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## ON THE CALDERÓN-ZYGMUND STRUCTURE OF PETERMICHL'S KERNEL. WEIGHTED INEQUALITIES

#### HUGO AIMAR AND IVANA GÓMEZ

ABSTRACT. We show that Petermichl's dyadic operator  $\mathcal{P}$  (S. Petermichl (2000), *Dyadic shifts* and a logarithmic estimate for Hankel operators with matrix symbol) is a Calderón-Zygmund type operator on an adequate metric normal space of homogeneous type. As a consequence of a general result on spaces of homogeneous type, we get weighted boundedness of the maximal operator  $\mathcal{P}^*$  of truncations of the singular integral. We show that dyadic  $A_p$  weights are the good weights for the maximal operator  $\mathcal{P}^*$  of the scale truncations of  $\mathcal{P}$ .

## 1. Introduction

In [9], Stefanie Petermichl proves a remarkable identity that provides the Hilbert kernel  $\frac{1}{x-y}$  in  $\mathbb R$  as a mean value of dilations and translations of a basic kernel defined in terms of dyadic families on  $\mathbb R$ . The basic kernel for a fixed dyadic system  $\mathcal D$  is described in terms of Haar wavelets. Assume that  $\mathcal D$  is the standard dyadic family on  $\mathbb R$ , i.e.  $\mathcal D = \cup_{j\in\mathbb Z} \mathcal D^j$  with  $\mathcal D^j = \{I_k^j: k \in \mathbb Z\}$  and  $I_k^j = [\frac{k}{2^j}, \frac{k+1}{2^j}]$ . Let  $\mathscr H$  be the standard Haar system built on the dyadic intervals in  $\mathcal D$ . There is a natural bijection between  $\mathscr H$  and  $\mathcal D$ . We shall use  $\mathcal D$  as the index set and we shall write  $h_I$  to denote the function  $h_I(x) = |I|^{-1/2} (X_{I^-}(x) - X_{I^+}(x))$  where  $I^-$  and  $I^+$  are the respective left and right halves of I,  $X_E$  is, as usual, the indicator function of E and E denote the Lebesgue measure of the measurable set E. With the above notation, the basic Petermichl's operator on  $L^2(\mathbb R)$  is given by

$$\mathcal{P}f(x) = \sum_{I \in \mathcal{D}} \langle f, h_I \rangle (h_{I^-}(x) - h_{I^+}(x)), \tag{1.1}$$

where, as usual,  $\langle f, h_I \rangle = \int_{\mathbb{R}} f(y)h_I(y)dy$ . Hence, at least formally, the operator  $\mathcal{P}$  is defined by the nonconvolution nonsymmetric kernel

$$P(x, y) = \sum_{h \in \mathcal{D}} h_I(y)(h_{I^-}(x) - h_{I^+}(x))$$
  
=  $P^+(x, y) + P^-(x, y)$ ;

with

$$P^{+}(x,y) = \sum_{I \in \mathcal{D}^{+}} h_{I}(y)(h_{I^{-}}(x) - h_{I^{+}}(x))$$
(1.2)

and  $\mathcal{D}^+ = \{I_k^j \in \mathcal{D} : k \ge 0\}.$ 

Let us observe that for  $x \ge 0$ ,  $y \ge 0$  and  $x \ne y$  the series  $\sum_{I \in \mathcal{D}^+} h_I(y)[h_{I^-}(x) - h_{I^+}(x)]$  is absolute convergent. In fact

$$\sum_{I \in \mathcal{D}^+} |h_I(y)| |h_{I^-}(x) - h_{I^+}(x)| = \sum_{I \in \mathcal{D}^+, I \supseteq I(x, y)} \frac{1}{\sqrt{|I|}} |h_{I^-}(x) - h_{I^+}(x)|$$

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$$\leq \sum_{I \in \mathcal{D}^+, I \supset I(x,y)} \frac{2\sqrt{2}}{|I|} = \frac{4\sqrt{2}}{|I(x,y)|}$$

where I(x, y) is the smallest dyadic interval in  $\mathbb{R}$  containing x and y.

The aim of this paper is twofold. First we show that  $\mathcal{P}^+$  (and  $\mathcal{P}^-$ ) the operator induced by the kernel  $P^+$  (resp.  $P^-$ ) is of Calderón–Zygmund type in the normal space of homogeneous type  $\mathbb{R}^+$  (resp.  $\mathbb{R}^-$ ) with the dyadic ultrametric  $\delta(x,y)=\inf\{|I|: x,y\in I \text{ and } I\in\mathcal{D}\}$  and Lebesgue measure. Second, by an application of the known weighted norm inequalities for singular integrals in normal spaces of homogeneous type, we show that the operator  $\mathcal{P}^*f(x)=\sup_{\{l,m\in\mathbb{Z}\}}\left|\sum_{\{I\in\mathcal{D}^+,2^l\leq |I|<2^m\}}\langle f,h_I\rangle(h_{I^-}(x)-h_{I^+}(x))\right|$  is bounded on  $L^p(\mathbb{R}^+,wdx)$  if and only if  $w\in A_p^{dy}(\mathbb{R}^+)$  when  $1< p<\infty$ .

In §2 we prove that  $\mathcal{P}^+$  is of Calderón–Zygmund in an adequate space of homogeneous type. In Section 3 we give the characterization of the dyadic weights as those for which the maximal operator of the scale truncations of  $\mathcal{P}^+$  is bounded in  $L^p(\mathbb{R}^+, wdx)$  for 1 .

## 2. Petermichl's operator as a Calderón-Zygmund operator

Following [8], a linear and continuous operator  $T: \mathcal{D}(\mathbb{R}^n) \to \mathcal{D}'(\mathbb{R}^n)$ , with  $\mathcal{D}$  and  $\mathcal{D}'$  the test functions and the distributions on  $\mathbb{R}^n$ , is a Calderón-Zygmund operator if there exists  $K \in L^1_{loc}(\mathbb{R}^n \times \mathbb{R}^n \setminus \Delta)$  where  $\Delta$  is the diagonal of  $\mathbb{R}^n \times \mathbb{R}^n$  such that

(1) there exists  $C_0 > 0$  with

$$|K(x,y)| \le \frac{C_0}{|x-y|^n}, \quad x \ne y;$$

(2) there exist  $C_1$  and  $\gamma > 0$  such that

(2.a) 
$$|K(x', y) - K(x, y)| \le C_1 \frac{|x' - x|^{\gamma}}{|x - y|^{n+\gamma}}$$
 when  $2|x' - x| \le |x - y|$ ;  
(2.b)  $|K(x, y') - K(x, y)| \le C_1 \frac{|y' - y|^{\gamma}}{|x - y|^{n+\gamma}}$  when  $2|y' - y| \le |x - y|$ ;

- (3) T extends to  $L^2(\mathbb{R}^n)$  as a continuous linear operator;
- (4) for  $\varphi$  and  $\psi \in \mathcal{D}(\mathbb{R}^n)$  with supp  $\varphi \cap \text{supp } \psi = \emptyset$  we have

$$\langle T\varphi, \psi \rangle = \iint_{\mathbb{R}^n \times \mathbb{R}^n} K(x, y) \varphi(x) \psi(y) dx dy.$$

With a little effort the notions of Calderón-Zygmund operator and Calderón-Zygmund kernel K (i.e. satisfying (1) and (2)) can be extended to normal metric spaces of homogeneous type. Even when the formulation can be stated in quasi-metric spaces for our application it shall be enough the following context. Let (X, d) be a metric space. If there exists a Borel measure  $\mu$  on X such that for some constants  $0 < \alpha \le \beta < \infty$  such that the inequalities  $\alpha r \le \mu(B(x, r)) \le \beta r$  hold for every r > 0 and every  $x \in X$ , we shall say that  $(X, d, \mu)$  is a normal space. As usual  $B(x, r) = \{y \in X : d(x, y) < r\}$ . In particular,  $(X, d, \mu)$  is a space of homogeneous type in the sense of [4], [6], [5], [2], and many problems of harmonic analysis find there a natural place to be solved.

In this setting in [6] a fractional order inductive limit topology is given to the space of compactly supported Lipschitz  $\gamma$  functions (0 <  $\gamma$  < 1). We shall still write  $\mathcal{D} = \mathcal{D}(X,d)$  to denote this test functions space. And  $\mathcal{D}' = \mathcal{D}'(X,d)$  its dual, the space of distributions. So, the extension of the definition of Calderón-Zygmund operators to this setting becomes natural.

**Definition 1.** Let  $(X, d, \mu)$  be a normal metric measure space such that continuous functions are dense in  $L^1(X, \mu)$ . We say that a linear and continuous operator  $T: \mathcal{D} \to \mathcal{D}'$  is Calderón-Zygmund on  $(X, d, \mu)$  if there exists  $K \in L^1_{loc}(X \times X \setminus \Delta)$ , where  $\Delta$  is the diagonal in  $X \times X$ , such that

(i) there exists  $C_0 > 0$  with

$$|K(x,y)| \le \frac{C_0}{d(x,y)}, \quad x \ne y;$$

- (ii) there exist  $C_1 > 0$  and  $\gamma > 0$  such that
  - (ii.a)  $|K(x', y) K(x, y)| \le C_1 \frac{d(x', x)^{\gamma}}{d(x, y)^{1+\gamma}}$  when  $2d(x', x) \le d(x, y)$ ;

(ii.b) 
$$|K(x, y') - K(x, y)| \le C_1 \frac{d(y, y')^{\gamma}}{d(x, y)^{1+\gamma}}$$
 when  $2d(y', y) \le d(x, y)$ ;

- (iii) T extends to  $L^2(X, \mu)$  as a continuous linear operator;
- (iv) for  $\varphi$  and  $\psi \in \mathcal{D}$  with  $d(\text{supp }\varphi, \text{supp }\psi) > 0$  we have

$$\langle T\varphi, \psi \rangle = \iint_{X \times X} K(x, y) \varphi(x) \psi(y) d(\mu \times \mu)(x, y).$$

Our first result shows that  $\mathcal{P}^+$  and  $\mathcal{P}^-$  are Calderón-Zygmund operators. In what follows we shall keep using P for  $P^+$  and  $\mathcal{P}$  for  $\mathcal{P}^+$ .

**Theorem 2.** There exists a metric  $\delta$  on  $\mathbb{R}^+ = \{x : x \ge 0\}$  such that  $(\mathbb{R}^+, \delta, |\cdot|)$  is a normal space where  $\delta$ -continuous functions are dense in  $L^1(\mathbb{R}^+, dx)$  and P can be written, for  $x \ne y$  both in  $\mathbb{R}^+$ , as

$$P(x,y) = \frac{\Omega(x,y)}{\delta(x,y)},$$
(2.1)

where  $\Omega$  is bounded and  $\delta$ -smooth. Moreover,  $\mathcal{P}$  is a Calderón-Zygmund operator on  $(\mathbb{R}^+, \delta, |\cdot|)$ .

*Proof.* For  $x \neq y$  two points in  $\mathbb{R}^+$ , define  $\delta(x,y) = \inf\{|I| : x,y \in I \in \mathcal{D}\}$ . Define also  $\delta(x,x) = 0$  for every  $x \in \mathbb{R}^+$ . It is easy to see that  $\delta$  is an ultra-metric on  $\mathbb{R}^+$ . This means that the triangle inequality improves to  $\delta(x,z) \leq \sup\{\delta(x,y),\delta(y,z)\}$  for every x,y and  $z \in \mathbb{R}^+$ . Notice that  $|x-y| \leq \delta(x,y)$  but they are certainly not equivalent. Also, for  $x \in \mathbb{R}^+$  and r > 0 given, taking  $m \in \mathbb{Z}$  such that  $2^{-m} < r \leq 2^{-m+1}$  we see that  $B_\delta(x,r) = \{y \in \mathbb{R}^+ : \delta(x,y) < r\} = \{y \in \mathbb{R}^+ : \delta(x,y) \leq 2^{-m}\} = I_{k(x)}^m$ , where k(x) is the only index  $k \in \mathbb{N} \cup \{0\}$  such that  $x \in I_k^m$ . Hence the Lebesgue measure of  $B_\delta(x,r)$  is that of the interval  $I_{k(x)}^m$ . Precisely,  $|B_\delta(x,r)| = 2^{-m}$ . So that  $\frac{r}{2} \leq |B_\delta(x,r)| < r$ , for every  $x \in \mathbb{R}^+$  and every r > 0. In terms of our above definitions ( $\mathbb{R}^+$ , δ,  $|\cdot|$ ) is a normal metric space. The integrability properties of powers of  $\delta$  resemble completely those, of the powers of x. In fact, for fixed  $x \in \mathbb{R}^+$ , the function of  $y \in \mathbb{R}^+$  given by  $1/\delta^\alpha(x,y)$  is integrable inside a  $\delta$ -ball when  $\alpha < 1$ . It is integrable outside a  $\delta$ -ball when  $\alpha > 1$ . In particular,  $1/\delta(x,y)$  is neither locally nor globally integrable on  $\mathbb{R}^+$ .

Notice now that real valued simple functions built on the dyadic intervals are continuous as functions defined on  $(\mathbb{R}^+, \delta)$ . In fact, for  $I \in \mathcal{D}$  we have that  $|\mathcal{X}_I(x) - \mathcal{X}_I(y)|$  equals zero for x and y in I or for x and y outside I. Assume that  $x \in I$  and  $y \notin I$ , then  $\delta(x, y) \geq 2|I|$ . So that  $|\mathcal{X}_I(x) - \mathcal{X}_I(y)| \leq \delta(x, y)(2|I|)^{-1}$  for every x and  $y \in \mathbb{R}^+$ . In other words, for  $I \in \mathcal{D}$ ,  $\mathcal{X}_I$  is Lipschitz with respect to  $\delta$  with constant  $(2|I|)^{-1}$ . Hence  $\delta$ -continuous functions are dense in  $L^1(\mathbb{R}^+, dx)$ .

The operator  $\mathcal{P}$  is actually defined as an operator in  $L^2(\mathbb{R}^+, dx)$ . For  $f \in L^2(\mathbb{R}^+, dx)$ ,

$$\mathcal{P}f(x) = \sum_{I \in \mathcal{D}^+} \langle f, h_I \rangle (h_{I^-}(x) - h_{I^+}(x))$$

$$= \sum_{I \in \mathcal{D}^+} \langle f, h_I \rangle h_{I^-}(x) - \sum_{I \in \mathcal{D}^+} \langle f, h_I \rangle h_{I^+}(x).$$

Hence  $\|\mathcal{P}f\|_2^2 \leq 2\sum_{I\in\mathcal{D}^+} |\langle f,h_I\rangle|^2 = 2\|f\|_2^2$ , which proves (iii) in Definition 1. In particular, if  $\varphi$  is a simple function built on the dyadic intervals, we see that  $\mathcal{P}\varphi \in L^2(\mathbb{R}^+, dx)$ . So that when  $\psi$  is another simple function such that  $\delta(\operatorname{supp}\varphi, \operatorname{supp}\psi) > 0$ , the two variables function  $F(x,y) = \varphi(x)\psi(y)$  is simple in  $\mathbb{R}^+ \times \mathbb{R}^+$  and for some  $\varepsilon > 0$ ,  $\operatorname{supp} F \cap \{\delta < \varepsilon\} = \emptyset$ , we have that, since only a finite subset of  $\mathcal{D}^+$  is actually involved,

$$\iint_{\mathbb{R}^{+}\times\mathbb{R}^{+}} \left( \sum_{I\in\mathcal{D}^{+}} h_{I}(y) [h_{I^{-}}(x) - h_{I^{+}}(x)] \right) \varphi(y) \psi(x) dy dx$$

$$= \int_{x\in\mathbb{R}^{+}} \left( \int_{y\in\mathbb{R}^{+}} P(x, y) \varphi(y) \right) \psi(x) dx$$

$$= \int_{x\in\mathbb{R}^{+}} \mathcal{P}\varphi(x) \psi(x) dx$$

$$= \langle \mathcal{P}\varphi, \psi \rangle.$$

Hence  $P(x, y) = \sum_{I \in \mathcal{D}^+} h_I(y) [h_{I^-}(x) - h_{I^+}(x)]$  is the kernel for  $\mathcal{P}$ . Let us now show that  $P(x, y) = \frac{\Omega(x, y)}{\delta(x, y)}$  for  $x \neq y$ . For  $J \in \mathcal{D}^+$  define

$$\Omega_J(x, y) = \Theta_J^1(y)\Theta_J^2(x)$$

where

$$\Theta_{J}^{1}(y) = X_{J^{-}}(y) - X_{J^{+}}(y) 
\Theta_{J}^{2}(x) = (X_{J^{-+}}(x) + X_{J^{+-}}(x)) - (X_{J^{--}}(x) + X_{J^{++}}(x)).$$

Let us denote with I(x, y) the smallest interval containing x and y, then we have

$$P(x,y) = \sum_{I \in \mathcal{D}^+} h_I(y) [h_{I^-}(x) - h_{I^+}(x)] = \sqrt{2} \sum_{I \in \mathcal{D}^+, I \supseteq I(x,y)} \frac{1}{|I|} \Omega_I(x,y).$$

Since  $|I(x, y)| = \delta(x, y)$  and in the last series we are adding on all the dyadic ancestors of I(x, y), including I(x, y) itself,

$$P(x,y) = \frac{\sqrt{2}}{\delta(x,y)} \sum_{m=0}^{\infty} \frac{1}{2^m} \Omega_{I^{(m)}(x,y)}(x,y) = \frac{\Omega(x,y)}{\delta(x,y)}$$

with  $I^{(m)}(x, y)$  the m-th ancestor of I(x, y) and

$$\Omega(x, y) = \sqrt{2} \sum_{m=0}^{\infty} 2^{-m} \Omega_{I^{(m)}(x, y)}(x, y).$$

Hence (i) in Definition 1 holds with  $C_0 = 2^{5/2}$ .

Let us check (ii.a). Let x, y and  $x' \in \mathbb{R}^+$  be such that  $\delta(x, x') \leq \frac{1}{2}\delta(x, y)$ . Let I(x, y) be the smallest dyadic interval containing x and y. Then  $|I(x, y)| = \delta(x, y)$ . In a similar way  $|I(x, x')| = \delta(x, x')$  and  $|I(x', y)| = \delta(x', y)$ . Since those three intervals are all dyadic and since  $|I(x, x')| \leq \frac{1}{2} |I(x, y)|$ , we necessarily must have that x' belongs to the same half of I(x, y) as x does. Hence I(x', y) = I(x, y) and certainly also are the same all the ancestors  $I^{(m)}(x', y) = I^{(m)}(x, y)$ . Now,

$$\begin{split} \frac{1}{\sqrt{2}} \left| P(x', y) - P(x, y) \right| &= \left| \frac{\Omega(x', y)}{\delta(x', y)} - \frac{\Omega(x, y)}{\delta(x, y)} \right| \\ &\leq \frac{\left| \Omega(x', y) - \Omega(x, y) \right|}{\delta(x, y)} + \left| \Omega(x', y) \right| \left| \frac{1}{\delta(x', y)} - \frac{1}{\delta(x, y)} \right| \end{split}$$

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$$= I + II.$$

In order to estimate I, let us first explore the  $\delta$ -regularity of each  $\Omega_I$ . Let us prove that

- (a) for fixed  $y \in \mathbb{R}^+$  we have that  $|\Omega_J(x', y) \Omega_J(x, y)| \le \frac{8}{|J|} \delta(x, x')$ ; and
- (b) for fixed  $x \in \mathbb{R}^+$ ,  $|\Omega_J(x, y') \Omega_J(x, y)| \le \frac{2}{|J|} \delta(y, y')$ .

Let us check (a). The regularity in the second variable is similar. Since the indicator function of a dyadic interval I is  $\delta$ -Lipschitz with constant  $\frac{1}{2|I|}$ , we have

$$\begin{split} |\Omega_{J}(x',y) - \Omega_{J}(x,y)| &= \left|\Theta_{J}^{1}(y)(\Theta_{J}^{2}(x') - \Theta_{J}^{2}(x))\right| \\ &= \left|\Theta_{J}^{2}(x') - \Theta_{J}^{2}(x)\right| \\ &\leq |X_{J^{-+}}(x') - X_{J^{-+}}(x)| + |X_{J^{+-}}(x') - X_{J^{+-}}(x)| + \\ &+ |X_{J^{--}}(x') - X_{J^{--}}(x)| + |X_{J^{++}}(x') - X_{J^{++}}(x)| \\ &\leq 4 \frac{4}{2|J|} \delta(x,x'). \end{split}$$

Since the series defining  $\Omega$  is absolutely convergent, from the above remarks, we have

$$I \leq \frac{1}{\delta(x,y)} \sum_{m=0}^{\infty} 2^{-m} \left| \Omega_{I^{(m)}(x',y)}(x',y) - \Omega_{I^{(m)}(x,y)}(x,y) \right|$$

$$= \frac{1}{\delta(x,y)} \sum_{m=0}^{\infty} 2^{-m} \left| \Omega_{I^{(m)}(x,y)}(x',y) - \Omega_{I^{(m)}(x,y)}(x,y) \right|$$

$$\leq \frac{8}{\delta(x,y)} \sum_{m=0}^{\infty} 2^{-m} \frac{\delta(x,x')}{\left| I^{(m)}(x,y) \right|}$$

$$= 16 \frac{\delta(x,x')}{\delta^{2}(x,y)}.$$

Let us estimate II. Since  $|\Omega|$  is bounded above by 2 and  $\delta$  is a metric on  $\mathbb{R}^+$ , we have

$$II \le 2 \frac{|\delta(x, y) - \delta(x', y)|}{\delta(x, y)\delta(x', y)} \le 2 \frac{\delta(x, x')}{\delta(x, y)\delta(x', y)}$$

as we already observed, under the current conditions,  $\delta(x',y) = \delta(x,y)$ . And we get the desired type estimate  $II \leq 2\frac{\delta(x,x')}{\delta(x,y)}$ . Hence  $|P(x',y) - P(x,y)| \leq \sqrt{2} \frac{14}{3} \frac{\delta(x,x')}{\delta^2(x,y)}$  when  $\delta(x,x') \leq \frac{1}{2} \delta(x,y)$ .

The analogous procedure, using (b) and a similar geometric consideration for x, y, y' with  $\delta(y, y') \le \frac{1}{2}\delta(x, y)$  gives

$$|P(x,y') - P(x,y)| \le \sqrt{2} 12 \frac{\delta(y,y')}{\delta^2(x,y)}.$$

The next result contains some additional properties of P that shall be used in the next section in order to get weighted inequalities for the maximal operator of the truncations of  $\mathcal{P}$ .

As usual, for Calderón-Zygmund operators, the truncations of the kernel and the associated maximal operator play a central role in the analysis of the boundedness properties of the operator. For  $0 < \varepsilon < R < \infty$  set

$$P_{\varepsilon,R}(x,y) = X_{\{\varepsilon \le \delta(x,y) < R\}} P(x,y) = X_{\{\varepsilon \le \delta(x,y) < R\}} \frac{\Omega(x,y)}{\delta(x,y)}.$$

Sometimes, for example when P acts on  $L^p(\mathbb{R}^+, dx)$  with p > 1, only the local truncation about the diagonal is actually needed. For  $\varepsilon > 0$ ,  $P_{\varepsilon,\infty}(x,y) = X_{\{\delta(x,y) \ge \varepsilon\}}(x,y)P(x,y)$ . Since the original form of Petermichl's kernel is provided in terms of the Haar–Fourier analysis, a scale

truncation is still possible and natural. For l < m both in  $\mathbb{Z}$  we consider also the scale truncation of P between  $2^l$  and  $2^m$ . In other words,

$$P^{l,m}(x,y) = \sum_{\{I \in \mathcal{D}^+: 2^l \le |I| < 2^m\}} h_I(y) [h_{I^-}(x) - h_{I^+}(x)].$$

Since  $\delta$  takes only dyadic values,  $P_{\varepsilon,R}$  can also be written as  $P_{2^{\lambda},2^{\mu}}$  for  $\lambda$  and  $\mu \in \mathbb{Z}$ . For simplicity we shall write  $P_{\lambda,\mu}$  to denote  $P_{2^{\lambda},2^{\mu}}$ . Hence in our notation the distinction between the two truncations is only positional:  $P^{l,m}$  is scale truncation;  $P_{l,m}$  is metric truncation. Let us compare these two kernels and the operators induced by them. The calligraphic versions  $\mathcal{P}^{l,m}$ and  $\mathcal{P}_{l,m}$  denote the operators induced by  $P^{l,m}$  and  $P_{l,m}$  respectively.

In the next statement we use two notations for the ancestrality of a dyadic interval. Given  $I \in \mathcal{D}^+$ ,  $I^{(n)}$  denotes, as before, the *n*-th ancestor of *I*. Instead  $\widehat{I}^j$  denotes the only, if any, ancestor of I in the level  $\mathcal{D}^j$  of the dyadic interval. For instance if  $I = [\frac{3}{2}, 2)$ , then  $I^{(1)} = [1, 2)$ ,  $I^{(2)} = [0, 2), \widehat{I}^0 = [1, 2), \widehat{I}^3 = [0, 8).$ 

**Lemma 3.** Let l and m in  $\mathbb{Z}$  with l < m. Then

(1)  $P^{l,m}(x, y) = P_{l,m}(x, y) + Q_{l,m}(x, y)$ , where

$$Q_{l,m}(x,y) = P_{l,m}(x,y) + Q_{l,m}(x,y), where$$

$$Q_{l,m}(x,y) = \begin{cases} 0, & \text{for } \delta(x,y) \geq 2^m; \\ \sqrt{2} \sum\limits_{j=l}^{m-1} 2^{-j} \Omega_{\widehat{I^j}(x,y)}(x,y), & \text{for } 0 < \delta(x,y) < 2^l; \\ -\frac{\sqrt{2}}{\delta(x,y)} \sum\limits_{n=\log_2 \frac{2}{\delta(x,y)}}^{\infty} 2^{-n} \Omega_{\widehat{I^{(n)}}(x,y)}(x,y), & \text{when } 2^l \leq \delta(x,y) < 2^m. \end{cases}$$

$$P^{l,m} \text{ belongs to } L^1(\mathbb{R}^+, dx) \text{ in each variable when the other variable remains } P^{l,m}(x,y) = P_{l,m}(x,y) + Q_{l,m}(x,y) + Q_{l,m}(x,$$

(2)  $P^{l,m}$  belongs to  $L^1(\mathbb{R}^+, dx)$  in each variable when the other variable remains fixed. Moreover

$$\int_{y\in\mathbb{R}^+} P^{l,m}(x,y)dx = \int_{y\in\mathbb{R}^+} P^{l,m}(x,y)dy = 0.$$

- $(3) \left| Q_{l,m}(x,y) \right| \le 2 \sqrt{2} \left( 2^{-l} X_{\{\delta(x,y) < 2^l\}}(x,y) + 2^{-m} X_{\{\delta(x,y) < 2^m\}} \right).$
- (4) The inequality  $\left| \int_{y \in \mathbb{R}^+} Q_{l,m}(x,y) dy \right| \le 2\sqrt{2}$  holds for every l,m in  $\mathbb{Z}$  and every  $x \in \mathbb{R}^+$ .
- (5) The sequence  $\int_{y\in\mathbb{R}^+} Q_{l,0}(x,y)dy$  converges uniformly in  $x\in\mathbb{R}^+$  for l tends to  $-\infty$ .

*Proof.* Let us rewrite together the two truncations of P for the same values of l and m with l < m,

$$P^{l,m}(x,y) = \sum_{I \in \mathcal{D}^+, 2^l \le |I| < 2^m} h_I(y) [h_{I^-}(x) - h_{I^+}(x)];$$

$$P_{l,m}(x,y) = X_{\{2^l \le \delta(x,y) < 2^m\}}(x,y) \frac{\Omega(x,y)}{\delta(x,y)}$$

with  $\Omega(x,y) = \sqrt{2} \sum_{n=0}^{\infty} 2^{-n} \Omega_{I^{(n)}(x,y)}(x,y)$ . Let us compute  $P^{l,m}(x,y)$  for the three bands around the diagonal  $\Delta$  of  $\mathbb{R}^+ \times \mathbb{R}^+$  determined by  $2^l$  and  $2^m$ . First, assume that  $0 < \delta(x, y) < 2^l$ . Then

$$P^{l,m}(x,y) = \sqrt{2} \sum_{\substack{I \in \mathcal{D}^+ \\ 2^{l} < |I| < 2^m}} \frac{1}{|I|} \Omega_I(x,y).$$

Since supp  $\Omega_I \subset I \times I$ , once (x, y) is given, with  $\delta(x, y) < 2^l$ , the sum above is performed only on those dyadic intervals I for which  $2^{l} \le |I| < 2^{m}$  that contain I(x, y); the smallest dyadic interval

containing both x and y. Hence

$$P^{l,m}(x,y) = \sqrt{2} \sum_{i=l}^{m-1} \frac{1}{2^{i}} \Omega_{\widehat{I}^{j}(x,y)}(x,y) = Q_{l,m}(x,y) = Q_{l,m}(x,y) + P_{l,m}(x,y)$$

in the  $\delta$ -strip  $\{(x,y): \mathbb{R}^+ \times \mathbb{R}^+ : \delta(x,y) < 2^l\}$ . Second, assume that  $\delta(x,y) \geq 2^m$ . Then no dyadic interval I containing both x and y has a measure less than  $2^m$ . So that  $P^{l,m}$  vanishes when  $\delta(x,y) \geq 2^m$  and again  $P^{l,m} = Q_{l,m} + P_{l,m}$ . The third and last case to be considered is when  $2^l \leq \delta(x,y) < 2^m$ . Again the non-vanishing condition for  $\Omega_I(x,y)$  requires  $I \supseteq I(x,y)$ , hence

$$P^{l,m}(x,y) = \sqrt{2} \sum_{\substack{I \in \mathcal{D} \\ |I| < 2^m \\ I \supset I(x,y)}} \frac{1}{|I|} \Omega_I(x,y).$$

Since  $I \supseteq I(x, y)$  then, in the above sum, I has to be an ancestor of I(x, y). Hence  $|I| = 2^n |I(x, y)| = 2^n \delta(x, y)$  for some n = 0, 1, 2, ... The upper restriction on the measure of I,  $|I| < 2^m$ , provides an upper bound for n. In fact, since  $2^m > |I| = 2^n \delta(x, y)$ ,  $n \le (\log_2 2^m \delta^{-1}(x, y)) - 1$ . Notice that  $2^m \delta^{-1}(x, y)$  is an integral power of 2, so that  $\log_2 2^m \delta^{-1}(x, y) \in \mathbb{Z}$ . Hence

$$P^{l,m} = \frac{\sqrt{2}}{\delta(x,y)} \sum_{n=0}^{\log_2 \frac{2^m}{\delta(x,y)} - 1} \frac{1}{2^n} \Omega_{I^{(n)}(x,y)}(x,y)$$

$$= \frac{\sqrt{2}}{\delta(x,y)} \left( \Omega(x,y) - \sum_{n=\log_2 \frac{2^m}{\delta(x,y)}}^{\infty} \frac{1}{2^n} \Omega_{I^{(n)}(x,y)}(x,y) \right)$$

$$= P_{l,m}(x,y) + Q_{l,m}(x,y),$$

and (1) is proved.

In order to prove (2), notice that for x fixed  $P^{l,m}(x,\cdot)$  is a finite linear combination of Haar functions in the variable y. Hence  $P^{l,m}(x,\cdot)$  is an  $L^1(\mathbb{R}^+,dx)$  function and its integral in y vanishes, since each Haar function has mean value zero. An analogous argument hold for y fixed and  $P^{l,m}(\cdot,y)$ .

Let us get the bound in (3). We only have to check it in the bands  $\{\delta(x,y) < 2^l\}$  and  $\{2^l \le \delta(x,y) < 2^m\}$ . Let us first take  $\delta(x,y) < 2^l$ . Then

$$|Q_{l,m}(x,y)| = \sqrt{2} \left| \sum_{j=l}^{m-1} 2^{-j} \Omega_{\widehat{I}^{j}(x,y)}(x,y) \right| \le \sqrt{2} \sum_{j=l}^{m} 2^{-j} \le 2\sqrt{2}2^{-l},$$

as desired. Assume now that  $2^l \le \delta(x, y) < 2^m$ . Then

$$|Q_{l,m}(x,y)| \le \sqrt{2} \frac{1}{\delta(x,y)} \sum_{n=\log_2 \frac{2^m}{\delta(x,y)}}^{\infty} 2^{-n} = 2\sqrt{2} \frac{1}{\delta(x,y)} \frac{\delta(x,y)}{2^m} = 2\sqrt{2} 2^{-m}.$$

For the proof of (4) notice that from (3) we have that, for fixed x and fixed l and m, as a function of y,  $Q_{l,m}(x,y)$ , and hence  $P_{l,m}(x,y)$ , is integrable. Then

$$\left| \int_{y \in \mathbb{R}^+} Q_{l,m}(x,y) dy \right| \leq 2 \sqrt{2} \int_{y \in \mathbb{R}^+} \left\{ 2^{-l} X_{\left\{ \delta(x,y) < 2^l \right\}}(x,y) + 2^{-m} X_{\left\{ \delta(x,y) < 2^m \right\}}(x,y) \right\} dy = 2 \sqrt{2}.$$

Let us prove (5). From the expression in (1) for  $Q_{l,0}$ , we have

$$\int_{y \in \mathbb{R}^{+}} Q_{l,0}(x,y) dy = \sqrt{2} \int_{B_{\delta}(x,2^{l})} \left( \sum_{j=l}^{-1} 2^{-j} \Omega_{\widehat{I}^{j}(x,y)}(x,y) \right) dy +$$

$$- \sqrt{2} \int_{B_{\delta}(x,1) \setminus B_{\delta}(x,2^{l})} \frac{1}{\delta(x,y)} \left( \sum_{n=\log_{2} \frac{1}{\delta(x,y)}}^{\infty} \frac{1}{2^{n}} \Omega_{I^{(n)}(x,y)}(x,y) \right) dy$$

$$= \sqrt{2} \sum_{j=l}^{-1} 2^{-j} \int_{B_{\delta}(x,2^{l})} \Omega_{\widehat{I}^{j}(x,y)}(x,y) dy - \sqrt{2} \sum_{i=l}^{-1} 2^{-i} \int_{\{y:\delta(x,y)=2^{i}\}} \left( \sum_{n=-i}^{\infty} \frac{1}{2^{n}} \Omega_{I^{(n)}(x,y)}(x,y) \right) dy$$

$$= \sqrt{2} \left( \sum_{j=l}^{-1} 2^{-j} 2^{l} \widehat{\sigma}_{l,j}(x) - \frac{1}{2} \sum_{i=l}^{-1} 2^{-i} \sum_{n=-i}^{\infty} 2^{-n} 2^{i} \sigma_{n,i}(x) \right),$$

where  $\widehat{\sigma}_{l,j}(x) = \oint_{B_{\delta}(x,2^l)} \Omega_{\widehat{I}^j(x,y)}(x,y) dy$  and  $\sigma_{n,i}(x) = \oint_{\{\delta(x,y)=2^i\}} \Omega_{I^{(n)}(x,y)}(x,y) dy$  and  $\oint_E f$  denotes the mean value of f on E. So that

$$\int_{y \in \mathbb{R}^+} Q_{l,0}(x,y) dy = \sqrt{2} \sum_{i=0}^{-l-1} 2^{-i} \widehat{\sigma}_{l,i+l}(x) - \frac{\sqrt{2}}{2} \left( \sum_{n=1}^{-l} 2^{-n} \sum_{i=-n}^{-1} \sigma_{n,i}(x) + \sum_{n=-l+1}^{\infty} 2^{-n} \sum_{i=l}^{-1} \sigma_{n,i}(x) \right).$$

Since in the definitions of  $\widehat{\sigma}$  and  $\sigma$  we are taking mean values of functions with  $L^{\infty}$ -norm equal to 1, we certainly have that  $|\widehat{\sigma}| \le 1$  and  $|\sigma| \le 1$ . Hence  $\left|\sum_{i=-n}^{-1} \sigma_{n,i}(x)\right| \le n$ , and  $\left|\sum_{i=l}^{-1} \sigma_{n,i}(x)\right| \le |l| = -l$ . So the first term in the expression for the integral is dominated by the geometric series  $\sum_{i\ge 0} 2^{-i}$ , the second term is dominated by the convergent series  $\sum_{n=1}^{\infty} n2^{-n}$  and the third term is bounded by  $|l| \sum_{n=-l+1}^{\infty} 2^{-n}$  which tends to zero as |l| tends to infinity.

Let us notice that (4) and (5) in the above lemma hold also integrating in the variable x.

One more remark is in order; P is dyadically homogeneous of degree -1 and  $\Omega$  of degree zero. In other words  $P(2^j x, 2^j y) = 2^{-j} P(x, y)$  and  $\Omega(2^j x, 2^j y) = \Omega(x, y)$ .

From the above lemma, we conclude that with

$$\mathcal{P}^* f(x) = \sup_{\substack{l < m \\ l, m \in \mathbb{Z}}} \left| \int_{\mathbb{R}^+} P^{l,m}(x, y) f(y) dy \right|, \text{ and}$$

$$\mathcal{P}_* f(x) = \sup_{\substack{l < m \\ l, m \in \mathbb{Z}}} \left| \mathcal{P}_{l,m}(x, y) \right|$$

we have

$$\mathcal{P}_* f(x) \le 4\sqrt{2}M_{dy}f(x) + \mathcal{P}^* f(x), \text{ and}$$
  
 $\mathcal{P}^* f(x) \le 4\sqrt{2}M_{dy}f(x) + \mathcal{P}_* f(x),$  (2.2)

where

$$M_{dy}f(x) = \sup_{x \in I \in \mathcal{D}^+} \frac{1}{|I|} \int_I |f(y)| \, dy$$

the dyadic maximal operator.

### 3. Weighted norm inequalities for the Petermichl's operator

We shall see in this section that  $\mathcal{P}$  satisfies all the conditions in [1] in order to show the  $L^p(\mathbb{R}^+, wdx)$  boundedness for  $w \in A_p(\mathbb{R}^+, \delta, dx)$  which coincides with the dyadic Muckenhoupt

weights in  $\mathbb{R}^+$ . For the sake of completeness we proceed to provide the statement of the main result in [1] on normal spaces of homogeneous type for general Calderón-Zygmund operators.

Let X be a set. A quasi-distance on X is a nonnegative and symmetric function d on  $X \times X$ , vanishing only on the diagonal of  $X \times X$  such that for some  $\kappa > 0$  the inequality  $d(x, z) \le \kappa(d(x, y) + d(y, z))$  holds for every x, y and  $z \in X$ . The main results on the structure of quasi-metric spaces are contained in [6]. The Borel sets in X are those in the  $\sigma$ -algebra generated by the topology induced in X by the neighborhoods defined by the d-balls. If the d-balls are Borel sets and  $\mu$  is a positive Borel measure such that for some constant A the inequalities

$$0 < \mu(B(x, 2r)) \le A\mu(B(x, r)) < \infty$$

hold for every  $x \in X$  and every r > 0, where  $B(x, r) = \{y \in X : d(x, y) < r\}$ , we say the  $(X, d, \mu)$  is a space of homogeneous type.

Let  $(X, d, \mu)$  be a space of homogeneous type such that continuous functions are dense in  $L^1(X, \mu)$ . Let 1 , a nonnegative and locally integrable function <math>w defined on X is said to satisfy the Muckenhoupt  $A_p$  condition, or  $w \in A_p(X, d, \mu)$ , if there exists a constant C such that

$$\left(\int_{B} w d\mu\right) \left(\int_{B} w^{-\frac{1}{p-1}} d\mu\right)^{p-1} \le C$$

for every *d*-ball *B*. As before,  $\oint_E w d\mu = \mu(E)^{-1} \oint_E w(x) d\mu(x)$ . A weight *w* is said to belong to  $A_{\infty}$  if there exist two constants *C* and  $\eta > 0$  such that the inequality

$$\frac{w(E)}{w(B)} \le C \left(\frac{\mu(E)}{\mu(B)}\right)^{\eta}$$

holds for every ball B and every measurable subset E of B. The Hardy-Littlewood maximal function in this setting is, naturally, given by

$$Mf(x) = \sup_{x \in B} \frac{1}{\mu(B)} \int_{B} |f| \, d\mu.$$

The results in [7] show the reverse Hölder inequality for  $A_p$  weights and, as a consequence, the boundedness of the Hardy–Littlewood maximal in  $L^p(X, wd\mu)$  when  $w \in A_p$ .

**Theorem 4** ([7], [3]). Let  $(X, d, \mu)$  be a space of homogeneous type and  $1 . Then <math>w \in A_p$  if and only if for some constant C we have

$$\int_X (Mf(x))^p w(x) dx \le C \int_X |f(x)|^p w(x) d\mu(x)$$

for every measurable function f.

For singular integrals, the detection of the correct integral singularity of the space is attained after normalization of the space  $(X, d, \mu)$  ([6]). We shall assume here that  $(X, d, \mu)$  is a normal space in the sense that there exist two constants  $0 < \alpha \le \beta < \infty$  such that  $\alpha r \le \mu(B(x, r)) \le \beta r$ . Let us only recall two particular instances of this situation. The first,  $X = \mathbb{R}^n$ ,  $d(x, y) = |x - y|^n$  and  $\mu$  Lebesgue measure. The second,  $X = \mathbb{R}^+$ ,  $d(x, y) = \delta(x, y) = |I(x, y)|$ , where I(x, y) is the smallest dyadic interval containing x and y. In this case  $\mu$  is one dimensional Lebesgue measure.

The next statement collects the boundedness results for singular integrals in [1].

**Theorem 5** ([1]). Let  $(X, d, \mu)$  be a normal space such that continuous functions are dense in  $L^1$ . Assume that for every r > 0 and every  $x_0 \in X$  we have that  $\mu(B(x, r) \triangle B(x_0, r)) \rightarrow 0$  when  $d(x, x_0) \rightarrow 0$ , where  $E \triangle F$  denotes the symmetric difference of E and E. Let E be a Calderón-Zygmund operator on E0, E1 in the sense of Definition 1 in §2. Let E1 be the kernel of E2. Assume that the kernel E3 satisfies also,

- (iii) for every R > r > 0, we have
  - (iii.a)  $\left| \int_{r \leq d(x,y) < R} K(x,y) d\mu(y) \right|$  is bounded uniformly in r, R and x. Moreover,  $\int_{r \leq d(x,y) < 1} K(x,y) d\mu(y)$  converges uniformly in x when r tends to zero.
  - (iii.b)  $\left| \int_{r \leq d(x,y) < R} K(x,y) d\mu(x) \right|$  is bounded uniformly in r, R and y. Moreover,  $\int_{r \leq d(x,y) < 1} K(x,y) d\mu(x)$  converges uniformly in y when r tends to zero.

Then, with  $T_{R,r}f(x) = \int_{y \in X} K_{R,r}(x,y) f(y) d\mu(y)$ ,  $K_{R,r} = \mathcal{X}_{r \leq d < R} K$  and  $T_*f(x) = \sup_{\varepsilon > 0} |T_{\infty,\varepsilon}f(x)|$ , we have

- (1) for  $1 there exists the <math>L^p(X, \mu)$  limit Tf of  $T_{R,r}f$  when  $R \to +\infty$  and  $r \to 0$ ;
- (2) for  $f \in L^p(X, \mu)$  and 1 we have Cotlar's inequality

$$T_* f(x) \le CM(T f(x)) + CM f(x);$$

(3) the maximal operator  $T_*$  is of weak type (1,1). In other words, for some constant C > 0 we have

$$\mu\left(\left\{T_{*}f>\lambda\right\}\right)\leq\frac{C}{\lambda}\left\|f\right\|_{L^{1}};$$

(4) for  $w \in A_{\infty}(X, \mu)$ 

$$\int_X [T_* f(x)]^p w(x) d\mu(x) \le C \int_X [M f(x)]^p w(x) d\mu(x);$$

(5) for  $w \in A_p(X, \mu)$  we have

$$\int_X [T_*f(x)]^p w(x) d\mu(x) \le C \int_X |f(x)|^p w(x) d\mu(x).$$

As a consequence of the above result and of the results in Section 2, we get the weighted boundedness of the maximal operators associated to Petermichl's kernel. We say that w defined on  $\mathbb{R}^+$  is in  $A_p^{dy}(\mathbb{R}^+, dx)$  if the inequality  $(\int_I w d\mu) (\int_I w^{-1/(p-1)} d\mu)^{p-1} \leq C$  holds for every  $I \in \mathcal{D}^+$ .

**Theorem 6.** For  $1 and <math>w \in A_p^{dy}(\mathbb{R}^+, dx)$  we have that  $\mathcal{P}_*$  is bounded in  $L^p(\mathbb{R}^+, wdx)$ .

*Proof.* Let us check that we are in the hypothesis of Theorem 5. As we already proved  $X = \mathbb{R}^+$ ,  $d = \delta$  and  $\mu$  =Lebesgue measure, provide a normal space in which δ-Lipschitz functions are dense in  $L^1(\mathbb{R}^+, dx)$ . In order to prove that  $|B_\delta(x, r)| \Delta B_\delta(x_0, r)|$  tends to zero when x tends to  $x_0$  for fixed positive r, just notice that when  $\delta(x, x_0) < r/2$ ,  $B_\delta(x, r)$  and  $B_\delta(x_0, r)$  coincide. From Theorem 2 we have the kernel P(x, y) satisfies (i) and (ii) in the Definition of Calderón–Zygmund operator. On the other hand, since  $P^{l,m} = P_{l,m} + Q_{l,m}$  from (2), (4) and (5) in Lemma 3, we get (iii) in Theorem 5. Then we can apply Theorem 5 to obtain the boundedness properties of  $\mathcal{P}_*$  in particular the weighted boundedness contained in (5). It only remains to observe that  $A_p(\mathbb{R}^+, \delta, dx) = A_p^{dy}(\mathbb{R}^+, dx)$ 

**Theorem 7.** Let  $1 . Then <math>\mathcal{P}^*$  is bounded in  $L^p(\mathbb{R}^+, wdx)$  if and only if  $w \in A_p^{dy}(\mathbb{R}^+, dx)$ .

*Proof.* The sufficiency of  $w \in A_p^{dy}(\mathbb{R}^+, dx)$  for the boundedness of  $\mathcal{P}^*$  in  $L^p(\mathbb{R}^+, wdx)$ , 1 , follows from (2.2), Theorem 6 and Theorem 4, since <math>Mf in  $(\mathbb{R}^+, \delta, dx)$  is the dyadic Hardy-Littlewood maximal function  $M_{dy}f$ . Let us finally show that  $A_p^{dy}(\mathbb{R}^+, dx)$  is necessary for the  $L^p(\mathbb{R}^+, wdx)$ . Assume that w is a weight in X such that  $\mathcal{P}^*$  is bounded as an operator on  $L^p(X, wd\mu)$ . Since  $\mathcal{P}^*f(x) \geq \left|\sum_{I \in \mathcal{D}, |I| = |I_0|} \langle f, h_I \rangle (h_{I^-}(x) - h_{I^+}(x))\right|$  for any  $I_0 \in \mathcal{D}$ , taking  $f = h_{I_0} w^{-1/(p-1)}$  we get

$$\mathcal{P}^*f(x) \ge \left\langle w^{-\frac{1}{p-1}} h_{I_0}, h_{I_0} \right\rangle \left| h_{I_0^-}(x) - h_{I_0^+}(x) \right| = \frac{1}{|I_0|} \left( \int_{I_0} w^{-\frac{1}{p-1}} d\mu \right) \frac{\sqrt{2}}{\sqrt{|I_0|}} \mathcal{X}_{I_0}(x).$$

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Hence, from the inequality  $\int_X (\mathcal{P}^* f)^p w d\mu \le C \int_X |f|^p w d\mu$  that we are assuming, taking  $f = h_{I_0} w^{-1/(p-1)}$  we get

$$\frac{2^{p/2}}{|I_0|^{3p/2}} \left( \int_{I_0} w^{-\frac{1}{p-1}} d\mu \right)^p w(I_0) \le C \frac{1}{|I_0|^{p/2}} \int_{I_0} w^{-\frac{1}{p-1}} w d\mu$$

which implies that  $w \in A_p^{dy}(\mathbb{R}^+, d\mu)$ .

As a final remark, let us observe that from the representation of the Hilbert kernel given in [9] and our result, we can get the well known weighted norm inequalities for the Hilbert transform.

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