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Weighted estimates of higher order commutators generated by BMO-functions and the fractional integral operator on Morrey spaces

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Abstract

The purpose of this paper is to investigate the weighted estimates of commutators generated by BMO-functions and the fractional integral operator on Morrey spaces. The main result generalizes the Sawano, Sugano, and Tanaka result to a weighted setting.

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1 Introduction

The aim of this paper is to investigate the weighted inequalities of commutators generated by BMO-functions and the fractional integral operator on Morrey spaces. The main results particularly is related to [1] and [2]. The authors introduced the condition of weights in [1]. Under a certain condition of the weights, we investigate the weighted estimates of commutators generated by BMO-functions and the fractional integral operator on Morrey spaces. The results recover the inequality in [2].

For $1 < p < \infty$, we define $p' := \frac{p}{p-1}$. In this paper, a symbol C is a positive constant. Whenever we evaluate the operator, the constant C may be change from one constant to another. Let $|E|$ denote the Lebesgue measure of E . Let $\mathcal{D}(\mathbb{R}^n)$ be the collection of all dyadic cubes on \mathbb{R}^n . All cubes are assumed to have their sides parallel to the coordinate axes. For a cube $Q \subset \mathbb{R}^n$, we use $l(Q)$ to denote the side-length $l(Q)$ and cQ to denote the cube with the same center as Q but with side-length $cl(Q)$. The integral average of a measurable function f over Q is written

$$m_Q(f) = \frac{1}{|Q|} \int_Q f(x) dx = \frac{1}{|Q|} \int_Q f(x) dx.$$

By a 'weight' we will mean a non-negative function w that is positive measure a.e. on \mathbb{R}^n . Given a weight w and a measurable set E , let

$$w(E) := \int_E w(x) dx.$$

First we define the Morrey spaces.

Definition 1 Let $1 < p \leq p_0 < \infty$. We define the Morrey space $\mathcal{M}_p^{p_0}(\mathbb{R}^n)$ by

$$\mathcal{M}_p^{p_0}(\mathbb{R}^n) := \{f \in L_{\text{loc}}^p(\mathbb{R}^n); \|f\|_{\mathcal{M}_p^{p_0}} < \infty\},$$

where for all measurable functions f , we define

$$\|f\|_{\mathcal{M}_p^{p_0}} := \sup_{Q \in \mathcal{D}(\mathbb{R}^n)} |Q|^{\frac{1}{p_0}} \left(\int_Q |f(x)|^p dx \right)^{\frac{1}{p}}.$$

Remark 1

(a) The ordinary Morrey norm is equivalent to the Morrey norm in this paper (see [1]):

$$\sup_{\substack{Q \subset \mathbb{R}^n, \\ Q: \text{cubes}}} |Q|^{\frac{1}{p_0}} \left(\int_Q |f(x)|^p dx \right)^{\frac{1}{p}} \cong \|f\|_{\mathcal{M}_p^{p_0}(\mathbb{R}^n)}.$$

(b) Hölder's inequality gives us the following inequality: If $1 < p \leq q \leq p_0 < \infty$, then we have

$$\|f\|_{\mathcal{M}_p^{p_0}} \leq \|f\|_{\mathcal{M}_q^{p_0}}.$$

We define the BMO space (see [3, 4]) as follows.

Definition 2 For an $L_{\text{loc}}^1(\mathbb{R}^n)$ -function b , define

$$\|b\|_{\text{BMO}} := \sup_{Q \subset \mathbb{R}^n} \int_Q |b(x) - m_Q(b)| dx,$$

where the supremum is taken over all cubes $Q \subset \mathbb{R}^n$. Define

$$\text{BMO}(\mathbb{R}^n) := \{b \in L_{\text{loc}}^1(\mathbb{R}^n) : \|b\|_{\text{BMO}} < \infty\}.$$

We define the fractional maximal and integral operators.

Definition 3

(1) Let $0 \leq \alpha < n$,

$$M_\alpha f(x) := \sup_{Q \ni x} l(Q)^\alpha \int_Q |f(y)| dy,$$

where the supremum is taken over all cubes $Q \subset \mathbb{R}^n$ such that $x \in Q$.

(2) Let $0 < \alpha < n$,

$$I_\alpha f(x) := \int_{\mathbb{R}^n} \frac{f(y)}{|x-y|^{n-\alpha}} dy.$$

The point-wise inequality holds:

$$M_{\alpha}f(x) \leq CI_{\alpha}f(x),$$

for all positive measurable function f .

It is well known that the following inequality holds (see [5]). The celebrated result is called the Adams inequality.

Theorem A Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $1 < q \leq q_0 < \infty$. Assume that

$$\frac{1}{q_0} = \frac{1}{p_0} - \frac{\alpha}{n} \quad \text{and} \quad \frac{q}{q_0} = \frac{p}{p_0}.$$

Then we have

$$\|I_{\alpha}f\|_{\mathcal{M}_q^{q_0}} \leq C\|f\|_{\mathcal{M}_p^{p_0}},$$

for all $f \in \mathcal{M}_p^{p_0}(\mathbb{R}^n)$.

Let $m \in \mathbb{Z}_+$. The m -fold commutator $[b, I_{\alpha}]^{(m)}$ is given by the following definition.

Definition 4 Let $0 < \alpha < n$ and $b \in L_{\text{loc}}^1(\mathbb{R}^n)$. Then we define

$$[b, I_{\alpha}]^{(m)}f(x) := \int_{\mathbb{R}^n} \frac{(b(x) - b(y))^m}{|x - y|^{n-\alpha}} f(y) dy,$$

as long as the integral in the right-hand side makes sense.

Remark 2 The following inequality holds:

$$|[b, I_{\alpha}]^{(m)}f(x)| \leq \int_{\mathbb{R}^n} \frac{|b(x) - b(y)|^m}{|x - y|^{n-\alpha}} |f(y)| dy. \quad (1)$$

As shall be verified in the proof of Theorem 1, we virtually consider the operator

$$x \mapsto \int_{\mathbb{R}^n} \frac{|b(x) - b(y)|^m}{|x - y|^{n-\alpha}} f(y) dy$$

and hence we may assume that the integral defining $[b, I_{\alpha}]^{(m)}f(x)$ converges for a.e. $x \in \mathbb{R}^n$.

Di-Fazio and Ragusa [6] obtained the next theorem.

Theorem B Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $1 < q \leq q_0 < \infty$. Assume that

$$\frac{1}{q_0} = \frac{1}{p_0} - \frac{\alpha}{n} \quad \text{and} \quad \frac{q}{q_0} = \frac{p}{p_0}.$$

If $b \in \text{BMO}(\mathbb{R}^n)$, then we have

$$\|[b, I_{\alpha}]^{(1)}f\|_{\mathcal{M}_q^{q_0}} \leq C\|f\|_{\mathcal{M}_p^{p_0}}.$$

Conversely if $n - \alpha$ is an even integer and

$$\| [b, I_\alpha]^{(1)} f \|_{\mathcal{M}_q^{q_0}} \leq C \| f \|_{\mathcal{M}_p^{p_0}},$$

then $b \in \text{BMO}(\mathbb{R}^n)$.

Komori and Mizuhara [7] removed the restriction ' $n - \alpha$ is an even integer'.

Theorem C Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $0 < q \leq q_0 < \infty$. Assume that

$$\frac{1}{q_0} = \frac{1}{p_0} - \frac{\alpha}{n} \quad \text{and} \quad \frac{q}{q_0} = \frac{p}{p_0}.$$

If $b \in \text{BMO}(\mathbb{R}^n)$, then we have

$$\| [b, I_\alpha]^{(1)} f \|_{\mathcal{M}_q^{q_0}} \leq C \| f \|_{\mathcal{M}_p^{p_0}}.$$

Conversely if

$$\| [b, I_\alpha]^{(1)} f \|_{\mathcal{M}_q^{q_0}} \leq C \| f \|_{\mathcal{M}_p^{p_0}},$$

then $b \in \text{BMO}(\mathbb{R}^n)$.

Sawano *et al.* [2] proved the following inequality.

Theorem D Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$, $1 < q \leq q_0 < \infty$ and $1 < r \leq r_0 < \infty$. Assume that

$$q < r, \quad \frac{1}{p_0} > \frac{\alpha}{n} \geq \frac{1}{r_0}, \quad \frac{1}{q_0} = \frac{1}{p_0} + \frac{1}{r_0} - \frac{\alpha}{n} \quad \text{and} \quad \frac{q}{q_0} = \frac{p}{p_0}.$$

Suppose that $v \in \mathcal{M}_r^{r_0}(\mathbb{R}^n)$. Then, for $b \in \text{BMO}(\mathbb{R}^n)$, we have

$$\| ([b, I_\alpha]^{(m)} f) v \|_{\mathcal{M}_q^{q_0}} \leq C \| b \|_{\text{BMO}}^m \| v \|_{\mathcal{M}_r^{r_0}} \| f \|_{\mathcal{M}_p^{p_0}}.$$

In the case of $m = 0$, we refer to [1, 8, 9]. In this paper, we generalize Theorem D to a weighted setting. On the other hand, in [1], the following theorem is proved.

Theorem E Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $1 < q \leq q_0 < r_0 < \infty$. Assume that

$$\frac{1}{p_0} > \frac{\alpha}{n} \geq \frac{1}{r_0}, \quad \frac{1}{q_0} = \frac{1}{p_0} + \frac{1}{r_0} - \frac{\alpha}{n}, \quad \frac{q}{q_0} = \frac{p}{p_0}$$

and $1 < a < \frac{r_0}{q_0}$. Suppose that the weights v and w satisfy the following condition:

$$\begin{aligned} [v, w]_{aq_0, r_0, aq, p/a} &:= \sup_{Q \subset Q'} \left(\frac{|Q|}{|Q'|} \right)^{\frac{1}{aq_0}} |Q'|^{\frac{1}{r_0}} \left(\int_Q v(x)^{aq} dx \right)^{\frac{1}{aq}} \left(\int_{Q'} w(x)^{-(p/a)'} dx \right)^{\frac{1}{(p/a)'}} \\ &< \infty. \end{aligned} \quad (2)$$

Then we have

$$\|(I_\alpha f)v\|_{\mathcal{M}_q^{q_0}} \leq C[v, w]_{aq_0, r_0, aq, p/a} \|fw\|_{\mathcal{M}_p^{p_0}}.$$

In this paper, we investigate the boundedness of higher order commutators generated by BMO-functions and the fractional integral operator on Morrey spaces corresponding to Theorem E.

2 Main results and their corollaries

In this paper, we obtain two main theorems.

2.1 One of the main results

Theorem 1 *Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $1 < q \leq q_0 < r_0 < \infty$. Assume that*

$$\frac{1}{p_0} > \frac{\alpha}{n} \geq \frac{1}{r_0}, \quad \frac{1}{q_0} = \frac{1}{p_0} + \frac{1}{r_0} - \frac{\alpha}{n}, \quad \frac{q}{q_0} = \frac{p}{p_0}$$

and $1 < a < \frac{r_0}{q_0}$. Suppose that the weights v and w satisfy the condition (2). Then, for $b \in \text{BMO}(\mathbb{R}^n)$, we have

$$\|([b, I_\alpha]^{(m)} f)v\|_{\mathcal{M}_q^{q_0}} \leq C \|b\|_{\text{BMO}}^m [v, w]_{aq_0, r_0, aq, p/a} \|fw\|_{\mathcal{M}_p^{p_0}}.$$

Remark 3 The condition of Theorem 1 corresponds with the condition of Theorem E. This implies that Theorem 1 gives us the same type of corollaries as in Theorem E.

Taking $w(x) = M_{\frac{aq}{r_0}}(v^{aq})(x)^{\frac{1}{aq}}$, we have the following corollary.

Corollary 1 *Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $1 < q \leq q_0 < r_0 < \infty$. Assume that*

$$\frac{1}{p_0} > \frac{\alpha}{n} \geq \frac{1}{r_0}, \quad \frac{1}{q_0} = \frac{1}{p_0} + \frac{1}{r_0} - \frac{\alpha}{n}, \quad \frac{q}{q_0} = \frac{p}{p_0}$$

and $1 < a < \frac{r_0}{q_0}$. Let v be a weight. Suppose that $b \in \text{BMO}(\mathbb{R}^n)$, then we have

$$\|([b, I_\alpha]^{(m)} f)v\|_{\mathcal{M}_q^{q_0}} \leq C \|b\|_{\text{BMO}}^m \|fM_{\frac{aq}{r_0}}(v^{aq})^{\frac{1}{aq}}\|_{\mathcal{M}_p^{p_0}}.$$

Taking $w(x) \equiv 1$, we obtain the following corollary.

Corollary 2 *Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $1 < q \leq q_0 < r_0 < \infty$. Assume that*

$$\frac{1}{p_0} > \frac{\alpha}{n} \geq \frac{1}{r_0}, \quad \frac{1}{q_0} = \frac{1}{p_0} + \frac{1}{r_0} - \frac{\alpha}{n}, \quad \frac{q}{q_0} = \frac{p}{p_0}$$

and $1 < a < \frac{r_0}{q_0}$. Suppose that $v \in \mathcal{M}_{aq}^{r_0}(\mathbb{R}^n)$. Then, for $b \in \text{BMO}(\mathbb{R}^n)$, we have

$$\|([b, I_\alpha]^{(m)} f)v\|_{\mathcal{M}_q^{q_0}} \leq C \|b\|_{\text{BMO}}^m \|v\|_{\mathcal{M}_{aq}^{r_0}} \|f\|_{\mathcal{M}_p^{p_0}}.$$

On the other hand, letting $r_0 \rightarrow \infty$, we obtain the weighted Adams type inequality for the m -fold commutator $[b, I_\alpha]^{(m)}$.

Corollary 3 Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $1 < q \leq q_0 < \infty$. Assume that

$$\frac{1}{q_0} = \frac{1}{p_0} - \frac{\alpha}{n}, \quad \frac{q}{q_0} = \frac{p}{p_0}$$

and $1 < a < \frac{r_0}{q_0}$. Suppose that the weights v and w satisfy the following condition:

$$[v, w]_{aq_0, aq, p/a} := \sup_{Q \subset Q'} \left(\frac{|Q|}{|Q'|} \right)^{\frac{1}{aq_0}} \left(\int_Q v(x)^{aq} dx \right)^{\frac{1}{aq}} \left(\int_{Q'} w(x)^{-(p/a)'} dx \right)^{\frac{1}{(p/a)'}} < \infty. \quad (3)$$

Then, for $b \in \text{BMO}(\mathbb{R}^n)$, we have

$$\|([b, I_\alpha]^{(m)} f)v\|_{\mathcal{M}_q^{q_0}} \leq C \|b\|_{\text{BMO}}^m [v, w]_{aq_0, aq, p/a} \|fw\|_{\mathcal{M}_p^{p_0}}.$$

Corollary 3 gives us the following inequality in letting $p = p_0$, $q = q_0$ and $v = w$.

Corollary 4 Let $0 < \alpha < n$, $1 < p < \frac{n}{\alpha}$ and $1 < q < \infty$. Assume that

$$\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}.$$

Suppose that $w \in A_{p,q}(\mathbb{R}^n)$, i.e.

$$[w]_{A_{p,q}(\mathbb{R}^n)} := \sup_{Q \subset \mathbb{R}^n} \left(\int_Q w(x)^q dx \right)^{\frac{1}{q}} \left(\int_Q w(x)^{-p'} dx \right)^{\frac{1}{p'}} < \infty. \quad (4)$$

Then, for $b \in \text{BMO}(\mathbb{R}^n)$, we have

$$\|([b, I_\alpha]^{(m)} f)\|_{L^q(w^q)} \leq C \|b\|_{\text{BMO}}^m [w]_{A_{p,q}(\mathbb{R}^n)} \|f\|_{L^p(w^{p'})} \quad (m = 0, 1, 2, \dots).$$

Corollary 3 and Theorem C give us the following corollary.

Corollary 5 Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $1 < q \leq q_0 < \infty$. Assume that

$$\frac{1}{q_0} = \frac{1}{p_0} - \frac{\alpha}{n}, \quad \frac{q}{q_0} = \frac{p}{p_0}$$

and $a > 1$. Suppose that the weights v and w satisfy the condition (3). If

$$\|[b, I_\alpha]^{(1)} f\|_{\mathcal{M}_q^{q_0}} \leq C \|f\|_{\mathcal{M}_p^{p_0}}$$

holds, then we have for $b \in \text{BMO}(\mathbb{R}^n)$,

$$\|([b, I_\alpha]^{(m)} f)v\|_{\mathcal{M}_q^{q_0}} \leq C \|b\|_{\text{BMO}}^m [v, w]_{aq_0, aq, p/a} \|fw\|_{\mathcal{M}_p^{p_0}}.$$

According to Theorem 1.8 in [2], we can pass our result to the operator given by

$$[\vec{b}, I_\alpha] f(x) := \int_{\mathbb{R}^n} \frac{f(y)}{|x-y|^{n-\alpha}} \prod_{j=1}^m (b_j(x) - b_j(y)) dy,$$

where $\vec{b} = (b_1, \dots, b_m)$. By a similar argument to [2], as a consequence of Theorem 1 in this paper, we can obtain the following estimate.

Corollary 6 *Let $0 < \alpha < n$, $1 < p \leq p_0 < \infty$ and $1 < q \leq q_0 < r_0 < \infty$. Assume that*

$$\frac{1}{p_0} > \frac{\alpha}{n} \geq \frac{1}{r_0}, \quad \frac{1}{q_0} = \frac{1}{p_0} + \frac{1}{r_0} - \frac{\alpha}{n}, \quad \frac{q}{q_0} = \frac{p}{p_0}$$

and $1 < a < \frac{r_0}{q_0}$. Suppose that the weights v and w satisfy the condition (2). Then, for $\vec{b} = (b_1, \dots, b_m) \in \text{BMO}(\mathbb{R}^n) \times \dots \times \text{BMO}(\mathbb{R}^n)$, we have

$$\|([\vec{b}, I_\alpha]f)v\|_{\mathcal{M}_q^{q_0}} \leq C \left(\prod_{j=1}^m \|b_j\|_{\text{BMO}} \right) [v, w]_{aq_0, r_0, aq, p/a} \|fw\|_{\mathcal{M}_p^{p_0}}.$$

2.2 Fractional integral operators having rough kernel

We define the following operators (see [10–12] and [4]).

Definition 5 Let $0 < \alpha < n$, a measurable function Ω on $\mathbb{R}^n \setminus \{0\}$ and a measurable function b . Then we define

$$I_{\Omega, \alpha} f(x) := \int_{\mathbb{R}^n} \frac{\Omega(x-y)f(y)}{|x-y|^{n-\alpha}} dy$$

and

$$[b, I_{\Omega, \alpha}]^{(m)} f(x) := \int_{\mathbb{R}^n} \frac{\Omega(x-y)(b(x) - b(y))^m f(y)}{|x-y|^{n-\alpha}} dy.$$

Remark 4 The following inequality holds:

$$|[b, I_{\Omega, \alpha}]^{(m)} f(x)| \leq \int_{\mathbb{R}^n} \frac{|\Omega(x-y)||b(x) - b(y)|^m}{|x-y|^{n-\alpha}} |f(y)| dy. \quad (5)$$

As shall be verified in the proof of Theorem 2, we consider the operator

$$x \mapsto \int_{\mathbb{R}^n} \frac{|\Omega(x-y)||b(x) - b(y)|^m}{|x-y|^{n-\alpha}} f(y) dy$$

and hence we may assume that the integral defining $[b, I_{\Omega, \alpha}]^{(m)} f(x)$ converges for a.e. $x \in \mathbb{R}^n$.

By a similar argument to the proof of Theorem 1, we have the following estimate.

Theorem 2 *Let $1 < s \leq \infty$, $0 < \alpha < n$, $1 \leq s' < p \leq p_0 < \infty$, $1 < q \leq q_0 < \infty$ and $1 < r \leq r_0 < \infty$. Assume that*

$$\frac{1}{p_0} > \frac{\alpha}{n} \geq \frac{1}{r_0}, \quad \frac{1}{q_0} = \frac{1}{p_0} + \frac{1}{r_0} - \frac{\alpha}{n}, \quad \frac{q}{q_0} = \frac{p}{p_0}$$

and $1 < a < \frac{r_0}{q_0}$. Suppose that the weights v and w satisfy $[v^{s'}, w^{s'}]_{\frac{aq_0}{s'}, \frac{r_0}{s'}, \frac{aq}{s'}, \frac{p}{s'a}}^{\frac{1}{s'}} < \infty$. Moreover, suppose that $\Omega \in L^s(\mathbb{S}^{n-1})$ is homogeneous of order 0: For any $\lambda > 0$, $\Omega(\lambda x) = \Omega(x)$. Then, for

$b \in \text{BMO}(\mathbb{R}^n)$, we have

$$\|([b, I_{\Omega, \alpha}]^{(m)} f)v\|_{\mathcal{M}_q^{q_0}} \leq C \|b\|_{\text{BMO}}^m \|\Omega\|_{L^s(\mathbb{S}^{n-1})} \left[v^{s'}, w^{s'} \right]_{\frac{aq_0}{s'}, \frac{r_0}{s'}, \frac{aq}{s'}, \frac{p}{s'a}}^{\frac{1}{s'}} \|fw\|_{\mathcal{M}_p^{p_0}}.$$

Since $[b, I_{\Omega, \alpha}]^{(0)} = I_{\Omega, \alpha}$, we refer to [12]. Theorem 2 recovers the following result (see [4, 11]).

Corollary 7 *Let $1 < s \leq \infty$, $0 < \alpha < n$, $1 \leq s' < p < \frac{n}{\alpha}$ and $1 < q < \infty$. Assume that*

$$\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$$

and $w^{s'} \in A_{\frac{p}{s'}, \frac{q}{s'}}(\mathbb{R}^n)$. Suppose that $\Omega \in L^s(\mathbb{S}^{n-1})$ is homogeneous of order 0: For any $\lambda > 0$, $\Omega(\lambda x) = \Omega(x)$. Then we have, for $b \in \text{BMO}(\mathbb{R}^n)$,

$$\|([b, I_{\Omega, \alpha}]^{(m)} f)\|_{L^q(w^q)} \leq C [w^{s'}]_{A_{\frac{p}{s'}, \frac{q}{s'}}(\mathbb{R}^n)}^{\frac{1}{s'}} \|b\|_{\text{BMO}}^m \|\Omega\|_{L^s(\mathbb{S}^{n-1})} \|f\|_{L^p(w^p)}.$$

3 Some lemmas

In this section, we prepare some lemmas for proving main results. We recall the following inequalities (see [3, 13] and [4]).

Lemma 1 (The John-Nirenberg inequality) *Let $1 \leq p < \infty$ and let Q be a cube. Then there exists a constant $C > 0$ such that*

$$\left(\int_Q |b(x) - m_Q(b)|^p dx \right)^{\frac{1}{p}} \leq C \|b\|_{\text{BMO}},$$

for all $b \in \text{BMO}(\mathbb{R}^n)$.

We invoke the following decomposition which is derived in [14–16]. We omit the details; see [1, 12] for the proof.

Let $\mathcal{D}(Q_0)$ be the collection of all dyadic subcubes of Q_0 , that is, all those cubes obtained by dividing Q_0 into 2^n congruent cubes of half its length, dividing each of those into 2^n congruent cubes. By convention Q_0 itself to $\mathcal{D}(Q_0)$, and so on.

Lemma 2 *Let $\gamma := m_{3Q_0}(f)$ and $A > 2 \cdot 18^n$. For $k = 1, 2, \dots$ we take*

$$D_k := \bigcup \{Q \in \mathcal{D}(Q_0) : m_{3Q}(f) > \gamma A^k\}.$$

For $\theta_1 > 1$, let

$$\gamma' := \left(\int_{3Q_0} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}}$$

and $A' > (2 \cdot 18^n)^{\frac{1}{\theta_1}}$. For $k = 1, 2, \dots$ we take

$$D'_k := \bigcup \left\{ Q \in \mathcal{D}(Q_0) : \left(\int_{3Q} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} > \gamma' A'^k \right\}.$$

Considering the maximality cube, we have

$$D_k = \bigcup_j Q_{k,j} \quad \text{and} \quad D'_k = \bigcup_j Q'_{k,j}.$$

Then we have

$$\gamma A^k < m_{3Q_{k,j}}(f) \leq 2^n \gamma A^k \quad \text{and} \quad \gamma' A'^k < \left(\int_{3Q'_{k,j}} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} \leq 2^{\frac{n}{\theta_1}} \gamma' A^k.$$

Let $E_{k,j} := Q_{k,j} \setminus D_{k+1}$ and $E'_{k,j} := Q'_{k,j} \setminus D'_{k+1}$. Moreover we obtain

$$|Q_{k,j}| \leq 2|E_{k,j}| \quad \text{and} \quad |Q'_{k,j}| \leq 2|E'_{k,j}|.$$

Lemma 3 Under the condition of Theorem 1, we can choose auxiliary indices $\theta_1, \theta_2, \theta_3, \theta_4$ and θ_5 so that the following conditions hold:

1. $\theta_1, \theta_2, \theta_3, \theta_4$ and $\theta_5 \in (1, p)$.
2. $L > 1$ and $s \in (q, r)$ such that $s\theta_2 < Lq$ and $s'\theta_2 < q'$.
3. For the index $\theta_1 \in (1, p)$, we can choose $a_* > 1$ such that $a_*\theta_1 < p$.

Assume in addition that, for these indices,

$$a \geq \max \left\{ \theta_4, L, \frac{p}{(\theta_5(\frac{p}{\theta_5}))'}, \frac{p}{(\theta_1(\frac{p}{\theta_1 a_*}))'}, \theta_3 \right\} > 1.$$

Then we obtain

$$\max \left\{ \theta_5 \left(\frac{p}{\theta_5} \right)', \theta_1 \left(\frac{p}{\theta_1 a_*} \right)' \right\} \leq \left(\frac{p}{a} \right)'.$$

Proof We examine the second item; $s\theta_2 < Lq$ and $s'\theta_2 < q'$. For $0 < \varepsilon < 1$, we take $\delta = \frac{\varepsilon}{q^2} < \varepsilon$.

If $s = q + \varepsilon$ and $\theta_2 = 1 + \delta$, then we have the following estimate:

$$\begin{aligned} s\theta_2 &= (q + \varepsilon)(1 + \delta) = q + q\delta + \varepsilon + \varepsilon\delta \\ &\leq q + q \max\{\varepsilon, \delta\} + \max\{\varepsilon, \delta\} + \max\{\varepsilon, \delta\}^2 \\ &< q + q \max\{\varepsilon, \delta\} + 2 \max\{\varepsilon, \delta\} \\ &< q + q \max\{\varepsilon, \delta\} + 2q \max\{\varepsilon, \delta\} \\ &= q(1 + 3 \max\{\varepsilon, \delta\}) = q(1 + 3\varepsilon) = Lq. \end{aligned}$$

On the other hand, we check $s'\theta_2 < q'$:

$$q' - s'\theta_2 = \frac{\frac{\varepsilon^2}{q^2} + \frac{\varepsilon}{q}(1 - \varepsilon)}{(q - 1)(q + \varepsilon - 1)} > 0.$$

Next we check $\frac{p}{(\theta_5(\frac{p}{\theta_5}))'} > 1$. Since $\theta_5 > 1$, we obtain

$$\theta_5 \left(\frac{p}{\theta_5} \right)' > \left(\frac{p}{\theta_5} \right)' > p'.$$

Therefore we have

$$\left(\theta_5\left(\frac{p}{\theta_5}\right)'\right)' < (p')' = p.$$

This gives us

$$\frac{p}{(\theta_5(\frac{p}{\theta_5})')'} > 1.$$

By a similar argument, we obtain

$$\frac{p}{(\theta_1(\frac{p}{\theta_1 a_*})')'} > 1.$$

□

Remark 5 The index θ_1 in Lemma 2 corresponds with the index θ_1 in Lemma 3.

4 Proof of Theorem 1

Proof of Theorem 1 Fix a dyadic cube $Q_0 \in \mathcal{D}(\mathbb{R}^n)$. Let \mathcal{D}_v be the collection of dyadic cubes. The volume of the elements of \mathcal{D}_v is 2^{nv} . For $x \in Q_0$, we have

$$\begin{aligned} |[b, I_\alpha]^{(m)} f(x)| &\leq C \sum_{v \in \mathbb{Z}} \sum_{\substack{Q \in \mathcal{D}_v, \\ |Q| = 2^{vn}}} 2^{-v(n-\alpha)} \chi_Q(x) \int_{3Q} |b(x) - b(y)|^m |f(y)| dy \\ &= C \sum_{v \in \mathbb{Z}} \left(\sum_{\substack{Q \in \mathcal{D}_v, \\ Q \subseteq Q_0}} + \sum_{\substack{Q \in \mathcal{D}_v, \\ Q \supsetneq Q_0}} \right) 2^{-v(n-\alpha)} \chi_Q(x) \int_{3Q} |b(x) - b(y)|^m |f(y)| dy \\ &=: C(A + B). \end{aligned}$$

We evaluate A and B in Sections 4.1 and 4.2, respectively.

4.1 The estimate of A

By $|b(x) - b(y)|^m \leq 2^{m-1}(|b(x) - m_Q(b)|^m + |m_Q(b) - b(y)|^m)$, we obtain

$$\begin{aligned} A &= \sum_{Q \in \mathcal{D}(Q_0)} l(Q)^{\alpha-n} \chi_Q(x) \int_{3Q} |b(x) - b(y)|^m |f(y)| dy \\ &\leq C \sum_{Q \in \mathcal{D}(Q_0)} l(Q)^\alpha \chi_Q(x) |b(x) - m_Q(b)|^m \int_{3Q} |f(y)| dy \\ &\quad + C \sum_{Q \in \mathcal{D}(Q_0)} l(Q)^\alpha \chi_Q(x) \int_{3Q} |m_Q(b) - b(y)|^m |f(y)| dy. \end{aligned}$$

We take $\theta_1 > 1$ as in Lemma 2. By Hölder's inequality for $\theta_1 > 1$, we have

$$\begin{aligned} A &\leq C \sum_{Q \in \mathcal{D}(Q_0)} l(Q)^\alpha \chi_Q(x) |b(x) - m_Q(b)|^m \int_{3Q} |f(y)| dy \\ &\quad + C \sum_{Q \in \mathcal{D}(Q_0)} l(Q)^\alpha \chi_Q(x) \left(\int_{3Q} |m_Q(b) - b(y)|^{m\theta_1'} dy \right)^{\frac{1}{\theta_1'}} \left(\int_{3Q} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}}. \end{aligned}$$

By Lemma 1, we have

$$\begin{aligned} A &\leq C \sum_{Q \in \mathcal{D}(Q_0)} l(Q)^\alpha \chi_Q(x) |b(x) - m_Q(b)|^m \int_{3Q} |f(y)| dy \\ &\quad + C \|b\|_{\text{BMO}}^m \sum_{Q \in \mathcal{D}(Q_0)} l(Q)^\alpha \chi_Q(x) \left(\int_{3Q} |f(y)|^{p_1} dy \right)^{\frac{1}{p_1}} \\ &= C(I + \|b\|_{\text{BMO}}^m II). \end{aligned}$$

We evaluate I . Let

$$\mathcal{D}_0(Q_0) := \left\{ Q \in \mathcal{D}(Q_0); \left(\int_{3Q} |f(y)| dy \right) \leq \gamma A \right\}$$

and

$$\mathcal{D}_{k,j}(Q_0) := \left\{ Q \in \mathcal{D}(Q_0); Q \subset Q_{k,j}, \gamma A^k < \left(\int_{3Q} |f(y)| dy \right) \leq \gamma A^{k+1} \right\},$$

where $Q_{k,j}$ is in Lemma 2. Then we have

$$\mathcal{D}(Q_0) = \mathcal{D}_0(Q_0) \cup \left(\bigcup_{k,j} \mathcal{D}_{k,j}(Q_0) \right).$$

By the duality argument, we have

$$\left(\int_{Q_0} I^q \cdot v(x)^q dx \right)^{\frac{1}{q}} = \sup_{\|g\|_{L^{q'}(Q_0)}=1} \left(\int_{Q_0} I \cdot v(x) |g(x)| dx \right).$$

Let $g \geq 0$, $\text{supp}(g) \subset Q_0$, $\|g\|_{L^{q'}(Q_0)} = 1$. Then we have

$$\begin{aligned} \int_{Q_0} I \cdot v(x) |g(x)| dx &\leq C \sum_{Q \in \mathcal{D}(Q_0)} l(Q)^\alpha \left(\int_{3Q} |f(y)| dy \right) \\ &\quad \times \int_Q |b(x) - m_Q(b)|^m v(x) g(x) dx \\ &= C \left(\sum_{Q \in \mathcal{D}_0(Q_0)} + \sum_{k,j} \sum_{Q \in \mathcal{D}_{k,j}(Q_0)} \right) l(Q)^\alpha \left(\int_{3Q} |f(y)| dy \right) \\ &\quad \times \int_Q |b(x) - m_Q(b)|^m v(x) g(x) dx \\ &= I_0 + \sum_{k,j} I_{k,j}. \end{aligned}$$

We evaluate $I_{k,j}$. If $Q \in \mathcal{D}_{k,j}(Q_0)$, then we have

$$\int_{3Q} |f(y)| dy \leq \gamma A^{k+1}.$$

Hence we obtain

$$\begin{aligned} I_{k,j} &\leq \sum_{Q \in \mathcal{D}_{k,j}(Q_0)} l(Q)^\alpha \gamma A^{k+1} \int_Q |b(x) - m_Q(b)|^m v(x) g(x) dx \\ &\leq A \sum_{Q \in \mathcal{D}_{k,j}(Q_0)} l(Q_{k,j})^\alpha \gamma A^k \int_Q |b(x) - m_Q(b)|^m v(x) g(x) dx. \end{aligned}$$

Since

$$\gamma A^k < \int_{3Q_{k,j}} |f(y)| dy,$$

we obtain

$$I_{k,j} \leq A \sum_{Q \in \mathcal{D}_{k,j}(Q_0)} l(Q_{k,j})^\alpha \int_{3Q_{k,j}} |f(y)| dy \int_Q |b(x) - m_Q(b)|^m v(x) g(x) dx.$$

By Hölder's inequality for $\theta_2 > 1$ as in Lemma 3, we obtain

$$\begin{aligned} I_{k,j} &\leq A l(Q_{k,j})^\alpha m_{3Q_{k,j}}(|f|) \sum_{Q \in \mathcal{D}_{k,j}(Q_0)} \left(\int_Q |b(x) - m_Q(b)|^m v(x) g(x) dx \right) \\ &\leq A l(Q_{k,j})^\alpha m_{3Q_{k,j}}(|f|) \sum_{Q \in \mathcal{D}_{k,j}(Q_0)} |Q| \left(\int_Q |b(x) - m_Q(b)|^{m\theta'_2} dx \right)^{\frac{1}{\theta_2}} \\ &\quad \times \left(\int_Q v(x)^{\theta_2} g(x)^{\theta_2} dx \right)^{\frac{1}{\theta_2}}. \end{aligned}$$

By Lemma 1, we obtain

$$\begin{aligned} I_{k,j} &\leq A \|b\|_{\text{BMO}}^m l(Q_{k,j})^\alpha m_{3Q_{k,j}}(|f|) \sum_{Q \in \mathcal{D}_{k,j}(Q_0)} \int_Q \left(\int_Q (v(y)g(y))^{\theta_2} dy \right)^{\frac{1}{\theta_2}} dx \\ &\leq A \|b\|_{\text{BMO}}^m l(Q_{k,j})^\alpha m_{3Q_{k,j}}(|f|) \sum_{Q \in \mathcal{D}_{k,j}(Q_0)} \int_Q M[(v_{k,j}g)^{\theta_2}](x)^{\frac{1}{\theta_2}} dx, \end{aligned}$$

where $v_{k,j} = v\chi_{Q_{k,j}}$ and the symbol M is the ordinary Hardy-Littlewood maximal operator.

By Lemma 2, we have

$$\begin{aligned} I_{k,j} &\leq A \|b\|_{\text{BMO}}^m |Q_{k,j}| l(Q_{k,j})^\alpha m_{3Q_{k,j}}(|f|) \left(\int_{Q_{k,j}} M[(v_{k,j}g)^{\theta_2}](x)^{\frac{1}{\theta_2}} dx \right) \\ &\leq 2A \|b\|_{\text{BMO}}^m |E_{k,j}| l(Q_{k,j})^\alpha m_{3Q_{k,j}}(|f|) \left(\int_{Q_{k,j}} M[(v_{k,j}g)^{\theta_2}](x)^{\frac{1}{\theta_2}} dx \right) \\ &= 2A \|b\|_{\text{BMO}}^m \int_{E_{k,j}} l(Q_{k,j})^\alpha m_{3Q_{k,j}}(|f|) \left(\int_{Q_{k,j}} M[(v_{k,j}g)^{\theta_2}](x)^{\frac{1}{\theta_2}} dx \right) dy. \end{aligned}$$

We take $s \in (q, r)$ and $L > 1$ as in Lemma 3. By Hölder's inequality for $s > 1$, we have

$$M[(v_{k,j}g)^{\theta_2}](x)^{\frac{1}{\theta_2}} \leq M[v_{k,j}^{s\theta_2}](x)^{\frac{1}{s\theta_2}} M[g^{s'\theta_2}](x)^{\frac{1}{s'\theta_2}}.$$

By Hölder's inequality for $Lq > 1$, we obtain the following inequality:

$$\begin{aligned} & \left(\int_{Q_{k,j}} M[(v_{k,j}g)^{\theta_2}](x)^{\frac{1}{\theta_2}} dx \right) \\ & \leq \left(\int_{Q_{k,j}} M[v_{k,j}^{s\theta_2}](x)^{\frac{Lq}{s\theta_2}} dx \right)^{\frac{1}{Lq}} \left(\int_{Q_{k,j}} M[g^{s'\theta_2}](x)^{\frac{(Lq)'}{s'\theta_2}} dx \right)^{\frac{1}{(Lq)'}}. \end{aligned}$$

Since $s\theta_2 < Lq$, the boundedness of $M : L^{\frac{Lq}{s\theta_2}}(\mathbb{R}^n) \rightarrow L^{\frac{Lq}{s\theta_2}}(\mathbb{R}^n)$ gives us the following inequality:

$$\begin{aligned} & \left(\int_{Q_{k,j}} M[(v_{k,j}g)^{\theta_2}](x)^{\frac{1}{\theta_2}} dx \right) \\ & \leq C \left(\frac{1}{|Q_{k,j}|} \int_{\mathbb{R}^n} v_{k,j}(x)^{Lq} dx \right)^{\frac{1}{Lq}} \left(\int_{Q_{k,j}} M[g^{s'\theta_2}](x)^{\frac{(Lq)'}{s'\theta_2}} dx \right)^{\frac{1}{(Lq)'}}. \end{aligned}$$

Since $a \geq L > 1$, by Hölder's inequality for $\frac{a}{L} \geq 1$,

$$\begin{aligned} & \left(\int_{Q_{k,j}} M[(v_{k,j}g)^{\theta_2}](x)^{\frac{1}{\theta_2}} dx \right) \\ & \leq C \left(\int_{Q_{k,j}} v(x)^{aq} dx \right)^{\frac{1}{aq}} \left(\int_{Q_{k,j}} M[g^{s'\theta_2}](x)^{\frac{(Lq)'}{s'\theta_2}} dx \right)^{\frac{1}{(Lq)'}}. \end{aligned}$$

By Lemma 2, this implies that

$$I_{k,j} \leq 2A \|b\|_{\text{BMO}}^m \int_{E_{k,j}} M_{\alpha,aq}(f, v)(x) \cdot M[M[g^{s'\theta_2}]^{\frac{(Lq)'}{s'\theta_2}}](x)^{\frac{1}{(Lq)'}} dx,$$

where

$$M_{\alpha,aq}(f, v)(x) := \sup_{Q \ni x} l(Q)^\alpha m_{3Q}(f) \left(\int_Q v(x)^{aq} dx \right)^{\frac{1}{aq}}.$$

A similar argument gives us the following estimate:

$$I_0 \leq 2A \|b\|_{\text{BMO}}^m \int_{E_0} M_{\alpha,aq}(f, v)(x) \cdot M[M[g^{s'\theta_2}]^{\frac{(Lq)'}{s'\theta_2}}](x)^{\frac{1}{(Lq)'}} dx.$$

By summing up I_0 and $I_{k,j}$, we obtain

$$I_0 + \sum_{k,j} I_{k,j} \leq 2A \|b\|_{\text{BMO}}^m \int_{Q_0} M_{\alpha,aq}(f, v)(x) \cdot M[M[g^{s'\theta_2}]^{\frac{(Lq)'}{s'\theta_2}}](x)^{\frac{1}{(Lq)'}} dx.$$

By Hölder's inequality for $q > 1$, we have

$$\begin{aligned} & \int_{Q_0} M_{\alpha,aq}(f, v)(x) \cdot M[M[g^{s'\theta_2}]^{\frac{(Lq)'}{s'\theta_2}}](x)^{\frac{1}{(Lq)'}} dx \\ & \leq \left(\int_{Q_0} M_{\alpha,aq}(f, v)(x)^q dx \right)^{\frac{1}{q}} \left(\int_{Q_0} M[M[g^{s'\theta_2}]^{\frac{(Lq)'}{s'\theta_2}}](x)^{\frac{q'}{(Lq)'}} dx \right)^{\frac{1}{q'}}. \end{aligned}$$

Since $(Lq)' < q'$, the boundedness of $M : L^{\frac{q'}{(Lq)'}}(\mathbb{R}^n) \rightarrow L^{\frac{q'}{(Lq)'}}(\mathbb{R}^n)$ gives us the following inequality:

$$\begin{aligned} \left(\int_{Q_0} M[M[g^{s'\theta_2}]^{\frac{(Lq)'}{s'\theta_2}}](x)^{\frac{q'}{(Lq)'}} dx \right)^{\frac{1}{q'}} &\leq C \left(\int_{\mathbb{R}^n} M[g^{s'\theta_2}](x)^{\frac{(Lq)'}{s'\theta_2} \cdot \frac{q'}{(Lq)'}} dx \right)^{\frac{1}{q'}} \\ &= C \left(\int_{\mathbb{R}^n} M[g^{s'\theta_2}](x)^{\frac{q'}{s'\theta_2}} dx \right)^{\frac{1}{q'}}. \end{aligned}$$

Since $s'\theta_2 < q'$, the boundedness of $M : L^{\frac{q'}{s'\theta_2}}(\mathbb{R}^n) \rightarrow L^{\frac{q'}{s'\theta_2}}(\mathbb{R}^n)$ gives us the following inequality:

$$\begin{aligned} \left(\int_{\mathbb{R}^n} M[g^{s'\theta_2}](x)^{\frac{q'}{s'\theta_2}} dx \right)^{\frac{1}{q'}} &\leq C \left(\int_{Q_0} |g(x)|^{s'\theta_2 \cdot \frac{q'}{s'\theta_2}} dx \right)^{\frac{1}{q'}} \\ &= C \left(\int_{Q_0} |g(x)|^{q'} dx \right)^{\frac{1}{q'}} = C. \end{aligned}$$

By Hölder's inequality for $\frac{p}{a} > 1$, we obtain

$$M_{\alpha,aq}(f, \nu)(x) \leq \sup_{Q \ni x} l(Q)^\alpha m_{3Q}(|fw|^{\frac{p}{a}})^{\frac{a}{p}} \left(\int_Q \nu(y)^{aq} dy \right)^{\frac{1}{aq}} \left(\int_{3Q} w(y)^{-(p/a)'} dy \right)^{\frac{1}{(p/a)'}}.$$

By the condition (2), we obtain

$$\begin{aligned} M_{\alpha,aq}(f, \nu)(z) &\leq C[v, w]_{aq_0, r_0, aq, p/a} \sup_{Q \ni z} l(Q)^{\alpha - \frac{n}{r_0}} m_{3Q}(|fw|^{\frac{p}{a}})^{\frac{a}{p}} \\ &\leq C[v, w]_{aq_0, r_0, aq, p/a} M_{(\alpha - \frac{n}{r_0})\frac{p}{a}}((fw)^{\frac{p}{a}})(z)^{\frac{a}{p}}. \end{aligned}$$

This implies that

$$|Q_0|^{\frac{1}{q_0}} \left(\int_{Q_0} M_{\alpha,aq}(f, \nu)(z)^q dz \right)^{\frac{1}{q}} \leq C[v, w]_{aq_0, r_0, aq, p/a} \|M_{(\alpha - \frac{n}{r_0})\frac{p}{a}}((fw)^{\frac{p}{a}})\|_{\mathcal{M}_a^{\frac{aq_0}{p}}}^{\frac{a}{p}}.$$

Since

$$\frac{1}{q_0} \cdot \frac{p}{a} = \frac{1}{p_0} \cdot \frac{p}{a} - \frac{(\alpha - \frac{n}{r_0}) \cdot \frac{p}{a}}{n} \quad \text{and} \quad \frac{\frac{ap_0}{p}}{\frac{aq_0}{p}} = \frac{a}{\frac{aq}{p}},$$

by Theorem A, we have

$$\begin{aligned} &|Q_0|^{\frac{1}{q_0}} \left(\int_{Q_0} M_{\alpha,aq}(f, \nu)(z)^q dz \right)^{\frac{1}{q}} \\ &\leq C[v, w]_{aq_0, r_0, aq, p/a} \|(fw)^{\frac{p}{a}}\|_{\mathcal{M}_a^{\frac{ap_0}{p}}}^{\frac{a}{p}} \\ &= C[v, w]_{aq_0, r_0, aq, p/a} \left(\sup_Q |Q|^{\frac{p}{ap_0}} \left(\int_Q |f(x)w(x)|^{\frac{p}{a}a} dx \right)^{\frac{1}{a}} \right)^{\frac{a}{p}} \end{aligned}$$

$$\begin{aligned}
 &= C[v, w]_{aq_0, r_0, aq, p/a} \sup_Q |Q|^{\frac{1}{p_0}} \left(\int_Q |f(x)|^p w(x)^p dx \right)^{\frac{1}{p}} \\
 &= C[v, w]_{aq_0, r_0, aq, p/a} \|fw\|_{\mathcal{M}_p^{p_0}}.
 \end{aligned}$$

We evaluate II . Let

$$\mathcal{D}'_0(Q_0) := \left\{ Q \in \mathcal{D}(Q_0); \left(\int_{3Q} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} \leq \gamma' A' \right\}$$

and

$$\mathcal{D}'_{k,j}(Q_0) := \left\{ Q \in \mathcal{D}(Q_0); Q \subset Q'_{k,j}, \gamma' A'^k < \left(\int_{3Q} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} \leq \gamma' A'^{k+1} \right\},$$

where $Q'_{k,j}$ is found in Lemma 2. Then we have

$$\mathcal{D}(Q_0) = \mathcal{D}'_0(Q_0) \cup \left(\bigcup_{k,j} \mathcal{D}'_{k,j}(Q_0) \right).$$

By the duality argument, we have

$$\left(\int_{Q_0} II^q \cdot v(x)^q dx \right)^{\frac{1}{q}} = \sup_{\|g\|_{L^{q'}(Q_0)}=1} \left(\int_{Q_0} II \cdot v(x) |g(x)| dx \right).$$

Let $g \geq 0$ be such that $\text{supp}(g) \subset Q_0$ and $\|g\|_{L^{q'}(Q_0)} = 1$. We have

$$\begin{aligned}
 \int_{Q_0} II \cdot v(x) g(x) dx &\leq \sum_{Q \in \mathcal{D}(Q_0)} l(Q)^\alpha \left(\int_{3Q} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} \|vg\|_{L^1(Q)} \\
 &\leq \left(\sum_{Q \in \mathcal{D}'_0(Q_0)} + \sum_{k,j} \sum_{Q \in \mathcal{D}'_{k,j}(Q_0)} \right) l(Q)^\alpha \left(\int_{3Q} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} \|vg\|_{L^1(Q)} \\
 &\leq \left(II_0 + \sum_{k,j} II_{k,j} \right).
 \end{aligned}$$

We evaluate $II_{k,j}$. If $Q \in \mathcal{D}'_{k,j}(Q_0)$, then we have

$$\left(\int_{3Q} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} \leq \gamma' A'^{k+1}.$$

Therefore we obtain

$$\begin{aligned}
 II_{k,j} &\leq \sum_{Q \in \mathcal{D}'_{k,j}(Q_0)} l(Q)^\alpha \left(\int_{3Q} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} \int_Q v(x) g(x) dx \\
 &\leq \gamma' A'^{k+1} \sum_{Q \in \mathcal{D}'_{k,j}(Q_0)} l(Q)^\alpha \int_Q v(x) g(x) dx.
 \end{aligned}$$

Since

$$\gamma' A'^k \leq \left(\int_{3Q'_{k,j}} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}},$$

we obtain

$$II_{k,j} \leq A' \left(\int_{3Q'_{k,j}} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} l(Q'_{k,j})^\alpha \left(\int_{Q'_{k,j}} v(x)g(x) dx \right) |Q'_{k,j}|.$$

By Hölder's inequality for $\theta_3 > 1$ as in Lemma 3, we have

$$\begin{aligned} II_{k,j} &\leq A' \left(\int_{3Q'_{k,j}} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} l(Q'_{k,j})^\alpha \left(\int_{Q'_{k,j}} v(x)^{\theta_3 q} dx \right)^{\frac{1}{\theta_3 q}} \\ &\quad \times \left(\int_{Q'_{k,j}} g(x)^{(\theta_3 q)'} dx \right)^{\frac{1}{(\theta_3 q)'}} |Q'_{k,j}|. \end{aligned}$$

By Lemma 2, we obtain

$$\begin{aligned} II_{k,j} &\leq 2A' \left(\int_{3Q'_{k,j}} |f(y)|^{\theta_1} dy \right)^{\frac{1}{\theta_1}} l(Q'_{k,j})^\alpha \left(\int_{Q'_{k,j}} v(x)^{\theta_3 q} dx \right)^{\frac{1}{\theta_3 q}} \\ &\quad \times \left(\int_{Q'_{k,j}} g(x)^{(\theta_3 q)'} dx \right)^{\frac{1}{(\theta_3 q)'}} |E'_{k,j}| \\ &= 2A' \int_{E'_{k,j}} l(Q'_{k,j})^\alpha \left(\int_{3Q'_{k,j}} |f(x)|^{\theta_1} dx \right)^{\frac{1}{\theta_1}} \left(\int_{Q'_{k,j}} v(x)^{\theta_3 q} dx \right)^{\frac{1}{\theta_3 q}} \\ &\quad \times \left(\int_{Q'_{k,j}} g(x)^{(\theta_3 q)'} dx \right)^{\frac{1}{(\theta_3 q)'}} dy \\ &\leq 2A' \int_{E'_{k,j}} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(y) \cdot M[g^{(\theta_3 q)'}](y)^{\frac{1}{(\theta_3 q)'}} dy, \end{aligned}$$

where

$$\tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(y) := \sup_{Q \ni y} l(Q)^\alpha \left(\int_Q |f(x)|^{\theta_1} dx \right)^{\frac{1}{\theta_1}} \left(\int_Q v(x)^{\theta_3 q} dx \right)^{\frac{1}{\theta_3 q}}.$$

A similar argument gives us the following estimate:

$$II_0 \leq 2A' \int_{E'_0} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(y) \cdot M[g^{(\theta_3 q)'}](y)^{\frac{1}{(\theta_3 q)'}} dy.$$

By summing up II_0 and $II_{k,j}$, we obtain

$$II_0 + \sum_{k,j} II_{k,j} \leq 2A' \int_{Q_0} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(y) \cdot M[g^{(\theta_3 q)'}](y)^{\frac{1}{(\theta_3 q)'}} dy.$$

By Hölder's inequality for $q > 1$, we have

$$\begin{aligned} & \int_{Q_0} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(y) \cdot M[g^{(\theta_3 q)'}](y)^{\frac{1}{(\theta_3 q)'}} dy \\ & \leq \left(\int_{Q_0} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(y)^q dy \right)^{\frac{1}{q}} \cdot \left(\int_{Q_0} M[g^{(\theta_3 q)'}](y)^{\frac{q'}{(\theta_3 q)'}} dy \right)^{\frac{1}{q'}}. \end{aligned}$$

Since $(\theta_3 q)' < q'$ and $\text{supp}(g) \subset Q_0$, by the boundedness of $M : L^{\frac{q'}{(\theta_3 q)'}}(\mathbb{R}^n) \rightarrow L^{\frac{q'}{(\theta_3 q)'}}(\mathbb{R}^n)$, we have

$$\left(\int_{Q_0} M[g^{(\theta_3 q)'}](y)^{\frac{q'}{(\theta_3 q)'}} dy \right)^{\frac{1}{q'}} \leq C \left(\int_{Q_0} g(x)^{(\theta_3 q)' \cdot \frac{q'}{(\theta_3 q)'}} dx \right)^{\frac{1}{q'}} = C.$$

Therefore we have

$$\int_{Q_0} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(y) \cdot M[g^{(\theta_3 q)'}](y)^{\frac{1}{(\theta_3 q)'}} dy \leq C \left(\int_{Q_0} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(y)^q dy \right)^{\frac{1}{q}}.$$

By Hölder's inequality for $\frac{p}{a_* \theta_1} > 1$ as in Lemma 3, we have

$$\begin{aligned} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(x) & \leq C \sup_{Q \ni x} l(Q)^\alpha m_{3Q}(|fw|^{\frac{p}{a_*}})^{\frac{a_*}{p}} \\ & \quad \times \left(\int_{3Q} w(y)^{-\theta_1 (\frac{p}{\theta_1 a_*})'} dy \right)^{\frac{1}{\theta_1 (\frac{p}{\theta_1 a_*})'}} \left(\int_Q v(y)^{\theta_3 q} dy \right)^{\frac{1}{\theta_3 q}}. \end{aligned}$$

By Lemma 3, we have $\theta_1 (\frac{p}{\theta_1 a_*})' \leq (\frac{p}{a})'$. By Hölder's inequality, we have

$$\begin{aligned} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(x) & \leq C \sup_{Q \ni x} (l(Q)^{\alpha \cdot \frac{p}{a_*}} m_{3Q}(|fw|^{\frac{p}{a_*}}))^{\frac{a_*}{p}} \left(\frac{|3Q|}{|Q|} \right)^{\frac{1}{aq_0}} |3Q|^{-\frac{1}{r_0}} \\ & \quad \times \left(\frac{|Q|}{|3Q|} \right)^{\frac{1}{aq_0}} |3Q|^{\frac{1}{r_0}} \left(\int_Q v(y)^{\theta_3 q} dy \right)^{\frac{1}{\theta_3 q}} \left(\int_{3Q} w(y)^{-(p/a)'} dy \right)^{\frac{1}{(p/a)'}}. \end{aligned}$$

By the condition (2), we obtain

$$\begin{aligned} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(x) & \leq C[v, w]_{aq_0, r_0, aq, p/a} \sup_{Q \ni x} (l(Q)^{\alpha \cdot \frac{p}{a_*} - \frac{n}{r_0} \cdot \frac{p}{a_*}} m_{3Q}(|fw|^{\frac{p}{a_*}}))^{\frac{a_*}{p}} \\ & = C[v, w]_{aq_0, r_0, aq, p/a} \cdot M_{(\alpha - \frac{n}{r_0}) \frac{p}{a_*}}(|fw|^{\frac{p}{a_*}})(x)^{\frac{a_*}{p}}. \end{aligned}$$

This implies that

$$|Q_0|^{\frac{1}{q_0}} \left(\int_{Q_0} \tilde{M}_{\alpha, \theta_1, \theta_3 q}(f^{\theta_1}, v)(x)^q dx \right)^{\frac{1}{q}} \leq C[v, w]_{aq_0, r_0, aq, p/a} \|M_{(\alpha - \frac{n}{r_0}) \frac{p}{a_*}}(|fw|^{\frac{p}{a_*}})\|^{\frac{a_*}{p}} \mathcal{M}_{\frac{a_* q_0}{a_* q}}^{\frac{a_* q_0}{p}}.$$

Since

$$\frac{1}{q_0} \cdot \frac{p}{a_*} = \frac{1}{p_0} \cdot \frac{p}{a_*} - \frac{(\alpha - \frac{n}{r_0}) \cdot \frac{p}{a_*}}{n} \quad \text{and} \quad \frac{\frac{a_* p_0}{a_* q_0}}{p} = \frac{a_*}{p},$$

by Theorem A, we have

$$\left\| M_{(\alpha - \frac{n}{r_0}) \frac{p}{a_*}} \left(|fw|^{\frac{p}{a_*}} \right) \right\|_{\mathcal{M}_{\frac{a_* q_0}{p}}}^{\frac{a_*}{p}} \leq \left\| |fw|^{\frac{p}{a_*}} \right\|_{\mathcal{M}_{\frac{a_* p_0}{p}}}^{\frac{a_*}{p}} = \|fw\|_{\mathcal{M}_p^{p_0}}.$$

Therefore we have

$$\|II \cdot v\|_{\mathcal{M}_q^{q_0}} \leq C[v, w]_{aq_0, r_0, aq, p/a} \|fw\|_{\mathcal{M}_p^{p_0}}.$$

4.2 The estimate of B

Since $|b(x) - b(y)|^m \leq 2^{m-1}(|b(x) - m_Q(b)|^m + |m_Q(b) - b(y)|^m)$, we have

$$\begin{aligned} & \int_{3Q} |b(x) - b(y)|^m |f(y)| dy \\ & \leq C \int_{3Q} |b(x) - m_Q(b)|^m |f(y)| dy + C \int_{3Q} |m_Q(b) - b(y)|^m |f(y)| dy. \end{aligned}$$

Therefore we obtain

$$\begin{aligned} v(x)B & \leq Cv(x) \sum_{\substack{Q \supset Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} |Q|^{\left(\frac{\alpha}{n}-1\right)} \chi_Q(x) \int_{3Q} |b(x) - m_Q(b)|^m |f(y)| dy \\ & \quad + Cv(x) \sum_{\substack{Q \supset Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} |Q|^{\left(\frac{\alpha}{n}-1\right)} \chi_Q(x) \int_{3Q} |m_Q(b) - b(y)|^m |f(y)| dy \\ & =: CC_1[f, v](x) + CC_2[f, v](x). \end{aligned}$$

By Hölder's inequality and the definition of the Morrey norm we obtain

$$\begin{aligned} C_1[f, v](x) & = v(x) \sum_{\substack{Q \supset Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} |Q|^{\left(\frac{\alpha}{n}-1\right)} \chi_Q(x) |b(x) - m_Q(b)|^m \int_{3Q} |f(y)| dy \\ & \leq v(x) \sum_{\substack{Q \supset Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} |Q|^{\left(\frac{\alpha}{n}-1\right)} \chi_Q(x) |b(x) - m_Q(b)|^m |3Q|^{\frac{1}{p_0}} \left(\int_{3Q} |f(y)|^p w(y)^p dy \right)^{\frac{1}{p}} \\ & \quad \times |3Q|^{1-\frac{1}{p_0}} \left(\int_{3Q} w(y)^{-p'} dy \right)^{\frac{1}{p'}} \\ & \leq C \|fw\|_{\mathcal{M}_p^{p_0}} v(x) \sum_{\substack{Q \supset Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} |3Q|^{\frac{\alpha}{n}-\frac{1}{p_0}} \left(\int_{3Q} w(y)^{-p'} dy \right)^{\frac{1}{p'}} |b(x) - m_Q(b)|^m. \end{aligned}$$

Since $\frac{1}{q_0} = \frac{1}{p_0} + \frac{1}{r_0} - \frac{\alpha}{n}$, the integral of $C_1[f, v](x)^q$ on Q_0 is evaluated as follows:

$$\begin{aligned} & |Q_0|^{\frac{1}{q_0}} \left(\int_{Q_0} C_1[f, v](x)^q dx \right)^{\frac{1}{q}} \\ & \leq C \|fw\|_{\mathcal{M}_p^{p_0}} \sum_{\substack{Q \supset Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} |Q_0|^{\frac{1}{q_0}} |3Q|^{\frac{1}{r_0}-\frac{1}{q_0}} \left(\int_{3Q} w(y)^{-p'} dy \right)^{\frac{1}{p'}} \end{aligned}$$

$$\begin{aligned} & \times \left(\int_{Q_0} \nu(x)^q |b(x) - m_Q(b)|^{mq} dx \right)^{\frac{1}{q}} \\ & = C \|fw\|_{\mathcal{M}_p^{p_0}} \sum_{\substack{Q \supsetneq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} \left(\frac{|Q_0|}{|3Q|} \right)^{\frac{1}{q_0}} |3Q|^{\frac{1}{r_0}} \left(\int_{3Q} w(y)^{-p'} dy \right)^{\frac{1}{p'}} \\ & \quad \times \left(\int_{Q_0} \nu(x)^q |b(x) - m_Q(b)|^{mq} dx \right)^{\frac{1}{q}}. \end{aligned}$$

By Hölder's inequality for $\theta_4 > 1$ as in Lemma 3, we have

$$\begin{aligned} & \left(\int_{Q_0} \nu(x)^q |b(x) - m_Q(b)|^{mq} dx \right)^{\frac{1}{q}} \\ & \leq \left(\int_{Q_0} \nu(x)^{q\theta_4} dx \right)^{\frac{1}{q\theta_4}} \left(\int_{Q_0} |b(x) - m_Q(b)|^{mq\theta_4'} dx \right)^{\frac{1}{q\theta_4'}}. \end{aligned} \quad (6)$$

We evaluate $|b(x) - m_Q(b)|$. If $Q \supsetneq Q_0$ and $Q \in \mathcal{D}(\mathbb{R}^n)$, then there exists $k = 1, 2, \dots$, such that $Q_k := Q$, $Q_j \in \mathcal{D}(\mathbb{R}^n)$, $Q_j \supsetneq Q_{j-1}$ and $|Q_j| = 2^j |Q_{j-1}|$ ($j = 1, 2, \dots, k$). By the triangle inequality, we obtain

$$\begin{aligned} |b(x) - m_Q(b)| & \leq |b(x) - m_{Q_0}(b)| + |m_{Q_0}(b) - m_Q(b)| \\ & = |b(x) - m_{Q_0}(b)| + \left| \sum_{j=1}^k (m_{Q_{j-1}}(b) - m_{Q_j}(b)) \right| \\ & \leq |b(x) - m_{Q_0}(b)| + \sum_{j=1}^k |m_{Q_{j-1}}(b) - m_{Q_j}(b)|. \end{aligned}$$

Moreover, we have

$$\begin{aligned} |m_{Q_{j-1}}(b) - m_{Q_j}(b)| & = \left| \int_{Q_{j-1}} b(y) dy - m_{Q_j}(b) \right| \\ & = \left| \int_{Q_{j-1}} (b(y) - m_{Q_j}(b)) dy \right| \\ & \leq \int_{Q_{j-1}} |b(y) - m_{Q_j}(b)| dy \\ & \leq \frac{2^n}{|Q_j|} \int_{Q_j} |b(y) - m_{Q_j}(b)| dy \\ & \leq 2^n \|b\|_{\text{BMO}} \quad (j = 1, 2, \dots), \end{aligned}$$

where we invoke Definition 2 for the last line. By the inequality $(a + b)^m \leq 2^{m-1}(a^m + b^m)$:

$$\begin{aligned} |b(x) - m_Q(b)|^m & \leq (|b(x) - m_{Q_0}(b)| + 2^n k \|b\|_{\text{BMO}})^m \\ & \leq C (|b(x) - m_{Q_0}(b)|^m + 2^{mn} k^m \|b\|_{\text{BMO}}^m). \end{aligned} \quad (7)$$

By the estimates (6), (7), and Hölder's inequality for $(p/a)' > p'$, we obtain

$$\begin{aligned} & \sum_{\substack{Q \supset Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} \left(\frac{|Q_0|}{|3Q|} \right)^{\frac{1}{q_0}} |3Q|^{\frac{1}{r_0}} \left(\int_{3Q} w(y)^{-p'} dy \right)^{\frac{1}{p'}} \left(\int_{Q_0} v(x)^q |b(x) - m_Q(b)|^{mq} dx \right)^{\frac{1}{q}} \\ & \leq C \sum_{k=1}^{\infty} \sum_{\substack{Q_k \in \mathcal{D}(\mathbb{R}^n), \\ Q_k \supset Q_0, |Q_k| = 2^{kn} |Q_0|}} \left(\frac{|Q_0|}{|3Q_k|} \right)^{\frac{1}{q_0}} |3Q_k|^{\frac{1}{r_0}} \left(\int_{3Q_k} w(y)^{-(p/a)'} dy \right)^{\frac{1}{(p/a)'}} \\ & \quad \times \left(\int_{Q_0} v(x)^{q\theta_4} dx \right)^{\frac{1}{q\theta_4}} \left(\int_{Q_0} (|b(x) - m_{Q_0}(b)|^m + 2^{mn} k^m \|b\|_{\text{BMO}}^m)^{q\theta_4'} dx \right)^{\frac{1}{q\theta_4'}}. \end{aligned}$$

By the triangle inequality on $L^{q\theta_4'}(\mathbb{R}^n)$, we obtain

$$\begin{aligned} & \left(\int_{Q_0} (|b(x) - m_{Q_0}(b)|^m + 2^{mn} k^m \|b\|_{\text{BMO}}^m)^{q\theta_4'} dx \right)^{\frac{1}{q\theta_4'}} \\ & \leq \left(\int_{Q_0} |b(x) - m_{Q_0}(b)|^{mq\theta_4'} dx \right)^{\frac{1}{q\theta_4'}} + \left(\int_{Q_0} (2^{mn} k^m \|b\|_{\text{BMO}}^m)^{q\theta_4'} dx \right)^{\frac{1}{q\theta_4'}}. \end{aligned} \quad (8)$$

By the estimate (8), we obtain

$$\begin{aligned} & \sum_{k=1}^{\infty} \sum_{\substack{Q_k \in \mathcal{D}(\mathbb{R}^n), \\ Q_k \supset Q_0, |Q_k| = 2^{kn} |Q_0|}} \left(\frac{|Q_0|}{|3Q_k|} \right)^{\frac{1}{q_0}} |3Q_k|^{\frac{1}{r_0}} \left(\int_{3Q_k} w(y)^{-(p/a)'} dy \right)^{\frac{1}{(p/a)'}} \left(\int_{Q_0} v(x)^{q\theta_4} dx \right)^{\frac{1}{q\theta_4}} \\ & \quad \times \left(\int_{Q_0} (|b(x) - m_{Q_0}(b)|^m + 2^{mn} k^m \|b\|_{\text{BMO}}^m)^{q\theta_4'} dx \right)^{\frac{1}{q\theta_4'}} \\ & \leq \sum_{k=1}^{\infty} \sum_{\substack{Q_k \in \mathcal{D}(\mathbb{R}^n), \\ Q_k \supset Q_0, |Q_k| = 2^{kn} |Q_0|}} \left(\frac{|Q_0|}{|3Q_k|} \right)^{\frac{1}{q_0}} |3Q_k|^{\frac{1}{r_0}} \\ & \quad \times \left(\int_{3Q_k} w(y)^{-(p/a)'} dy \right)^{\frac{1}{(p/a)'}} \left(\int_{Q_0} v(x)^{q\theta_4} dx \right)^{\frac{1}{q\theta_4}} \\ & \quad \times \left\{ \left(\int_{Q_0} |b(x) - m_{Q_0}(b)|^{mq\theta_4'} dx \right)^{\frac{1}{q\theta_4'}} + \left(\int_{Q_0} (2^{mn} k^m \|b\|_{\text{BMO}}^m)^{q\theta_4'} dx \right)^{\frac{1}{q\theta_4'}} \right\}. \end{aligned}$$

By Lemma 1, we have

$$\left(\int_{Q_0} |b(x) - m_{Q_0}(b)|^{mq\theta_4'} dx \right)^{\frac{1}{q\theta_4'}} \leq C \|b\|_{\text{BMO}}^m. \quad (9)$$

The estimate (9) gives us the following:

$$\begin{aligned} & \left(\int_{Q_0} |b(x) - m_{Q_0}(b)|^{mq\theta_4'} dx \right)^{\frac{1}{q\theta_4'}} + \left(\int_{Q_0} (2^{mn} k^m \|b\|_{\text{BMO}}^m)^{q\theta_4'} dx \right)^{\frac{1}{q\theta_4'}} \\ & \leq C \|b\|_{\text{BMO}}^m (1 + 2^{mn} k^m). \end{aligned} \quad (10)$$

As a consequence of (10), we obtain the following inequality:

$$\begin{aligned} & \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} \left(\frac{|Q_0|}{|3Q|} \right)^{\frac{1}{q_0}} |3Q|^{\frac{1}{r_0}} \left(\int_{3Q} w(y)^{-p'} dy \right)^{\frac{1}{p'}} \left(\int_{Q_0} v(x)^q |b(x) - m_Q(b)|^{mq} dx \right)^{\frac{1}{q}} \\ & \leq C \|b\|_{\text{BMO}}^m \sum_{k=1}^{\infty} \sum_{\substack{Q_k \in \mathcal{D}(\mathbb{R}^n), \\ Q_k \supset Q_0, |Q_k| = 2^{kn} |Q_0|}} \left(\frac{|Q_0|}{|3Q_k|} \right)^{\frac{1}{aq_0}} |3Q_k|^{\frac{1}{r_0}} \left(\int_{3Q_k} w(y)^{-(p/a)'} dy \right)^{\frac{1}{(p/a)'}} \\ & \quad \times \left(\int_{Q_0} v(x)^{q\theta_4} dx \right)^{\frac{1}{q\theta_4}} (1 + 2^{mn} k^m) \left(\frac{|Q_0|}{|3Q_k|} \right)^{\frac{1}{q_0} (1 - \frac{1}{a})}. \end{aligned}$$

By the condition (2), we have

$$\begin{aligned} & \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} \left(\frac{|Q_0|}{|3Q|} \right)^{\frac{1}{q_0}} |3Q|^{\frac{1}{r_0}} \left(\int_{3Q} w(y)^{-p'} dy \right)^{\frac{1}{p'}} \left(\int_{Q_0} v(x)^q |b(x) - m_Q(b)|^{mq} dx \right)^{\frac{1}{q}} \\ & \leq C \|b\|_{\text{BMO}}^m [v, w]_{aq_0, r_0, aq, p/a} \sum_{k=1}^{\infty} \sum_{\substack{Q_k \in \mathcal{D}(\mathbb{R}^n), \\ Q_k \supset Q_0, |Q_k| = 2^{kn} |Q_0|}} (1 + 2^{mn} k^m) 2^{-\frac{kn}{q_0} (1 - \frac{1}{a})} \\ & = C \|b\|_{\text{BMO}}^m [v, w]_{aq_0, r_0, aq, p/a} \sum_{k=1}^{\infty} (1 + 2^{mn} k^m) 2^{-\frac{kn}{q_0} (1 - \frac{1}{a})} \\ & \leq C \|b\|_{\text{BMO}}^m [v, w]_{aq_0, r_0, aq, p/a}. \end{aligned}$$

Therefore we obtain

$$\|C_1[f, v]\|_{\mathcal{M}_q^{q_0}} \leq C [v, w]_{aq_0, r_0, aq, p/a} \|b\|_{\text{BMO}}^m \|fw\|_{\mathcal{M}_p^{p_0}}. \quad (11)$$

Next, we evaluate $C_2[f, v](x)$. By Hölder's inequality for $\theta_5 \in (1, p)$ in Lemma 3, we have

$$\begin{aligned} C_2[f, v](x) &= v(x) \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} l(Q)^{\alpha-n} \chi_Q(x) \left(\int_{3Q} |m_Q(b) - b(y)|^m f(y) dy \right) \\ &\leq v(x) \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} l(Q)^{\alpha-n} \chi_Q(x) \left(\int_{3Q} |m_Q(b) - b(y)|^{m\theta'_5} dy \right)^{\frac{1}{\theta'_5}} \\ &\quad \times \left(\int_{3Q} |f(y)|^{\theta_5} dy \right)^{\frac{1}{\theta_5}}. \end{aligned}$$

By Hölder's inequality for $\frac{p}{\theta_5} > 1$, we obtain

$$\begin{aligned} C_2[f, v](x) &\leq v(x) \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} l(Q)^{\alpha-\frac{n}{p_0}} \chi_Q(x) \left(\int_{3Q} |m_Q(b) - b(y)|^{m\theta'_5} dy \right)^{\frac{1}{\theta'_5}} |3Q|^{\frac{1}{p_0}} \\ &\quad \times \left(\int_{3Q} w(y)^{-\theta_5 (\frac{p}{\theta_5})'} dy \right)^{\frac{1}{\theta_5 (\frac{p}{\theta_5})'}} \left(\int_{3Q} |f(y)|^p w(y)^p dy \right)^{\frac{1}{p}}. \end{aligned}$$

Taking the Morrey norm, we obtain

$$C_2[f, v](x) \leq \|fw\|_{\mathcal{M}_p^{p_0}} v(x) \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} l(Q)^{\alpha - \frac{n}{p_0}} \chi_Q(x) \left(\int_{3Q} |m_Q(b) - b(y)|^{m\theta'_5} dy \right)^{\frac{1}{\theta'_5}} \\ \times \left(\int_{3Q} w(y)^{-\theta_5(\frac{p}{\theta_5})'} dy \right)^{\frac{1}{\theta_5(\frac{p}{\theta_5})'}}.$$

Using Lemma 1, we have

$$C_2[f, v](x) \leq \|b\|_{\text{BMO}}^m \|fw\|_{\mathcal{M}_p^{p_0}} v(x) \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} l(Q)^{\alpha - \frac{n}{p_0}} \chi_Q(x) \left(\int_{3Q} w(y)^{-\theta_5(\frac{p}{\theta_5})'} dy \right)^{\frac{1}{\theta_5(\frac{p}{\theta_5})'}}.$$

Since we have the assumption that $a \geq \frac{p}{(\theta_5(\frac{p}{\theta_5})')'} > 1$, using Hölder's inequality, we obtain

$$C_2[f, v](x) \leq C \|b\|_{\text{BMO}}^m \|fw\|_{\mathcal{M}_p^{p_0}} v(x) \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} l(Q)^{\alpha - \frac{n}{p_0}} \chi_Q(x) \left(\int_{3Q} w(y)^{-(p/a)'} dy \right)^{\frac{1}{(p/a)'}}.$$

The integral of $C_2[f, v](x)^q$ on Q_0 is evaluated as follows:

$$|Q_0|^{\frac{1}{q_0}} \left(\int_{Q_0} C_2[f, v](x)^q dx \right)^{\frac{1}{q}} \\ \leq C \|b\|_{\text{BMO}}^m \|fw\|_{\mathcal{M}_p^{p_0}} \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} l(Q)^{\alpha - \frac{n}{p_0}} |Q_0|^{\frac{1}{q_0}} \\ \times \left(\int_{Q_0} v(x)^q dx \right)^{\frac{1}{q}} \left(\int_{3Q} w(y)^{-(p/a)'} dy \right)^{\frac{1}{(p/a)'}} \\ \leq C \|b\|_{\text{BMO}}^m \|fw\|_{\mathcal{M}_p^{p_0}} \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} \left(\frac{|Q_0|}{|3Q|} \right)^{\frac{1}{aq_0}} |3Q|^{\frac{1}{r_0}} \\ \times \left(\int_{Q_0} v(x)^{aq} dx \right)^{\frac{1}{aq}} \left(\int_{3Q} w(y)^{-(p/a)'} dy \right)^{\frac{1}{(p/a)'}} \left(\frac{|Q_0|}{|3Q|} \right)^{\frac{1}{q_0}(1 - \frac{1}{a})}.$$

By the condition (2), we have

$$|Q_0|^{\frac{1}{q_0}} \left(\int_{Q_0} C_2[f, v](x)^q dx \right)^{\frac{1}{q}} \\ \leq C[v, w]_{aq_0, r_0, aq, p/a} \|b\|_{\text{BMO}}^m \|fw\|_{\mathcal{M}_p^{p_0}} \sum_{\substack{Q \supseteq Q_0, \\ Q \in \mathcal{D}(\mathbb{R}^n)}} \left(\frac{|Q_0|}{|3Q|} \right)^{\frac{1}{q_0}(1 - \frac{1}{a})} \\ \leq C[v, w]_{aq_0, r_0, aq, p/a} \|b\|_{\text{BMO}}^m \|fw\|_{\mathcal{M}_p^{p_0}}.$$

We obtain the desired result. \square

Competing interests

The author declares that they have no competing interests.

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