

Kragujevac J. Math. 31 (2008) 147-157.

**WEIGHTED BOUNDEDNESS FOR
MULTILINEAR MARCINKIEWICZ OPERATORS
ON SOME HARDY SPACES**

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(Received July 6, 2005)

Abstract. In this paper, the weighted boundedness for the multilinear Marcinkiewicz operators on certain Hardy and Hardy-Block spaces are obtained.

1. INTRODUCTION AND DEFINITIONS

Fix $\lambda > 1$. Suppose that S^{n-1} is the unit sphere of $R^n (n \geq 2)$ equipped with normalized Lebesgue measure $d\sigma = d\sigma(x')$. Let Ω be homogeneous of degree zero and satisfy the following two conditions:

- (i) $\Omega(x)$ is continuous on S^{n-1} and satisfies the Lip_γ condition on $S^{n-1} (0 < \gamma \leq 1)$,
i.e.

$$|\Omega(x') - \Omega(y')| \leq M|x' - y'|^\gamma, \quad x', y' \in S^{n-1};$$

- (ii) $\int_{S^{n-1}} S(x') dx' = 0$.

Let m be a positive integer and A be a function on R^n . We denote $\Gamma(x) = \{(y, t) \in R_+^{n+1} : |x-y| < t\}$ and the characteristic function of $\Gamma(x)$ by $\chi_{\Gamma(x)}(y, t)$. The multilinear Marcinkiewicz operator is defined by

$$\mu_\lambda^A(f)(x) = \left[\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x-y|} \right)^{n\lambda} |F_t^A(f)(x, y)|^2 \frac{dydt}{t^{n+3}} \right]^{1/2},$$

where

$$F_t^A(f)(x, y) = \int_{|y-z| \leq t} \frac{\Omega(y-z)}{|y-z|^{n-1}} \frac{R_{m+1}(A; x, z)}{|x-z|^m} f(z) dz$$

and

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

Set

$$F_t(f)(x) = \int_{|x-y| \leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} f(y) dy.$$

We also define that

$$\mu_\lambda(f)(x) = \left(\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x-y|} \right)^{n\lambda} |F_t(f)(y)|^2 \frac{dydt}{t^{n+3}} \right)^{1/2},$$

which is the Marcinkiewicz operator (see [10]).

Note that when $m = 0$, μ_λ^A is just the commutator of Marcinkiewicz operator (see [10]). It is well known that multilinear operators, as a non-trivial extension of commutator, are of great interest in harmonic analysis and have been widely studied by many authors (see [2, 3, 4, 5]). The main purpose of this paper is to study the weighted boundedness of the multilinear Marcinkiewicz operators on certain Hardy and Hardy-Block spaces. Let us first introduce some definitions (see [1, 2, 3, 4, 5, 6]).

Throughout this paper, B will denote a ball of R^n . For a locally integrable function f , set $f_B = |B|^{-1} \int_B f(x) dx$.

Definition 1. Let A, w be the functions on R^n , $w \in A_1$ (that is $M(w)(x) \leq cw(x)$ a.e.) and m be a positive integer. A bounded measurable function a on R^n is said to be a $(w, D^m A)$ -atom if

- i) $\text{supp } a \subset B = B(x_0, r)$,
- ii) $\|a\|_{L^\infty(w)} \leq w(B)^{-1}$,

iii) $\int_{R^n} a(y)dy = \int_{R^n} a(y)D^\alpha A(y)dy = 0$ for $|\alpha| = m$;

A temperate distribution f is said to belong to $H_{D^m A}^1(w)$, if, in the Schwartz distributional sense, it can be written as

$$f(x) = \sum_{j=1}^{\infty} \lambda_j a_j(x),$$

where a_j 's are $(w, D^m A)$ atoms, $\lambda_j \in C$ and $\sum_{j=1}^{\infty} |\lambda_j| < \infty$. Moreover, $\|f\|_{H_{D^m A}^1} \sim \sum_{j=1}^{\infty} |\lambda_j|$.

Definition 2. Let $w \in A_1$. A function f is said to be in the weighted Block H^1 space $H_B^1(w)$ if $f(x)$ can be written as

$$f(x) = \sum_{j=1}^{\infty} \lambda_j a'_j(x),$$

where a'_j 's are the w -atoms, that is all a'_j 's satisfy conditions i) ii) in Definition 1 and the following condition

iii)' $\int_{R^n} a(y)dy = 0$ and $\lambda_j \in C$ with

$$\sum_{j=1}^{\infty} |\lambda_j| \left(1 + \log^+ \frac{1}{|\lambda_j|} \right) < \infty,$$

moreover, $\|f\|_{H_B^1(w)} \sim \sum_{j=1}^{\infty} |\lambda_j| (1 + \log^+ ((\sum_i |\lambda_i|)/|\lambda_j|))$.

2. THEOREMS and PROOFS

We begin with some preliminary lemmas.

Lemma 1. [4] Let A be a function on R^n and $D^\alpha A \in L^q(R^n)$ for $|\alpha| = m$ and some $q > n$. Then

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

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

Lemma 2. [8] Let $w \geq 0$ and $\{g_k\}$ be a sequence of measurable functions satisfying

$$\|g_k\|_{L_w^{1,\infty}} \leq 1.$$

Then, for every numerical sequence $\{\lambda_k\}$, we have

$$\left\| \sum_k \lambda_k g_k \right\|_{L_w^{1,\infty}} \leq C \sum_k |\lambda_k| (1 + \log(\sum_j |\lambda_j|/|\lambda_k|)).$$

Lemma 3. Let $w \in A_1$, $1 < p < \infty$ and $D^\alpha A \in BMO(R^n)$ for $|\alpha| = m$. Then μ_λ^A is bounded on $L^p(w)$, that is

$$\|\mu_\lambda^A(f)\|_{L^p(w)} \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} \|f\|_{L^p(w)}.$$

Proof. Note that $|x-z| \leq 2t$, $|y-z| \geq |x-z|-t \geq |x-z|-3t$ when $|x-y| \leq t$, $|y-z| \leq t$, and $|x-z| \leq t(1+2^{k+1}) \leq 2^{k+2}t$, $|y-z| \geq |x-z|-2^{k+3}t$ when $|x-y| \leq 2^{k+1}t$, $|y-z| \leq t$, we have, by Minkowski inequality,

$$\begin{aligned} & \mu_\lambda^A(f)(x) \\ & \leq \int_{R^n} \left[\int \int_{R_+^{n+1}} \left(\frac{t}{t+|x-y|} \right)^{n\lambda} \left(\frac{|\Omega(y-z)| |R_{m+1}(A; x, z)| |f(z)|}{|y-z|^{n-\delta-1} |x-z|^m} \right)^2 \chi_{\Gamma(z)}(y, t) \frac{dydt}{t^{n+3}} \right]^{1/2} dz \\ & \leq C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x-z|^m} \left[\int_0^\infty \int_{|x-y| \leq t} \left(\frac{t}{t+|x-y|} \right)^{n\lambda} \frac{\chi_{\Gamma(z)}(y, t)}{(|x-z|-3t)^{2n-2}} \frac{dydt}{t^{n+3}} \right]^{1/2} dz \\ & \leq C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x-z|^m} \\ & \quad \times \left[\int_0^\infty \sum_{k=0}^\infty \int_{2^k t < |x-y| \leq 2^{k+1}t} \left(\frac{t}{t+|x-y|} \right)^{n\lambda} \frac{\chi_{\Gamma(z)}(y, t)}{(|x-z|-2^{k+3}t)^{2n-2}} \frac{dydt}{t^{n+3}} \right]^{1/2} dz \\ & \leq C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x-z|^{m+1/2}} \left[\int_{|x-z|/2}^\infty \frac{dt}{(|x-z|-3t)^{2n}} \right]^{1/2} dz \\ & \quad + C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x-z|^{m+1/2}} \left[\sum_{k=0}^\infty \int_{2^{-2-k}|x-z|}^\infty 2^{-kn\lambda} (2^k t)^n t^{-n} \frac{2^k dt}{(|x-z|-2^{k+3}t)^{2n}} \right]^{1/2} dz \end{aligned}$$

$$\begin{aligned} &\leq C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x - z|^{m+n}} dz + C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x - z|^{m+n}} dz \left[\sum_{k=0}^{\infty} 2^{kn(1-\lambda)} \right]^{1/2} \\ &= C \int_{R^n} \frac{|R_{m+1}(A; x, z)|}{|x - z|^{m+n}} |f(z)| dz, \end{aligned}$$

thus, the lemma follows from [5]. \square

Theorem 1. Let $w \in A_1$, $D^\alpha A \in BMO(R^n)$ for $|\alpha| = m$. Then μ_λ^A is bounded from $H_{D^m A}^1(w)$ to $L^1(w)$.

Proof. By a standard argument, it suffices to show that there exists a constant $C > 0$ such that for every $(w, D^m A)$ atom a ,

$$\|\mu_\lambda^A(a)\|_{L^1(w)} \leq C.$$

Let a be a $(w, D^m A)$ atom supported on a ball $B = B(x_0, r)$. We write

$$\begin{aligned} &\int_{R^n} \mu_\lambda^A(a)(x) w(x) dx \\ &= \int_{|x-x_0| \leq 2r} \mu_\lambda^A(a)(x) w(x) dx + \int_{|x-x_0| > 2r} \mu_\lambda^A(a)(x) w(x) dx \\ &= I + II. \end{aligned}$$

For I , taking $p > 1$, by Hölder's inequality and the $L^p(w)$ -boundedness of μ_λ^A (see Lemma 3), we get

$$I \leq C \|\mu_\lambda^A(a)\|_{L^p(w)} w(2B)^{1-1/p} \leq C \|a\|_{L^p(w)} w(B)^{1-1/p} \leq C.$$

To obtain the estimate of II , we need to estimate $\mu_\lambda^A(a)(x)$ for $x \in (2B)^c$. Let $\tilde{B} = 5\sqrt{n}B$ and $\tilde{A}(x) = A(x) - \sum_{|\alpha|=m} \frac{1}{\alpha!} (D^\alpha A)_{\tilde{B}} \cdot x^\alpha$. Then $R_m(A; x, y) = R_m(\tilde{A}; x, y)$ and $D^\alpha \tilde{A} = D^\alpha A - (D^\alpha A)_Q$ for all α with $|\alpha| = m$. We write, by the vanishing moment of a ,

$$\begin{aligned} F_t^A(a)(x, y) &= \int_{R^n} \left[\frac{\chi_{\Gamma(z)}(y, t) \Omega(y - z)}{|y - z|^{n-1} |x - z|^m} - \frac{\chi_{\Gamma(x_0)}(y, t) \Omega(y - x_0)}{|y - x_0|^{n-1} |x - x_0|^m} \right] R_m(\tilde{A}; x, z) a(z) dz \\ &\quad + \int_{R^n} \frac{\chi_{\Gamma(x_0)}(y, t) \Omega(y - x_0)}{|y - x_0|^{n-1} |x - x_0|^m} [R_m(\tilde{A}; x, z) - R_m(\tilde{A}; x, x_0)] a(z) dz \\ &\quad - \sum_{|\alpha|=m} \frac{1}{\alpha!} \int_{R^n} \frac{\chi_{\Gamma(z)}(y, t) \Omega(y - z) (x - z)^\alpha}{|y - z|^{n-1} |x - z|^m} D^\alpha \tilde{A}(z) a(z) dz, \end{aligned}$$

then

$$\begin{aligned}
& \mu_\lambda^A(a)(x) \\
& \leq \left[\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} \right. \\
& \quad \times \left(\int_{R^n} \left| \frac{\chi_{\Gamma(z)}(y, t)\Omega(y - z)}{|y - z|^{n-1}|x - z|^m} - \frac{\chi_{\Gamma(z)}(y, t)\Omega(y - x_0)}{|y - x_0|^{n-1}|x - x_0|^m} \right| |R_m(\tilde{A}; x, z)| |a(z)| dz \right)^2 \frac{dydt}{t^{n+3}} \right]^{1/2} \\
& \quad + \left[\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} \right. \\
& \quad \times \left(\int_{R^n} |\chi_{\Gamma(z)}(y, t) - \chi_{\Gamma(x_0)}(y, t)| \frac{|\Omega(y - x_0)|}{|y - x_0|^{n-1}|x - x_0|^m} |R_m(\tilde{A}; x, z)| |a(z)| dz \right)^2 \frac{dydt}{t^{n+3}} \right]^{1/2} \\
& \quad + \left[\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} \right. \\
& \quad \times \left(\int_{R^n} \frac{\chi_{\Gamma(x_0)}(y, t)\Omega(y - x_0)}{|y - x_0|^{n-1}|x - x_0|^m} |R_m(\tilde{A}; x, z) - R_m(\tilde{A}; x, x_0)| |a(z)| dz \right)^2 \frac{dydt}{t^{n+3}} \right]^{1/2} \\
& \quad + \left[\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} \right. \\
& \quad \times \left. \left| \sum_{|\alpha|=m} \frac{1}{\alpha!} \int_{R^n} \frac{\chi_{\Gamma(z)}(y, t)\Omega(y - z)(x - z)^\alpha}{|y - z|^{n-1}|x - z|^m} D^\alpha A(z) a(z) dz \right|^2 \frac{dydt}{t^{n+3}} \right]^{1/2} \\
& = II_1 + II_2 + II_3 + II_4.
\end{aligned}$$

By Lemma 1, we know, for $z \in B$ and $x \in 2^{k+1}B \setminus 2^kB$,

$$|R_m(\tilde{A}; x, z)| \leq Ck|x - z|^m \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO};$$

By the condition of Ω , we get that $|\Omega| \leq C$ and (see [10])

$$\left| \frac{\Omega(y - z)}{|y - z|^{n-1}} - \frac{\Omega(y - x_0)}{|y - x_0|^{n-1}} \right| \leq C \left(\frac{|z - x_0|}{|y - x_0|^n} + \frac{|z - x_0|^\gamma}{|y - x_0|^{n-1+\gamma}} \right),$$

noting that $|x - z| \sim |x - x_0|$ for $z \in B$ and $x \in R^n \setminus 2B$, similar to the proof of

Lemma 3, we obtain

$$\begin{aligned} II_1 &\leq C \int_B \left[\frac{r}{|x - x_0|^{m+n+1}} + \frac{r^\gamma}{|x - x_0|^{m+n+\gamma}} \right] |R_m(\tilde{A}; x, z)| |a(z)| dz \\ &\leq C \left(\frac{r}{|x - x_0|^{n+1}} + \frac{r^\gamma}{|x - x_0|^{n+\gamma}} \right) k|B|w(B)^{-1} \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO}; \end{aligned}$$

For II_2 , similar to the proof of II_1 and Lemma 3, we obtain

$$\begin{aligned} &II_2 \\ &\leq C \int_B \frac{|R_m(\tilde{A}; x, z)| |a(z)|}{|x - x_0|^m} \left(\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} |\chi_{\Gamma(z)} - \chi_{\Gamma(x_0)}|^2 \frac{t^{-n-3} dy dt}{|y - x_0|^{2n-2}} \right)^{1/2} dz \\ &\leq C \int_B \frac{|R_m(\tilde{A}; x, z)| |a(z)|}{|x - x_0|^m} \\ &\quad \times \left| \int \int_{\Gamma(z)} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} \frac{t^{-n-3} dy dt}{|y - x_0|^{2n-2}} - \int \int_{\Gamma(x_0)} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} \frac{t^{-n-3} dy dt}{|y - x_0|^{2n-2}} \right|^{1/2} dz \\ &\leq C \int_B \frac{|R_m(\tilde{A}; x, z)| |a(z)|}{|x - x_0|^m} \left(\int \int_{|x-y| \leq t, |y| \leq t} \frac{|z - x_0| t^{-n-3} dy dt}{|y + z - x_0|^{2n-1}} \right)^{1/2} dz \\ &\leq C \int_B \frac{|R_m(\tilde{A}; x, z)| |a(z)| |z - x_0|^{1/2}}{|x - x_0|^{m+n+1/2}} dz \\ &\leq C \frac{r^{1/2}}{|x - x_0|^{n+1/2}} k|B|w(B)^{-1} \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO}; \end{aligned}$$

For II_3 , by the formula (see [3]):

$$R_m(\tilde{A}; x, z) - R_m(\tilde{A}; x, x_0) = \sum_{|\beta| < m} \frac{1}{\beta!} R_{m-|\beta|}(D^\beta \tilde{A}; z, x_0) (x - x_0)^\beta$$

and Lemma 1, we get

$$|R_m(\tilde{A}; x, z) - R_m(\tilde{A}; x, x_0)| \leq C \sum_{|\beta| < m} \sum_{|\alpha|=m} |x_0 - z|^{m-|\beta|} |x - x_0|^{|\beta|} \|D^\alpha A\|_{BMO},$$

so that

$$II_3 \leq C \int_B |x - x_0|^{-(n+m)} \sum_{|\beta| < m} \left| R_{m-|\beta|}(D^\beta \tilde{A}; z, x_0) \right| |x - x_0|^{|\beta|} |a(z)| dz$$

$$\begin{aligned}
&\leq C \int_B |x - x_0|^{-(n+m)} \sum_{|\beta| < m} |x_0 - z|^{m-|\beta|} |x - x_0|^{|\beta|} \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} |a(z)| dz \\
&\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} \int_B \frac{|x_0 - z|}{|x - x_0|^{n+1}} |a(z)| dz \\
&\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} |x - x_0|^{-n-1} |B|^{1/n+1} w(B)^{-1};
\end{aligned}$$

For II_4 , we write, by the vanishing moment of a ,

$$\begin{aligned}
&\int_{R^n} \frac{\chi_{\Gamma(z)}(y, t) \Omega(y - z) (x - z)^\alpha}{|y - z|^{n-1} |x - z|^m} D^\alpha \tilde{A}(z) a(z) dz \\
&= \int_{R^n} \left[\frac{\chi_{\Gamma(z)}(y, t) \Omega(y - z) (x - z)^\alpha}{|y - z|^{n-1} |x - z|^m} - \frac{\chi_{\Gamma(x_0)}(y, t) \Omega(y - x_0) (x - x_0)^\alpha}{|y - x_0|^{n-1} |x - x_0|^m} \right] D^\alpha \tilde{A}(z) a(z) dz \\
&= \int_{R^n} \frac{\chi_{\Gamma(z)}(y, t) (x - z)^\alpha}{|x - z|^m} \left[\frac{\Omega(y - z)}{|y - z|^{n-1}} - \frac{\Omega(y - x_0)}{|y - x_0|^{n-1}} \right] D^\alpha \tilde{A}(z) a(z) dz \\
&\quad + \int_{R^n} \frac{\chi_{\Gamma(z)}(y, t) \Omega(y - x_0)}{|y - x_0|^{n-1}} \left[\frac{(x - z)^\alpha}{|x - z|^m} - \frac{(x - x_0)^\alpha}{|x - x_0|^m} \right] D^\alpha \tilde{A}(z) a(z) dz \\
&\quad + \int_{R^n} (\chi_{\Gamma(z)}(y, t) - \chi_{\Gamma(x_0)}(y, t)) \frac{\Omega(y - x_0) (x - x_0)^\alpha}{|y - x_0|^{n-1} |x - x_0|^m} D^\alpha \tilde{A}(z) a(z) dz,
\end{aligned}$$

similar to the estimates of II_1 and II_2 , we obtain

$$\begin{aligned}
&II_4 \\
&\leq C \sum_{|\alpha|=m} \left(\frac{r}{|x - x_0|^{n+1}} + \frac{r^\gamma}{|x - x_0|^{n+\gamma}} + \frac{r^{1/2}}{|x - x_0|^{n+1/2}} \right) \int_B |D^\alpha A(z) - (D^\alpha A)_B| |a(z)| dz \\
&\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} |B| w(B)^{-1} \left(\frac{r}{|x - x_0|^{n+1}} + \frac{r^\gamma}{|x - x_0|^{n+\gamma}} + \frac{r^{1/2}}{|x - x_0|^{n+1/2}} \right).
\end{aligned}$$

Therefore, note that if $w \in A_1$, then

$$\frac{w(B_2)}{|B_2|} \frac{|B_1|}{w(B_1)} \leq C$$

for all balls B_1, B_2 with $B_1 \subset B_2$ (see [7]), we obtain

$$\begin{aligned}
II &\leq \sum_{k=1}^{\infty} \int_{2^{k+1}B \setminus 2^k B} \mu_\lambda^A(a)(x) w(x) dx \\
&\leq C \sum_{k=1}^{\infty} \int_{2^{k+1}B \setminus 2^k B} \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} k
\end{aligned}$$

$$\begin{aligned}
& \times \left(\frac{|B|^{1+1/n}}{|x-x_0|^{n+1}} + \frac{|B|^{1+1/2n}}{|x-x_0|^{n+1/2}} + \frac{|B|^{1+\gamma/n}}{|x-x_0|^{n+\gamma}} \right) \frac{w(x)}{w(B)} dx \\
& \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} \sum_{k=1}^{\infty} k (2^{-k} + 2^{-k/2} + 2^{-k\gamma}) \frac{|B|}{w(B)} \frac{w(2^{k+1}B)}{|2^{k+1}B|} \\
& \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} \sum_{k=1}^{\infty} k (2^{-k} + 2^{-k/2} + 2^{-k\gamma}) \\
& \leq C,
\end{aligned}$$

which together with the estimate for I yields the desired result. This finishes the proof of Theorem 1. \square

Theorem 2. *Let $w \in A_1$ and $D^\alpha A \in BMO(R^n)$ for $|\alpha| = m$. Then μ_λ^A is bounded $H_B^1(w)$ to $L_w^{1,\infty}(R^n)$.*

Proof. By Lemma 2, it suffices to show that there exists a constant $c > 0$ such that for every w -atom a ,

$$\|\mu_\lambda^A(a)\|_{L^{1,\infty}(w)} \leq C.$$

Let a be a w -atom supported on a ball $B = B(x_0, r)$. We write, for $\eta > 0$,

$$\begin{aligned}
w(\{x \in R^n : \mu_\lambda^A(a)(x) > \eta\}) & \leq w(\{x \in 2B : \mu_\lambda^A(a)(x) > \eta\}) \\
& + w(\{x \in (2B)^c : \mu_\lambda^A(a)(x) > \eta\}) = J + JJ.
\end{aligned}$$

For J , by the $L^p(w)$ -boundedness of μ_λ^A for $p > 1$ (see Lemma 3), we obtain

$$\begin{aligned}
J & \leq \eta^{-1} \|\mu_\lambda^A(a)\|_{L(w)^1} \leq C\eta^{-1} \|\mu_\lambda^A(a)\|_{L^p(w)} w(B)^{1-1/p} \\
& \leq C\eta^{-1} \|a\|_{L^p(w)} w(B)^{1-1/p} \leq C\eta^{-1};
\end{aligned}$$

For JJ , similar to the proof of Theorem 1, we obtain, for $x \in (2B)^c$,

$$\mu_\lambda^A(a)(x) \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} k \left(\frac{|B|^{1+1/n}}{|x-x_0|^{n+1}} + \frac{|B|^{1+1/2n}}{|x-x_0|^{n+1/2}} + \frac{|B|^{1+\gamma/n}}{|x-x_0|^{n+\gamma}} \right) w(B)^{-1},$$

thus

$$JJ \leq \eta^{-1} \sum_{k=1}^{\infty} \int_{2^{k+1}B \setminus 2^kB} \mu_\lambda^A(a)(x) w(x) dx$$

$$\begin{aligned}
&\leq C\eta^{-1} \sum_{k=1}^{\infty} \int_{2^{k+1}B \setminus 2^k B} \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} k \\
&\quad \times \left(\frac{|B|^{1+1/n}}{|x-x_0|^{n+1}} + \frac{|B|^{1+1/2n}}{|x-x_0|^{n+1/2}} + \frac{|B|^{1+\gamma/n}}{|x-x_0|^{n+\gamma}} \right) \frac{w(x)}{w(B)} dx \\
&\leq C\eta^{-1} \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} \sum_{k=1}^{\infty} k (2^{-k} + 2^{-k/2} + 2^{-k\gamma}) \frac{|B|}{w(B)} \frac{w(2^{k+1}B)}{|2^{k+1}B|} \\
&\leq C\eta^{-1} \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO} \sum_{k=1}^{\infty} k (2^{-k} + 2^{-k/2} + 2^{-k\gamma}) \\
&\leq C\eta^{-1}.
\end{aligned}$$

Combining the estimates of J and JJ , we obtain

$$w(\{x \in R^n : \mu_\lambda^A(a)(x) > \eta\}) \leq C\eta^{-1}.$$

This complete the proof of Theorem 2. \square

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