon}_1 - N} k(r)^{-N} \right)^q \frac{dr}{r} \right)^{1/q} \leq Ct^{-\tilde{\varepsilon}_1}$$

for all $0 < t < 1$ when $0 < q < \infty$ and

$$\sup_{0 < r < 1} \left(\{\Phi^{-1}(r^{-N})\}^{-1} r^{-N} k(r)^{-N} \right) \leq C$$

when $q = \infty$;

($\Phi k2$) there exist constants $0 < \tilde{\varepsilon}_2 < \varepsilon_2$ and $C > 0$ such that

$$\left(\int_0^t \left(\{\Phi^{-1}(r^{-N})\}^{-1} r^{\tilde{\varepsilon}_2 - N} k(r)^{-N} \right)^q \frac{dr}{r} \right)^{1/q} \leq Ct^{\tilde{\varepsilon}_2}$$

for $0 < t < 1$ when $0 < q < \infty$ and

$$\sup_{0 < r < 1} \left(\{\Phi^{-1}(r^{-N})\}^{-1} r^{-N} k(r)^{-N} \right) \leq C$$

when $q = \infty$.

Then there exists a constant $C > 0$ such that

$$\|Mf\|_{\mathcal{H}^{\Phi, q, \omega}(\mathbf{B})} \leq C \|f\|_{\mathcal{H}^{p_1(\cdot), q, \omega}(\mathbf{B})}$$

for all $f \in \mathcal{H}^{p_1(\cdot), q, \omega}(\mathbf{B})$.

REMARK 4.5. Let $k(r) = a(\log(e + 1/r))^b$ with $a \geq e^b(\log(e + 1))^{-b}$ and $b \geq 1/N$. Then we can take

$$\Phi(r) = r(\log(e + r))^{bN-1}.$$

In this case,

$$\{\Phi^{-1}(r^{-N})\}^{-1} \sim r^N (\log(e + 1/r))^{bN-1} \quad \text{when } 0 < r < 1.$$

To show Theorem 4.4, we prepare the estimates of Hardy type operators:

LEMMA 4.6. (Cf. [20, Lemma 3.4]) Let $\beta \in \mathbf{R}$. If $\omega(r)$ satisfies $(\omega 1; N - \beta)$ and $0 < \varepsilon < \varepsilon_1$, then

$$\begin{aligned} H_{\beta}^{-} f(r) &\equiv r^{-\beta} \int_{B(0,r)} |y|^{\beta-N} |f(y)| dy \\ &\leq Cr^{-\varepsilon-N} k(r)^{-N} \omega(r)^{-1} \left(\int_0^r \left(t^{\varepsilon} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q} \end{aligned}$$

for all $0 < r < 1$ and $f \in L^1_{\text{loc}}(\mathbf{B})$ when $0 < q < \infty$ and

$$H^-_{\beta} f(r) \leq Cr^{-N} k(r)^{-N} \omega(r)^{-1} \sup_{0 < t < r} \left(\omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right)$$

for all $0 < r < 1$ and $f \in L^1_{\text{loc}}(\mathbf{B})$ when $q = \infty$.

Proof. Let $0 < r < 1$, $0 < \varepsilon < \varepsilon_1$ and $f \in L^1_{\text{loc}}(\mathbf{B})$. Then we have by Lemma 3.1,

$$\begin{aligned} \int_{B(0,r)} |y|^{\beta-N} |f(y)| \, dy &\leq C \int_{B(0,r)} \left(\int_{|y|/2}^{|y|} t^{\beta-N} \frac{dt}{t} \right) |f(y)| \, dy \\ &\leq C \int_0^r t^{\beta-N} \left(\int_{A(t)} |f(y)| \, dy \right) \frac{dt}{t} \\ &\leq C \int_0^r t^{\beta-N} k(t)^{-N} \|f\|_{L^{p(\cdot)}(A(t))} \frac{dt}{t}. \end{aligned}$$

In case $1 < q < \infty$, by Hölder’s inequality and $(\omega_1; N - \beta)$, we have

$$\begin{aligned} &\int_{B(0,r)} |y|^{\beta-N} |f(y)| \, dy \\ &\leq C \left(\int_0^r \left(t^{-\varepsilon+\beta-N} k(t)^{-N} \omega(t)^{-1} \right)^{q'} \frac{dt}{t} \right)^{1/q'} \\ &\quad \times \left(\int_0^r \left(t^{\varepsilon} \omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q} \\ &\leq Cr^{-\varepsilon_1+\beta-N} k(r)^{-N} \omega(r)^{-1} \left(\int_0^r \left(t^{-\varepsilon+\varepsilon_1} \right)^{q'} \frac{dt}{t} \right)^{1/q'} \\ &\quad \times \left(\int_0^r \left(t^{\varepsilon} \omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q} \\ &\leq Cr^{-\varepsilon+\beta-N} k(r)^{-N} \omega(r)^{-1} \left(\int_0^r \left(t^{\varepsilon} \omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q}. \end{aligned}$$

In case $0 < q \leq 1$, by $(\omega_1; N - \beta)$ and Minkowski’s inequality, we have

$$\begin{aligned} &\int_{B(0,r)} |y|^{\beta-N} |f(y)| \, dy \\ &\leq Cr^{-\varepsilon+\beta-N} k(r)^{-N} \omega(r)^{-1} \int_0^r t^{\varepsilon} \omega(t) \|f\|_{L^{p(\cdot)}(A(t) \cap B(0,r))} \frac{dt}{t} \end{aligned}$$

$$\begin{aligned} &\leq Cr^{-\varepsilon+\beta-N}k(r)^{-N}\omega(r)^{-1} \\ &\quad \times \int_0^r \left(\int_{t/\sqrt{2}}^{t\sqrt{2}} \left(s^\varepsilon \omega(s) \|f\|_{L^{p(\cdot)}(A(s)\cap B(0,r))} \right)^q \frac{ds}{s} \right)^{1/q} \frac{dt}{t} \\ &\leq Cr^{-\varepsilon+\beta-N}k(r)^{-N}\omega(r)^{-1} \\ &\quad \times \left(\int_0^{r\sqrt{2}} \left(s^\varepsilon \omega(s) \|f\|_{L^{p(\cdot)}(A(s)\cap B(0,r))} \right)^q \left(\int_{s/\sqrt{2}}^{s\sqrt{2}} \frac{dt}{t} \right)^q \frac{ds}{s} \right)^{1/q} \\ &\leq Cr^{-\varepsilon+\beta-N}k(r)^{-N}\omega(r)^{-1} \left(\int_0^r \left(s^\varepsilon \omega(s) \|f\|_{L^{p(\cdot)}(A(s))} \right)^q \frac{ds}{s} \right)^{1/q}. \end{aligned}$$

In case $q = \infty$, by $(\omega_1; N - \beta)$, we have

$$\begin{aligned} &\int_{B(0,r)} |y|^{\beta-N} |f(y)| dy \\ &\leq C \left(\int_0^r t^{-\varepsilon+\beta-N}k(t)^{-N}\omega(t)^{-1} \frac{dt}{t} \right) \sup_{0<t<r} \left(t^\varepsilon \omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right) \\ &\leq Cr^{-\varepsilon+\beta-N}k(r)^{-N}\omega(r)^{-1} \sup_{0<t<r} \left(t^\varepsilon \omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right) \\ &\leq Cr^{\beta-N}k(r)^{-N}\omega(r)^{-1} \sup_{0<t<r} \left(\omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right). \end{aligned}$$

Therefore, we obtain the required result. □

LEMMA 4.7. (Cf. [20, Lemma 3.5]) *Let $\beta \in \mathbf{R}$. If $\omega(r)$ satisfies $(\omega_2; N - \beta)$ and $0 < \varepsilon < \varepsilon_2$, then*

$$\begin{aligned} H_\beta^+ f(r) &\equiv r^{-\beta} \int_{\mathbf{B} \setminus B(0,r)} |y|^{\beta-N} |f(y)| dy \\ &\leq Cr^{\varepsilon-N}k(r)^{-N}\omega(r)^{-1} \left(\int_{r/2}^1 \left(t^{-\varepsilon} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q} \end{aligned}$$

for all $0 < r < 1$ and $f \in L^1_{\text{loc}}(\mathbf{B})$ when $0 < q < \infty$ and

$$H_\beta^+ f(r) \leq Cr^{-N}k(r)^{-N}\omega(r)^{-1} \sup_{r/2 < t < 1} \left(\omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right)$$

for all $0 < r < 1$ and $f \in L^1_{\text{loc}}(\mathbf{B})$ when $q = \infty$.

Proof. We show only the case when $1 < q < \infty$. Let $0 < r < 1$, $0 < \varepsilon < \varepsilon_2$ and $f \in L^1_{loc}(\mathbf{B})$. By Lemma 3.1,

$$\begin{aligned} \int_{\mathbf{B} \setminus B(0,r)} |y|^{\beta-N} |f(y)| \, dy &\leq C \int_{\mathbf{B} \setminus B(0,r)} \left(\int_{|y|/2}^{|y|} t^{\beta-N} \frac{dt}{t} \right) |f(y)| \, dy \\ &\leq C \int_{r/2}^1 t^{\beta-N} \left(\int_{A(t)} |f(y)| \, dy \right) \frac{dt}{t} \\ &\leq C \int_{r/2}^1 t^{\beta-N} k(t)^{-N} \|f\|_{L^{p(\cdot)}(A(t))} \frac{dt}{t}. \end{aligned}$$

By Hölder’s inequality and $(\omega_2; N - \beta)$, we have

$$\begin{aligned} &\int_{r/2}^1 t^{\beta-N} k(t)^{-N} \|f\|_{L^{p(\cdot)}(A(t))} \frac{dt}{t} \\ &\leq C \left(\int_{r/2}^1 \left(t^{\varepsilon+\beta-N} k(t)^{-N} \omega(t)^{-1} \right)^{q'} \frac{dt}{t} \right)^{1/q'} \\ &\quad \times \left(\int_{r/2}^1 \left(t^{-\varepsilon} \omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q} \\ &\leq C r^{\varepsilon_2+\beta-N} k(r)^{-N} \omega(r)^{-1} \left(\int_{r/2}^1 \left(t^{\varepsilon-\varepsilon_2} \right)^{q'} \frac{dt}{t} \right)^{1/q'} \\ &\quad \times \left(\int_{r/2}^1 \left(t^{-\varepsilon} \omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q} \\ &\leq C r^{\varepsilon+\beta-N} k(r)^{-N} \omega(r)^{-1} \left(\int_{r/2}^1 \left(t^{-\varepsilon} \omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q}, \end{aligned}$$

which gives the required result. □

Now we are ready to prove Theorem 4.4.

Proof of Theorem 4.4. We show only the case when $0 < q < \infty$, because the remaining case is easily obtained. Let f be a measurable function on \mathbf{B} such that $\|f\|_{\mathcal{H}^{p(\cdot),q,\omega}(\mathbf{B})} \leq 1$. For $0 < r < 1$, write

$$f = f\chi_{B(0,r/2)} + f\chi_{\tilde{A}(r)} + f\chi_{\mathbf{B} \setminus B(0,4r)} = f_1 + f_2 + f_3,$$

where $\tilde{A}(r) = A(r/2) \cup A(r) \cup A(2r)$. Note here that

$$\begin{aligned} Mf_1(x) &\leq \sup_{t \geq r/2} \frac{1}{|B(x, t)|} \int_{B(x,t) \cap B(0,r/2)} |f(y)| \, dy \\ &\leq Cr^{-N} \int_{B(0,r/2)} |f(y)| \, dy \\ &\leq CH_N^- f(r) \end{aligned}$$

for $x \in A(r)$. Hence we obtain by Lemmas 4.2 and 4.6, $(\Phi k1)$ and Fubini's theorem

$$\begin{aligned} &\int_0^1 \left(\omega(r) \|Mf_1\|_{L^\Phi(A(r))} \right)^q \frac{dr}{r} \\ &\leq C \int_0^1 \left(\{\Phi^{-1}(r^{-N})\}^{-1} r^{-\tilde{\epsilon}_1 - N} k(r)^{-N} \right)^q \\ &\quad \times \left(\int_0^r \left(t^{\tilde{\epsilon}_1} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right) \frac{dr}{r} \\ &\leq C \int_0^1 \left(t^{\tilde{\epsilon}_1} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \\ &\quad \times \left(\int_t^1 \left(\{\Phi^{-1}(r^{-N})\}^{-1} r^{-\tilde{\epsilon}_1 - N} k(r)^{-N} \right)^q \frac{dr}{r} \right) \frac{dt}{t} \\ &\leq C \int_0^1 \left(\omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \\ (4.1) \quad &\leq C. \end{aligned}$$

Since $f_3 = 0$ in case $1/4 \leq r < 1$ and

$$Mf_3(x) \leq C \int_{\mathbf{B} \setminus B(0,4r)} |y|^{-N} |f(y)| \, dy \leq CH_0^+ f(4r)$$

for $x \in A(r)$ in case $0 < r < 1/4$, we obtain by Lemmas 4.2 and 4.7, $(\Phi k2)$ and Fubini's theorem

$$\begin{aligned} &\int_0^1 \left(\omega(r) \|Mf_3\|_{L^\Phi(A(r))} \right)^q \frac{dr}{r} \\ &\leq C \int_0^1 \left(\{\Phi^{-1}(r^{-N})\}^{-1} r^{\tilde{\epsilon}_2 - N} k(r)^{-N} \right)^q \end{aligned}$$

$$\begin{aligned}
 & \times \left(\int_r^1 \left(t^{-\tilde{\varepsilon}_2} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right) \frac{dr}{r} \\
 & \leq C \int_0^1 \left(t^{-\tilde{\varepsilon}_2} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \\
 & \quad \times \left(\int_0^t \left(\{\Phi^{-1}(r^{-N})\}^{-1} r^{\tilde{\varepsilon}_2 - N} k(r)^{-N} \right)^q \frac{dr}{r} \right) \frac{dt}{t} \\
 & \leq C \int_0^1 \left(\omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \\
 (4.2) \quad & \leq C.
 \end{aligned}$$

For f_2 , by Lemma 2.4

$$\|Mf_2\|_{L^\Phi(A(r))} \leq C \|f_2\|_{L^{p_1(\cdot)}(\mathbf{B})} = C \|f\|_{L^\Phi(\tilde{A}(r))},$$

so that

$$(4.3) \quad \int_0^1 \left(\omega(r) \|Mf_2\|_{L^\Phi(A(r))} \right)^q \frac{dr}{r} \leq C.$$

By (4.1), (4.2) and (4.3)

$$\int_0^1 \left(\omega(r) \|Mf\|_{L^\Phi(A(r))} \right)^q \frac{dr}{r} \leq C. \quad \square$$

REMARK 4.8. Let $k(r) = a(\log(e + 1/r))^b$ with $a \geq e^b(\log(e + 1))^{-b}$ and $b \geq 1/N$ and $\omega(r) = r^\nu$ with $-N < \nu < 0$. Then note that $\Phi(r) = r(\log(e + r))^{bN-1}$ by Remark 3.4. Let $b_1 > b$ and $0 < r < 1/2$. We choose $0 < \lambda_2 < \lambda_1 < 1$ such that $b_1 > (1 + \lambda_1)b$. For $|x_0| = r$, consider

$$f(y) = |x_0 - y|^{-N} \chi_{C(x_0, r, \lambda_1)},$$

where $C(x_0, r, \lambda_1) = \{y \in A(r) : r^{1+\lambda_1} < |x_0 - y| < r\}$. Note that

$$\begin{aligned}
 \frac{\log k(|y|)}{\log(e + 1/|y|)} \log f(y) & \leq \frac{\log k(|y|)}{\log(e + 1/|y|)} \log \left((|y|/2)^{-(1+\lambda_1)N} \right) \\
 & \leq \frac{\log k(|y|)}{\log(e + 1/|y|)} \left((1 + \lambda_1)N \log(1/|y|) + C \right) \\
 & \leq \log \left(k(|y|)^{(1+\lambda_1)N} \right) + C \\
 & \leq \log \left(k(|x_0 - y|)^{(1+\lambda_1)N} \right) + C
 \end{aligned}$$

for $y \in C(x_0, r, \lambda_1)$ since

$$|x_0 - y| < r < |y| < 2r < 2|x_0 - y|^{1/(1+\lambda_1)}.$$

Then we have

$$\begin{aligned} \int_{\mathbf{B}} f(y)^{p_1(y)} dy &= \int_{C(x_0, r, \lambda_1)} |x_0 - y|^{-N} \exp\left(\frac{\log k(|y|)}{\log(e + 1/|y|)} \log f(y)\right) dy \\ &\leq C \int_{C(x_0, r, \lambda_1)} |x_0 - y|^{-N} (\log(e + 1/|x_0 - y|))^{(1+\lambda_1)bN} dy \\ &\leq C \int_{r^{1+\lambda_1}}^r (\log(e + 1/t))^{(1+\lambda_1)bN} \frac{dt}{t} \\ &\leq C(\log(e + 1/r))^{(1+\lambda_1)bN+1}. \end{aligned}$$

Set

$$f_r(y) = r^{-\nu} (\log(e + 1/r))^{-(1+\lambda_1)bN-1} f(y).$$

We see that

$$\|f_r\|_{L^{p_1(\cdot)}(\mathbf{B})} \leq Cr^{-\nu},$$

so that

$$\begin{aligned} \int_0^1 \left(t^\nu \|f_r\|_{L^{p_1(\cdot)}(A(t))}\right)^q \frac{dt}{t} &\leq \int_{r/2}^{2r} \left(t^\nu \|f_r\|_{L^{p_1(\cdot)}(A(t))}\right)^q \frac{dt}{t} \\ &\leq C \left(r^\nu \|f_r\|_{L^{p_1(\cdot)}(\mathbf{B})}\right)^q \leq C \end{aligned}$$

when $0 < q < \infty$ and

$$\begin{aligned} \sup_{0 < t < 1} \left(t^\nu \|f_r\|_{L^{p_1(\cdot)}(A(t))}\right) &\leq \sup_{r/2 < t < 2r} \left(t^\nu \|f_r\|_{L^{p_1(\cdot)}(A(t))}\right) \\ &\leq Cr^\nu \|f_r\|_{L^{p_1(\cdot)}(\mathbf{B})} \leq C \end{aligned}$$

when $q = \infty$. Therefore $\|f_r\|_{\mathcal{H}^{p_1(\cdot), q, \nu}(\mathbf{B})} \leq C$ for all $0 < r < 1/2$.

On the other hand, for $x \in C(x_0, r, \lambda_2)$ we find

$$\begin{aligned} Mf(x) &\geq \frac{C}{|B(x_0, |x_0 - x|)|} \int_{B(x_0, |x_0 - x|)} f(y) dy \\ &\geq C|x_0 - x|^{-N} \int_{r^{1+\lambda_1}}^{|x_0 - x|} \frac{dt}{t} \end{aligned}$$

$$\begin{aligned} &\geq C|x_0 - x|^{-N} \int_{|x_0-x|^{(1+\lambda_1)/(1+\lambda_2)}}^{|x_0-x|} \frac{dt}{t} \\ &\geq C|x_0 - x|^{-N} \log(e + 1/|x_0 - x|). \end{aligned}$$

Then we obtain

$$\begin{aligned} &\int_{A(r)} Mf_r(x) / \left(r^{-\nu} (\log(e + 1/r))^{(b_1 - (1+\lambda_1)b)N} \right) \\ &\quad \times \left(\log \left(e + Mf_r(x) / \left(r^{-\nu} (\log(e + 1/r))^{(b_1 - (1+\lambda_1)b)N} \right) \right) \right)^{b_1N-1} dx \\ &= \int_{A(r)} (\log(e + 1/r))^{-(b_1N+1)} Mf(x) \\ &\quad \times \left(\log \left(e + (\log(e + 1/r))^{-(b_1N+1)} Mf(x) \right) \right)^{b_1N-1} dx \\ &\geq C(\log(e + 1/r))^{-(b_1N+1)} \int_{C(x_0,r,\lambda_2)} |x_0 - x|^{-N} \log(e + 1/|x_0 - x|) \\ &\quad \times \left(\log \left(e + |x_0 - x|^{-N} (\log(e + 1/|x_0 - x|))^{-b_1N} \right) \right)^{b_1N-1} dx \\ &\geq C(\log(e + 1/r))^{-(b_1N+1)} \\ &\quad \times \int_{C(x_0,r,\lambda_2)} |x_0 - x|^{-N} (\log(e + 1/|x_0 - x|))^{b_1N} dx \\ &\geq C. \end{aligned}$$

It follows that

$$\|Mf_r\|_{L^{\Phi_1}(A(r))} \geq Cr^{-\nu} (\log(e + 1/r))^{(b_1 - (1+\lambda_1)b)N},$$

where $\Phi_1(r) = r(\log(e + r))^{b_1N-1}$. Hence

$$\begin{aligned} \int_0^1 \left(t^\nu \|Mf_r\|_{L^{\Phi_1}(A(t))} \right)^q \frac{dt}{t} &\geq \int_{3r/4}^{3r/2} \left(t^\nu \|Mf_r\|_{L^{\Phi_1}(A(t))} \right)^q \frac{dt}{t} \\ &\geq C \left(r^\nu \|Mf_r\|_{L^{\Phi_1}(A(r))} \right)^q \\ &\geq C(\log(e + 1/r))^{(b_1 - (1+\lambda_1)b)Nq} \end{aligned}$$

when $0 < q < \infty$ and

$$\begin{aligned} \sup_{0 < t < 1} \left(t^\nu \|Mf_r\|_{L^{\Phi_1}(A(t))} \right) &\geq Cr^\nu \|Mf_r\|_{L^{\Phi_1}(A(r))} \\ &\geq C(\log(e + 1/r))^{(b_1 - (1 + \lambda_1)b)N} \end{aligned}$$

when $q = \infty$, so that $\|Mf_r\|_{\mathcal{H}^{\Phi_1, q, \nu}(\mathbf{B})} \rightarrow \infty$ as $r \rightarrow 0$.

Thus Theorem 4.4 is the best possible.

REMARK 4.9. Let $k(r) = a(\log(e + 1/r))^b$ with $a \geq e^b(\log(e + 1))^{-b}$ and $b \geq 1/N$ and $\Phi(r) = r(\log(e + r))^{bN-1}$ as in Remark 3.4. If $\|f\|_{\mathcal{H}^{p_1(\cdot), 1, \nu}(\mathbf{B})} \leq 1$ and $-N < \nu < 0$, then we can find a constant $C > 0$ such that

$$\int_{\mathbf{B}} |x|^\nu Mf(x) (\log(e + Mf(x)))^{bN-1} dx \leq C.$$

We shall show this. We may assume that $\|Mf\|_{L^\Phi(A(r))} \leq 1$ for all $0 < r < 1$ by Lemma 4.1 and Theorem 4.4. Then note that

$$\begin{aligned} 1 &= \int_{A(r)} \Phi \left(Mf(x) / \|Mf\|_{L^\Phi(A(r))} \right) dx \\ &\geq (\|Mf\|_{L^\Phi(A(r))})^{-1} \int_{A(r)} \Phi(Mf(x)) dx. \end{aligned}$$

Therefore, by Fubini’s theorem and Theorem 4.4

$$\begin{aligned} \int_{\mathbf{B}} |x|^\nu \Phi(Mf(x)) dx &\leq C \int_{\mathbf{B}} \Phi(Mf(x)) \left(\int_{|x|/2}^{|x|} t^\nu \frac{dt}{t} \right) dx \\ &= C \int_0^1 t^\nu \left(\int_{A(t)} \Phi(Mf(x)) dx \right) \frac{dt}{t} \\ &\leq C \int_0^1 t^\nu \|Mf\|_{L^\Phi(A(t))} \frac{dt}{t} \\ &= C \|Mf\|_{\mathcal{H}^{\Phi, 1, \nu}(\mathbf{B})} \\ &\leq C, \end{aligned}$$

which proves the result.

As in the proof of Lemmas 4.6 and 4.7, we have the following results by using

$$t^{-N} \int_{A(t)} |f(y)| dy \leq Ct^{-N/p} \|f\|_{L^p(A(t))}$$

for $t > 0$ and $p \geq 1$.

LEMMA 4.10. (Cf. [20, Lemma 3.4]) *Let $\beta \in \mathbf{R}$ and $p \geq 1$. If $\omega(r)$ satisfies $(\omega 1; N/p - \beta)$ and $0 < \varepsilon < \varepsilon_1$, then*

$$H_{\beta}^{-} f(r) \leq Cr^{-\varepsilon - N/p} \omega(r)^{-1} \left(\int_0^r (t^{\varepsilon} \omega(t) \|f\|_{L^p(A(t))})^q \frac{dt}{t} \right)^{1/q}$$

for all $0 < r < 1$ and $f \in L^1_{\text{loc}}(\mathbf{B})$ when $0 < q < \infty$ and

$$H_{\beta}^{-} f(r) \leq Cr^{-N/p} \omega(r)^{-1} \sup_{0 < t < r} (\omega(t) \|f\|_{L^p(A(t))})$$

for all $0 < r < 1$ and $f \in L^1_{\text{loc}}(\mathbf{B})$ when $q = \infty$.

LEMMA 4.11. (Cf. [20, Lemma 3.5]) *Let $\beta \in \mathbf{R}$ and let $p \geq 1$. If $\omega(r)$ satisfies $(\omega 2; N/p - \beta)$ and $0 < \varepsilon < \varepsilon_2$, then*

$$H_{\beta}^{+} f(r) \leq Cr^{\varepsilon - N/p} \omega(r)^{-1} \left(\int_{r/2}^1 (t^{-\varepsilon} \omega(t) \|f\|_{L^p(A(t))})^q \frac{dt}{t} \right)^{1/q}$$

for all $0 < r < 1$ and $f \in L^1_{\text{loc}}(\mathbf{B})$ when $0 < q < \infty$ and

$$H_{\beta}^{+} f(r) \leq Cr^{-N/p} \omega(r)^{-1} \sup_{r/2 < t < 1} (\omega(t) \|f\|_{L^p(A(t))})$$

for all $0 < r < 1$ and $f \in L^1_{\text{loc}}(\mathbf{B})$ when $q = \infty$.

For $0 < q \leq \infty$, we define Herz–Morrey–Musielak–Orlicz spaces $\mathcal{H}^{\Phi_{d,q,\omega}}(\mathbf{B})$ of all measurable functions f on \mathbf{B} such that

$$\|f\|_{\mathcal{H}^{\Phi_{d,q,\omega}}(\mathbf{B})} = \left(\int_0^1 (\omega(r) \|f\|_{L^{\Phi_d}(A(r))})^q \frac{dr}{r} \right)^{1/q} < \infty$$

when $q < \infty$ and

$$\|f\|_{\mathcal{H}^{\Phi_{d,\infty,\omega}}(\mathbf{B})} = \sup_{0 < r < 1} \omega(r) \|f\|_{L^{\Phi_d}(A(r))} < \infty$$

when $q = \infty$.

THEOREM 4.12. *Assume that $\omega(r)$ satisfies $(\omega 1; 0)$ and $(\omega 2; N - \theta)$. Suppose further $(\Phi k 1)$ and $(\Phi k 2)$ hold. Then there exists a constant $C > 0$ such that*

$$\|Mf\|_{\mathcal{H}^{\Phi_{1,d,q,\omega}}(\mathbf{B})} \leq C \|f\|_{\mathcal{H}^{\Phi_{d,q,\omega}}(\mathbf{B})}$$

for all $f \in \mathcal{H}^{\Phi_{d,q,\omega}}(\mathbf{B})$.

Proof. We show only the case when $0 < q < \infty$, because the remaining case is easily obtained. Let f be a measurable function on \mathbf{B} such that $\|f\|_{\mathcal{H}^{\Phi_d, q, \omega}(\mathbf{B})} \leq 1$. Note that $(\omega 1; 0)$ and $(\omega 2; N - \theta)$ imply $(\omega 1; N/p_2 - N)$ and $(\omega 2; N)$, respectively.

By Theorem 4.4, we have

$$\int_0^1 \left(\omega(r) \|Mf\|_{L^\Phi(A(r))} \right)^q \frac{dr}{r} \leq C.$$

For $0 < r < 1$, write

$$f = f\chi_{B(0, r/2)} + f\chi_{\tilde{A}(r)} + f\chi_{\mathbf{B} \setminus B(0, 4r)} = f_1 + f_2 + f_3,$$

where $\tilde{A}(r) = A(r/2) \cup A(r) \cup A(2r)$. Here note from (3.1) that

$$\begin{aligned} b(x)Mf_1(x) &\leq CM_\theta f_1(x) + M[bf_1](x) \\ &\leq C \left\{ \sup_{t \geq r/2} \frac{t^\theta}{|B(x, t)|} \int_{B(x, t) \cap B(0, r/2)} |f(y)| dy + H_N^-[bf](r) \right\} \\ &\leq C \left\{ r^{-N+\theta} \int_{B(0, r/2)} |f(y)| dy + H_N^-[bf](r) \right\} \\ &\leq C \left\{ r^\theta H_N^- f(r) + H_N^-[bf](r) \right\} \end{aligned}$$

for $x \in A(r)$. Let $0 < \tilde{\varepsilon}_1 < \varepsilon_1$ and $0 < \tilde{\varepsilon}_2 < \varepsilon_2$. Hence we obtain by Lemmas 4.2, 4.6 and 4.10 and Fubini’s theorem

$$\begin{aligned} &\int_0^1 \left(\omega(r) \|bMf_1\|_{L^{p_2}(A(r))} \right)^q \frac{dr}{r} \\ &\leq C \left\{ \int_0^1 \left(r^{-\tilde{\varepsilon}_1 - N + N/p_2 + \theta} k(r)^{-N} \right)^q \right. \\ &\quad \times \left(\int_0^r \left(t^{\tilde{\varepsilon}_1} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right) \frac{dr}{r} \\ &\quad \left. + \int_0^1 \left(r^{-\tilde{\varepsilon}_1 - N/p_2 + N/p_2} \right)^q \left(\int_0^r \left(t^{\tilde{\varepsilon}_1} \omega(t) \|bf\|_{L^{p_2}(A(t))} \right)^q \frac{dt}{t} \right) \frac{dr}{r} \right\} \\ &\leq C \left\{ \int_0^1 \left(t^{\tilde{\varepsilon}_1} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \left(\int_t^1 r^{-\tilde{\varepsilon}_1 q} \frac{dr}{r} \right) \frac{dt}{t} \right. \\ &\quad \left. + \int_0^1 \left(t^{\tilde{\varepsilon}_1} \omega(t) \|bf\|_{L^{p_2}(A(t))} \right)^q \left(\int_t^1 r^{-\tilde{\varepsilon}_1 q} \frac{dr}{r} \right) \frac{dt}{t} \right\} \end{aligned}$$

$$\begin{aligned} &\leq C \int_0^1 \left(\omega(t) \|f\|_{L^{\Phi_d}(A(t))} \right)^q \frac{dt}{t} \\ (4.4) \quad &\leq C. \end{aligned}$$

Since $f_3 = 0$ in case $1/4 \leq r < 1$ and

$$\begin{aligned} &b(x)Mf_3(x) \\ &\leq C \left\{ \sup_{t>0} \frac{1}{|B(x,t)|} \int_{B(x,t) \cap B(0,4r)} |x-y|^\theta |f(y)| dy + H_0^+[bf](4r) \right\} \\ &\leq C \left\{ \int_{\mathbf{B} \cap B(0,4r)} |y|^{\theta-N} |f(y)| dy + H_0^+[bf](4r) \right\} \\ &\leq C \left\{ r^\theta H_\theta^+ f(4r) + H_0^+[bf](4r) \right\} \end{aligned}$$

for $x \in A(r)$ in case $0 < r < 1/4$, we obtain by Lemmas 4.2, 4.7 and 4.11 and Fubini’s theorem

$$\begin{aligned} &\int_0^1 \left(\omega(r) \|bMf_3\|_{L^{p_2}(A(r))} \right)^q \frac{dr}{r} \\ &\leq C \left\{ \int_0^1 (r^{\tilde{\varepsilon}_2} k(r)^{-N})^q \left(\int_r^1 \left(t^{-\tilde{\varepsilon}_2} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right) \frac{dr}{r} \right. \\ &\quad \left. + \int_0^1 r^{\tilde{\varepsilon}_2 q} \left(\int_r^1 \left(t^{-\tilde{\varepsilon}_2} \omega(t) \|bf\|_{L^{p_2}(A(t))} \right)^q \frac{dt}{t} \right) \frac{dr}{r} \right\} \\ &\leq C \int_0^1 \left(\omega(t) \|f\|_{L^{\Phi_d}(A(t))} \right)^q \frac{dt}{t} \\ (4.5) \quad &\leq C. \end{aligned}$$

For f_2 , by Lemma 3.6

$$\|bMf_2\|_{L^{p_2}(A(r))} \leq C \|f_2\|_{L^{\Phi_d}(\mathbf{B})} = C \|f\|_{L^{\Phi_d}(\tilde{A}(r))},$$

so that

$$(4.6) \quad \int_0^1 \left(\omega(r) \|bMf_2\|_{L^{p_2}(A(r))} \right)^q \frac{dr}{r} \leq C.$$

By (4.4), (4.5) and (4.6)

$$\int_0^1 \left(\omega(r) \|bMf\|_{L^{p_2}(A(r))} \right)^q \frac{dr}{r} \leq C. \quad \square$$

REMARK 4.13. Let $k(r) = a(\log(e + 1/r))^b$ with $a \geq e^b(\log(e + 1))^{-b}$ and $b \geq 1/N$ and $\Phi(r) = r(\log(e + r))^{bN-1}$ as in Remark 3.4. If $\|f\|_{\mathcal{H}^{\Phi_d, 1, \nu}(\mathbf{B})} \leq 1$ and $-N + \theta < \nu < 0$, then we can find a constant $C > 0$ such that

$$\int_{\mathbf{B}} |x|^\nu \left\{ Mf(x)(\log(e + Mf(x)))^{bN-1} + (b(x)Mf(x))^{p_2} \right\} dx \leq C.$$

THEOREM 4.14. Assume that $\omega(r)$ satisfies $(\omega 1; 0)$ and $(\omega 2; N - \alpha)$. Suppose:

$(\Psi_\alpha k 1)$ there exist constants $0 < \tilde{\varepsilon}_1 < \varepsilon_1$ and $C > 0$ such that

$$\left(\int_t^1 \left(\{\Psi_\alpha^{-1}(r^{-N})\}^{-1} r^{-\tilde{\varepsilon}_1 + \alpha - N} k(r)^{-N} \right)^q \frac{dr}{r} \right)^{1/q} \leq Ct^{-\tilde{\varepsilon}_1}$$

for all $0 < t < 1$ when $0 < q < \infty$ and

$$\sup_{0 < r < 1} \left(\{\Psi_\alpha^{-1}(r^{-N})\}^{-1} r^{\alpha - N} k(r)^{-N} \right) \leq C$$

when $q = \infty$;

$(\Psi_\alpha k 2)$ there exist constants $0 < \tilde{\varepsilon}_2 < \varepsilon_2$ and $C > 0$ such that

$$\left(\int_0^t \left(\{\Psi_\alpha^{-1}(r^{-N})\}^{-1} r^{\tilde{\varepsilon}_2 + \alpha - N} k(r)^{-N} \right)^q \frac{dr}{r} \right)^{1/q} \leq Ct^{\tilde{\varepsilon}_2}$$

for $0 < t < 1$ when $0 < q < \infty$ and

$$\sup_{0 < r < 1} \left(\{\Psi_\alpha^{-1}(r^{-N})\}^{-1} r^{\alpha - N} k(r)^{-N} \right) \leq C$$

when $q = \infty$.

Then there exists a constant $C > 0$ such that

$$\|I_\alpha f\|_{\mathcal{H}^{\Psi_\alpha, q, \omega}(\mathbf{B})} \leq C \|f\|_{\mathcal{H}^{p_1(\cdot), q, \omega}(\mathbf{B})}$$

for all $f \in \mathcal{H}^{p_1(\cdot), q, \omega}(\mathbf{B})$.

Proof. Let f be a nonnegative measurable function on \mathbf{B} such that $\|f\|_{\mathcal{H}^{p_1(\cdot), q, \omega}(\mathbf{B})} \leq 1$. For $x \in \mathbf{B}$, set

$$\begin{aligned}
 I_\alpha f(x) &= \int_{B(0,|x|/2)} |x - y|^{\alpha-N} f(y) dy \\
 &\quad + \int_{(B(0,2|x|) \cap \mathbf{B}) \setminus B(0,|x|/2)} |x - y|^{\alpha-N} f(y) dy \\
 &\quad + \int_{\mathbf{B} \setminus B(0,2|x|)} |x - y|^{\alpha-N} f(y) dy \\
 &= u_1(x) + u_2(x) + u_3(x).
 \end{aligned}$$

Let $0 < r < 1$. Since

$$\begin{aligned}
 u_1(x) &\leq C|x|^{\alpha-N} \int_{B(0,|x|/2)} f(y) dy \\
 &\leq Cr^\alpha H_N^- f(r)
 \end{aligned}$$

for $x \in A(r)$, using Lemma 4.6 we have

$$u_1(x) \leq Cr^{-\tilde{\varepsilon}_1 + \alpha - N} k(r)^{-N} \omega(r)^{-1} \left(\int_0^r \left(t^{\tilde{\varepsilon}_1} \omega(t) \|f\|_{L^{p(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q}.$$

Hence we obtain by Lemma 4.2, $(\Psi_\alpha k1)$ and Fubini's theorem

$$\begin{aligned}
 &\int_0^1 \left(\omega(r) \|u_1\|_{L^{\Psi_\alpha}(A(r))} \right)^q \frac{dr}{r} \\
 &\leq C \int_0^1 \left(\left\{ \Psi_\alpha^{-1}(r^{-N}) \right\}^{-1} r^{-\tilde{\varepsilon}_1 + \alpha - N} k(r)^{-N} \right)^q \\
 &\quad \times \left(\int_0^r \left(t^{\tilde{\varepsilon}_1} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right) \frac{dr}{r} \\
 &\leq C \int_0^1 \left(t^{\tilde{\varepsilon}_1} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \\
 &\quad \times \left(\int_t^1 \left(\left\{ \Psi_\alpha^{-1}(r^{-N}) \right\}^{-1} r^{-\tilde{\varepsilon}_1 + \alpha - N} k(r)^{-N} \right)^q \frac{dr}{r} \right) \frac{dt}{t} \\
 &\leq C \int_0^1 \left(\omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \\
 (4.7) \quad &\leq C.
 \end{aligned}$$

Similarly, since

$$\begin{aligned}
 u_3(x) &\leq C \int_{\mathbf{B} \setminus B(0,2|x|)} |y|^{\alpha-N} f(y) dy \\
 &\leq Cr^\alpha H_\alpha^+ f(2r)
 \end{aligned}$$

for $x \in A(r)$, we see by Lemma 4.7,

$$u_3(x) \leq C r^{\tilde{\varepsilon}_2 + \alpha - N} k(r)^{-N} \omega(r)^{-1} \left(\int_r^1 \left(t^{-\tilde{\varepsilon}_2} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right)^{1/q}.$$

Hence we obtain by Lemma 4.2, $(\Psi_\alpha k2)$ and Fubini’s theorem

$$\begin{aligned} & \int_0^1 \left(\omega(r) \|u_3\|_{L^{\Psi_\alpha}(A(r))} \right)^q \frac{dr}{r} \\ & \leq C \int_0^1 \left(\{\Psi_\alpha^{-1}(r^{-N})\}^{-1} r^{\tilde{\varepsilon}_2 + \alpha - N} k(r)^{-N} \right)^q \\ & \quad \times \left(\int_r^1 \left(t^{-\tilde{\varepsilon}_2} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right) \frac{dr}{r} \\ & \leq C \int_0^1 \left(t^{-\tilde{\varepsilon}_2} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \\ & \quad \times \left(\int_0^t \left(\{\Psi_\alpha^{-1}(r^{-N})\}^{-1} r^{\tilde{\varepsilon}_2 + \alpha - N} k(r)^{-N} \right)^q \frac{dr}{r} \right) \frac{dt}{t} \\ & \leq C \int_0^1 \left(\omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \\ (4.8) \quad & \leq C. \end{aligned}$$

Let $\tilde{A}(r) = A(r/2) \cup A(r) \cup A(2r)$. Since $|u_2(x)| \leq CI_\alpha (f\chi_{(B(0,4r) \cap \mathbf{B}) \setminus B(0,r/2)})(x)$ for $x \in A(r)$, we have by Theorem 3.2

$$\|u_2\|_{L^{\Psi_\alpha}(A(r))} \leq C \|f\|_{L^{p_1(\cdot)}(\tilde{A}(r))},$$

so that

$$(4.9) \quad \int_0^1 \left(\omega(r) \|u_2\|_{L^{\Psi_\alpha}(A(r))} \right)^q \frac{dr}{r} \leq C.$$

Thus, by (4.7), (4.8) and (4.9), we obtain the required result. □

THEOREM 4.15. *Suppose $\alpha + \theta < N$. Assume that $\omega(r)$ satisfies $(\omega 1; 0)$ and $(\omega 2; N - \alpha - \theta)$. Suppose further $(\Psi_\alpha k1)$ and $(\Psi_\alpha k2)$ hold. Then there exists a constant $C > 0$ such that*

$$\|I_\alpha f\|_{\mathcal{H}^{\Psi_\alpha, d, q, \omega}(\mathbf{B})} \leq C \|f\|_{\mathcal{H}^{\Phi_{d, q, \omega}}(\mathbf{B})}$$

for all $f \in \mathcal{H}^{\Phi_{d, q, \omega}}(\mathbf{B})$.

Proof. We show only the case when $0 < q < \infty$, because the remaining case is easily obtained. Let f be a nonnegative measurable function on \mathbf{B} such that $\|f\|_{\mathcal{H}^{\Phi_d, q, \omega}(\mathbf{B})} \leq 1$. Note that $(\omega 1; 0)$ and $(\omega 2; N - \alpha - \theta)$ imply $(\omega 1; -\theta)$ and $(\omega 2; N - \alpha)$, respectively.

By Theorem 4.14, we have

$$\int_0^1 \left(\omega(r) \|I_\alpha f\|_{L^{\Psi_\alpha}(A(r))} \right)^q \frac{dr}{r} \leq C.$$

For $x \in \mathbf{B}$, set

$$\begin{aligned} I_\alpha f(x) &= \int_{B(0, |x|/2)} |x - y|^{\alpha - N} f(y) dy \\ &\quad + \int_{(B(0, 2|x|) \cap \mathbf{B}) \setminus B(0, |x|/2)} |x - y|^{\alpha - N} f(y) dy \\ &\quad + \int_{\mathbf{B} \setminus B(0, 2|x|)} |x - y|^{\alpha - N} f(y) dy \\ &= u_1(x) + u_2(x) + u_3(x). \end{aligned}$$

Let $0 < r < 1$. Let $0 < \tilde{\varepsilon}_1 < \varepsilon_1$ and $0 < \tilde{\varepsilon}_2 < \varepsilon_2$. Since

$$\begin{aligned} b(x)u_1(x) &\leq C b(x) |x|^{\alpha - N} \int_{B(0, |x|/2)} f(y) dy \\ &\leq C \left\{ |x|^{\alpha + \theta - N} \int_{B(0, |x|/2)} f(y) dy + |x|^{\alpha - N} \int_{B(0, |x|/2)} b(y) f(y) dy \right\} \\ &\leq C \left\{ r^{\alpha + \theta} H_N^- f(r) + r^\alpha H_N^- [bf](r) \right\} \end{aligned}$$

for $x \in A(r)$, we obtain by Lemmas 4.2, 4.6 and 4.10 and Fubini's theorem

$$\begin{aligned} &\int_0^1 \left(\omega(r) \|bu_1\|_{L^{p_2^*}(A(r))} \right)^q \frac{dr}{r} \\ &\leq C \left\{ \int_0^1 \left(r^{-\tilde{\varepsilon}_1 + N/p_2^* + \alpha + \theta - N} k(r)^{-N} \right)^q \right. \\ &\quad \times \left. \left(\int_0^r \left(t^{\tilde{\varepsilon}_1} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))} \right)^q \frac{dt}{t} \right) \frac{dr}{r} \right. \\ &\quad \left. + \int_0^1 \left(r^{-\tilde{\varepsilon}_1 + N/p_2^* + \alpha - N/p_2} \right)^q \right. \end{aligned}$$

$$\begin{aligned}
 & \times \left(\int_0^r (t^{\tilde{\varepsilon}_1} \omega(t) \|bf\|_{L^{p_2}(A(t))})^q \frac{dt}{t} \right) \frac{dr}{r} \Big\} \\
 & \leq C \left\{ \int_0^1 (t^{\tilde{\varepsilon}_1} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))})^q \left(\int_t^1 r^{-\tilde{\varepsilon}_1 q} \frac{dr}{r} \right) \frac{dt}{t} \right. \\
 & \quad \left. + \int_0^1 (t^{\tilde{\varepsilon}_1} \omega(t) \|bf\|_{L^{p_2}(A(t))})^q \left(\int_t^1 r^{-\tilde{\varepsilon}_1 q} \frac{dr}{r} \right) \frac{dt}{t} \right\} \\
 & \leq C \int_0^1 (\omega(t) \|f\|_{L^{\Phi_d}(A(t))})^q \frac{dt}{t} \\
 (4.10) \quad & \leq C.
 \end{aligned}$$

Similarly

$$\begin{aligned}
 b(x)u_3(x) & \leq Cb(x) \int_{\mathbf{B} \setminus B(0,2|x|)} |y|^{\alpha-N} f(y) dy \\
 & \leq C \left\{ \int_{\mathbf{B} \setminus B(0,2|x|)} |y|^{\alpha-N+\theta} f(y) dy + \int_{\mathbf{B} \setminus B(0,2|x|)} |y|^{\alpha-N} b(y) f(y) dy \right\} \\
 & \leq C \left\{ r^{\alpha+\theta} H_{\alpha+\theta}^+ f(2r) + r^\alpha H_\alpha^+ [bf](2r) \right\}
 \end{aligned}$$

for $x \in A(r)$, we obtain by Lemmas 4.2, 4.7 and 4.11 and Fubini’s theorem

$$\begin{aligned}
 & \int_0^1 (\omega(r) \|bu_3\|_{L^{p_2^*}(A(r))})^q \frac{dr}{r} \\
 & \leq C \left\{ \int_0^1 (r^{\tilde{\varepsilon}_2} k(r)^{-N})^q \left(\int_r^1 (t^{-\tilde{\varepsilon}_2} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))})^q \frac{dt}{t} \right) \frac{dr}{r} \right. \\
 & \quad \left. + \int_0^1 r^{\tilde{\varepsilon}_2 q} \left(\int_r^1 (t^{-\tilde{\varepsilon}_2} \omega(t) \|bf\|_{L^{p_2}(A(t))})^q \frac{dt}{t} \right) \frac{dr}{r} \right\} \\
 & \leq C \left\{ \int_0^1 (t^{-\tilde{\varepsilon}_2} \omega(t) \|f\|_{L^{p_1(\cdot)}(A(t))})^q \left(\int_0^t r^{\tilde{\varepsilon}_2 q} \frac{dr}{r} \right) \frac{dt}{t} \right. \\
 & \quad \left. + \int_0^1 (t^{-\tilde{\varepsilon}_2} \omega(t) \|bf\|_{L^{p_2}(A(t))})^q \left(\int_0^t r^{\tilde{\varepsilon}_2 q} \frac{dr}{r} \right) \frac{dt}{t} \right\} \\
 & \leq C \int_0^1 (\omega(t) \|f\|_{L^{\Phi_d}(A(t))})^q \frac{dt}{t} \\
 (4.11) \quad & \leq C.
 \end{aligned}$$

Let $\tilde{A}(r) = A(r/2) \cup A(r) \cup A(2r)$. Since $u_2(x) \leq CI_\alpha(f \chi_{(B(0,4r) \cap \mathbf{B}) \setminus B(0,r/2)})(x)$ for $x \in A(r)$, we have by Lemma 3.10

$$\|bu_2\|_{L^{p_2^*}(A(r))} \leq C\|f\|_{L^{\Phi_d}(\tilde{A}(r))},$$

so that

$$(4.12) \quad \int_0^1 \left(\omega(r)\|bu_2\|_{L^{p_2^*}(A(r))}\right)^q \frac{dr}{r} \leq C.$$

Thus, by (4.10), (4.11) and (4.12), we obtain the required result. □

REMARK 4.16. Let $k(r) = a(\log(e + 1/r))^b$ with $a \geq e^b(\log(e + 1))^{-b}$ and $b \geq 1/N$. Then

$$\Psi_\alpha(r) \sim r^{N/(N-\alpha)}(\log(e + r))^{b\alpha N/(N-\alpha)+bN-1}$$

as in Remark 3.4. Let $\alpha + \theta < N$. If $\|f\|_{\mathcal{H}^{\Phi_d,1,\nu}(\mathbf{B})} \leq 1$ and $-N + \alpha + \theta < \nu < 0$, then we can find a constant $C > 0$ such that

$$\begin{aligned} & \int_{\mathbf{B}} |x|^\nu \left\{ I_\alpha f(x)^{N/(N-\alpha)} (\log(e + I_\alpha f(x)))^{b\alpha N/(N-\alpha)+bN-1} \right. \\ & \quad \left. + (b(x)I_\alpha f(x))^{p_2^*} \right\} dx \\ & \leq C. \end{aligned}$$

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