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By

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I M A L


# CLASSES OF WEIGHTS RELATED TO SCHRÖDINGER OPERATORS 

B. BONGIOANNI, E. HARBOURE AND O. SALINAS


#### Abstract

In this work we obtain boundedness on weighted Lebesgue spaces on $\mathbb{R}^{d}$ of the semi-group maximal function, Riesz transforms, fractional integrals and $g$-function associated to the Schrödinger operator $-\Delta+V$, where $V$ satisfies a reverse Hölder inequality with exponent greater than $d / 2$. We consider new classes of weights that locally behave as Muckenhoupt's weights and actually include them. The notion of locality is defined by means of the critical radius function of the potential $V$ given in [8].


## 1. Introduction

Let us consider the Schrödinger operator on $\mathbb{R}^{d}$ with $d \geq 3$,

$$
\mathcal{L}=-\Delta+V,
$$

where the potential $V$ is non-negative, non-identically zero, and for some $q>d / 2$ satisfies the reverse Hölder inequality

$$
\begin{equation*}
\left(\frac{1}{|B|} \int_{B} V(y)^{q} d y\right)^{1 / q} \leq \frac{C}{|B|} \int_{B} V(y) d y \tag{1}
\end{equation*}
$$

for every ball $B \subset \mathbb{R}^{d}$. The set of functions with the last property is usually denoted by $R H_{q}$.

Since $V \in R H_{q}$ implies $V \in R H_{q+\epsilon}$ for some $\epsilon>0$, notice that the assumption $q>d / 2$ is equivalent to $q \geq d / 2$.

We will be interested in weighted $L^{p}$ inequalities for the following operators associated to $\mathcal{L}$ :

- Maximal operator of the diffusion semi-group

$$
\begin{equation*}
\mathcal{T}^{*} f(x)=\sup _{t>0} e^{-t \mathcal{L}} f(x) \tag{2}
\end{equation*}
$$

- $\mathcal{L}$-Riesz potential or $\mathcal{L}$-Fractional Integral

$$
\begin{equation*}
\mathcal{I}_{\alpha} f(x)=\mathcal{L}^{-\alpha / 2} f(x)=\int_{0}^{\infty} e^{-t \mathcal{L}} f(x) t^{\alpha / 2} \frac{d t}{t}, \quad 0<\alpha<d \tag{3}
\end{equation*}
$$

- $\mathcal{L}$-Riesz transforms

$$
\begin{equation*}
\mathcal{R}=\nabla \mathcal{L}^{-1 / 2}, \tag{4}
\end{equation*}
$$

[^0]and their adjoints
$$
\mathcal{R}^{*}=\mathcal{L}^{-1 / 2} \nabla
$$

- $\mathcal{L}$-Square Function

$$
\begin{equation*}
\mathfrak{g}(f)(x)=\left(\int_{0}^{\infty}\left|\frac{d}{d t} e^{-t \mathcal{L}}(f)(x)\right|^{2} t d t\right)^{1 / 2} \tag{5}
\end{equation*}
$$

It is well known that for the classical case of $\mathcal{L}=-\Delta$, the maximal operator of the heat diffusion semi-group, the Riesz transforms and the $g$-function are bounded on $L^{p}(w), 1<p<\infty$, for $w$ in the Muckenhoupt $A_{p}$ classes defined by the inequality

$$
\begin{equation*}
\left(\int_{B} w\right)^{1 / p}\left(\int_{B} w^{-\frac{1}{p-1}}\right)^{1 / p^{\prime}} \leq C|B| \tag{6}
\end{equation*}
$$

for every ball $B \subset \mathbb{R}^{d}$, and of weak type $(1,1)$ for weights satisfying the $A_{1}$ condition

$$
\begin{equation*}
w(B) \sup _{B} w^{-1} \leq C|B| \tag{7}
\end{equation*}
$$

for every ball $B \subset \mathbb{R}^{d}$.
Also, the classical Fractional Integral of order $0<\alpha<d$, is bounded from $L^{p}(w)$ into $L^{\nu}\left(w^{\nu / p}\right), \frac{1}{\nu}=\frac{1}{p}-\frac{\alpha}{d}$, when $w^{\nu / p} \in A_{1+\frac{\nu}{p^{\prime}}}$, and of weak type ( $1, \frac{d}{d-\alpha}$ ) for weights such that $w^{\frac{d}{d-\alpha}} \in A_{1}$.

As we shall see the classes of weights for Schrödinger operators under the stated hypothesis on $V$ will be in general larger than Muckenhoupt's. It is well known that the operators derived from $\mathcal{L}$ behave "locally" quite similar to those corresponding to the Laplacian (see for example [3] or [8]). This notion of locality is given by the critical radius function

$$
\begin{equation*}
\rho(x)=\sup \left\{r>0: \frac{1}{r^{d-2}} \int_{B(x, r)} V \leq 1\right\}, \quad x \in \mathbb{R}^{d} \tag{8}
\end{equation*}
$$

which, under our assumptions, is easy to check that $0<\rho(x)<\infty$ (see [8]).
Our new classes of weights are given in terms of this critical radius function. More precisely, given $p \geq 1$ we introduce the class $A_{p}^{\rho, \infty}=\cup_{\theta \geq 0} A_{p}^{\rho, \theta}$, where $A_{p}^{\rho, \theta}$ is defined as those weights $w$ such that

$$
\left(\int_{B} w\right)^{1 / p}\left(\int_{B} w^{-\frac{1}{p-1}}\right)^{1 / p^{\prime}} \leq C|B|\left(1+\frac{r}{\rho(x)}\right)^{\theta}
$$

for every ball $B=B(x, r)$.
Clearly, the classes $A_{p}^{\rho, \theta}$ are increasing with $\theta$, and for $\theta=0$ they are the Muckenhoupt classes $A_{p}$. Moreover, the inclusions are proper. Take for instance, $\rho \equiv 1$ and $w(x)=1+|x|^{\gamma}$. Now, for $\gamma>d(p-1)$, the weight $w$ belongs to $A_{p}^{\rho, \infty}$, but it is not in $A_{p}$.

In this work we will show that the operators (2) and (5) defined above are bounded on $L^{p}(w)$ for $w$ in $A_{p}^{\rho, \infty}, 1<p<\infty$, and of weak type $(1,1)$ for $w$ in $A_{1}^{\rho, \infty}$ (see Theorem 2 and Theorem 5). As for the Riesz transforms (4) we get the same results when the potential satisfies (1) with $q \geq d$. However, when $d / 2<q<d$, the range of $p$ must be restricted and also the classes of weights shrink when $q$ get closer to $d / 2$ (see Theorem 3 and Corollary 2). Indeed, in [8] it is shown that for $w=1$ the given range is optimal.

Regarding the Fractional Integral (3) we prove that it maps $L^{p}(w)$ into $L^{\nu}\left(w^{\nu / p}\right)$ for weights such that $w^{\nu / p} \in A_{1+\frac{\nu}{p^{\prime}}}^{\rho, \infty}, 1<p \leq d / \alpha, \frac{1}{\nu}=\frac{1}{p}-\frac{\alpha}{d}$, and of weak type ( $1, \frac{d}{d-\alpha}$ ) for weights such that $w^{\frac{d}{d-\alpha}} \in A_{1}^{\rho, \infty}$.

We achieve these results through the comparison of the new operators with the classical ones when restricted to local regions given by $\rho$.

In this way we are led to study weighted $L^{p}$ inequalities for the $\rho$-localized classical operators. In this setting larger classes of weights appear, namely the classes $A_{p}^{\rho, \text { loc }}$ defined as those weights that satisfy (6) for balls $B(x, r)$ with $r \leq \rho(x)$. We summarized all of these results in Section 2, since we believe they are interesting by themselves.

The four remaining sections are devoted to state and prove weighted $L^{p}$ inequalities for the maximal operator of the semi-group, the Riesz transforms, the Fractional Integral and the Square Function, respectively.

## 2. Localized classical operators and weights

Let us denote by $T^{*}, I_{\alpha}, R$, and $\mathbf{g}$, the classical versions of the operators considered in the introduction, that means, those defined by (2), (3), (4) and (5), when $\mathcal{L}=-\Delta$. Let us also consider $M$, the Hardy-Littlewood maximal function.

If $S$ stands for any of the above operators we denote by $S_{\text {loc }}$, the $\rho$-localization of $S$,

$$
\begin{equation*}
S_{\mathrm{loc}}(f)(x)=S\left(f \chi_{B(x, \rho(x))}\right)(x) \tag{9}
\end{equation*}
$$

Our aim is to show weighted inequalities for $S_{\text {loc }}$, but first we give some properties of $\rho$ that we will use later.

Proposition 1 ([8]). If $V \in R H_{d / 2}$, there exist $c_{0}$ and $N_{0} \geq 1$ such that

$$
\begin{equation*}
c_{0}^{-1} \rho(x)\left(1+\frac{|x-y|}{\rho(x)}\right)^{-N_{0}} \leq \rho(y) \leq c_{0} \rho(x)\left(1+\frac{|x-y|}{\rho(x)}\right)^{\frac{N_{0}}{N_{0}+1}} \tag{10}
\end{equation*}
$$

for all $x, y \in \mathbb{R}^{d}$.
A ball of the form $B(x, \rho(x))$ is called critical. Inequality (10) implies that if $\sigma>0$ and $x, y \in \sigma Q$, where $Q$ is a critical ball, then

$$
\begin{equation*}
\rho(x) \leq C_{\sigma} \rho(y), \tag{11}
\end{equation*}
$$

where $C_{\sigma}=c_{0}^{2}(1+\sigma)^{\frac{2 N_{0}+1}{N_{0}+1}}$, and $c_{0}$ is the constant appearing in (10).
In what follows we will call critical radius function to any positive continuous function $\rho$ that satisfies (10), not necessarily coming from a potential $V$. Clearly, if $\rho$ is such a function, so it is $\beta \rho$ for any $\beta>0$.

As a consequence of (11) we derive the following result.
Proposition 2 (See [4]). There exists a sequence of points $x_{j}, j \geq 1$, in $\mathbb{R}^{d}$, so that the family $Q_{j}=B\left(x_{j}, \rho\left(x_{j}\right)\right), j \geq 1$, satisfies
i) $\cup_{j} Q_{j}=\mathbb{R}^{d}$.
ii) For every $\sigma \geq 1$ there exist constants $C$ and $N_{1}$ such that, $\sum_{j} \chi_{\sigma Q_{j}} \leq C \sigma^{N_{1}}$.

Now we turn to present some properties of weights in the class $A_{p}^{\rho, \text { loc }}$ defined in the previous section, i.e., those weights that satisfy (6) for balls $B(x, r)$ with $r \leq \rho(x)$.

We define $D_{\rho}$ as the set of weights $w$ for which there exists a constant $C$ such that for any pair of balls $B_{0}=B\left(x_{0}, r\right)$ and $B_{1}=B\left(x_{1}, r / 2\right)$, with $B_{1} \subset B_{0}$ and $r \leq \rho\left(x_{0}\right)$,

$$
w\left(B_{0}\right) \leq C w\left(B_{1}\right)
$$

Clearly for any $1 \leq p<\infty, w \in A_{p}^{\rho, \text { loc }}$ implies $w \in D_{\rho}$.
Proposition 3. For every $\beta>1, D_{\rho}=D_{\beta \rho}$.
Proof. We only have to prove $D_{\rho} \subset D_{\beta \rho}$. Let $w \in D_{\rho}$, and consider two balls $B_{0}=B\left(x_{0}, r\right)$ and $B_{1}=B\left(x_{1}, r / 2\right)$, with $B_{1} \subset B_{0}$ and $\rho\left(x_{0}\right) \leq r \leq \beta \rho\left(x_{0}\right)$, we must prove that there exists a constant $C_{\beta}$ such that

$$
\begin{equation*}
w\left(B_{0}\right) \leq C_{\beta} w\left(B_{1}\right) \tag{12}
\end{equation*}
$$

First observe that for $x \in 2 B_{0}$, by property (10) we have

$$
\rho(x) \geq \frac{1}{c_{0}} \rho\left(x_{0}\right)\left(1+\frac{2 r}{\rho\left(x_{0}\right)}\right)^{-N_{0}}=\rho_{\text {min }}
$$

Now let us consider a covering of $B_{0}$ by balls $P_{j}=B\left(y_{j}, \rho_{\text {min }} / 4\right)$ such that
i) $P_{j} \cap B_{0} \neq \emptyset$, for every $j$.
ii) $\frac{1}{2} P_{j} \cap \frac{1}{2} P_{k}=\emptyset$, for $k \neq j$.

Therefore, for any $j$ and $k$ such that $P_{j} \cap P_{k} \neq \emptyset$, we have

$$
w\left(P_{j}\right) \leq w\left(4 P_{k}\right) \leq C^{2} w\left(P_{k}\right),
$$

where in the last inequality we have used that $w \in D_{\rho}$ since the radius of $4 P_{k}$ is $\rho_{\min } \leq \rho\left(y_{k}\right)$, which in turn holds because $y_{k} \in 2 B_{0}$.

Also, property ii) implies that the number of balls $\left\{P_{j}\right\}$ is bounded by $C_{1} \beta^{d\left(N_{0}+1\right)}$, with $C_{1}$ depending only on the dimension $d$ and $c_{0}$. Finally, if $P_{j_{1}}$ denotes a member of the family such that $x_{1} \in P_{j_{1}}$,

$$
w\left(B_{0}\right) \leq \sum_{j} w\left(P_{j}\right) \leq \sum_{j} C^{2 C_{1} \beta^{d\left(N_{0}+1\right)}} w\left(P_{j_{1}}\right) \leq C_{1} \beta^{d\left(N_{0}+1\right)} C^{2 C_{1} \beta^{d\left(N_{0}+1\right)}} w\left(B_{1}\right)
$$

since $P_{j_{1}} \subset B_{1}$.
Corollary 1. For $1 \leq p<\infty$ and $\beta>1, A_{p}^{\rho, l o c}=A_{p}^{\beta \rho, l o c}$.
Proof. We first prove tha case $1<p<\infty$. Assuming $w$ in $A_{p}^{\rho \text {,loc }}$, it is easy to check that both $w$ and $w^{-\frac{1}{p-1}}$ belong to $D_{\rho}$ and hence also to $D_{\beta \rho}$, by Proposition 3 . Now, it is easy to derive $w \in A_{p}^{\beta \rho, \text { loc } . ~ I n ~ f a c t, ~ i f ~} B=B(x, r)$ with $r \leq \beta \rho(x)$, and $N$ the least integer such that $2^{N}>\beta$ we have

$$
w(B)\left[w^{-\frac{1}{p-1}}(B)\right]^{p-1} \lesssim w\left(\frac{1}{2^{N}} B\right)\left[w^{-\frac{1}{p-1}}\left(\frac{1}{2^{N}} B\right)\right]^{p-1} \lesssim|B|^{p}
$$

where the last inequality holds since the radius of $\frac{1}{2^{N}} B$ is less than $\rho(x)$.
Finally, we deal with the case $p=1$. For $B$ and $N$ as above. We choose a ball $B_{N} \subset B$ with radius $\frac{r}{2^{N}}$ such that $\sup _{B_{N}} w^{-1}=\sup _{B} w^{-1}$. Using that $w \in A_{1}^{\rho, \text { loc }}$ implies $w \in D_{\rho}$, and hence $w \in D_{\beta \rho}$, we have

$$
w(B) \sup _{B} w^{-1} \lesssim w\left(B_{N}\right) \sup _{B_{N}} w^{-1} \lesssim\left|B_{N}\right| \lesssim|B| .
$$

Notice that, even all the classes $A_{p}^{\beta \rho, \text { loc }}$ are the same, the membership constant may increase with $\beta$, otherwise the weight would be in $A_{p}$.

Next we give a general result that can be applied to prove the boundedness of the localized classical operators. To this end, we consider a covering of balls $\left\{Q_{j}\right\}$ such that the family of a fixed dilation of them, $\left\{\tilde{Q}_{j}\right\}$, has bounded overlapping (for instance, a covering associated to $\rho$ like a in Proposition 2).

For a given operator $\mathcal{S}$, we define

$$
\begin{equation*}
\mathcal{S}_{0}(f)=\sum_{j} \chi_{Q_{j}}\left|\mathcal{S}\left(f \chi_{\tilde{Q}_{j}}\right)\right| . \tag{13}
\end{equation*}
$$

Proposition 4. Let $1 \leq p \leq \nu<\infty$, and a weight $w$ on $\mathbb{R}^{d}$ with the following property: for each $j,\left.w\right|_{\tilde{Q}_{j}}$ admits an extension $w_{j}$ to $\mathbb{R}^{d}$ such that

$$
\begin{equation*}
\mathcal{S}: L^{p}\left(w_{j}\right) \mapsto L^{\nu}\left(w_{j}^{\nu / p}\right) \tag{14}
\end{equation*}
$$

boundedly with a constant independent of $j$. Then

$$
\mathcal{S}_{0}: L^{p}\left(w_{j}\right) \mapsto L^{\nu}\left(w_{j}^{\nu / p}\right)
$$

continuously. If for $p=1$ the assumption (14) is changed by weak type $(1, \nu)$, the corresponding weak type can be concluded for $\mathcal{S}_{0}$.

Proof. Let $I_{j}=\left\{k: Q_{k} \cap Q_{j} \neq \emptyset\right\}$. Due to the bounded overlapping property of the family $Q_{j}$, and the assumptions on $S$ and $w_{j}$,

$$
\begin{aligned}
\left\|\mathcal{S}_{0} f\right\|_{L^{\nu}\left(w^{\nu / p}\right)}^{\nu} & \lesssim \sum_{j} \sum_{k \in I_{j}} \int_{Q_{k} \cap Q_{j}}\left|\mathcal{S}\left(\chi_{\tilde{Q}_{k}} f\right)\right|^{\nu} w^{\nu / p} \\
& \lesssim \sum_{k} \sum_{j \in I_{k}} \int_{Q_{k}}\left|\mathcal{S}\left(\chi_{\tilde{Q}_{k}} f\right)\right|^{\nu} w^{\nu / p} \\
& \lesssim \sum_{k} \int_{\mathbb{R}^{d}}\left|\mathcal{S}\left(\chi_{\tilde{Q}_{k}} f\right)\right|^{\nu} w_{k}^{\nu / p} \\
& \lesssim \sum_{k}\left(\int_{\tilde{Q}_{k}}|f|^{p} w_{k}\right)^{\nu / p} \\
& \lesssim\left(\int_{\mathbb{R}^{d}}|f|^{p} w\right)^{\nu / p}
\end{aligned}
$$

where in the last inequality we have used that $p \leq \nu$ and the bounded overlapping property of the family $\left\{\tilde{Q}_{j}\right\}$.

To prove the weak type statement, we proceed in a similar way to get

$$
\begin{aligned}
\left\{\left|\mathcal{S}_{0}(f)\right|>\lambda\right\} & \subset \cup_{j} \cup_{k \in I_{j}} Q_{j} \cap Q_{k} \cap\left\{\left|S\left(f \chi_{\tilde{Q}_{k}}\right)\right|>\lambda / M\right\} \\
& \subset \cup_{k} Q_{k} \cap\left\{\left|S\left(f \chi_{\tilde{Q}_{k}}\right)\right|>\lambda / M\right\}
\end{aligned}
$$

where $M$ is such that $\sum_{k} \chi_{Q_{k}} \leq M$. Hence,

$$
\begin{aligned}
w^{\nu}\left(\left\{\left|\mathcal{S}_{0}(f)\right|>\lambda\right\}\right) & \lesssim \sum_{k} w_{k}^{\nu}\left(\left\{\left|S\left(f \chi_{\tilde{Q}_{k}}\right)\right|>\lambda / M\right\}\right) \\
& \lesssim \lambda^{-\nu} \sum_{k}\left(\int_{\tilde{Q}_{k}}|f| w_{k}\right)^{\nu} \\
& \lesssim \lambda^{-\nu}\left(\int_{\mathbb{R}^{d}}|f| w\right)^{\nu}
\end{aligned}
$$

We say that a weight $w$ defined on a ball $B_{0}$, belongs to $A_{p}\left(B_{0}\right)$ if the inequality (6) is satisfied for every ball $B \subset B_{0}$.

We will use the following fact concerning extension of weights. For related results see also [5].

Lemma 1. Given a ball $B_{0}$ and a weight $w \in A_{p}\left(B_{0}\right), 1 \leq p<\infty$, there exists an extension $w_{0} \in A_{p}\left(\mathbb{R}^{d}\right)$ with the same constant.

Proof. By means of a conformal mapping it is equivalent to work with cubes. For that case a construction process was given in [6], namely proceeding by reflecting the weight to neighboring cubes of the same size.

Now, we are ready to prove the main result of this section.
Theorem 1. Let $\rho$ a function satisfying (10) then:
a) $M_{l o c}, T_{l o c}^{*}, R_{l o c}$ and $\mathbf{g}_{l o c}$ are bounded on $L^{p}(w), 1<p<\infty$, for $w \in A_{p}^{\rho, \text { loc }}$, and they are of weak type $(1,1)$ for $w \in A_{1}^{\rho, l o c}$.
b) For $0<\alpha<d$, $\left(I_{\alpha}\right)_{\text {loc }}$ is bounded from $L^{p}(w)$ into $L^{s}\left(w^{s / p}\right), 1<p<d / \alpha$, $\frac{1}{s}=\frac{1}{p}-\frac{\alpha}{d}$, for $w^{s / p} \in A_{1+\frac{s}{p^{\prime}}}^{\rho, \text { loc }}$ and it is of weak type $\left(1, \frac{d}{d-\alpha}\right)$ for $w^{\frac{d}{d-\alpha}} \in A_{1}^{\rho, l o c}$.

Proof. Let $\sigma=c_{0} 2^{\frac{N_{0}}{N_{0}+1}}$, with $N_{0}$ and $c_{0}$ as in Proposition 1. Let $\left\{Q_{j}\right\}$ be the family given by Proposition 2 and set $\tilde{Q}_{j}=\sigma Q_{j}$. Clearly, we have

$$
\begin{equation*}
\cup_{x \in Q_{j}} B(x, \rho(x)) \subset \tilde{Q}_{j} . \tag{15}
\end{equation*}
$$

Let $w \in A_{p}^{\rho, l o c}, 1 \leq p<\infty$. Due to Corollary $1, w \in A_{p}^{\sigma \rho, l o c}$, and then, for any $j$, $\left.w\right|_{\tilde{Q}_{j}} \in A_{p}\left(\tilde{Q}_{j}\right)$, with a constant independent of $j$. Applying Lemma 1 , we obtain for each $j$ an extension $w_{j}$ such that $w_{j} \in A_{p}\left(\mathbb{R}^{d}\right)$, and uniformly in $j$.

It is well known that $M, T^{*}, R$ and $g$ are bounded on $L^{p}(w), 1<p<\infty$, for $w \in A_{p}$, and weak type $(1,1)$ for $w \in A_{1}$. Hence, we get that $M_{0}, T_{0}^{*}, R_{0}$ and $g_{0}$, associated to the covering $\left\{Q_{j}\right\}$ as in (13), are bounded in $L^{p}(w), 1<p<\infty$, for $w \in A_{p}^{\rho, l o c}$, and weak type $(1,1)$ for $w \in A_{1}^{\rho, l o c}$, in view of Proposition 4.

The conclusion of a) follows immediately for $M_{\mathrm{loc}}$ and $T_{\mathrm{loc}}^{*}$ since

$$
M_{\mathrm{loc}} f(x) \leq M_{0} f(x) \quad \text { and } \quad T_{\mathrm{loc}}^{*} f(x) \leq T_{0}^{*}|f|(x),
$$

as a consequence of (15).
Regarding $R$ and $\mathbf{g}$, since they are not positive operators, we have to be more careful.

First, for $x \in Q_{j}$, by (15),

$$
\begin{equation*}
\left|R_{\mathrm{loc}} f(x)-R\left(\chi_{\tilde{Q}_{j}} f\right)(x)\right| \lesssim \int_{\tilde{Q}_{j} \backslash B(x, \rho(x))} \frac{|f(y)|}{|x-y|^{d}} d y \lesssim \frac{1}{\left|\tilde{Q}_{j}\right|} \int_{\tilde{Q}_{j}}|f| \tag{16}
\end{equation*}
$$

since $\rho(x) \simeq \rho\left(x_{j}\right)$ when $x \in Q_{j}$. Therefore, for $1<p<\infty$,

$$
\left\|R_{\mathrm{loc}} f\right\|_{L^{p}(w)}^{p} \lesssim \sum_{j} \int_{Q_{j}}\left(\frac{1}{\left|\tilde{Q}_{j}\right|} \int_{\tilde{Q}_{j}}|f(y)| d y\right)^{p} w+\left\|R_{0} f\right\|_{L^{p}(w)}^{p},
$$

and the first term can be bounded by,

$$
\begin{aligned}
\sum_{j} w\left(\tilde{Q}_{j}\right)\left[w^{-p^{\prime} / p}\left(\tilde{Q}_{j}\right)\right]^{p / p^{\prime}} \frac{1}{\left|\tilde{Q}_{j}\right|^{p}} \int_{\tilde{Q}_{j}}|f|^{p} w & \lesssim \sum_{j} \int_{\tilde{Q}_{j}}|f|^{p} w \\
& \lesssim \int_{\mathbb{R}^{d}}|f|^{p} w,
\end{aligned}
$$

where we have used again Corollary 1. Therefore, from Proposition 4 we are done for $1<p<\infty$.

For the case $p=1$, again from (16) and $w \in A_{1}^{\rho, \text { loc }}$ we have for each $j$,

$$
w\left(\left\{x \in Q_{j}:\left|R_{\mathrm{loc}} f(x)-R\left(\chi_{\tilde{Q}_{j}} f\right)(x)\right|>\lambda\right\}\right) \lesssim \frac{1}{\lambda} \int_{\tilde{Q}_{j}}|f| w .
$$

Besides, from Proposition 4,

$$
w\left(\left\{x \in Q_{j}:\left|R_{0} \chi_{\tilde{Q}_{j}} f(x)\right|>\lambda\right\}\right) \lesssim \frac{1}{\lambda} \int_{\tilde{Q}_{j}}|f| w .
$$

Therefore, summing over $j$ we get the weak type $(1,1)$.
Let us remind that for the heat kernel $h_{t}(z)=(4 \pi t)^{-\frac{d}{2}} \exp \left(-\frac{|z|^{2}}{4 t}\right)$, we have

$$
\begin{equation*}
\left|\frac{d}{d t} h_{t}(z)\right| \lesssim t^{-\frac{d}{2}-1} \exp \left(-\frac{|z|^{2}}{5 t}\right) \tag{17}
\end{equation*}
$$

Consequently, for $x \in Q_{j}$,

$$
\left|\mathbf{g}_{\mathrm{loc}} f(x)-\mathbf{g}\left(\chi_{\tilde{Q}_{j}} f\right)(x)\right|^{2} \lesssim \int_{0}^{\infty}\left(\int_{\tilde{Q}_{j} \backslash B(x, \rho(x))} \frac{e^{-\frac{|x-y|^{2}}{5 t}}}{t^{d / 2+1}}|f(y)| d y\right)^{2} t d t
$$

Using that $|x-y| \geq \rho(x) \simeq \rho\left(x_{j}\right)$ when $x \in Q_{j}$ and $y \notin B(x, \rho(x))$, the last expression is bounded by

$$
\int_{0}^{\infty} \frac{e^{-2 \frac{\rho(x)^{2}}{5 t}}}{t^{d+1}} d t\left(\int_{\tilde{Q}_{j}}|f|\right)^{2} \lesssim\left(\frac{1}{\left|\tilde{Q}_{j}\right|} \int_{\tilde{Q}_{j}}|f|\right)^{2}
$$

Taking square root we obtain the same point-wise bound as in (16), and the proof follows in the same way as above for $R$.

Finally, b) can be derived easily from Proposition 4 as for $M_{\text {loc }}$ and $T_{\text {loc }}^{*}$, since $\left(I_{\alpha}\right)_{\text {loc }} f(x) \leq\left(I_{\alpha}\right)_{0} f(x)$, for $f \geq 0$.

Remark 1. Let us note that, following standard arguments, the condition $A_{p}^{\rho, \text { loc }}$ is also necessary for the boundedness of $M_{\mathrm{loc}}$ in $L^{p}(w)$.

## 3. The maximal of the semi-Group

We begin this section with an estimate of the kernel of the operator $e^{-t \mathcal{L}}, t>0$, that will be denoted by $k_{t}$.

As it is well known

$$
\begin{equation*}
k_{t}(x, y) \leq h_{t}(x-y) \tag{18}
\end{equation*}
$$

where $h_{t}$ is the classical heat kernel. Moreover, we have the following result.
Lemma 2 ([7]). Given $N>0$, there exists a constant $C_{N}$ such that for all $x$ and $y$ in $\mathbb{R}^{d}$,

$$
k_{t}(x, y) \leq C_{N} t^{-d / 2} e^{-\frac{|x-y|^{2}}{5 t}}\left(1+\frac{\sqrt{t}}{\rho(x)}+\frac{\sqrt{t}}{\rho(y)}\right)^{-N}
$$

Now we present the main result of this section.
Theorem 2. For $1<p<\infty$ the operator $\mathcal{T}^{*}$ is bounded on $L^{p}(w)$ when $w \in A_{p}^{\rho, \infty}$, and of weak type $(1,1)$ when $w \in A_{1}^{\rho, \infty}$.

Proof. First, for $x \in \mathbb{R}^{d}$ we denote $B_{x}=B(x, \rho(x))$ and thus

$$
\begin{equation*}
\mathcal{T}^{*} f(x) \leq \mathcal{T}_{\text {loc }}^{*} f(x)+\mathcal{T}_{\text {glob }}^{*} f(x) \tag{19}
\end{equation*}
$$

for all $f$ in $L^{p}(w)$, where $\mathcal{T}_{\text {loc }}^{*} f(x)=\mathcal{T}^{*} f \chi_{B_{x}}(x)$ and $\mathcal{T}_{\text {glob }}^{*} f(x)=\mathcal{T}^{*} f \chi_{B_{x}^{c}}(x)$.
To deal with the first term of (19) we use (18) to obtain,

$$
\mathcal{T}_{\mathrm{loc}}^{*} f(x) \lesssim T_{\mathrm{loc}}^{*} f(x)
$$

Hence, the $L^{p}(w)$ boundedness and the weak type $(1,1)$ for $\mathcal{T}_{\text {loc }}^{*}$ follow from Theorem 1 since $A_{p}^{\rho, \infty} \subset A_{p}^{\rho, l o c}$.

For the second term of (19) we use again Lemma 2 and the estimate $e^{-s} \lesssim \frac{1}{s^{M / 2}}$ with $d \leq M<N$. Splitting into annuli, we obtain
$\mathcal{T}_{\text {glob }}^{*} f(x) \lesssim \sup _{t>0} t^{-d / 2}\left(1+\frac{\sqrt{t}}{\rho(x)}\right)^{-N} \int_{B_{x}^{c}} e^{-\frac{|x-y|^{2}}{5 t}}|f(y)| d y$

$$
\lesssim \sup _{t>0} t^{-d / 2}\left(\frac{\sqrt{t}}{\rho(x)}\right)^{M}\left(1+\frac{\sqrt{t}}{\rho(x)}\right)^{-N} \sum_{k=1}^{\infty} 2^{-k M} \int_{2^{k} B_{x} \backslash 2^{k-1} B_{x}}|f(y)| d y
$$

$$
\lesssim g_{1}(x)
$$

with

$$
\begin{equation*}
g_{1}(x)=\rho(x)^{-d} \sum_{k=0}^{\infty} 2^{-k M} \int_{2^{k} B_{x}}|f|, \tag{20}
\end{equation*}
$$

and the last inequality is easily obtained considering the cases $0<t<\rho(x)^{2}$ and $t \geq \rho(x)^{2}$.

Let $\left\{Q_{j}\right\}$ be a covering of critical balls given by Proposition 1 and we set $\tilde{Q}_{j}$ like in the proof of Theorem 1 satisfying (15). Denoting $\tilde{Q}_{j}^{k}=2^{k} \tilde{Q}_{j}$, then $2^{k} B_{x} \subset \tilde{Q}_{j}^{k}$ and $\rho(x) \simeq \rho\left(x_{j}\right)$, whenever $x \in Q_{j}$. Therefore, for $1<p<\infty$, by Hölder's
inequality

$$
\begin{aligned}
\left\|g_{1}\right\|_{L^{p}(w)} & \lesssim \sum_{k=0}^{\infty} 2^{-k M}\left(\sum_{j} \int_{Q_{j}} \rho(x)^{-d p}\left(\int_{2^{k} B_{x}}|f|\right)^{p} w(x) d x\right)^{1 / p} \\
& \lesssim \sum_{k=0}^{\infty} 2^{-k M}\left(\sum_{j} \rho\left(x_{j}\right)^{-d p}\left(\int_{\tilde{Q}_{j}^{k}} w^{-p^{\prime} / p}\right)^{p / p^{\prime}} w\left(Q_{j}\right) \int_{\tilde{Q}_{j}^{k}}|f|^{p} w\right)^{1 / p}
\end{aligned}
$$

Since $Q_{j} \subset \tilde{Q}_{j}^{k}$ and $w \in A_{p}^{\rho, \theta}$ for some $\theta>0$, the last expression is bounded by

$$
\sum_{k=0}^{\infty} 2^{-k(M-d-\theta)}\left(\sum_{j} \int_{\tilde{Q}_{j}^{k}}|f|^{p} w\right)^{1 / p} \lesssim\|f\|_{L^{p}(w)} \sum_{k=0}^{\infty} 2^{-k\left(M-d-\theta-N_{1}\right)}
$$

where the last inequality is due to the control on the overlapping of the family $\left\{\tilde{Q}_{j}^{k}\right\}$ given by Proposition 2. For $M$ large enough we are done in the case $1<p<\infty$. For the case $p=1$ the same proof, with the obvious changes, gives strong boundedness on $L^{1}(w)$ for $w \in A_{1}^{\rho, \infty}$.

## 4. Riesz transforms

The operators $\mathcal{R}$ and $\mathcal{R}^{*}$ were studied by Shen in [8]. There he proved that when $q>d, \mathcal{R}$ and $\mathcal{R}^{*}$ are bounded on $L^{p}(d x), 1<p<\infty$. Moreover, he showed that they are in fact Calderón-Zygmund operators and thus of weak type $(1,1)$. However, if we only know that $q>d / 2$, he obtains $L^{p}$ boundedness on a smaller range of $p$, depending on $q$, that he proves to be optimal.

These operators have singular kernels with values in $\mathbb{R}^{d}$ that will be denoted by $\mathcal{K}$ and $\mathcal{K}^{*}$ respectively. For such kernels, we have the following estimates that are basically proved in [8].

Lemma 3. Let $V \in R H_{q}$ with $q>d / 2$. Then we have:
i) For every $N$ there exists a constant $C_{N}$ such that
(21) $\left|\mathcal{K}^{*}(x, y)\right| \leq \frac{C_{N}\left(1+\frac{|x-y|}{\rho(x)}\right)^{-N}}{|x-y|^{d-1}}\left(\int_{B(y,|x-y| / 4)} \frac{V(u)}{|u-y|^{d-1}} d u+\frac{1}{|x-y|}\right)$.

Moreover, the last inequality also holds with $\rho(x)$ replaced by $\rho(y)$.
ii) If $\mathbf{K}^{*}$ denotes the $\mathbb{R}^{d}$ vector valued kernel of the adjoint of the classical Riesz operator, then

$$
\left|\mathcal{K}^{*}(x, z)-\mathbf{K}^{*}(x, z)\right| \leq
$$

$$
\begin{equation*}
\frac{C}{|x-z|^{d-1}}\left(\int_{B(z,|x-z| / 4)} \frac{V(u)}{|u-z|^{d-1}} d u+\frac{1}{|x-z|}\left(\frac{|x-z|}{\rho(x)}\right)^{2-\frac{d}{q}}\right) \tag{22}
\end{equation*}
$$

whenever $|x-z| \leq \rho(x)$.
iii) When $q>d$, the term involving $V$ can be dropped from inequalities (21) and (22).

For the proof of the following lemma, see [1].

Lemma 4. Let $V \in R H_{q}$ with $q>d / 2$ and $\epsilon>\frac{d}{q}$. Then for any constant $C_{1}$ there exists a constant $C_{2}$ such that

$$
\int_{B\left(x, C_{1} r\right)} \frac{V(u)}{|u-x|^{d-\epsilon}} d u \leq C_{2} r^{\epsilon-2}\left(\frac{r}{\rho(x)}\right)^{2-d / q}
$$

if $0<r \leq \rho(x)$.
Theorem 3. Let $V \in R H_{q}$.
i) If $q \geq d$, the operators $\mathcal{R}$ and $\mathcal{R}^{*}$ are bounded on $L^{p}(w), 1<p<\infty$, for $w \in A_{p}^{\rho, \infty}$, and are of weak type $(1,1)$ for $w \in A_{1}^{\rho, \infty}$.
ii) If $d / 2<q<d$, and $s$ is such that $\frac{1}{s}=\frac{1}{q}-\frac{1}{d}$, the operator $\mathcal{R}^{*}$ is bounded on $L^{p}(w)$, for $s^{\prime}<p<\infty$ and $w \in A_{p / s^{\prime}}^{\rho, \infty}$ and hence by duality $\mathcal{R}$ is bounded on $L^{p}(w)$, for $1<p<s$, with $w$ satisfying $w^{-\frac{1}{p-1}} \in A_{p^{\prime} / s^{\prime}}^{\rho, \infty}$. Moreover, $\mathcal{R}$ is of weak type $(1,1)$ for $w^{s^{\prime}} \in A_{1}^{\rho, \infty}$.

Proof. First of all, notice that there is no need to consider $q=d$ since in that case there exists an $\epsilon>0$ such that $V \in R H_{d+\epsilon}$.

We begin giving estimates for $\mathcal{R}^{*}$.
The local and global operators associated with $\mathcal{R}^{*}$ are

$$
\begin{equation*}
\mathcal{R}_{\mathrm{loc}}^{*} f(x)=\int_{B(x, \rho(x))} \mathcal{K}^{*}(x, y) f(y) d y \tag{23}
\end{equation*}
$$

and

$$
\mathcal{R}_{\text {glob }}^{*} f(x)=\int_{B(x, \rho(x))^{c}} \mathcal{K}^{*}(x, y) f(y) d y
$$

respectively, where the first integral should be understood in the sense of principal value.

Now with the notation of Theorem 1 we write

$$
\begin{equation*}
\mathcal{R}^{*} f=R_{\mathrm{loc}}^{*} f+\mathcal{R}_{\mathrm{glob}}^{*} f+\left(\mathcal{R}_{\mathrm{loc}}^{*}-R_{\mathrm{loc}}^{*}\right) f . \tag{24}
\end{equation*}
$$

As a consequence of Theorem 1 the first term is bounded on $L^{p}(w)$ for $w \in A_{p}^{\rho, \text { loc }}$, $1<p<\infty$, and of weak type $(1,1)$ for $w \in A_{1}^{\rho, \text { loc }}$. Since $w \in A_{p}^{\rho, \infty} \subset A_{p}^{\rho, \text { loc }}$, $1 \leq p<\infty$, and $w \in A_{p / s^{\prime}}^{\rho, \infty} \subset A_{p}^{\rho, \text { loc }}, s^{\prime}<p<\infty$, all the conclusions for $R_{\text {loc }}^{*}$ hold.

For the term $\mathcal{R}_{\text {glob }}^{*} f$ of (24) we use (21) to obtain

$$
\left|\mathcal{R}_{\text {glob }}^{*} f(x)\right| \leq \int_{B(x, \rho(x))^{c}}\left|\mathcal{K}^{*}(x, y)\right||f(y)| d y \lesssim g_{1}(x)+g_{2}(x)
$$

where

$$
g_{1}(x)=\sum_{k=0}^{\infty} \frac{2^{-k N}}{\left(2^{k} \rho(x)\right)^{d}} \int_{B\left(x, 2^{k} \rho(x)\right)}|f(y)| d y
$$

and

$$
g_{2}(x)=\sum_{k=0}^{\infty} \frac{2^{-k N}}{\left(2^{k} \rho(x)\right)^{d-1}} \int_{B\left(x, 2^{k} \rho(x)\right)}\left(\int_{B\left(x, 2^{k} \rho(x)\right)} \frac{V(u)}{|u-y|^{d-1}} d u\right)|f(y)| d y
$$

Notice that $g_{1}$ is the same as (20) for $M=N+d$. Then its boundedness, for $N$ large enough, follows from the arguments given there.

Regarding $g_{2}$, according to Lemma 3, we only have to consider $\frac{d}{2}<q<d$.

We consider a covering by critical balls as in the proof of Theorem 2. With the notation there, for $x \in Q_{j}$ we have $B\left(x, 2^{k} \rho(x)\right) \subset \tilde{Q}_{j}^{k}$, and so

$$
\int_{B\left(x, 2^{k} \rho(x)\right)} \frac{V(u)}{|u-y|^{d-1}} d u \lesssim I_{1}\left(\chi_{\tilde{Q}_{j}^{k}} V\right)(y)
$$

where $I_{1}$ is the classical Fractional Integral of order 1. Therefore,

$$
\left\|g_{2}\right\|_{L^{p}(w)} \lesssim \sum_{k=0}^{\infty} 2^{-k N}\left(\sum_{j} \frac{w\left(Q_{j}\right)}{\left(2^{k} \rho\left(x_{j}\right)\right)^{p(d-1)}}\left(\int_{\tilde{Q}_{j}^{k}} I_{1}\left(\chi_{\tilde{Q}_{j}^{k}} V\right) f\right)^{p}\right)^{1 / p}
$$

If we choose $\gamma$ such that $\frac{1}{\gamma}+\frac{1}{s}+\frac{1}{p}=1$, then by Hölder's inequality,

$$
\int_{\tilde{Q}_{j}^{k}} I_{1}\left(\chi_{\tilde{Q}_{j}^{k}} V\right) f \leq\left\|I_{1}\left(\chi_{\tilde{Q}_{j}^{k}} V\right)\right\|_{s}\left\|\chi_{\tilde{Q}_{j}^{k}} f\right\|_{L^{p}(w)}\left(\int_{\tilde{Q}_{j}^{k}} w^{-\gamma / p}\right)^{1 / \gamma}
$$

Recall that $V \in R H_{q}$ for some $q>1$ implies that $V$ satisfies the doubling condition, i.e., there exist constants $\mu \geq 1$ and $C$ such that

$$
\int_{t B} V \leq C t^{d \mu} \int_{B} V
$$

holds for every ball $B$ and $t>1$. Therefore, due to the boundedness of $I_{1}$ from $L^{q}$ into $L^{s}$, and the assumptions on $V$,

$$
\begin{aligned}
\left\|I_{1}\left(\chi_{\tilde{Q}_{j}^{k}} V\right)\right\|_{s} & \lesssim\left\|\chi_{\tilde{Q}_{j}^{k}} V\right\|_{q} \lesssim\left|\tilde{Q}_{j}^{k}\right|^{-1 / q^{\prime}} \int_{\tilde{Q}_{j}^{k}} V \\
& \lesssim 2^{k d \mu}\left|\tilde{Q}_{j}^{k}\right|^{-1 / q^{\prime}} \int_{\tilde{Q}_{j}} V \lesssim 2^{k d\left(\mu-\frac{1}{q^{\prime}}\right)} \rho\left(x_{j}\right)^{\frac{d}{q}-2}
\end{aligned}
$$

where the last inequality follows from the definition of $\rho$ (see (8)). Hence,

$$
\begin{aligned}
&\left\|g_{2}\right\|_{L^{p}(w)} \lesssim \\
& \sum_{k=0}^{\infty} 2^{-k\left(N-d \mu+d / q^{\prime}\right)}\left(\sum_{j} \frac{w\left(Q_{j}\right)}{\rho\left(x_{j}\right)^{p\left(\frac{d}{q^{\prime}+1}\right)}}\left(\int_{\tilde{Q}_{j}^{k}} w^{-\gamma / p}\right)^{p / \gamma} \int_{\tilde{Q}_{j}^{k}}|f|^{p} w\right)^{1 / p}
\end{aligned}
$$

Since $w \in A_{p / s^{\prime}}^{\rho, \theta}$, for some $\theta>0$, and $\frac{p}{\gamma}=\frac{p}{s^{\prime}}-1$ the last expression is bounded by

$$
\sum_{k=0}^{\infty} 2^{-k\left(N-d \mu-1-\frac{\theta}{s^{\prime}}\right)}\left(\sum_{j} \int_{\tilde{Q}_{j}^{k}}|f|^{p} w\right)^{1 / p} \lesssim\|f\|_{L^{p}(w)} \sum_{k=0}^{\infty} 2^{-k\left(N-d \mu-1-\frac{\theta}{s^{\prime}}-N_{1}\right)}
$$

where the last inequality is due to Proposition 2. Finally, the series converges if we choose $N$ large enough.

Now we have to deal with the term $\left(\mathcal{R}_{\text {loc }}^{*}-R_{\text {loc }}^{*}\right) f$ of (24). By using estimate (22), we have

$$
\left|\left(\mathcal{R}_{\mathrm{loc}}^{*}-R_{\mathrm{loc}}^{*}\right) f(x)\right| \lesssim h_{1}(x)+h_{2}(x)
$$

where

$$
h_{1}(x)=\rho(x)^{-2+d / q} \int_{B(x, \rho(x))} \frac{|f(z)|}{|x-z|^{d-2+d / q}} d z
$$

and

$$
h_{2}(x)=\int_{B(x, \rho(x))} \frac{|f(z)|}{|x-z|^{d-1}}\left(\int_{B(z,|x-z| / 4)} \frac{V(u)}{|u-z|^{d-1}} d u\right) d z
$$

For $h_{1}$ we have

$$
\begin{aligned}
h_{1}(x) & \leq \rho(x)^{-2+d / q} \sum_{k=1}^{\infty}\left(2^{-k} \rho(x)\right)^{-d+2-d / q} \int_{B\left(x, 2^{-k} \rho(x)\right)}|f| \\
& \lesssim M_{\mathrm{loc}} f(x) .
\end{aligned}
$$

Hence, as a consequence of Theorem 1, we obtain all the needed results for $h_{1}$.
To deal with $h_{2}$, according to Lemma 3, we only have to consider $\frac{d}{2}<q<d$.
Let us take a covering $\left\{Q_{j}\right\}$ as before. For each $j$ and $k$ there exist $2^{d k}$ balls of radio $2^{-k} \rho\left(x_{j}\right), B_{l}^{j, k}=B\left(x_{l}^{j, k}, 2^{-k} \rho\left(x_{j}\right)\right)$ such that $Q_{j} \subset \cup_{l=1}^{2^{d k}} B_{l}^{j, k} \subset 2 Q_{j}$ and $\sum_{l=1}^{2^{d k}} \chi_{B_{l}^{j, k}} \leq 2^{d}$. Moreover, this construction can be done in a way that for each $k$ the family of a fixed dilation $\left\{\tilde{B}_{l}^{j, k}\right\}_{j, l}$ is a covering of $\mathbb{R}^{d}$ with

$$
\begin{equation*}
\sum_{j} \sum_{l=1}^{2^{d k}} \chi_{\tilde{B}_{l}^{j, k}} \leq C \tag{25}
\end{equation*}
$$

with the constant $C$ independent of $k$. To our purpose we take the dilation $\tilde{B}_{l}^{j, k}=$ $5 c_{0} B_{l}^{j, k}$.

Splitting into annuli,

$$
h_{2}(x) \lesssim \sum_{k=0}^{\infty} 2^{k(d-1)} h_{2, k}(x)
$$

where

$$
h_{2, k}(x)=\rho(x)^{-d+1} \int_{B\left(x, 2^{-k} \rho(x)\right)}|f(z)|\left(\int_{B(z,|x-z| / 4)} \frac{V(u)}{|u-z|^{d-1}} d u\right) d z .
$$

Observe that if $x \in B_{l}^{j, k}$,

$$
h_{2, k}(x) \lesssim \rho\left(x_{j}\right)^{-d+1} \int_{\tilde{B}_{l}^{j, k}}|f| I_{1}\left(\chi_{\tilde{B}_{l}^{j, k}} V\right)
$$

but

$$
\int_{\tilde{B}_{l}^{j, k}}|f| I_{1}\left(\chi_{\tilde{B}_{l}^{j, k}} V\right) \leq\left\|I_{1}\left(\chi_{\tilde{B}_{l}^{j, k}} V\right)\right\|_{s}\left\|\chi_{\tilde{B}_{l}^{j, k}} f\right\|_{L^{p}(w)}\left(\int_{\tilde{B}_{l}^{j, k}} w^{-\gamma / p}\right)^{1 / \gamma}
$$

Using that $I_{1}$ is bounded from $L^{q}$ into $L^{s}$, and Lemma 4,

$$
\begin{align*}
\left\|I_{1}\left(\chi_{\tilde{B}_{l}^{j, k}} V\right)\right\|_{s} & \lesssim\left\|\chi_{\tilde{B}_{l}^{j, k}} V\right\|_{q} \\
& \lesssim\left|\tilde{B}_{l}^{j, k}\right|^{-1+1 / q} \int_{\tilde{B}_{l}^{j, k}} V  \tag{26}\\
& \lesssim \rho\left(x_{j}\right)^{-2+d / q} .
\end{align*}
$$

Therefore, from the above estimate, using that $w \in A_{p / s^{\prime}}^{\rho, \infty}$ and $\frac{p}{\gamma}=\frac{p}{s^{\prime}}-1$,

$$
\begin{aligned}
\left\|h_{2, k}\right\|_{L^{p}(w)} & \lesssim \sum_{j, l} \frac{w\left(B_{l}^{j, k}\right)}{\rho\left(x_{j}\right)^{p\left(1+d / q^{\prime}\right)}}\left(\int_{\tilde{B}_{l}^{j, k}} w^{-\gamma / p}\right)^{p / \gamma}\left\|\chi_{B_{l}^{j, k}} f\right\|_{L^{p}(w)}^{p} \\
& \lesssim 2^{-k\left(1+\frac{d}{q^{\prime}}\right)}\left(\sum_{j, l}\left\|\chi_{B_{l}^{j, k}} f\right\|_{L^{p}(w)}^{p}\right)^{1 / p} \\
& \lesssim 2^{-k\left(1+\frac{d}{q^{\prime}}\right)}\|f\|_{L^{p}(w)}
\end{aligned}
$$

where in the last inequality we have used the finite overlapping property (25).
Now,

$$
\left\|h_{2}\right\|_{L^{p}(w)} \lesssim \sum_{k=0}^{\infty} 2^{k(d-1)}\left\|h_{2, k}\right\|_{L^{p}(w)} \lesssim\|f\|_{L^{p}(w)}
$$

and the summability of the series is due to $\frac{d}{q}-2<0$.
In this way we have proved all the stated boundedness for $\mathcal{R}^{*}$. By duality we obtain the results for $\mathcal{R}$, except the weak type ( 1,1 ) for both i) and ii).

To take care of that we decompose $\mathcal{R}$ in a slightly different way.
We write

$$
\begin{equation*}
\mathcal{R} f=R_{\mathrm{loc}^{*}} f+\mathcal{R}_{\mathrm{glob}^{*}} f+\left(\mathcal{R}_{\mathrm{loc}^{*}}-R_{\mathrm{loc}^{*}}\right) f \tag{27}
\end{equation*}
$$

where given an operator $S, S_{\mathrm{loc}^{*}} f(x)=S\left(f \chi_{E_{x}^{\rho}}\right)(x)$, with $E_{x}^{\rho}=\{y:|x-y|<\rho(y)\}$, and $S_{\text {glob* }}=S-S_{\text {loc }^{*}}$.

With this notation we have

$$
\begin{equation*}
\left(\mathcal{R}_{\text {glob* }}\right)^{*}=\mathcal{R}_{\text {glob }}^{*} \tag{28}
\end{equation*}
$$

and

$$
\begin{equation*}
\left(\mathcal{R}_{\mathrm{loc}^{*}}-R_{\mathrm{loc}^{*}}\right)^{*}=\mathcal{R}_{\mathrm{loc}}^{*}-R_{\mathrm{loc}}^{*} . \tag{29}
\end{equation*}
$$

We claim that the first term of (27), $R_{\mathrm{loc}^{*}}$, is of weak type $(1,1)$ for $w \in A_{1}^{\rho \text { loc }}$. This can be proved as for $R_{\text {loc }}$ in Theorem 1. A careful look reveals that the clue fact is that $B(x, \rho(x)) \subset \tilde{Q}_{j}$ for $x \in Q_{j}$. So the proof of the weak type $(1,1)$ for $R_{\text {loc* }}$ follows as before changing $\tilde{Q}_{j}$ by $8 c_{0}^{2} Q_{j}$, since in our situation it is easy to prove that $E_{x}^{\rho} \subset 8 c_{0}^{2} Q_{j}$ for $x \in Q_{j}$.

For the other two terms we proceed by duality. In view of (28) and (29) it is enough to show that $\mathcal{R}_{\text {glob }}^{*}$ and $\mathcal{R}_{\text {loc }}^{*}-R_{\text {loc }}^{*}$ are bounded on $L_{w^{-1}}^{\infty}=\left\{f: f w^{-1} \in\right.$ $\left.L^{\infty}\right\}$ for $w$ such that $w \in A_{1}^{\rho, \infty}$ under the assumption $q>d$, or $w^{s^{\prime}} \in A_{1}^{\rho, \infty}$ for $\frac{d}{2}<q<d, \frac{1}{s}=\frac{1}{q}-\frac{1}{d}$. We shall do that using the same estimates already obtained in the case $p<\infty$.

First, let us check that $\left\|g_{1} w^{-1}\right\|_{\infty}$ and $\left\|g_{2} w^{-1}\right\|_{\infty}$ are bounded by $\left\|f w^{-1}\right\|_{\infty}$. In fact, since as before, for $x \in Q_{j}, B\left(x, 2^{k} \rho(x)\right) \subset \tilde{Q}_{j}^{k}$ and $\rho(x) \approx \rho\left(x_{j}\right)$, we get for $w \in A_{1}^{\rho, \infty}$,

$$
\begin{aligned}
\left\|g_{1} w^{-1}\right\|_{\infty} & \lesssim \sum_{k=0}^{\infty} 2^{-k(N+d)} \sup _{j}\left(\rho\left(x_{j}\right)^{-d}\left(\sup _{\tilde{Q}_{j}^{k}} w^{-1}\right) \int_{\tilde{Q}_{j}^{k}}|f|\right) \\
& \lesssim\left\|f w^{-1}\right\|_{\infty} \sum_{k=0}^{\infty} 2^{-k(N-\theta)}
\end{aligned}
$$

and the last sum converges taking $N$ large enough.
As for $g_{2}$ we only have to consider the case $\frac{d}{2}<q<d$. Using the same estimates as before

$$
\left\|g_{2} w^{-1}\right\|_{\infty} \lesssim \sum_{k=0}^{\infty} 2^{-k N}\left(\sup _{j} \frac{\sup _{\tilde{Q}_{j}^{k}} w^{-1}}{\left(2^{k} \rho\left(x_{j}\right)\right)^{(d-1)}}\left(\int_{\tilde{Q}_{j}^{k}} I_{1}\left(\chi_{\tilde{Q}_{j}^{k}} V\right) f\right)\right)
$$

but for each $k$ and $j$,

$$
\int_{\tilde{Q}_{j}^{k}} I_{1}\left(\chi_{\tilde{Q}_{j}^{k}} V\right) f \leq\left\|f w^{-1}\right\|_{\infty}\left\|I_{1}\left(\chi_{\tilde{Q}_{j}^{k}} V\right)\right\|_{s}\left(\int_{\tilde{Q}_{j}^{k}} w^{s^{\prime}}\right)^{1 / s^{\prime}}
$$

Using (26) and that $w^{s^{\prime}}$ belongs to $A_{1}^{\rho, \infty}$ the conclusion follows taking $N$ large enough.

With similar techniques the boundedness of $h_{1}$ and $h_{2}$ on $L_{w^{-1}}^{\infty}$ can be achieved and the proof is finished.

Now, we present an important property of the classes of weights in $A_{p}^{\rho, \infty}$ that will allow us to improve Theorem 3 part ii).

It is well known that a weight in $A_{p}$, also belongs to $A_{p-\epsilon}$ for some $\epsilon>0$. Following the proof in [2], it becomes clear that the classes $A_{p}^{\rho, \text { loc }}$ share this property. In the next proposition, we show that it also holds for the intermediate classes $A_{p}^{\rho, \infty}$.
Proposition 5. If $w \in A_{p}^{\rho, \infty}, 1<p<\infty$, then there exists $\epsilon>0$ such that $w \in A_{p-\epsilon}^{\rho, \infty}$.

As in the classical theory of weights, the previous proposition is a consequence of the following property that resembles a reverse Hölder property.

Lemma 5. If $w \in A_{p}^{\rho, \infty}, 1 \leq p<\infty$, then there exist positive constants $\delta, \eta$ and $C$ such that

$$
\left(\frac{1}{|B|} \int_{B} w^{1+\delta}\right)^{\frac{1}{1+\delta}} \leq C\left(\frac{1}{|B|} \int_{B} w\right)\left(1+\frac{r}{\rho(x)}\right)^{\eta}
$$

for every ball $B=B(x, r)$.
Proof. Since $w \in A_{p}^{\rho, \infty}$, also $w \in A_{p}^{\rho, \text { loc }}$ and thus there exist constants $\delta$ and $C$, independent of $B$, such that

$$
\begin{equation*}
\left(\frac{1}{|B|} \int_{B} w^{1+\delta}\right)^{\frac{1}{1+\delta}} \leq C \frac{w(B)}{|B|} \tag{30}
\end{equation*}
$$

for every ball $B=B(x, r)$ with $r \leq \rho(x)$. (This can be seen following the classical proof for $A_{p}$ in [2]).

On the other hand, let $B=B(x, r)$, with $r>\rho(x)$ and $\mathcal{F}=\left\{j: Q_{j} \cap B \neq \emptyset\right\}$, where $Q_{j}=B\left(x_{j}, \rho\left(x_{j}\right)\right)$ and $\left\{x_{j}\right\}_{j}$ is the sequence of Proposition 2.

For $j \in \mathcal{F}$, using (10) and $Q_{j} \cap B \neq \emptyset$ we have

$$
\rho\left(x_{j}\right) \leq 2 c_{0}^{2}\left(1+\frac{r}{\rho(x)}\right)^{\frac{N_{0}}{N_{0}+1}} r
$$

Therefore

$$
\begin{equation*}
\cup_{j \in \mathcal{F}} Q_{j} \subset c_{r} B \tag{31}
\end{equation*}
$$

with $c_{r}=4 c_{0}^{2}\left(1+\frac{r}{\rho(x)}\right)^{\frac{N_{0}}{N_{0}+1}}$. Also from (10),

$$
\begin{equation*}
\rho\left(x_{j}\right) \geq \frac{1}{c_{0}} \rho(x)\left(1+\frac{r}{\rho(x)}\right)^{-N_{0}} \tag{32}
\end{equation*}
$$

for every $j \in \mathcal{F}$.
Now let $\delta$ be the constant in (30). By using Proposition 2,

$$
\begin{align*}
\left(\int_{B} w^{1+\delta}\right)^{\frac{1}{1+\delta}} & \leq \sum_{j \in \mathcal{F}}\left(\int_{Q_{j}} w^{1+\delta}\right)^{\frac{1}{1+\delta}} \\
& \lesssim \sum_{j \in \mathcal{F}} w\left(Q_{j}\right)\left|Q_{j}\right|^{-\frac{\delta}{1+\delta}}  \tag{33}\\
& \lesssim w\left(c_{r} B\right) \rho(x)^{-\frac{d \delta}{1+\delta}}\left(1+\frac{r}{\rho(x)}\right)^{\frac{d \delta N_{\rho}}{1+\delta}}
\end{align*}
$$

where in the last inequality we have used (32), the finite overlapping property ii) in Proposition 2 and then (31).

Finally, since $w \in A_{p}^{\theta}$ for some $\theta$, we have

$$
\begin{align*}
w\left(c_{r} B\right) & \lesssim c_{r}^{d p}|B|^{p}\left(\int_{c_{r} B} w^{-\frac{1}{p-1}}\right)^{-p+1}\left(1+\frac{c_{r} r}{\rho(x)}\right)^{\theta p}  \tag{34}\\
& \lesssim w(B)\left(1+\frac{r}{\rho(x)}\right)^{\theta p+\frac{\theta p N_{0}}{N_{0}+1}+\frac{d p N_{0}}{N_{0}+1}}
\end{align*}
$$

Combining (33) and (34) we obtain the desired inequality with

$$
\eta=\theta p+(\theta+d) \frac{p N_{0}}{N_{0}+1}+\left(N_{0}+1\right) \frac{d \delta}{1+\delta}
$$

Corollary 2. Let $q_{0}=\sup \left\{q: w \in R H_{q}\right\}$ and $s_{0}$ such that $\frac{1}{s_{0}}=\frac{1}{q_{0}}-\frac{1}{d}$. If $w \in A_{p / s}^{\rho, \infty}$, then the operator $\mathcal{R}^{*}$ is bounded on $L^{p}(w)$, for $s_{0}^{\prime}<p<\infty$. By duality, if $w^{-\frac{1}{p-1}} \in A_{p^{\prime} / s_{0}^{\prime}}^{\rho, \infty}$, then $\mathcal{R}$ is bounded on $L^{p}(w)$, for $1<p<s_{0}$. Moreover, $\mathcal{R}$ is of weak type $(1,1)$ for $w^{s_{0}^{\prime}} \in A_{1}^{\rho, \infty}$.

Proof. In terms of $s_{0}$ the part ii) of Theorem 3 for $\mathcal{R}^{*}$ can be re-written as: $\mathcal{R}^{*}$ is bounded on $L^{p}(w)$, whenever $s_{0}<p<\infty$ and $w \in \cup_{s<s_{0}} A_{p / s^{\prime}}^{\rho, \infty}$. But, Proposition 5 implies $A_{p / s_{0}^{\prime}}^{\rho, \infty}=\cup_{s<s_{0}} A_{p / s^{\prime}}^{\rho, \infty}$. Regarding the weak type of $\mathcal{R}$ we notice that if $w^{s_{0}^{\prime}} \in A_{1}^{\rho, \infty}$ then $w^{s_{0}^{\prime}+\epsilon} \in A_{1}^{\rho, \infty}$ for some $\epsilon>0$ due to Proposition 5. Therefore we are in the hypothesis of Theorem 3.

## 5. The Fractional Integral

Let us remind that the $\mathcal{L}$-Fractional Integral of order $0<\alpha<d$ can be written as

$$
\mathcal{I}_{\alpha} f(x)=\int_{\mathbb{R}^{d}} \int_{0}^{\infty} k_{t}(x, y) t^{\alpha / 2} \frac{d t}{t} f(y) d y .
$$

Theorem 4. For $1<p<d / \alpha$, the operator $\mathcal{I}_{\alpha}$ is bounded from $L^{p}(w)$ into $L^{\nu}\left(w^{\nu / p}\right)$ for $w^{\nu / p} \in A_{1+\frac{\nu}{p^{\prime}}}^{\rho, \infty}$, with $\frac{1}{\nu}=\frac{1}{p}-\frac{\alpha}{d}$, and of weak type $\left(1, \frac{d}{d-\alpha}\right)$ when $w^{\frac{d}{d-\alpha}} \in A_{1}^{\rho, \infty}$.

Proof. As before, for each $x \in \mathbb{R}^{d}$ we split $\mathcal{I}_{\alpha}$ as

$$
\begin{equation*}
\mathcal{I}_{\alpha} f=\left(\mathcal{I}_{\alpha}\right)_{\mathrm{loc}} f+\left(\mathcal{I}_{\alpha}\right)_{\mathrm{glob}} f \tag{35}
\end{equation*}
$$

where $\left(\mathcal{I}_{\alpha}\right)_{\text {loc }} f(x)=\mathcal{I}_{\alpha} f \chi_{B(x, \rho(x))}(x)$ and $\left(\mathcal{I}_{\alpha}\right)_{\text {glob }} f(x)=\mathcal{I}_{\alpha} f \chi_{B(x, \rho(x))^{c}}(x)$.
It follows from (18) that the first term is bounded by $\left(I_{\alpha}\right)_{\text {loc }} f(x)$, for $f$ nonnegative. Therefore, the conclusion for the first operator is a consequence of Theorem 1, and $A_{1+\frac{\nu}{p^{\prime}}}^{\rho, \infty} \subset A_{1+\frac{\nu}{p^{\prime}}}^{\rho, \text { loc }}$.

To deal with the second term of (35) we obtain a point-wise estimate by an expression like (20). Indeed, using Lemma 2 , for any $M$ and $N$,

$$
\begin{aligned}
\left|\left(\mathcal{I}_{\alpha}\right)_{\text {glob }} f(x)\right| & \leq \int_{0}^{\infty} \int_{B(x, \rho(x))^{c}} k_{t}(x, y)|f(y)| d y t^{\alpha / 2} \frac{d t}{t} \\
& \lesssim \int_{B(x, \rho(x))^{c}} \frac{|f(y)|}{|x-y|^{M}} d y \int_{0}^{\infty}\left(1+\frac{\sqrt{t}}{\rho(x)}\right)^{-N} t^{(M-d+\alpha) / 2} \frac{d t}{t}
\end{aligned}
$$

Now, choosing $N \geq M>d-\alpha$,

$$
\begin{aligned}
\int_{0}^{\infty}\left(1+\frac{\sqrt{t}}{\rho(x)}\right)^{-N} & t^{(M-d+\alpha) / 2} \frac{d t}{t} \\
& \leq \int_{0}^{\rho(x)^{2}} t^{(M-d+\alpha) / 2} \frac{d t}{t}+\rho(x)^{N} \int_{\rho(x)^{2}}^{\infty} t^{(-N+M-d+\alpha) / 2} \frac{d t}{t} \\
& \lesssim \rho(x)^{M-d+\alpha}
\end{aligned}
$$

Therefore, splitting into annuli,

$$
\left|\left(\mathcal{I}_{\alpha}\right)_{\text {glob }} f(x)\right| \lesssim \rho(x)^{-d+\alpha} \sum_{k=1}^{\infty} 2^{-k M} \int_{2^{k} B_{x}}|f| d y
$$

Now we argue as we did with $g_{1}$ in the proof of Theorem 2. Denoting $\tilde{Q}_{j}^{k}=2^{k} \tilde{Q}_{j}$, since $w \in A_{1+\frac{\nu}{p^{\prime}}}^{\rho, \theta}$ for some $\theta>0$, we have for $p>1$,

$$
\begin{aligned}
& \left\|\left(\mathcal{I}_{\alpha}\right)_{\operatorname{glob}} f\right\|_{L^{\nu}\left(w^{\nu / p}\right)} \\
& \lesssim \sum_{k=0}^{\infty} 2^{-k M}\left(\sum_{j} \int_{Q_{j}} \rho(x)^{\nu(\alpha-d)}\left(\int_{2^{k} B_{x}}|f|\right)^{\nu} w^{\nu / p}(x) d x\right)^{1 / \nu} \\
& \lesssim \sum_{k=0}^{\infty} 2^{-k M}\left(\sum_{j} \rho\left(x_{j}\right)^{\nu(\alpha-d)}\left(\int_{\tilde{Q}_{j}^{k}} w^{-p^{\prime} / p}\right)^{\nu / p^{\prime}} w^{\nu / p}\left(Q_{j}\right)\left(\int_{\tilde{Q}_{j}^{k}}|f|^{p} w\right)^{\nu / p}\right)^{1 / \nu} \\
& \lesssim \sum_{k=0}^{\infty} 2^{-k(M-d+\alpha-\theta)}\left(\sum_{j}\left(\int_{\tilde{Q}_{j}^{k}}|f|^{p} w\right)^{\nu / p}\right)^{1 / \nu}
\end{aligned}
$$

Finally, since $\nu \geq p$ and using Proposition 2, the last expression is bounded by

$$
\sum_{k=0}^{\infty} 2^{-k\left(M-d-\theta+\alpha+N_{1}\right)}\|f\|_{L^{p}(w)} .
$$

Choosing $M$ large enough we are done.
For $p=1,\left(I_{\alpha}\right)_{\text {glob }}$ is also strong type $\left(1, \frac{d}{d-\alpha}\right)$ and it follows in the same way as in the case $p>1$ with the obvious changes.

## 6. The associated Square Function

Let us point out that in [3] the authors introduce a Square Function associated to $\mathcal{L}$, that after a change of variables can be written as (5).

For this operator we have the following result.
Theorem 5. For $1<p<\infty$ the operator $\mathfrak{g}$ is bounded on $L^{p}(w)$, when $w \in A_{p}^{\rho, \infty}$, and of weak type $(1,1)$ when $w \in A_{1}^{\rho, \infty}$.
Proof. As before, we define

$$
\mathfrak{g}_{\mathrm{loc}}(f)(x)=\mathfrak{g}\left(f \chi_{B(x, \rho(x))}\right)(x) \quad \text { and } \quad \mathfrak{g}_{\mathrm{glob}}(f)(x)=\mathfrak{g}\left(f \chi_{B^{c}(x, \rho(x))}\right)(x)
$$

with $B_{x}=B(x, \rho(x))$, and thus

$$
\|\mathfrak{g}(f)\|_{L^{p}(w)} \leq\left\|\mathfrak{g}_{\mathrm{loc}}(f)\right\|_{L^{p}(w)}+\left\|\mathfrak{g}_{\mathrm{glob}}(f)\right\|_{L^{p}(w)}
$$

We start with $\mathfrak{g}_{\text {glob }}$. Denoting by $q_{t}$ the kernel of $\frac{d}{d t} e^{-t \mathcal{L}}$, from (2.7) of [3], for any positive integer $N$ we have

$$
\begin{equation*}
\left|q_{t}(x, y)\right| \leq \frac{C_{N}}{t^{d / 2+1}}\left(1+\frac{t}{\rho(x)^{2}}+\frac{t}{\rho(x)^{2}}\right)^{-N} e^{-\frac{|x-y|^{2}}{C t}} \tag{36}
\end{equation*}
$$

Therefore, for any $M>0$, and $B_{x}=B(x, \rho(x))$,

$$
\begin{aligned}
\mid \int_{|x-y|>\rho(x)} & q_{t}(x, y) f(y) d y \mid \\
& \lesssim t^{-d / 2-1}\left(1+\frac{t}{\rho(x)^{2}}\right)^{-N} \int_{|x-y|>\rho(x)} e^{-\frac{|x-y|^{2}}{C t}}|f(y)| d y \\
& \lesssim t^{\frac{M-d}{2}-1}\left(1+\frac{t}{\rho(x)^{2}}\right)^{-N} \int_{|x-y|>\rho(x)} \frac{|f(y)|}{|x-y|^{M}} d y \\
& \lesssim \frac{t^{\frac{M-d}{2}-1}}{\rho(x)^{M}}\left(1+\frac{t}{\rho(x)^{2}}\right)^{-N} \sum_{k=0}^{\infty} 2^{-k M} \int_{2^{k} B_{x}}|f| \\
& \lesssim \frac{t^{\frac{M-d}{2}-1}}{\rho(x)^{M-d}}\left(1+\frac{t}{\rho(x)^{2}}\right)^{-N} g_{1}(x)
\end{aligned}
$$

where $g_{1}$ is defined in (20).
Hence,

$$
\begin{aligned}
\mathfrak{g}_{\text {glob }}(f)(x) & \lesssim g_{1}(x)\left(\int_{0}^{\infty}\left(\frac{t}{\rho(x)^{2}}\right)^{M-d}\left(1+\frac{t}{\rho(x)^{2}}\right)^{-2 N} \frac{d t}{t}\right)^{1 / 2} \\
& \lesssim g_{1}(x)
\end{aligned}
$$

choosing $M$ and $N$ such that $M-d>0$ and $2 N>M-d$. Hence, the estimates for $\mathfrak{g}_{\text {glob }}$ follows from those for $g_{1}$.

To deal with $\mathfrak{g}_{\text {loc }}$ we write

$$
\begin{equation*}
\mathfrak{g}_{\mathrm{loc}}(f)(x) \lesssim I(x)+\mathfrak{g}_{\mathrm{loc}}(x)+I I(x), \tag{37}
\end{equation*}
$$

where $\mathbf{g}_{\text {loc }}$ is the localization of the classical square function as in Theorem 1,

$$
I(x)=\left(\int_{0}^{\rho(x)^{2}}\left|\int_{|x-y|<\rho(x)}\left[q_{t}(x, y)-\tilde{q}_{t}(x, y)\right] f(y) d y\right|^{2} t d t\right)^{1 / 2}
$$

where $\tilde{q}_{t}$ is the kernel of $\frac{d}{d t} e^{t \Delta}$, and

$$
I I(x)=\left(\int_{\rho(x)^{2}}^{\infty}\left|\int_{|x-y|<\rho(x)} q_{t}(x, y) f(y) d y\right|^{2} t d t\right)^{1 / 2}
$$

By (36) with $N=1 / 2$,

$$
\begin{aligned}
I I(x) & \lesssim\left(\int_{\rho(x)^{2}}^{\infty}\left(\frac{\rho(x)}{t}\right)^{2}\left(\int_{|x-y|<\rho(x)} \frac{e^{-\frac{|x-y|^{2}}{C t}}}{t^{d / 2}}|f(y)| d y\right)^{2} d t\right)^{1 / 2} \\
& \lesssim T_{\mathrm{loc}}^{*}(f)(x)\left(\int_{\rho(x)^{2}}^{\infty}\left(\frac{\rho(x)}{t}\right)^{2} d t\right)^{1 / 2} \\
& \lesssim T_{\mathrm{loc}}^{*}(f)(x) .
\end{aligned}
$$

As we have already seen the last operator is bounded in $L^{p}(w)$ for $w \in A_{p}^{\rho \text {,loc }}$.
For $I(x)$, as in [3] (equation 5.25) we use the following consequence of the perturbation formula

$$
\frac{d}{d t} e^{-t \mathcal{L}}-\frac{d}{d t} e^{t \Delta}=
$$

$$
e^{\frac{t}{2} \Delta} V e^{-\frac{t}{2} \mathcal{L}}+\int_{0}^{t / 2} \frac{d}{d t} e^{(t-s) \Delta} V e^{-s \mathcal{L}} d s+\int_{t / 2}^{t} e^{(t-s) \Delta} V \frac{d}{d s} e^{-s \mathcal{L}} d s
$$

Let us call $K_{1}, K_{2}, K_{3}$, the kernels of the first, second and third term respectively.
Our arguments will be based on the inequality

$$
\begin{equation*}
e^{-a|\alpha|^{2}} e^{-b|\beta|^{2}} \leq e^{-\frac{b}{2}|\beta|^{2}} e^{-\frac{c}{2}|\alpha+\beta|^{2}}, \quad \alpha, \beta \in \mathbb{R}^{d}, \quad c=\min \left\{a, \frac{b}{2}\right\} \tag{38}
\end{equation*}
$$

and the estimate

$$
\begin{equation*}
\int_{\mathbb{R}^{d}} \phi_{t}(x-z) V(z) d z \lesssim \frac{1}{t}\left(\frac{\sqrt{t}}{\rho(x)}\right)^{\delta} \tag{39}
\end{equation*}
$$

for some $\delta>0$ and $t<\rho(x)^{2}$, where $\phi_{t}(z)=\frac{1}{t^{d / 2}} \phi\left(\frac{z}{\sqrt{t}}\right)$, with $\phi$ any rapidly decreasing function, (see (2.8) in [3]).

For $K_{1}$, by using (18), (38) (with $a=b=\frac{1}{2 t}, \alpha=x-z$ and $\beta=z-y$ ) and (39), we get

$$
\begin{aligned}
K_{1}(x, y, t) & \lesssim \frac{1}{t^{d}} \int_{\mathbb{R}^{d}} e^{-\frac{|x-z|^{2}}{2 t}} V(z) e^{-\frac{|z-y|^{2}}{2 t}} d z \\
& \lesssim \frac{1}{t^{d}} e^{-\frac{|x-y|^{2}}{8 t}} \int_{\mathbb{R}^{d}} V(z) e^{-\frac{|z-y|^{2}}{4 t}} d z \\
& \lesssim \frac{1}{t^{\frac{d}{2}+1}}\left(\frac{\sqrt{t}}{\rho(x)}\right)^{\delta} e^{-\frac{|x-y|^{2}}{8 t}}
\end{aligned}
$$

For $K_{2}$ we use first (17), (18), together with $t / 2<t-s<t$ for $0<s<t / 2$; then we apply inequality (38) with $a=\frac{1}{5 t}, b=\frac{1}{4 s}, \alpha=x-z$ and $\beta=z-y$, to get

$$
\begin{align*}
\left|K_{2}(x, y, t)\right| & \lesssim \frac{1}{t^{\frac{d}{2}+1}} \int_{0}^{t / 2} \frac{1}{s^{d / 2}} \int_{\mathbb{R}^{d}} e^{-\frac{|x-z|^{2}}{5 t}} V(z) e^{-\frac{|y-z|^{2}}{4 s}} d z d s \\
& \lesssim \frac{1}{t^{\frac{d}{2}+1}} e^{-\frac{|x-y|^{2}}{10 t}} \int_{0}^{t / 2} \frac{1}{s^{d / 2}} \int_{\mathbb{R}^{d}} V(z) e^{-\frac{|y-z z|^{2}}{8 s}} d z d s  \tag{40}\\
& \lesssim \frac{1}{t^{\frac{d}{2}+1}}\left(\frac{\sqrt{t}}{\rho(y)}\right)^{\delta} e^{-\frac{|x-y|^{2}}{10 t}}
\end{align*}
$$

where in the last inequality we have used (39). Noting that for $|x-y| \leq \rho(x)$ we have $\rho(x) \approx \rho(y)$, we obtain a similar estimate as for $K_{1}$.

Finally, we proceed in a similar way for $K_{3}$. By (36) and performing a change of variables, we get

$$
\left|K_{3}(x, y, t)\right| \lesssim \int_{0}^{t / 2} \frac{1}{s^{d / 2}(t-s)^{d / 2+1}} \int_{\mathbb{R}^{d}} e^{-\frac{|x-z|^{2}}{2 s}} V(z) e^{-\frac{|y-z|^{2}}{C(t-s)}} d z d s
$$

Since $t / 2<t-s<t$ for $0<s<t / 2$, we arrive to an expression similar to the first line of (40) exchanging the roles of $x$ and $y$, and with a different constant in the exponential, and then we proceed as there.

From the above estimates, we have

$$
\left|K_{i}(x, y, t)\right| \lesssim \frac{1}{t^{\frac{d}{2}+1}}\left(\frac{\sqrt{t}}{\rho(x)}\right)^{\delta} e^{-\epsilon \frac{|x-y|^{2}}{t}}
$$

for $i=1,2,3$, and some $\epsilon>0$.
Therefore,

$$
\begin{aligned}
\left(\int_{0}^{\rho(x)^{2}} \mid\right. & \left.\left|\int_{|x-y|<\rho(x)}\right| K_{i}(x, y, t)| | f(y)|d y|^{2} t d t\right)^{1 / 2} \\
& \lesssim\left(\int_{0}^{\rho(x)^{2}}\left(\frac{\sqrt{t}}{\rho(x)}\right)^{\delta}\left|\int_{|x-y|<\rho(x)} \frac{e^{-\epsilon \frac{|x-y|^{2}}{t}}}{t^{d / 2}} f(y) d y\right|^{2} \frac{d t}{t}\right)^{1 / 2} \\
& \lesssim T_{\text {loc }}^{*} f(x)
\end{aligned}
$$

for $i=1,2,3$, and thus

$$
I(x) \lesssim T_{\mathrm{loc}}^{*} f(x)
$$

Coming back to (37), from the previous estimates

$$
\mathfrak{g}_{\mathrm{loc}}(x) \lesssim T_{\mathrm{loc}}^{*} f(x)+\mathbf{g}_{\mathrm{loc}}(x)
$$

then the desired estimates follow from Theorem 1 since $A_{p}^{\rho, \infty} \subset A_{p}^{\rho, \text { loc }}$.

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