

## Weighted inequalities for commutators of one-sided singular integrals

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*Abstract.* We prove weighted inequalities for commutators of one-sided singular integrals (given by a Calderón-Zygmund kernel with support in  $(-\infty, 0)$ ) with BMO functions. We give the one-sided version of the results in [C. Pérez, *Sharp estimates for commutators of singular integrals via iterations of the Hardy-Littlewood maximal function*, J. Fourier Anal. Appl., vol. 3 (6), 1997, pages 743–756] and [C. Pérez, *Endpoint estimates for commutators of singular integral operators*, J. Funct. Anal., vol 128 (1), 1995, pages 163-185]. We improve these results for one-sided singular integrals by putting in the right hand side of the inequalities a smaller operator and a wider class of weights.

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### 1. Introduction

In this paper we obtain non standard weighted inequalities for commutators of singular integral operators given by a Calderón-Zygmund kernel  $K$  with support in  $(-\infty, 0)$ . This estimates will reflect a higher degree of singularity compared with the standard Calderón-Zygmund singular integral operators.

Let  $T$  denote a Calderón-Zygmund singular integral operator and  $M$  denote the Hardy-Littlewood maximal operator. Coifman proved in [C] that  $T$  and  $M$  satisfy

$$(1.1) \quad \int_{\mathbb{R}^n} |Tf|^p w \leq C \int_{\mathbb{R}^n} |Mf|^p w,$$

for  $0 < p < \infty$ ,  $w \in A_\infty(\mathbb{R}^n)$  and  $f$  such that the left hand side is finite. This is a very important estimate in weighted theory since it implies the boundedness of  $T$  from  $L^p(w)$  into  $L^p(w)$ , for  $p > 1$ , when  $w \in A_p$ .

Combining (1.1) with certain sharp two weighted inequalities for  $M$  one can derive a two weighted estimate for  $T$  with no assumption on the weight  $w$ : If

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$T$  is a Calderón-Zygmund singular integral operator, Pérez [P1] proves that for  $1 < p < \infty$ ,

$$(1.2) \quad \int_{\mathbb{R}^n} |Tf|^p w \leq C \int_{\mathbb{R}^n} |f|^p M^{[p]+1} w,$$

where  $M^k$  is the  $k$ -times iterated of the Hardy-Littlewood maximal operator. The case  $1 < p \leq 2$  was first obtained in [W], but for singular integral operators with much stronger conditions on the kernel, namely they must be of convolution type with  $C^\infty$  kernel.

It is possible to generalize inequalities (1.1) and (1.2) for a large family of singular integral operators, i.e., the higher order commutators introduced by Coifman, Rochberg and Weiss in [CRcW]. Let  $K$  be a Calderón-Zygmund kernel. For appropriate  $b$  and  $f$  we define

$$T_b^k f(x) = \int_{\mathbb{R}^n} (b(x) - b(y))^k K(x - y) f(y) dy,$$

$k = 0, 1, 2, \dots$  (in the principal value sense). For  $k = 1$  the operator is usually denoted by  $[M_b, T] = M_b \circ T - T \circ M_b$ , where  $M_b$  is the operator  $M_b f = bf$ , and  $b$  is called the symbol of the operator. These generalizations were given by Pérez in [P2]:

**Theorem A** ([P2]). *Let  $0 < p < \infty$ ,  $w \in A_\infty$  and  $b \in \text{BMO}$ . Then there exists a constant  $C$  such that*

$$\int_{\mathbb{R}^n} |T_b^k f|^p w \leq C \|b\|_{\text{BMO}}^{kp} \int_{\mathbb{R}^n} (M^{k+1} f)^p w,$$

for all  $f$  such that the left hand side is finite.

**Theorem B** ([P2]). *Let  $1 < p < \infty$  and  $b \in \text{BMO}$ . Then for each weight  $w$  there exists a constant  $C$  such that*

$$\int_{\mathbb{R}^n} |T_b^k f|^p w \leq C \|b\|_{\text{BMO}}^{kp} \int_{\mathbb{R}^n} |f|^p M^{[(k+1)p]+1} w.$$

Recently, Aimar, Forzani and Martín-Reyes [AFM] have studied singular integral operators associated to a Calderón-Zygmund kernel with support in  $(-\infty, 0)$  or  $(0, \infty)$ . They prove that the maximal operators which control these singular integrals are the one-sided Hardy-Littlewood maximal operators  $M^+$  and  $M^-$  defined for locally integrable functions  $f$  by

$$M^+ f(x) = \sup_{h>0} \frac{1}{h} \int_x^{x+h} |f| \quad \text{and} \quad M^- f(x) = \sup_{h>0} \frac{1}{h} \int_{x-h}^x |f|,$$

and the good weights for these operators are the one-sided weights introduced by Sawyer [S]. Their result improves (1.1) for singular integrals with kernel supported in  $(-\infty, 0)$  in two ways, by putting in the right hand side a smaller operator and by allowing a wider class of weights for which the inequality holds. More precisely, they prove that if  $T$  is a singular integral operator given by a kernel with support in  $(-\infty, 0)$  then there exists  $C$  such that

$$(1.3) \quad \int_{\mathbb{R}} |Tf|^p w \leq C \int_{\mathbb{R}} |M^+ f|^p w,$$

for  $0 < p < \infty$  and  $w \in A_{\infty}^+(\mathbb{R})$  (see [MPT] for the definition of  $A_{\infty}^+(\mathbb{R})$ ).

The aim of this paper is to study the results of C. Pérez for this kind of singular integrals and to extend them in the double sense as in [AFM]. Our results are the following:

**Theorem 1.** *Let  $0 < p < \infty$ ,  $k = 0, 1, \dots$ ,  $w \in A_{\infty}^+$  and  $b \in \text{BMO}$ . Let  $K$  be a Calderón-Zygmund kernel with support in  $(-\infty, 0)$  and let  $T_b^{+,k}$  be defined (in the principal value sense) by*

$$T_b^{+,k} f(x) = \int_x^{\infty} (b(x) - b(y))^k K(x - y) f(y) dy.$$

Then there exists  $C$  such that

$$\int_{\mathbb{R}} |T_b^{+,k} f|^p w \leq C \|b\|_{\text{BMO}}^{kp} \int_{\mathbb{R}} \left( (M^+)^{k+1} f \right)^p w$$

for all bounded functions  $f$  with compact support.

**Corollary 1.** *Under the same hypotheses as in Theorem 1, if  $1 < p < \infty$  and  $w \in A_p^+$  then there exists  $C$  such that*

$$\int_{\mathbb{R}} |T_b^{+,k} f|^p w \leq C \|b\|_{\text{BMO}}^{kp} \int_{\mathbb{R}} |f|^p w$$

for all bounded functions  $f$  with compact support.

We also give a weak type result that generalizes the result in [P3] for this kind of singular integrals:

**Theorem 2.** *Let  $w \in A_{\infty}^+$ ,  $b \in \text{BMO}$  and  $T_b^{+,k}$  be as in Theorem 1. Then there exists  $C$  such that*

$$\begin{aligned} & w(\{x : |T_b^{+,k} f(x)| > \lambda\}) \\ & \leq C \phi_k(\|b\|_{\text{BMO}}^k) \int_{\mathbb{R}} \frac{|f(x)|}{\lambda} (1 + \log^+(|f(x)|/\lambda))^k M^- w(x) dx \end{aligned}$$

for all bounded functions  $f$  with compact support, where  $\phi_k(t) = t(1 + \log^+ t)^k$ .

**Corollary 2.** *Under the same hypotheses as in Theorem 2, if  $w \in A_1^+$  then there exists  $C$  such that*

$$\begin{aligned} w(\{x : |T_b^{+,k} f(x)| > \lambda\}) \\ \leq C \phi_k(\|b\|_{\text{BMO}}^k) \int_{\mathbb{R}} \frac{|f(x)|}{\lambda} (1 + \log^+(|f(x)|/\lambda))^k w(x) dx \end{aligned}$$

for all bounded functions  $f$  with compact support.

**Theorem 3.** *Let  $1 < p < \infty$ ,  $b \in \text{BMO}$  and  $T_b^{+,k}$  be as in Theorem 1. Then, for each weight  $w$  there exists  $C$  such that*

$$(1.4) \quad \int_{\mathbb{R}} |T_b^{+,k} f|^p w \leq C \|b\|_{\text{BMO}}^{kp} \int_{\mathbb{R}} |f|^p (M^-)^{[(k+1)p]+1} w$$

for all bounded functions  $f$  with compact support.

The case  $k = 0$ , i.e., the generalization of the result in [P1] for these singular integrals, can be found in [RRoT].

Clearly, every theorem has its analogue reversing the orientation of  $\mathbb{R}$ .

## 2. Definitions and preliminaries

We introduce some definitions and tools that we need for proving the main results.

**Definition 2.1.** We shall say that a function  $K$  in  $L_{\text{loc}}^1(\mathbb{R} \setminus \{0\})$  is a Calderón-Zygmund kernel if the following properties are satisfied:

- (a) there exists a finite constant  $B_1$  such that

$$\left| \int_{\epsilon < |x| < N} K(x) dx \right| \leq B_1,$$

for all  $\epsilon$  and all  $N$  with  $0 < \epsilon < N$  and, furthermore,  
 $\lim_{\epsilon \rightarrow 0^+} \int_{\epsilon < |x| < 1} K(x) dx$  exists;

- (b) there exists a finite constant  $B_2$  such that

$$|K(x)| \leq \frac{B_2}{|x|}$$

for all  $x \neq 0$ ;

- (c) there exists a finite constant  $B_3$  such that

$$|K(x-y) - K(x)| \leq B_3 |y| |x|^{-2}$$

for all  $x$  and  $y$  with  $|x| > 2|y|$ .

A one-sided singular integral  $T^+$  is a singular integral associated to a Calderón-Zygmund kernel with support in  $(-\infty, 0)$ ; therefore, in that case,

$$T^+ f(x) = \lim_{\epsilon \rightarrow 0^+} \int_{x+\epsilon}^{\infty} K(x-y) f(y) dy.$$

Examples of such kernels are given in [AFM].

F.J. Martín-Reyes and A. de la Torre introduced the one-sided sharp functions in [MT].

**Definition 2.2.** Let  $f$  be a locally integrable function. The one-sided sharp maximal function is defined by

$$M^{+, \#} f(x) = \sup_{h>0} \frac{1}{h} \int_x^{x+h} \left( f(y) - \frac{1}{h} \int_{x+h}^{x+2h} f \right)^+ dy.$$

It is proved in [MT] that

$$M^{+, \#} f(x) \leq \sup_{h>0} \inf_{a \in \mathbb{R}} \frac{1}{h} \int_x^{x+h} (f(y) - a)^+ dy + \frac{1}{h} \int_{x+h}^{x+2h} (a - f(y))^+ dy \leq \|f\|_{\text{BMO}}.$$

See [MT] for other results and definitions.

We shall also need the following maximal operators:

$$M_{\epsilon}^+ f(x) = (M^+ |f|^{\epsilon}(x))^{1/\epsilon} \quad \text{and} \quad M_{\delta}^{+, \#} f(x) = \left( M^{+, \#} |f|^{\delta}(x) \right)^{1/\delta}.$$

Now we give definitions and results about Young functions. A function  $B : [0, \infty) \rightarrow [0, \infty)$  is a Young function if it is continuous, convex and increasing satisfying  $B(0) = 0$  and  $B(t) \rightarrow \infty$  as  $t \rightarrow \infty$ . The Luxemburg norm of a function  $f$  associated to  $B$  is

$$\|f\|_B = \inf \left\{ \lambda > 0 : \int B \left( \frac{|f|}{\lambda} \right) \leq 1 \right\},$$

and so the B-average of  $f$  over  $I$  is

$$\|f\|_{B,I} = \inf \left\{ \lambda > 0 : \frac{1}{|I|} \int_I B \left( \frac{|f|}{\lambda} \right) \leq 1 \right\}.$$

We will denote by  $\overline{B}$  the complementary function associated to  $B$  (see [BS]). Then the generalized Hölder's inequality

$$\frac{1}{|I|} \int_I |f g| \leq \|f\|_{B,I} \|g\|_{\overline{B},I},$$

holds. There is a further generalization that turns out to be useful for our purposes (see [O]). If  $A, B, C$  are Young functions such that

$$A^{-1}(t) B^{-1}(t) \leq C^{-1}(t),$$

then

$$\|f g\|_{C,I} \leq 2 \|f\|_{A,I} \|g\|_{B,I}.$$

**Definition 2.3.** For each locally integrable function  $f$ , the one-sided maximal operators associated to the Young function  $B$  are defined by

$$M_B^+ f(x) = \sup_{x < b} \|f\|_{B,(x,b)} \quad \text{and} \quad M_B^- f(x) = \sup_{a < x} \|f\|_{B,(a,x)}.$$

**Definition 2.4.** Let  $B$  be a Young function. We say that  $B$  satisfies the  $B_p$  condition, or that  $B \in B_p$ ,  $p > 1$ , if there exists  $c > 0$  such that

$$\int_c^\infty \frac{B(t)}{t^p} \frac{dt}{t} \approx \int_c^\infty \left( \frac{t^{p'}}{B(t)} \right)^{p-1} \frac{dt}{t} < \infty.$$

The  $B_p$  condition appears for the first time in [P4]. The point of Definition 2.4 is that it implies the boundedness of  $M_B^+$  from  $L^p(\mathbb{R})$  into  $L^p(\mathbb{R})$  for  $1 < p < \infty$ . In fact one has

**Theorem C** ([RRoT]). *Let  $1 < p < \infty$ ,  $w$  be a weight and  $B$  be a Young function. Then the following statements are equivalent:*

- (a)  $B \in B_p$ ;
- (b) there exists  $C$  such that  $\int (M_B^+ f)^p w \leq C \int |f|^p M^- w$ .

We will be working most of the time with  $B(t) = t(1 + \log^+ t)^k$ ,  $k \geq 0$  and for this  $B$ , it is proved in [RRoT] that

$$(2.1) \quad M_B^+ f \approx (M^+)^{k+1} f.$$

### 3. Proofs

To prove Theorem 1 we need the following lemma:

**Lemma 1.** *Let  $0 < \delta < 1$ . Then*

- (a) *there exists  $C = C_\delta > 0$  such that*

$$M_\delta^{+,\#} (T^+ f)(x) \leq C M^+ f(x);$$

- (b) *for each  $b \in \text{BMO}$ ,  $\delta < \epsilon < 1$  and  $k = 1, 2, \dots$ , there exists  $C = C_{\delta,\epsilon} > 0$  such that*

$$M_\delta^{+,\#} (T_b^{+,k} f)(x) \leq C \sum_{j=0}^{k-1} \|b\|_{\text{BMO}}^{k-j} M_\epsilon^+ (T_b^{+,j} f)(x) + C \|b\|_{\text{BMO}}^k (M^+)^{k+1} f(x).$$

PROOF: We start by proving (b). Let  $\lambda$  be an arbitrary constant. Then  $b(x) - b(y) = (b(x) - \lambda) - (b(y) - \lambda)$  and

(3.1)

$$\begin{aligned}
T_b^{+,k} f(x) &= \int_{\mathbb{R}} (b(x) - b(y))^k K(x-y) f(y) dy \\
&= \sum_{j=0}^k C_{j,k} (b(x) - \lambda)^j \int_{\mathbb{R}} (b(y) - \lambda)^{k-j} K(x-y) f(y) dy \\
&= T^+((b - \lambda)^k f)(x) \\
&\quad + \sum_{j=1}^k C_{j,k} (b(x) - \lambda)^j \int_{\mathbb{R}} (b(y) - \lambda)^{k-j} K(x-y) f(y) dy \\
&= T^+((b - \lambda)^k f)(x) \\
&\quad + \sum_{j=1}^k \sum_{s=0}^{k-j} C_{j,k,s} (b(x) - \lambda)^{s+j} \int_{\mathbb{R}} (b(x) - b(y))^{k-j-s} K(x-y) f(y) dy \\
&= T^+((b - \lambda)^k f)(x) \\
&\quad + \sum_{m=0}^{k-1} C_{k,m} (b(x) - \lambda)^{k-m} T_b^{+,m} f(x),
\end{aligned}$$

where  $m = k - j - s$ . Let us fix  $x$  and  $h > 0$  and let  $I = [x, x + 8h]$ . Then we write  $f = f_1 + f_2$  where  $f_1 = f \chi_I$ . Taking into account (3.1), for all  $a \in \mathbb{R}$ , we have the following:

(3.2)

$$\begin{aligned}
&\left( \frac{1}{h} \int_x^{x+h} \left| |T_b^{+,k} f(y)|^\delta - |a|^\delta \right| dy \right)^{\frac{1}{\delta}} + \left( \frac{1}{h} \int_{x+h}^{x+2h} \left| |T_b^{+,k} f(y)|^\delta - |a|^\delta \right| dy \right)^{\frac{1}{\delta}} \\
&\leq \left( \frac{1}{h} \int_x^{x+h} |T_b^{+,k} f(y) - a|^\delta dy \right)^{\frac{1}{\delta}} + \left( \frac{1}{h} \int_{x+h}^{x+2h} |T_b^{+,k} f(y) - a|^\delta dy \right)^{\frac{1}{\delta}} \\
&\leq C \left[ \sum_{m=0}^{k-1} \left( \frac{1}{h} \int_x^{x+2h} |b(y) - \lambda|^{(k-m)\delta} |T_b^{+,m} f(y)|^\delta dy \right)^{\frac{1}{\delta}} \right. \\
&\quad \left. + \left( \frac{1}{h} \int_x^{x+2h} |T^+((b - \lambda)^k f)(y) - a|^\delta dy \right)^{\frac{1}{\delta}} \right]
\end{aligned}$$

$$\begin{aligned}
&\leq C \left[ \sum_{m=0}^{k-1} \left( \frac{1}{h} \int_x^{x+2h} |b(y) - \lambda|^{(k-m)\delta} |T_b^{+,m} f(y)|^\delta dy \right)^{\frac{1}{\delta}} \right. \\
&\quad + \left( \frac{1}{h} \int_x^{x+2h} |T^+((b-\lambda)^k f_1)(y)|^\delta dy \right)^{\frac{1}{\delta}} \\
&\quad \left. + \left( \frac{1}{h} \int_x^{x+2h} |T^+((b-\lambda)^k f_2)(y) - a|^\delta dy \right)^{\frac{1}{\delta}} \right] \\
&= (I) + (II) + (III).
\end{aligned}$$

Let  $\lambda = b_I = \frac{1}{8h} \int_x^{x+8h} b(y) dy$ . Since  $0 < \delta < \epsilon < 1$ , we can choose  $q$  such that  $1 < q < \frac{\epsilon}{\delta}$ . Then, using Hölder's inequality for  $q$  and  $q'$ , we get

$$\begin{aligned}
(3.3) \quad (I) &\leq C \sum_{m=0}^{k-1} \left( \frac{1}{h} \int_x^{x+2h} |b(y) - b_I|^{(k-m)\delta q'} dy \right)^{\frac{1}{\delta q'}} \times \\
&\quad \times \left( \frac{1}{h} \int_x^{x+2h} |T_b^{+,m} f(y)|^{\delta q} dy \right)^{\frac{1}{\delta q}} \\
&\leq C \sum_{m=0}^{k-1} \left[ \left( \frac{1}{h} \int_x^{x+8h} |b(y) - b_I|^{(k-m)\delta q'} dy \right)^{\frac{1}{\delta q'(k-m)}} \right]^{k-m} \times \\
&\quad \times \left( \frac{1}{h} \int_x^{x+2h} |T_b^{+,m} f(y)|^{\delta q} dy \right)^{\frac{1}{\delta q}} \\
&\leq C \sum_{m=0}^{k-1} \|b\|_{\text{BMO}}^{k-m} M_{\delta q}^+(T_b^{+,m} f)(x) \\
&\leq C \sum_{m=0}^{k-1} \|b\|_{\text{BMO}}^{k-m} M_\epsilon^+(T_b^{+,m} f)(x).
\end{aligned}$$

Using that  $T^+$  is of weak type (1,1), Kolmogorov's inequality gives that

$$(II) \leq C \frac{1}{h} \int_x^{x+2h} |b - b_I|^k |f| \chi_I(y) dy.$$

And by the generalized Hölder's inequality for  $B(t) = t(1 + \log^+ t)^k$  and  $\overline{B}(t) \approx e^{t^{1/k}}$  we get,

$$(II) \leq C \|b - b_I\|_{\overline{B}, I} \|f \chi_I\|_{B, I}.$$



Now if  $D(t) = e^t$ , using the John-Nirenberg's inequality, we have

$$(3.4) \quad (II) \leq C \|b - b_I\|_{D, I}^k \|f \chi_I\|_{B, I} \leq C \|b\|_{\text{BMO}}^k M_B^+ f(x) \\ \leq C \|b\|_{\text{BMO}}^k (M^+)^{k+1} f(x).$$

For (III) we take  $a = T^+((b - b_I)^k f_2)(x + 2h)$ . Then, by Jensen's inequality,

$$(3.5) \quad (III) \leq C \frac{1}{h} \int_x^{x+2h} |T^+((b - b_I)^k f_2)(y) - T^+((b - b_I)^k f_2)(x + 2h)| dy.$$

For  $j \geq 3$ , let  $I_j = [x + 2^j h, x + 2^{j+1} h]$  and  $\tilde{I}_j = [x, x + 2^{j+1} h]$ . Using property (c) of the kernel  $\tilde{K}$ , for every  $y \in [x, x + 2h]$ , we have

$$(3.6) \quad |T^+((b - b_I)^k f_2)(y) - T^+((b - b_I)^k f_2)(x + 2h)| \\ \leq \int_{x+8h}^{\infty} \frac{x + 2h - y}{(t - (x + 2h))^2} |b(t) - b_I|^k |f(t)| dt \\ \leq Ch \sum_{j=3}^{\infty} \int_{x+2^j h}^{x+2^{j+1} h} \frac{|b(t) - b_I|^k}{(t - (x + 2h))^2} |f(t)| dt \\ \leq Ch \sum_{j=3}^{\infty} \frac{2^{j+1}}{(2^j - 2)^2 h} \frac{1}{2^{j+1} h} \int_{\tilde{I}_j} |b(t) - b_I|^k |f(t)| dt.$$

Observe that by the generalized Hölder's inequality and using again the John-Nirenberg's inequality, we obtain

$$(3.7) \quad \frac{1}{2^{j+1} h} \int_{\tilde{I}_j} |b(t) - b_I|^k |f(t)| dt \\ \leq \frac{C}{2^{j+1} h} |b_{\tilde{I}_j} - b_I|^k \int_{\tilde{I}_j} |f(t)| dt + \frac{C}{2^{j+1} h} \int_{\tilde{I}_j} |b(t) - b_{\tilde{I}_j}|^k |f(t)| dt \\ \leq C(2^j)^k \|b\|_{\text{BMO}}^k M^+ f(x) + C \|b - b_{\tilde{I}_j}\|_{\overline{B}, \tilde{I}_j} \|f \chi_{\tilde{I}_j}\|_{B, \tilde{I}_j} \\ \leq C(2^j)^k \|b\|_{\text{BMO}}^k M^+ f(x) + C \|b\|_{\text{BMO}}^k (M^+)^{k+1} f(x).$$

So inequalities (3.5), (3.6) and (3.7) give

$$(3.8) \quad (III) \leq C \sum_{j=3}^{\infty} \frac{2^{j+1}}{(2^j - 2)^2} (2^j)^k \|b\|_{\text{BMO}}^k M^+ f(x) \\ + C \sum_{j=3}^{\infty} \frac{2^{j+1}}{(2^j - 2)^2} \|b\|_{\text{BMO}}^k (M^+)^{k+1} f(x) \\ \leq C \|b\|_{\text{BMO}}^k (M^+)^{k+1} f(x).$$

Putting together inequalities (3.2), (3.3), (3.4) and (3.8), we obtain that

$$M_\delta^{+, \#} \left( T_b^{+, k} f \right) (x) \leq C \|b\|_{\text{BMO}}^k (M^+)^{k+1} f(x) + C \sum_{m=0}^{k-1} \|b\|_{\text{BMO}}^{k-m} M_\epsilon^+ (T_b^{+, m} f)(x).$$

The proof of part (a) follows the same pattern as the proof of (b) but it is easier and therefore we omit it.  $\square$

We will now prove Theorem 1.

PROOF OF THEOREM 1: Observe that the case  $k = 0$  is the inequality for singular integrals with support in  $(-\infty, 0)$  (see [AFM]). We will proceed by induction on  $k$ . So assume that the theorem is true for all  $j \leq k$  and let us see how it follows the case  $k + 1$ . Since  $w \in A_\infty^+$ , there exists  $r > 1$  such that  $w \in A_r^+$ . Observe that for all  $\delta > 0$  small enough, we have that  $r < \frac{p}{\delta}$  and thus,  $w \in A_{\frac{p}{\delta}}^+$ . To apply

Theorem 4 in [MT] we need  $\|M_\delta^+ (T_b^{+, k+1} f)\|_{L^p(w)}$  to be finite. Suppose this for the moment. Then, by Lemma 1, for all  $\epsilon$  with  $\delta < \epsilon < 1$ , we have

$$\begin{aligned} \|T_b^{+, k+1} f\|_{L^p(w)} &\leq \|M_\delta^+ (T_b^{+, k+1} f)\|_{L^p(w)} \\ &\leq C \|M_\delta^{+, \#} (T_b^{+, k+1} f)\|_{L^p(w)} \\ &\leq C \sum_{j=0}^k \|b\|_{\text{BMO}}^{k+1-j} \|M_\epsilon^+ (T_b^{+, j} f)\|_{L^p(w)} \\ &\quad + C \|b\|_{\text{BMO}}^{k+1} \|(M^+)^{k+2} f\|_{L^p(w)}. \end{aligned}$$

We choose  $\epsilon > 0$  such that  $r < \frac{p}{\epsilon}$ . Then  $w \in A_{\frac{p}{\epsilon}}^+$  and we obtain

$$\begin{aligned} \|M_\epsilon^+ (T_b^{+, j} f)\|_{L^p(w)}^p &= \int_{\mathbb{R}} (M^+ (|T_b^{+, j} f|^\epsilon)^\frac{p}{\epsilon} w \\ &\leq C \int_{\mathbb{R}} (|T_b^{+, j} f|^\epsilon)^\frac{p}{\epsilon} w = C \|T_b^{+, j} f\|_{L^p(w)}^p. \end{aligned}$$

Then, by recurrence

$$\begin{aligned} \|T_b^{+, k+1} f\|_{L^p(w)} &\leq C \sum_{j=0}^k \|b\|_{\text{BMO}}^{k+1-j} \|T_b^{+, j} f\|_{L^p(w)} \\ &\quad + C \|b\|_{\text{BMO}}^{k+1} \|(M^+)^{k+2} f\|_{L^p(w)} \\ &\leq C \sum_{j=0}^k \|b\|_{\text{BMO}}^{k+1-j} \|b\|_{\text{BMO}}^j \|(M^+)^{j+1} f\|_{L^p(w)} \\ &\quad + C \|b\|_{\text{BMO}}^{k+1} \|(M^+)^{k+2} f\|_{L^p(w)} \\ &\leq C \|b\|_{\text{BMO}}^{k+1} \|(M^+)^{k+2} f\|_{L^p(w)}. \end{aligned}$$

If  $w$  is bounded, then

$$\begin{aligned} \|M_\delta^+(T_b^{+,k+1}f)\|_{L^p(w)} &\leq C\|M_\delta^+(T_b^{+,k+1}f)\|_{L^p(dx)} \\ &\leq C\|T_b^{+,k+1}f\|_{L^p(dx)} \leq C\|b\|_{\text{BMO}}^{k+1}\|f\|_{L^p(dx)} < \infty. \end{aligned}$$

Then the theorem is proved if  $w$  is bounded. For the general case, we consider  $w_N = \min\{w, N\}$ . It is not hard to prove that  $w_N \in A_\infty^+$  ( $A_p^+$  is a lattice) with constant independent of  $N$ . Therefore, we have

$$\int_{\mathbb{R}} |T_b^{+,k}f|^p w_N \leq C\|b\|_{\text{BMO}}^{kp} \int_{\mathbb{R}} \left((M^+)^{k+1}f\right)^p w_N.$$

Now, we obtain the desired result after applying the monotone convergence theorem.  $\square$

To prove Theorem 2 we need the following two lemmas.

**Lemma 2.** *Let  $f \in L_{loc}^1(\mathbb{R})$  and  $\lambda > 0$ . Then for every weight  $w$  there exists  $C > 0$  such that*

$$w(\{x \in \mathbb{R} : (M^+)^{k+1}f(x) > \lambda\}) \leq C \int_{\mathbb{R}} \frac{|f(y)|}{\lambda} \left(1 + \log^+ \frac{|f(y)|}{\lambda}\right)^k M^-w(y) dy.$$

PROOF: This lemma is a consequence of (2.1) and Theorem 2.5 in [RRoT] with  $B(t) = t(1 + \log^+ t)^k$ , since  $(w, M^-w) \in A_1^+$ .  $\square$

**Lemma 3.** *Let  $\phi_k(t) = t(1 + \log^+ t)^k$ ,  $k = 0, 1, \dots$ ,  $b \in \text{BMO}$  and  $w \in A_\infty^+$ . Then there exists  $C > 0$  such that*

$$\begin{aligned} \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : |T_b^{+,k}f(x)| > t\}) \\ \leq C\phi_k(\|b\|_{\text{BMO}}^k) \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1}f(x) > t\}) \end{aligned}$$

for all bounded functions  $f$  with compact support.

PROOF: We first suppose that  $\|b\|_{\text{BMO}} = 1$ . We shall prove the following,

$$\begin{aligned} \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : |T_b^{+,k}f(x)| > t\}) \\ \leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1}f(x) > t\}). \end{aligned}$$

Now, set  $b_m = b$  if  $-m \leq b \leq m$ ,  $b_m = m$  if  $b \geq m$  and  $b_m = -m$  if  $b \leq -m$ . Also, set  $w_N = \inf\{w, N\}$ . As we have said before,  $w_N \in A_\infty^+$  with constant independent of  $N$ . On the other hand  $\|b_m\|_{\text{BMO}} \leq C'\|b\|_{\text{BMO}} = C'$  with  $C'$  independent of  $m$ . In order to simplify notation, rename  $b = b_m$  and  $w = w_N$ . Observe that for all  $\delta > 0$  we have

$$w(\{x \in \mathbb{R} : |T_b^{+,k} f(x)| > t\}) \leq w(\{x \in \mathbb{R} : M_\delta^+(T_b^{+,k} f)(x) > t\}).$$

Let us consider the functional

$$L_{b,w,\phi_k,\delta}(f) = L_\delta(f) = \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_\delta^+(T_b^{+,k} f)(x) > t\}).$$

We claim that for some  $\gamma > 0$  and every  $0 < \epsilon < 1$  we have

$$(3.9) \quad L_\delta(f) \leq \epsilon^\gamma C L_\delta(f) + C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > t\}).$$

If  $L_\delta(f) < \infty$  then the result (for  $b_m$  and  $w_N$ ) follows from (3.9), choosing  $\epsilon$  small enough.

In what follows we prove that  $L_\delta(f) < \infty$ . In [MT] it was proved that if  $w \in A_\infty^+$  and  $M^+ f \in L^{p_0}(w)$  for some  $p_0$ , then

$$(3.10) \quad \begin{aligned} w(\{x \in \mathbb{R} : M^+ f(x) > t, M^{+,\#} f(x) \leq t\epsilon\}) \\ \leq C\epsilon^\gamma w(\{x \in \mathbb{R} : M^+ f(x) > \frac{t}{2}\}) \end{aligned}$$

for some  $\gamma > 0$ . Observe that we have  $M_\delta^+(T_b^{+,k} f) \in L^{p_0}(w)$  for some  $p_0$  since  $f$  is bounded with compact support,  $w \leq N$  and  $|b| \leq m$ . Then

$$(3.11) \quad \begin{aligned} & w(\{x \in \mathbb{R} : M_\delta^+(T_b^{+,k} f)(x) > t\}) \\ &= w(\{x \in \mathbb{R} : M^+(|T_b^{+,k} f|^\delta)(x) > t^\delta, M^{+,\#}(|T_b^{+,k} f|^\delta)(x) \leq t^\delta \epsilon\}) \\ & \quad + w(\{x \in \mathbb{R} : M^+(|T_b^{+,k} f|^\delta)(x) > t^\delta, M^{+,\#}(|T_b^{+,k} f|^\delta)(x) > t^\delta \epsilon\}) \\ & \leq C\epsilon^\gamma w(\{x \in \mathbb{R} : M_\delta^+(T_b^{+,k} f)(x) \geq t/2^{\frac{1}{\delta}}\}) \\ & \quad + w(\{x \in \mathbb{R} : M_\delta^{+,\#}(T_b^{+,k} f)(x) > t\epsilon^{1/\delta}\}) \\ & = I + II. \end{aligned}$$

Using Lemma 1 for  $\epsilon = \delta r$  and  $1 < r < \frac{1}{\delta}$ , we have

$$(3.12) \quad \begin{aligned} II \leq w(\{x \in \mathbb{R} : \sum_{j=0}^{k-1} (C')^{k-j} M_{\delta r}^+(T_b^{+,j} f)(x) > \frac{t\epsilon^{\frac{1}{\delta}}}{2C}\}) \\ + w(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > \frac{t\epsilon^{\frac{1}{\delta}}}{2C(C')^k}\}). \end{aligned}$$

Bearing in mind (3.11) and (3.12) we obtain

$$\begin{aligned}
& \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_\delta^+(T_b^{+,k} f)(x) > t\}) \\
& \leq \frac{C\epsilon^\gamma}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_\delta^+(T_b^{+,k} f)(x) > \frac{t}{2^{\frac{1}{\delta}}}\}) \\
(3.13) \quad & + \sum_{j=0}^{k-1} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_{\delta r}^+(T_b^{+,j} f)(x) > \frac{t\epsilon^{\frac{1}{\delta}}}{2C_k(C')^{k-j}}\}) \\
& + \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > \frac{t\epsilon^{\frac{1}{\delta}}}{2C(C')^k}\}) \\
& = I' + II' + III'.
\end{aligned}$$

Observe that there exists  $C$  such that  $\phi_k(2t) \leq C\phi_k(t)$  for all  $t > 0$  (i.e.  $\phi_k$  is doubling). Let  $l \in \mathbb{N}$  be such that  $2^{\frac{1}{\delta}} < 2^l$ . Using that  $\phi_k$  is non-decreasing, we get

$$\phi_k\left(\frac{2^{\frac{1}{\delta}}}{t}\right) \leq \phi_k\left(\frac{2^l}{t}\right) \leq C\phi_k\left(\frac{1}{t}\right).$$

Then

$$I' \leq \frac{C\epsilon^\gamma}{\phi_k(\frac{2^{\frac{1}{\delta}}}{t})} w(\{x \in \mathbb{R} : M_\delta^+(T_b^{+,k} f)(x) > \frac{t}{2^{\frac{1}{\delta}}}\}) \leq C\epsilon^\gamma L_\delta(f).$$

Now let  $a_j = \frac{2C_k(C')^{k-j}}{\epsilon^{\frac{1}{\delta}}}$  and  $h \in \mathbb{Z}$  be such that  $a_j \leq 2^h$ , for all  $j$ . Therefore

$$\phi_k\left(\frac{a_j}{t}\right) \leq \phi_k\left(\frac{2^h}{t}\right) \leq C\phi_k\left(\frac{1}{t}\right).$$

As a consequence,

$$\begin{aligned}
(3.14) \quad II' & \leq C \sum_{j=0}^{k-1} \frac{1}{\phi_k(\frac{a_j}{t})} w(\{x \in \mathbb{R} : M_{\delta r}^+(T_b^{+,j} f)(x) > \frac{t}{a_j}\}) \\
& \leq C \sum_{j=0}^{k-1} \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_{\delta r}^+(T_b^{+,j} f)(x) > t\}).
\end{aligned}$$

Now for each  $j = 0, 1, \dots, k-1$ , let us estimate  $\sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_{\delta r}^+(T_b^{+,j} f)(x) > t\})$ .

Using that  $\phi_k$  is doubling and non-decreasing, it follows from (3.10) and Lemma 1(a) that, for all  $0 < \epsilon < 1$ ,

$$\begin{aligned} \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : M_\epsilon^+(T^+ f)(x) > t\}) &\leq \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : M_\epsilon^{+,\#}(T^+ f)(x) > t\}) \\ &\leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : M^+ f(x) > t\}) \\ &\leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : (M^+)^{k+1} f(x) > t\}). \end{aligned}$$

Fix  $J < k - 1$  and suppose that, for every  $0 \leq j \leq J$  and for all  $0 < \epsilon < 1$ , there exists  $C$  such that

$$(3.15) \quad \begin{aligned} \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_\epsilon^+(T_b^{+,j} f)(x) > t\}) \\ \leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > t\}). \end{aligned}$$

We will prove, that (3.15) holds for  $j = J + 1$ . Using again that  $\phi_k$  is doubling, non-decreasing, (3.10) and Lemma 1(b) we obtain

$$\begin{aligned} &\sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : M_\epsilon^+(T_b^{+,J+1} f)(x) > t\}) \\ &\leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : M_\epsilon^{+,\#}(T_b^{+,J+1} f)(x) > t\}) \\ &\leq C \left[ \sum_{i=0}^J \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : M_\epsilon^+(T_b^{+,i} f)(x) > t\}) + w(\{x : (M^+)^{J+1} f(x) > t\}) \right] \\ &\leq C \sum_{i=0}^J \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : (M^+)^{k+1} f(x) > t\}) \\ &\quad + C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : (M^+)^{J+1} f(x) > t\}) \\ &\leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x : (M^+)^{k+1} f(x) > t\}), \end{aligned}$$

where  $\epsilon < \epsilon' < 1$ . As a consequence, for  $\epsilon = \delta r$ , (3.15) together with (3.14) gives

$$II' \leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > t\}).$$

Finally, let  $a = \frac{\epsilon^{\frac{1}{\delta}}}{2C(C')^k}$ . Then

$$\begin{aligned} III' &\leq \frac{C}{\phi_k(\frac{1}{at})} w(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > at\}) \\ &\leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > t\}). \end{aligned}$$

Putting all these estimates together we get (3.9).

Therefore if we prove that  $L_{b,w,\phi_k,\delta} f < \infty$ , using (3.9) we obtain

$$L_{b,w,\phi_k,\delta}(f) \leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > t\}).$$

Assume now that  $\text{supp } f \subset (-R, R)$ , for some  $R > 0$ . Then for  $x \leq -2R$  we have

$$\begin{aligned} (3.16) \quad |T_b^{+,k} f(x)| &\leq C \int_{-R}^R \frac{|b(x) - b(y)|^k}{|x - y|} |f(y)| dy \\ &\leq \frac{2Cm^k}{|x|} \int_x^R |f(y)| dy \\ &\leq Cm^k M^+ f(x). \end{aligned}$$

Using that  $0 < \delta < 1$ , the fact that  $M^+$  is of weak type  $(1, 1)$  with respect to the pair  $(w, M^- w) \in A_1^+$ , Lemma 2 and (3.16), we get

$$\begin{aligned} &\frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_\delta^+(T_b^{+,k} f)(x) > t\}) \\ &\leq \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_\delta^+(\chi_{(-2R, 2R)} T_b^{+,k} f)(x) > t/2\}) \\ &\quad + \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M_\delta^+(\chi_{(-\infty, -2R)} T_b^{+,k} f)(x) > t/2\}) \\ &\leq \frac{1}{\phi_k(\frac{1}{t})} \frac{C}{t} \int_{-2R}^{2R} |T_b^{+,k} f(x)| M^- w(x) dx \\ &\quad + \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > C_m t\}) \\ &\leq C4NR \left( \frac{1}{4R} \int_{-2R}^{2R} |T_b^{+,k} f(x)|^2 dx \right)^{\frac{1}{2}} + \frac{C}{\phi_k(\frac{1}{t})} \int_{\mathbb{R}} \phi_k \left( \frac{|f(x)|}{C_m t} \right) M^- w(x) dx \\ &\leq C4NR \left( \frac{1}{4R} \int_{-R}^R |f(x)|^2 dx \right)^{\frac{1}{2}} + CN \int_{-R}^R \phi_k(|f(x)|) dx. \end{aligned}$$

Since  $f$  is bounded and with compact support the last expression is finite.

Then, we have obtained the following:

$$\begin{aligned} & \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w_N(\{x \in \mathbb{R} : |T_{b_m}^{+,k} f(x)| > t\}) \\ & \leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w_N(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > t\}). \end{aligned}$$

Observe that  $\{b_m^j f\}$  converges to  $b^j f$  in  $L^1(dx)$ , since  $f$  is bounded with compact support and  $b \in \text{BMO}$  implies that  $b$  is locally in  $L^p(dx)$  for all  $p \geq 1$ . Then, taking into account that  $T^+$  is of weak type  $(1,1)$  with respect to the Lebesgue measure, we obtain that  $\{T^+(b_m^j f)\}$  converges to  $T^+(b^j f)$  in measure. This implies that, for a subsequence, we have almost everywhere convergence. On the other hand,  $\{b_m^j T^+ f\}$  converges to  $b^j T^+ f$  almost everywhere. As a consequence, a subsequence of  $\{|T_{b_m}^{+,k} f|\}$  converges to  $|T_b^{+,k} f|$  almost everywhere. We shall continue denoting this subsequence by  $\{|T_{b_m}^{+,k} f|\}$ . Then, by Fatou's lemma,

$$\begin{aligned} & \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w_N(\{x \in \mathbb{R} : |T_b^{+,k} f(x)| > t\}) \\ & = \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} \int_{\mathbb{R}} \lim_{m \rightarrow \infty} w_N(x) \chi_{\{x \in \mathbb{R} : |T_{b_m}^{+,k} f(x)| > t\}} dx \\ & \leq \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} \liminf_{m \rightarrow \infty} w_N(\{x \in \mathbb{R} : |T_{b_m}^{+,k} f(x)| > t\}) \\ & \leq C \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w_N(\{x \in \mathbb{R} : (M^+)^{k+1} f(x) > t\}). \end{aligned}$$

Letting  $N$  go to infinity we obtain the desired result.

Now, for general  $b \in \text{BMO}$  ( $\|b\|_{\text{BMO}} > 0$ ), we consider  $h = \frac{b}{\|b\|_{\text{BMO}}}$ . Then, since  $T_h^{+,k} f = \frac{1}{\|b\|_{\text{BMO}}^k} T_b^{+,k} f$  and taking into account that  $\phi_k$  is submultiplicative, we have

$$\begin{aligned} & \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : |T_b^{+,k} f(x)| > t\}) \\ & = \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : |T_h^{+,k} f(x)| > \frac{t}{\|b\|_{\text{BMO}}^k}\}) \\ & \leq \phi_k(\|b\|_{\text{BMO}}^k) \sup_{t>0} \frac{1}{\phi_k\left(\frac{\|b\|_{\text{BMO}}^k}{t}\right)} w(\{x \in \mathbb{R} : |T_h^{+,k} f(x)| > \frac{t}{\|b\|_{\text{BMO}}^k}\}) \end{aligned}$$



$$\leq C \phi_k(\|b\|_{\text{BMO}}^k) \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : M^{k+1}f(x) > t\}).$$

□

PROOF OF THEOREM 2: It suffices to consider the case  $\lambda = 1$ . (For  $\lambda > 0$  the result follows by considering  $\frac{f}{\lambda}$ ). By Lemma 3, the fact that  $\phi_k$  is submultiplicative and by Lemma 2 we get,

$$\begin{aligned} w(\{x \in \mathbb{R} : |T_b^{+,k}f(x)| > 1\}) &\leq \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : |T_b^{+,k}f(x)| > t\}) \\ &\leq C \phi_k(\|b\|_{\text{BMO}}^k) \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} w(\{x \in \mathbb{R} : (M^+)^{k+1}f(x) > t\}) \\ &\leq C \phi_k(\|b\|_{\text{BMO}}^k) \sup_{t>0} \frac{1}{\phi_k(\frac{1}{t})} \phi_k(\frac{1}{t}) \int_{\mathbb{R}} \phi_k(|f(x)|) M^- w(x) dx \\ &= C \phi_k(\|b\|_{\text{BMO}}^k) \int_{\mathbb{R}} |f(x)| (1 + \log^+ |f(x)|)^k M^- w(x) dx. \end{aligned}$$

□

PROOF OF THEOREM 3: By duality, (1.4) is equivalent to

$$\int_{\mathbb{R}} |T_b^{-,k}f|^{p'} ((M^-)^{[(k+1)p]+1}w)^{1-p'} \leq C \int_{\mathbb{R}} |f|^{p'} w^{1-p'}.$$

Observe that  $((M^-)^{[(k+1)p]+1}w)^{1-p'} \in A_{\infty}^-$ , and by Theorem 1, we get

$$\begin{aligned} \int_{\mathbb{R}} |T_b^{-,k}f|^{p'} ((M^-)^{[(k+1)p]+1}w)^{1-p'} \\ \leq C \int_{\mathbb{R}} ((M^-)^{k+1}f)^{p'} ((M^-)^{[(k+1)p]+1}w)^{1-p'}. \end{aligned}$$

Therefore it suffices to prove that

$$(3.17) \quad \int_{\mathbb{R}} ((M^-)^{k+1}f)^{p'} ((M^-)^{[(k+1)p]+1}w)^{1-p'} \leq C \int_{\mathbb{R}} |f|^{p'} w^{1-p'}.$$

Now observe that proving (3.17) is equivalent to

$$(3.18) \quad \int_{\mathbb{R}} ((M^-)^{k+1}(fw^{\frac{1}{p}}))^{p'} ((M^-)^{[(k+1)p]+1}w)^{1-p'} \leq C \int_{\mathbb{R}} |f|^{p'}.$$

If  $\phi_k(t) = t(1 + \log^+ t)^k$ , then (3.18) is equivalent to

$$(3.19) \quad \int_{\mathbb{R}} ((M_{\phi_k}^-)(fw^{\frac{1}{p}}))^{p'} ((M^-)^{[(k+1)p]+1}w)^{1-p'} \leq C \int_{\mathbb{R}} |f|^{p'}.$$

For large  $t$ ,  $\phi_k^{-1}(t) \approx \frac{t}{\log(t)^k}$ . Then, for  $\epsilon > 0$ ,

$$\phi_k^{-1}(t) \approx \frac{t^{\frac{1}{p}}}{\log(t)^{k+\frac{p-1+\epsilon}{p}}} \times t^{\frac{1}{p'}} \log(t)^{\frac{p-1+\epsilon}{p}} = A^{-1}(t) \times B^{-1}(t),$$

where  $A(t) \approx t^p \log(t)^{(k+1)p-1+\epsilon}$  and  $B(t) \approx \frac{t^{p'}}{\log(t)^{1+(p'-1)\epsilon}}$ . Then, by the generalized Hölder's inequality, we have

$$(M_{\phi_k}^-)(f w^{\frac{1}{p}}) \leq C M_B^-(f) M_A^-(w^{\frac{1}{p}}) \leq C M_B^-(f) (M_D^-(w))^{\frac{1}{p}},$$

where  $D(t) = t(\log t)^{(k+1)p-1+\epsilon}$ . We choose  $\epsilon$  such that  $(k+1)p-1+\epsilon = [(k+1)p]$ . Then

$$\begin{aligned} \int_{\mathbb{R}} ((M_{\phi_k}^-)(f w^{\frac{1}{p}}))^{p'} ((M^-)^{[(k+1)p]+1} w)^{1-p'} \\ \leq C \int_{\mathbb{R}} (M_B^-(f))^{p'} ((M_D^-(w))^{\frac{p'}{p}} ((M^-)^{[(k+1)p]+1} w)^{1-p'}) \\ \leq C \int_{\mathbb{R}} (M_B^-(f))^{p'} ((M_D^-(w))^{p'-1} ((M_D^-(w))^{1-p'})) \\ \leq C \int_{\mathbb{R}} |f|^{p'}, \end{aligned}$$

where the last inequality follows from Theorem C, since  $B \in B_{p'}$ .  $\square$

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