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Equality of some classical Lorentz spaces

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Abstract

We prove that although the class of M_p -weights of Muckenhoupt is strictly smaller than the class of B_p -weights of Ariño and Muckenhoupt, both classes produce the same classical Lorentz spaces. An analogous result is obtained for other classes of weights.

1 Introduction

Let w be a positive and Lebesgue measurable function on $(0, \infty)$ (briefly a weight).

For $1 \leq p < \infty$, $L^p(w)$ is the class of Lebesgue measurable functions f defined on the interval $(0, \infty)$ such that

$$\|f\|_{L^p(w)} := \left(\int_0^\infty |f(s)|^p w(s) ds \right)^{1/p} < \infty.$$

Let us also consider the Hardy operator P defined by

$$Pf(t) := \frac{1}{t} \int_0^t f(x) dx.$$

The study of the boundedness of P on $L^p(w)$ has been considered by several authors (see [5] and the references quoted therein). Their results ensure that P is bounded on $L^p(w)$ if, and only if, $w \in M_p$, where M_p -weights are described by the estimate,

$$\left(\int_r^\infty \frac{w(x)}{x^p} dx \right)^{1/p} \left(\int_0^r w(x)^{1-p'} dx \right)^{1/p'} \leq C, \quad \text{if } 1 < p < \infty,$$

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where, as usual, $p' = p/(p - 1)$. And

$$\int_r^\infty \frac{w(x)}{x} dx \leq Cw(r), \quad \text{if } p = 1.$$

It is well known that the Hardy operator is closely related to the Hardy-Littlewood maximal function M since (see [2])

$$(Mf)^*(t) \approx Pf^*(t), \quad (1)$$

where f^* is the nonincreasing rearrangement of f and, as usual, the symbol $f \approx g$ will indicate the existence of a universal positive constant C (independent of all parameters involved) so that $(1/C)f \leq g \leq Cf$. Constants such as C may change from one occurrence to the next.

In 1990 Ariño and Muckenhoupt (see [1]) consider the problem of characterize the weights w so that

$$M : \Lambda^p(w) \rightarrow \Lambda^p(w)$$

is bounded, where

$$\Lambda^p(w) = \left\{ f : \|f\|_{\Lambda^p(w)} = \left(\int_0^\infty f^*(x)^p w(x) dx \right)^{1/p} < \infty \right\}$$

is the classical Lorentz space (see [4]).

Ariño and Muckenhoupt's result states that

$$M : \Lambda^p(w) \rightarrow \Lambda^p(w) \text{ is bounded} \Leftrightarrow w \in B_p$$

where B_p -weights can be define for $0 < p < \infty$ and are described by the estimate,

$$\int_r^\infty \left(\frac{r}{x} \right)^p w(x) dx \leq C \int_0^r w(x) dx. \quad (2)$$

Using (1), it is obvious that if we define

$$L^p(w)^{dec} := \{f \in L^p(w) : f \text{ is decreasing}\}$$

then

$$M : \Lambda^p(w) \rightarrow \Lambda^p(w) \Leftrightarrow P : L^p(w)^{dec} \rightarrow L^p(w)^{dec},$$

and from this, it follows that

$$M_p \subseteq B_p.$$

In fact M_p is strictly smaller than B_p (see [1]).

Similarly (see [5]), the adjoint Hardy operator

$$Qf(t) := \int_t^\infty f(x) \frac{dx}{x}$$

is bounded on $L^p(w)$ if, and only if, $w \in M^p$, that is

$$\left(\int_0^r w(x) dx \right)^{1/p} \left(\int_r^\infty \frac{w(x)^{1-p'}}{x^{p'}} dx \right)^{1/p'} \leq C, \quad \text{if } 1 < p < \infty,$$

and

$$Pw \leq Cw, \quad \text{if } p = 1.$$

The boundedness of Q on $L^p(w)^{dec}$ was considered by Neugebauer in 1992 (see [6], Theorem 3.3), and he proved that

$$Q : L^p(w)^{dec} \rightarrow L^p(w)^{dec} \Leftrightarrow w \in B_\infty^*,$$

where B_∞^* -weights are defined by the condition

$$\int_0^r Pw(x) dx \leq C \int_0^r w(x) dx. \quad (3)$$

(B_∞^* -weights are also related with the boundedness of the Hilbert transform on $\Lambda^p(w)$ (see [6], Theorem 4.4)). Again it is easy to see that M^p is strictly smaller than B_∞^* .

We shall prove in this paper that although $M_p \neq B_p$ and $M^p \neq B_\infty^*$ both classes produce the same classical Lorentz spaces (we also refer to [3] and [8] as works related to this topic).

Our main result is the following:

Theorem 1.1 *Let w be a weight and $p \geq 1$. Then*

1. *If $w \in B_p$ there exists $\tilde{w} \in M_p$ such that $\Lambda^p(w) = \Lambda^p(\tilde{w})$.*
2. *If $w \in B_\infty^*$ there exists $\tilde{w} \in M^p$ such that $\Lambda^p(w) = \Lambda^p(\tilde{w})$.*
3. *If $w \in B_p \cap B_\infty^*$ there exists $\tilde{w} \in M_p \cap M^p$ such that $\Lambda^p(w) = \Lambda^p(\tilde{w})$.*

Before proving this theorem, we will introduce the following operators. For $q > 0$, let us define

$$Q_q f(t) := t^{q-1} \int_t^\infty f(x) \frac{dx}{x^q},$$

also for $0 \leq \lambda < 1$, let us consider the operators

$$P_\lambda f(t) := \frac{1}{t^{1-\lambda}} \int_0^t \frac{f(x)}{x^\lambda} dx.$$

We observe that $P_0 = P$ and also $Q_1 = Q$. The following fact concerning this operators, which can be easily proved using Fubini's theorem, will be useful

$$P_\lambda \circ Q_q = Q_q \circ P_\lambda = \frac{1}{q-\lambda} (P_\lambda + Q_q).$$

We also recall here that for a weight $w \in B_p$, $w \in B_{p-\epsilon}$ for every $0 < \epsilon < \epsilon_0$, where ϵ_0 depends only on p and also on the constant C that appears in condition (2) (see [1], or [7] for a simpler proof of this result).

Finally the following simple inequality will be used repeatedly (see [2]).

Lemma 1.1 (*Hardy's Lemma*) *Let us assume that w_0, w_1 are two weights such that*

$\int_0^r w_0(x) dx \approx \int_0^r w_1(x) dx$, for every $r > 0$, then, for any decreasing function f

$$\int_0^\infty f(x)w_0(x)dx \approx \int_0^\infty f(x)w_1(x)dx.$$

2 Proof of Theorem 1.1

PART 1.

For $w \in B_p$, let us take $\epsilon > 0$ such that $w \in B_{p-\epsilon}$. Define

$$\tilde{w}(x) = x^{p-1-\epsilon} \int_x^\infty \frac{w(s)}{s^{p-\epsilon}} ds = Q_{p-\epsilon}w(x).$$

Then by use of the definition and Fubini's theorem we have

$$\int_t^\infty \frac{\tilde{w}(x)}{x^p} dx = \int_t^\infty \frac{w(s)}{s^{p-\epsilon}} \left(\int_t^s x^{-1-\epsilon} dx \right) ds \leq Ct^{-\epsilon} \int_t^\infty \frac{w(s)}{s^{p-\epsilon}} ds. \quad (4)$$

In the case $p = 1$, this last inequality means that $Q\tilde{w} \leq C\tilde{w}$ which is condition M_1 for the weight \tilde{w} . For $p > 1$, we also have

$$\begin{aligned} \int_0^t \tilde{w}(x)^{1-p'} dx &\leq \int_0^t x^{-1+(\epsilon/(p-1))} \left(\int_t^\infty \frac{w(s)}{s^{p-\epsilon}} ds \right)^{-1/(p-1)} dx \quad (5) \\ &= Ct^{\epsilon p'/p} \left(\int_t^\infty \frac{w(s)}{s^{p-\epsilon}} ds \right)^{-p'/p}. \end{aligned}$$

Using inequalities (4) and (5) shows immediately that $\tilde{w} \in M_p$. By use of Fubini's theorem and then the fact that $w \in B_{p-\epsilon}$ it follows that

$$P\tilde{w} = (P \circ Q_{p-\epsilon})w \approx Pw + Q_{p-\epsilon}w \approx Pw,$$

So then, Lemma 1.1 implies $\Lambda^p(w) = \Lambda^p(\tilde{w})$.

PART 2.

If $w \in B_\infty^*$, there exists $C > 0$ such that $(P \circ P)w \leq CPw$. Let us take $\epsilon > 0$ such that $\epsilon C < 1$, and let us define \tilde{w} as

$$\tilde{w}(s) = w(s) + P_\epsilon w(s).$$

A standard argument (see for example [2], page 152) shows that with this choice of ϵ we can represent $P_\epsilon w$ as the sum of the following series

$$P_\epsilon w(s) = \sum_{n=1}^{\infty} \epsilon^{n-1} P^{(n)}w(s),$$

where $P^{(n)} = P \circ \dots \circ P$.

Obviously $P^{(n)}w \leq C^{n-1}Pw$, $n \geq 2$, which implies the convergence of the series. Moreover,

$$P\tilde{w}(s) = Pw(s) + \sum_{n=1}^{\infty} \epsilon^{n-1} P^{(n+1)}w(s) \leq C \sum_{n=1}^{\infty} \epsilon^n P^{(n)}w(s) \leq C\tilde{w}(s),$$

which means that $\tilde{w} \in M^1 \subset M^p$.

Finally, since $w \leq \tilde{w}$ and

$$\begin{aligned} P\tilde{w}(s) &= Pw(s) + \sum_{n=1}^{\infty} \epsilon^{n-1} P^{(n+1)}w(s) \leq Pw(s) + \sum_{n=1}^{\infty} \epsilon^{n-1} C^n Pw(s) \\ &= \frac{1 + C(1 - \epsilon)}{1 - C\epsilon} Pw(s), \end{aligned} \tag{6}$$

we have that $\int_0^s w(x)dx \approx \int_0^s \tilde{w}(x)dx$ and applying Lemma 1.1 we are done.

PART 3.

For $w \in B_p \cap B_\infty^*$, let us consider

$$\tilde{w}(x) = Q_{p-\epsilon}w(x) + P_\epsilon w(x) \approx (Q_{p-\epsilon} \circ P_\epsilon)w(x) = (P_\epsilon \circ Q_{p-\epsilon})w(x),$$

where $\epsilon > 0$ is small enough in order to ensure that $\omega \in B_{p-\epsilon}$ and also, as in part 2, that $\epsilon C < 1$ for C as in (3).

To prove that $\tilde{w} \in M_p$, we proceed as follows,

$$Q_p \tilde{w} \approx Q_p(Q_{p-\epsilon} \circ P_\epsilon)(w) = P_\epsilon(Q_p \circ Q_{p-\epsilon})w.$$

As we have seen in (4), we obtain that

$$\begin{aligned} (Q_p \circ Q_{p-\epsilon})w(t) &= t^{p-1} \int_t^\infty \frac{Q_{p-\epsilon}w(x)}{x^p} dx \\ &\leq Ct^{p-1-\epsilon} \int_t^\infty \frac{w(x)}{x^{p-\epsilon}} dx = CQ_{p-\epsilon}w(t). \end{aligned}$$

So then,

$$Q_p \tilde{w} \leq C(P_\epsilon \circ Q_{p-\epsilon})w = C\tilde{w}. \quad (7)$$

In the case $p = 1$ we are done, because this inequality implies that $\tilde{w} \in M_1$. We observe that condition (7) can be explicitly written as

$$\int_t^\infty \frac{\tilde{w}(x)}{x^p} dx \leq Ct^{-\epsilon} \int_t^\infty \frac{P_\epsilon w(x)}{x^{p-\epsilon}} dx.$$

Following the same reasoning as in (5), we also have that, for $p > 1$,

$$\int_0^t \tilde{w}(x)^{1-p'} dx = \int_0^t (Q_{p-\epsilon} \circ P_\epsilon w(x))^{1-p'} dx \leq Ct^{\epsilon p'/p} \left(\int_t^\infty \frac{P_\epsilon w(s)}{s^{p-\epsilon}} ds \right)^{-p'/p}.$$

Combining these two last inequalities we obtain that $\tilde{w} \in M_p$.

Next, we will check the condition M^1 for \tilde{w} , that is $P\tilde{w} \leq C\tilde{w}$. First, we observe that

$$P\tilde{w} \approx P(Q_{p-\epsilon} \circ P_\epsilon w) \approx Q_{p-\epsilon}(P \circ P_\epsilon w),$$

and, in the same way that (6), it can be easily deduced,

$$(P \circ P_\epsilon)w \leq CP_\epsilon w.$$

Hence, we can conclude that

$$P\tilde{w} \leq C(Q_{p-\epsilon} \circ P_\epsilon)w = C\tilde{w},$$

that means $\tilde{w} \in M^1 \subset M^p$.

Finally, from the fact that

$$P\tilde{w} = P(Q_{p-\epsilon} \circ P_\epsilon)w \approx Pw + Q_{p-\epsilon}w + (P \circ P_\epsilon)w, \quad (8)$$

it follows that $Pw \leq CP\tilde{w}$.

On the other hand, since $w \in B_{p-\epsilon}$,

$$Q_{p-\epsilon}w \leq CPw.$$

Also, as we have seen before

$$P \circ P_\epsilon w \leq CPw.$$

These two facts and (8) give us $P\tilde{w} \leq CPw$. So then, $Pw \approx P\tilde{w}$ and again an application of Lemma 1.1 ends the proof. \square

Remark 2.1 *From part 1 of Theorem 1.1 we obtain a new proof of the Ariño-Muckenhoupt theorem about the boundedness of P on $L^p(w)^{dec}$, since we have seen that $L^p(w)^{dec} = L^p(\tilde{w})^{dec}$ with $\tilde{w} \in M_p$, and then Muckenhoupt's theory applies. Similarly, Neugebauer's result about the boundedness of the adjoint operator Q on $L^p(w)^{dec}$ follows from part 2.*

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