

COMMUTATORS OF SINGULAR INTEGRALS ON GENERALIZED L^p SPACES WITH VARIABLE EXPONENT

ALEXEI YU. KARLOVICH AND ANDREI K. LERNER

Abstract

A classical theorem of Coifman, Rochberg, and Weiss on commutators of singular integrals is extended to the case of generalized L^p spaces with variable exponent.

1. Introduction

Let T be a Calderón-Zygmund singular integral operator

$$Tf(x) := \text{P.V.} \int_{\mathbb{R}^n} K(x-y)f(y) dy$$

with kernel $K(x) = \Omega(x)/|x|^n$, where Ω is homogeneous of degree zero, infinitely differentiable on the unit sphere S^{n-1} , and $\int_{S^{n-1}} \Omega = 0$.

All functions in the present paper are assumed to be real valued. By L_c^∞ we denote the class of all bounded functions on \mathbb{R}^n with compact support. Let b be a locally integrable function on \mathbb{R}^n . Consider the commutator $[b, T]$ defined initially for any $f \in L_c^\infty$ by

$$[b, T]f := bT(f) - T(bf).$$

Recall that the space $BMO(\mathbb{R}^n)$ consists of all locally integrable functions f such that

$$\|f\|_* := \sup_Q \frac{1}{|Q|} \int_Q |f(x) - f_Q| dx < \infty,$$

where $f_Q := |Q|^{-1} \int_Q f(y) dy$, the supremum is taken over all cubes $Q \subset \mathbb{R}^n$ with sides parallel to the coordinate axes, and $|Q|$ denotes the Lebesgue measure of Q .

2000 *Mathematics Subject Classification*. Primary: 42B20; Secondary: 46E30.

Key words. Commutator, Calderón-Zygmund singular integral, BMO , generalized L^p space with variable exponent, local sharp maximal function.

A classical result of Coifman, Rochberg, and Weiss [4] states that if $b \in BMO(\mathbb{R}^n)$, then $[b, T]$ is bounded on $L^p(\mathbb{R}^n)$, $1 < p < \infty$; conversely, if $[b, R_i]$ is bounded on $L^p(\mathbb{R}^n)$ for every Riesz transform R_i , then $b \in BMO(\mathbb{R}^n)$. Janson [12] observed that actually for any singular integral T (with kernel satisfying the above-mentioned conditions) the boundedness of $[b, T]$ on $L^p(\mathbb{R}^n)$ implies $b \in BMO(\mathbb{R}^n)$.

An important role in proving the latter implication is played by a translation invariant argument, that is, by an obvious fact that the translation operator is bounded on $L^p(\mathbb{R}^n)$. Therefore, it is natural to ask whether an analogous result holds if we replace $L^p(\mathbb{R}^n)$ by a more general function space for which the continuity of translations may fail to hold. We will consider the problem in *generalized L^p spaces with variable exponent*.

Function spaces $L^{p(\cdot)}$ of Lebesgue type with variable exponent p were studied for the first time by Orlicz [22]. Then Nakano considered spaces $L^{p(\cdot)}$ as an example of his modular spaces [20]. The theory of modular spaces and, in particular, generalized Orlicz spaces generated by Young functions with a parameter (Musielak-Orlicz spaces) is documented in [19]. The generalized L^p spaces with variable exponent are a special case of Musielak-Orlicz spaces.

Let $p: \mathbb{R}^n \rightarrow [1, \infty)$ be a measurable function. Consider the convex modular (see [19, Chapter 1] for definitions and properties)

$$m(f, p) := \int_{\mathbb{R}^n} |f(x)|^{p(x)} dx.$$

Denote by $L^{p(\cdot)}(\mathbb{R}^n)$ the set of all Lebesgue measurable functions f on \mathbb{R}^n such that $m(\lambda f, p) < \infty$ for some $\lambda = \lambda(f) > 0$. This set becomes a Banach space with respect to the *Luxemburg-Nakano norm*

$$\|f\|_{L^{p(\cdot)}} := \inf \left\{ \lambda > 0 : m(f/\lambda, p) \leq 1 \right\}$$

(see, e.g., [19, Chapter 2]). Clearly, if $p(\cdot) = p$ is constant, then the space $L^{p(\cdot)}(\mathbb{R}^n)$ is isometrically isomorphic to the Lebesgue space $L^p(\mathbb{R}^n)$.

Observe, however, that spaces $L^{p(\cdot)}(\mathbb{R}^n)$ have attracted a great attention only several years ago in connection with problems of the boundedness of classical operators on $L^{p(\cdot)}(\mathbb{R}^n)$, which in turn were motivated by some questions in fluid dynamics. We mention here [6], [8], [10], [14], [21], [24] (see also the references therein).

It is easy to see that $L^{p(\cdot)}(\mathbb{R}^n)$ fail to be rearrangement-invariant, in general (see, e.g., [2, Chapter 2] for the definition and properties of rearrangement-invariant spaces). This means that neither good- λ technique nor rearrangement inequalities may be applied for a generalization

of some well-known results in harmonic analysis to the case of $L^{p(\cdot)}(\mathbb{R}^n)$. Also $L^{p(\cdot)}(\mathbb{R}^n)$ fail to be translation invariant, in general (see [15, Theorem 2.10]).

If a measurable function $p: \mathbb{R}^n \rightarrow [1, \infty)$ satisfies

$$(1.1) \quad 1 < p_- := \operatorname{ess\,inf}_{x \in \mathbb{R}^n} p(x), \quad \operatorname{ess\,sup}_{x \in \mathbb{R}^n} p(x) =: p_+ < \infty,$$

then the function

$$p'(x) := p(x)/(p(x) - 1)$$

is well defined and satisfies (1.1) itself.

Denote by $\mathcal{M}(\mathbb{R}^n)$ the set of all measurable functions $p: \mathbb{R}^n \rightarrow [1, \infty)$ such that (1.1) holds and the Hardy-Littlewood maximal operator M is bounded on $L^{p(\cdot)}(\mathbb{R}^n)$. Sufficient conditions guaranteeing $p \in \mathcal{M}(\mathbb{R}^n)$ are given in [6, Theorem 1.5], [8, Theorem 3.5], [21, Theorem 2.14] (see also [14] for weighted analogs).

Let $\mathcal{B}(X)$ be the class of all bounded sublinear operators on a Banach lattice X and let $\|A\|_{\mathcal{B}(X)}$ denote the operator norm of $A \in \mathcal{B}(X)$.

Our main result is the following.

Theorem 1.1. *Suppose p and p' belong to $\mathcal{M}(\mathbb{R}^n)$.*

(a) *If $b \in BMO(\mathbb{R}^n)$, then $[b, T]$ is bounded on $L^{p(\cdot)}(\mathbb{R}^n)$ and*

$$\|[b, T]\|_{\mathcal{B}(L^{p(\cdot)})} \leq C_p \|b\|_*$$

(b) *If Ω is odd, b belongs to the Zygmund space $L \log L(Q)$ for every cube $Q \subset \mathbb{R}^n$ and $[b, T]$ is bounded on $L^{p(\cdot)}(\mathbb{R}^n)$, then $b \in BMO(\mathbb{R}^n)$ and*

$$\|b\|_* \leq C'_p \|[b, T]\|_{\mathcal{B}(L^{p(\cdot)})}.$$

Our proof of Part (a) is motivated by an analog of the Fefferman-Stein theorem on the sharp maximal function for $L^{p(\cdot)}(\mathbb{R}^n)$ proved recently by Diening and Růžička [10, Theorem 3.6]. To prove Part (a), we combine a little bit more elaborate version of the latter result, based on the so-called local sharp maximal function and on a duality inequality due to the second author [16, Theorem 1], with a sharp function inequality for commutators due to Strömberg (see [12]) and Pérez [23, Lemma 3.1].

To prove Part (b), we first deduce that $[b, T]$ is also bounded on $L^{p'(\cdot)}(\mathbb{R}^n)$. To make this step, we have to pay by stronger requirements of oddness of the kernel and of the local $L \log L$ integrability of b . Next, using an interpolation argument, we conclude that $[b, T]$ is bounded on $L^2(\mathbb{R}^n)$. This reduces the problem to the classical situation.

We do not know whether assumptions on the kernel K and on b in Part (b) of Theorem 1.1 can be relaxed.

The paper is organized as follows. Section 2 contains some auxiliary results. In Section 3 we prove Theorem 1.1. Section 4 contains some concluding remarks.

2. Auxiliary results

2.1. Duality and density in spaces $L^{p(\cdot)}(\mathbb{R}^n)$. For p satisfying (1.1) the function p' is well defined and one can equip the space $L^{p(\cdot)}(\mathbb{R}^n)$ with the *Orlicz type norm*

$$\|f\|_{L^{p(\cdot)}}^0 := \sup \left\{ \int_{\mathbb{R}^n} |f(x)g(x)| dx : g \in L^{p'(\cdot)}(\mathbb{R}^n), \|g\|_{L^{p'(\cdot)}} \leq 1 \right\}.$$

This norm is equivalent to the Luxemburg-Nakano norm (see [15, Theorem 2.3]):

$$(2.1) \quad \|f\|_{L^{p(\cdot)}} \leq \|f\|_{L^{p(\cdot)}}^0 \leq r_p \|f\|_{L^{p(\cdot)}} \quad (f \in L^{p(\cdot)}(\mathbb{R}^n)),$$

where

$$r_p := 1 + 1/p_- - 1/p_+.$$

Lemma 2.1 (see [15, Theorem 2.1]). *Let $p: \mathbb{R}^n \rightarrow [1, \infty)$ be a measurable function satisfying (1.1). If $f \in L^{p(\cdot)}(\mathbb{R}^n)$ and $g \in L^{p'(\cdot)}(\mathbb{R}^n)$, then fg is integrable on \mathbb{R}^n and*

$$\int_{\mathbb{R}^n} |f(x)g(x)| dx \leq r_p \|f\|_{L^{p(\cdot)}} \|g\|_{L^{p'(\cdot)}}.$$

From [15, Theorem 2.11] we get the following.

Lemma 2.2. *Let $p: \mathbb{R}^n \rightarrow [1, \infty)$ be a measurable function satisfying (1.1). Then L_c^∞ is dense in $L^{p(\cdot)}(\mathbb{R}^n)$ and in $L^{p'(\cdot)}(\mathbb{R}^n)$.*

2.2. Pointwise estimates for sharp maximal functions. Given $f \in L_{loc}^1(\mathbb{R}^n)$, the Hardy-Littlewood maximal function is defined by

$$Mf(x) := \sup_{Q \ni x} \frac{1}{|Q|} \int_Q |f(y)| dy.$$

For $\delta > 0$ and $f \in L_{loc}^\delta(\mathbb{R}^n)$, set also

$$f_\delta^\#(x) := \sup_{Q \ni x} \inf_{c \in \mathbb{R}} \left(\frac{1}{|Q|} \int_Q |f(y) - c|^\delta dy \right)^{1/\delta}.$$

The non-increasing rearrangement (see, e.g., [2, Chapter 2, Section 1]) of a measurable function f on \mathbb{R}^n is defined by

$$f^*(t) := \inf \left\{ \lambda > 0 : |\{x \in \mathbb{R}^n : |f(x)| > \lambda\}| \leq t \right\} \quad (0 < t < \infty).$$

Set also $f^{**}(t) := t^{-1} \int_0^t f^*(\tau) d\tau$.

For a fixed $\lambda \in (0, 1)$ and a given measurable function f on \mathbb{R}^n , consider the local sharp maximal function $M_\lambda^\# f$ defined by

$$M_\lambda^\# f(x) := \sup_{Q \ni x} \inf_{c \in \mathbb{R}} ((f - c)\chi_Q)^* (\lambda|Q|).$$

In all above definitions the supremums are taken over all cubes $Q \subset \mathbb{R}^n$ containing x .

Proposition 2.3. *If $\delta > 0$, $\lambda \in (0, 1)$, and $f \in L_{\text{loc}}^\delta(\mathbb{R}^n)$, then*

$$(2.2) \quad M_\lambda^\# f(x) \leq (1/\lambda)^{1/\delta} f_\delta^\#(x) \quad (x \in \mathbb{R}^n).$$

Proof: Let $\varphi \in L_{\text{loc}}^\delta(\mathbb{R}^n)$ and $x \in \mathbb{R}^n$. For every cube Q containing $x \in \mathbb{R}^n$, by Chebyshev's inequality,

$$(2.3) \quad (|\varphi|^\delta \chi_Q)^* (\lambda|Q|) \leq \frac{1}{\lambda|Q|} \int_Q |\varphi(y)|^\delta dy.$$

On the other hand, in view of [2, Chapter 2, Proposition 1.7],

$$(2.4) \quad (|\varphi|^\delta \chi_Q)^* = [(\varphi \chi_Q)^*]^\delta.$$

Take $\varphi = f - c$ with $c \in \mathbb{R}$. Then from (2.3) and (2.4) we get

$$((f - c)\chi_Q)^* (\lambda|Q|) \leq (1/\lambda)^{1/\delta} \left(\frac{1}{|Q|} \int_Q |f(y) - c|^\delta dy \right)^{1/\delta}.$$

Taking the infimum over $c \in \mathbb{R}$ and then the supremum over all cubes $Q \subset \mathbb{R}^n$ containing x , we obtain (2.2). \square

Theorem 2.4 (see [1, Theorem 2.1]). *If $0 < \delta < 1$, then for every $f \in L_c^\infty$,*

$$(Tf)_\delta^\#(x) \leq c_{\delta,n} Mf(x) \quad (x \in \mathbb{R}^n).$$

A sharp function inequality for the commutator $[b, T]f$ was proved by Strömberg (the proof is contained in [12]). Afterwards, a more precise version of this result was given by Pérez [23]. We will need the following corollary from [23, Lemma 3.1].

Theorem 2.5. *If $0 < \delta < 1$, then for every $b \in BMO$ and $f \in L_c^\infty$,*

$$([b, T]f)_\delta^\#(x) \leq c_{\delta,n} \|b\|_* (M(Tf)(x) + MMf(x)) \quad (x \in \mathbb{R}^n).$$

Actually, Theorems 2.4 and 2.5 were proved in [1] and [23], respectively, for smooth functions, but exactly the same proofs work for L_c^∞ functions as well.

Theorem 2.6 (see [16, Theorem 1]). *For a function $g \in L^1_{\text{loc}}(\mathbb{R}^n)$ and a measurable function φ satisfying*

$$(2.5) \quad |\{x : |\varphi(x)| > \alpha\}| < \infty \quad \text{for all } \alpha > 0,$$

one has

$$\int_{\mathbb{R}^n} |\varphi(x)g(x)| dx \leq c_n \int_{\mathbb{R}^n} M_{\lambda_n}^{\#} \varphi(x) M g(x) dx.$$

2.3. On the boundedness of singular integral operators.

Theorem 2.7. *If $p, p' \in \mathcal{M}(\mathbb{R}^n)$, then there exists a constant c_p such that for any $f \in L^{p(\cdot)}(\mathbb{R}^n)$,*

$$\|Tf\|_{L^{p(\cdot)}} \leq c_p \|f\|_{L^{p(\cdot)}}.$$

Remark 2.8. This result was proved by Diening and Růžička [10, Theorem 4.8] under the assumptions $p \in \mathcal{M}(\mathbb{R}^n)$ and $(p/s)' \in \mathcal{M}(\mathbb{R}^n)$ for some $s \in (0, 1)$. Their proof is based on an analog of the Fefferman-Stein theorem on the sharp maximal function proved in the same paper [10, Theorem 3.6]. We shall give a little bit different proof for the sake of completeness. See also Remark 4.1 below.

Proof: Let $f \in L_c^\infty$. For any $g \in L^{p'(\cdot)}(\mathbb{R}^n) \subset L^1_{\text{loc}}(\mathbb{R}^n)$ we have

$$(2.6) \quad \int_{\mathbb{R}^n} |(Tf)(x)g(x)| dx \leq c_n \int_{\mathbb{R}^n} Mf(x)Mg(x) dx.$$

This inequality was proved in [16, Theorem 3]. It follows easily by putting Tf in place of φ in Theorem 2.6 and by using Proposition 2.3 along with Theorem 2.4. Notice that the application of Theorem 2.6 is justified due to the weak type $(1, 1)$ of the operator T .

From (2.6), Lemma 2.1, and the condition $p, p' \in \mathcal{M}(\mathbb{R}^n)$ it follows that

$$\int_{\mathbb{R}^n} |(Tf)(x)g(x)| dx \leq c_n r_p \|Mf\|_{L^{p(\cdot)}} \|Mg\|_{L^{p'(\cdot)}} \leq c_p \|f\|_{L^{p(\cdot)}} \|g\|_{L^{p'(\cdot)}},$$

where $c_p := c_n r_p \|M\|_{\mathcal{B}(L^{p(\cdot)})} \|M\|_{\mathcal{B}(L^{p'(\cdot)})}$. Then, by (2.1),

$$\|Tf\|_{L^{p(\cdot)}} \leq \|Tf\|_{L^{p(\cdot)}}^0 \leq c_p \|f\|_{L^{p(\cdot)}}.$$

From the latter inequality and Lemma 2.2 we get the theorem. \square

2.4. Zygmund spaces $L \log L(Q)$ and $L_{\text{exp}}(Q)$. Let Q be a cube in \mathbb{R}^n . The space $L \log L(Q)$ consists of all measurable functions f on Q for which

$$\int_Q |f(x)| \log^+ |f(x)| dx < \infty$$

(here $\log^+ t := \max\{\log t, 0\}$). The space $L_{\text{exp}}(Q)$ consists of all measurable functions f on Q for which there exists a $\lambda = \lambda(f)$ such that

$$\int_Q \exp(\lambda|f(x)|) dx < \infty.$$

It is well known (see, e.g., [2, Chapter 4, Section 6]) that $L \log L(Q)$ and $L_{\text{exp}}(Q)$ can be equipped with the norms

$$\|f\|_{L \log L(Q)} := \int_0^{|Q|} f^*(t) \log(|Q|/t) dt = \int_0^{|Q|} f^{**}(t) dt,$$

$$\|f\|_{L_{\text{exp}}(Q)} := \sup_{t \in (0, |Q|)} \frac{f^{**}(t)}{1 + \log(|Q|/t)},$$

respectively. Easy manipulations with f^* and f^{**} lead us to the following well known Hölder inequality for Zygmund spaces. If $f \in L \log L(Q)$ and $g \in L_{\text{exp}}(Q)$, then $fg \in L^1(Q)$ and

$$(2.7) \quad \int_Q |f(x)g(x)| dx \leq 2\|f\|_{L \log L(Q)} \|g\|_{L_{\text{exp}}(Q)}.$$

2.5. A commuting relation for singular integrals. The following statement represents one of the numerous variations on the theme of adjoint operators (cf. [25, Chapter 2, Section 5.3]), and it seems to be known. We shall give its proof for the sake of completeness.

Proposition 2.9. *Suppose f and φ are supported in a cube $Q \subset \mathbb{R}^n$. If $\varphi \in L^\infty(Q)$ and $f \in L \log L(Q)$, then*

$$(2.8) \quad \int_{\mathbb{R}^n} T f(x) \varphi(x) dx = - \int_{\mathbb{R}^n} f(x) T \varphi(x) dx.$$

Proof: Set $K_\varepsilon(y) := K(y) \chi_{|y| > \varepsilon}$, $T_\varepsilon f := f * K_\varepsilon$, and

$$T^* f(x) := \sup_{\varepsilon > 0} |T_\varepsilon f(x)|.$$

Since K_ε is odd (because K does), and the double integral

$$\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} K_\varepsilon(x-y) f(y) \varphi(x) dy dx$$

converges absolutely, we clearly have

$$(2.9) \quad \int_{\mathbb{R}^n} T_\varepsilon f(x) \varphi(x) dx = - \int_{\mathbb{R}^n} f(x) T_\varepsilon \varphi(x) dx \quad (\varepsilon > 0).$$

Next, $|(T_\varepsilon f) \varphi| \leq |\varphi|(T^* f)$ and $|f(T_\varepsilon \varphi)| \leq |f|(T^* \varphi)$.

The conditions on f and φ imply $T^* f \in L^1(Q)$ and $T^* \varphi \in L_{\text{exp}}(Q)$, respectively (see, e.g., [25, Chapter 2, Section 6.2]). Since φ is supported

in Q and $\varphi \in L^\infty(Q)$, we have $\varphi(T^*f) \in L^1(\mathbb{R}^n)$. On the other hand, by the generalized Hölder inequality (2.7), $f(T^*\varphi) \in L^1(\mathbb{R}^n)$.

Hence, letting $\varepsilon \rightarrow 0$ in (2.9) and using the dominated convergence theorem, we get (2.8). \square

2.6. Interpolation in Banach lattices. We fix here some terminology (cf. [7, Chapter 1] and [3]). Let $(\mathcal{R}, \Sigma, \mu)$ be a measure space and X be a Banach space of (equivalence classes of a.e. equal) real valued measurable functions on \mathcal{R} such that if $|g| \leq |f|$ a.e., where $f \in X$ and g is measurable, then $g \in X$ and $\|g\|_X \leq \|f\|_X$. The space X is called a *Banach lattice* on $(\mathcal{R}, \Sigma, \mu)$. The *Köthe dual* or *associate space* X' of any Banach lattice X on $(\mathcal{R}, \Sigma, \mu)$ is defined to be the space of real valued measurable functions g on \mathcal{R} for which $fg \in L^1(\mathcal{R}, \Sigma, \mu)$ for each $f \in X$. For every $g \in X'$, put

$$\|g\|_{X'} := \sup \left\{ \int_{\mathcal{R}} |fg| d\mu : f \in X, \|f\|_X \leq 1 \right\}.$$

To ensure that this is a norm rather than a seminorm we must assume that X is *saturated*, that is, every $E \in \Sigma$ with $\mu(E) > 0$ has a measurable subset F of finite positive measure for which $\chi_F \in X$.

Let X_0 and X_1 be Banach lattices on $(\mathcal{R}, \Sigma, \mu)$ and $0 < \theta < 1$. The *Calderón product* (see [3, p. 123]) consists of all real valued measurable functions f such that a.e. pointwise inequality $|f| \leq \lambda |f_0|^{1-\theta} |f_1|^\theta$ holds for some $\lambda > 0$ and elements f_j in X_j with $\|f_j\|_{X_j} \leq 1$ for $j = 0, 1$. The norm of f in $X_0^{1-\theta} X_1^\theta$ is defined to be the infimum of all values λ appearing in the above inequality. From results of [3, Sections 6, 7, and 13.6] one can extract the following interpolation theorem.

Theorem 2.10. *Let X_0 and X_1 be real Banach lattices, one of which is reflexive. Let A be a linear operator bounded on X_0 and X_1 . Then A is bounded on $X_0^{1-\theta} X_1^\theta$ and*

$$\|A\|_{\mathcal{B}(X_0^{1-\theta} X_1^\theta)} \leq 2 \|A\|_{\mathcal{B}(X_0)}^{1-\theta} \|A\|_{\mathcal{B}(X_1)}^\theta.$$

The following remarkable formula was proved by Lozanovskii [17, Theorem 2] under some additional assumptions. Cwikel and Nilsson relaxed assumptions on X_0 and X_1 and proved the following (see [7, Theorem 7.2]).

Theorem 2.11. *For arbitrary Banach lattices X_0 and X_1 ,*

$$(X_0^{1-\theta} X_1^\theta)' = (X_0')^{1-\theta} (X_1')^\theta, \quad 0 < \theta < 1,$$

with equality of the norms.

We refer to [18, Chapter 15] for generalizations of Theorems 2.10 and 2.11 to the case of so-called *Calderón-Lozanovskii spaces*.

A Banach lattice X is said to have the Fatou property if for every a.e. pointwise increasing sequence f_n of non-negative functions in X with $\sup_n \|f_n\|_X < \infty$, the function f , defined by $f(x) := \lim_{n \rightarrow \infty} f_n(x)$, is in X and $\|f\|_X = \lim_{n \rightarrow \infty} \|f_n\|_X$. It is well known (see, e.g., [26, p. 452]) that if X is a saturated Banach lattice, then $X = X''$ isometrically if and only if X has the Fatou property.

Corollary 2.12. *If X is a saturated Banach lattice with the Fatou property and X' is its associate space, then*

$$(2.10) \quad X^{1/2}(X')^{1/2} = L^2$$

with equality of the norms.

Proof: This result is contained in [17, Theorem 5] in a slightly different form. For the convenience of the readers we reproduce here its proof from [18, p. 185].

Since X is saturated, so is X' . Clearly, X' has the Fatou property. By the hypothesis, X has the Fatou property too. Then $X = X''$ and $X' = X'''$ with equalities of the norms. Put $Z = X^{1/2}(X')^{1/2}$. Applying Theorem 2.11 with $\theta = 1/2$, we get

$$(2.11) \quad \begin{aligned} Z' &= (X')^{1/2}(X'')^{1/2} = (X')^{1/2}X^{1/2} = Z, \\ Z'' &= (X'')^{1/2}(X''')^{1/2} = X^{1/2}(X')^{1/2} = Z \end{aligned}$$

with equalities of the norms.

If $f \in Z = Z' = Z''$ is a non-zero function, then

$$\|f\|_{Z'} = \|f\|_{Z''} = \sup_{\|g\|_{Z'} \leq 1} \int_{\mathcal{R}} |fg| d\mu \geq \int_{\mathcal{R}} \frac{f^2}{\|f\|_{Z'}} d\mu = \frac{\|f\|_{L^2}^2}{\|f\|_{Z'}}.$$

Hence,

$$(2.12) \quad \|f\|_Z = \|f\|_{Z'} = \|f\|_{Z''} \geq \|f\|_{L^2}.$$

By duality, from the latter inequality we get

$$(2.13) \quad \|g\|_{L^2} \geq \|g\|_{Z'} \quad \text{for all } g \in Z'.$$

From (2.12) and (2.13) it follows that $L^2 = Z'$ isometrically. Combining the latter equality with (2.11), we arrive at (2.10). \square

We shall apply the results of this section in the following form.

Theorem 2.13. *Let $p: \mathbb{R}^n \rightarrow [1, \infty)$ be a measurable function satisfying (1.1). Let A be a linear operator bounded on $L^{p(\cdot)}(\mathbb{R}^n)$ and $L^{p'(\cdot)}(\mathbb{R}^n)$. Then A is bounded on $L^2(\mathbb{R}^n)$ and*

$$(2.14) \quad \|A\|_{\mathcal{B}(L^2)} \leq 2\sqrt{r_p} \|A\|_{\mathcal{B}(L^{p(\cdot)})}^{1/2} \|A\|_{\mathcal{B}(L^{p'(\cdot)})}^{1/2}.$$

Proof: It is easy to see that $L^{p(\cdot)}(\mathbb{R}^n)$ is a saturated Banach lattice on \mathbb{R}^n equipped with the Lebesgue measure. By [15], (1.1) is equivalent to the reflexivity of $L^{p(\cdot)}(\mathbb{R}^n)$. Moreover, $L^{p(\cdot)}(\mathbb{R}^n)$ has the Fatou property (see, e.g., [11, Proposition 1.3]). So, we can apply Theorem 2.10 and Corollary 2.12.

From the obvious equality $r_p = r_{p'}$ and (2.1) we get

$$(2.15) \quad \|A\|_{\mathcal{B}([L^{p(\cdot)}]')} \leq r_p \|A\|_{\mathcal{B}(L^{p(\cdot)})}.$$

Applying Theorem 2.10 with $\theta = 1/2$ and Corollary 2.12 to $X_0 = X = L^{p(\cdot)}(\mathbb{R}^n)$ and $X_1 = X' = [L^{p(\cdot)}(\mathbb{R}^n)]'$, we get

$$(2.16) \quad \|A\|_{\mathcal{B}(L^2)} = \|A\|_{\mathcal{B}((L^{p(\cdot)})^{1/2}([L^{p(\cdot)}]')^{1/2})} \leq 2 \|A\|_{\mathcal{B}(L^{p(\cdot)})}^{1/2} \|A\|_{\mathcal{B}([L^{p(\cdot)}]')}^{1/2}.$$

Combining (2.15) and (2.16), we arrive at (2.14). \square

3. Proof of Theorem 1.1

We start with Part (a). The proof of this part is similar to the proof of Theorem 2.7.

Let $f \in L_c^\infty$ and $g \in L^{p'(\cdot)}(\mathbb{R}^n) \subset L_{\text{loc}}^1(\mathbb{R}^n)$. In view of [23, Theorem 1.1], the function $[b, T]f$ satisfies (2.5). Thus, putting $[b, T]f$ in place of φ in Theorem 2.6 and then applying Proposition 2.3 and Theorem 2.5, we get

$$\begin{aligned} \int_{\mathbb{R}^n} \left| ([b, T]f)(x)g(x) \right| dx &\leq c_n(1/\lambda_n)^{1/\delta} \int_{\mathbb{R}^n} ([b, T]f)_\delta^\#(x) M g(x) dx \\ &\leq c' \|b\|_* \int_{\mathbb{R}^n} M(Tf)(x) M g(x) dx \\ &\quad + c' \|b\|_* \int_{\mathbb{R}^n} MMf(x) M g(x) dx \end{aligned}$$

with $c' := c_n c_{\delta, n} (1/\lambda_n)^{1/\delta}$. From the latter inequality, Lemma 2.1, Theorem 2.7, and the condition $p, p' \in \mathcal{M}(\mathbb{R}^n)$ it follows that

$$\begin{aligned}
 & \int_{\mathbb{R}^n} \left| ([b, T]f)(x)g(x) \right| dx \\
 (3.1) \quad & \leq c' r_p \|b\|_* \left(\|M(Tf)\|_{L^{p(\cdot)}} + \|MMf\|_{L^{p(\cdot)}} \right) \|Mg\|_{L^{p'(\cdot)}} \\
 & \leq C_p \|b\|_* \|f\|_{L^{p(\cdot)}} \|g\|_{L^{p'(\cdot)}},
 \end{aligned}$$

where

$$C_p := c' r_p \|M\|_{\mathcal{B}(L^{p(\cdot)})} \|M\|_{\mathcal{B}(L^{p'(\cdot)})} \left(\|T\|_{\mathcal{B}(L^{p(\cdot)})} + \|M\|_{\mathcal{B}(L^{p(\cdot)})} \right).$$

From (3.1) and (2.1) we obtain for all $f \in L_c^\infty$,

$$\|[b, T]f\|_{L^{p(\cdot)}} \leq \|[b, T]f\|_{L^{p(\cdot)}}^0 \leq C_p \|b\|_* \|f\|_{L^{p(\cdot)}}.$$

By Lemma 2.2, $[b, T]$ can be extended by continuity to a bounded linear operator on $L^{p(\cdot)}(\mathbb{R}^n)$, and $\|[b, T]\|_{\mathcal{B}(L^{p(\cdot)})} \leq C_p \|b\|_*$. Part (a) is proved.

We turn now to the proof of Part (b). Suppose $b \in L \log L(Q)$ for any cube Q and $[b, T]$ is bounded on $L^{p(\cdot)}(\mathbb{R}^n)$. Let $f \in L_c^\infty$ and $\varphi \in L^{p(\cdot)}(\mathbb{R}^n)$. For natural k set $\varphi_k := \min\{|\varphi|, k\} \chi_{B(0, k)}$, where $B(0, k)$ is the ball of radius k centered at the origin. Let also $\varphi'_k = \varphi_k \operatorname{sgn}([b, T]f)$.

Clearly, $b\varphi$ and $b\varphi'_k$ belong to $L \log L(Q)$ for any cube $Q \subset \mathbb{R}^n$ and any k . Applying Proposition 2.9 yields

$$\begin{aligned}
 \int_{\mathbb{R}^n} |([b, T]f)(x)\varphi_k(x)| dx &= \int_{\mathbb{R}^n} ([b, T]f)(x)\varphi'_k(x) dx \\
 &= \int_{\mathbb{R}^n} ([b, T]\varphi'_k)(x)f(x) dx.
 \end{aligned}$$

Hence, by Lemma 2.1,

$$\begin{aligned}
 \int_{\mathbb{R}^n} |([b, T]f)(x)\varphi_k(x)| dx &\leq r_p \|[b, T]\|_{\mathcal{B}(L^{p(\cdot)})} \|\varphi'_k\|_{L^{p(\cdot)}} \|f\|_{L^{p'(\cdot)}} \\
 &\leq r_p \|[b, T]\|_{\mathcal{B}(L^{p(\cdot)})} \|\varphi\|_{L^{p(\cdot)}} \|f\|_{L^{p'(\cdot)}}.
 \end{aligned}$$

By the Fatou convergence theorem,

$$\int_{\mathbb{R}^n} |([b, T]f)(x)\varphi(x)| dx \leq r_p \|[b, T]\|_{\mathcal{B}(L^{p(\cdot)})} \|\varphi\|_{L^{p(\cdot)}} \|f\|_{L^{p'(\cdot)}}.$$

Hence, taking into account (2.1), for every $f \in L_c^\infty$,

$$\|[b, T]f\|_{L^{p'(\cdot)}} \leq \|[b, T]f\|_{L^{p'(\cdot)}}^0 \leq r_p \|[b, T]\|_{\mathcal{B}(L^{p(\cdot)})} \|f\|_{L^{p'(\cdot)}}.$$

From the latter inequality and Lemma 2.2 we deduce that $[b, T]$ is bounded on $L^{p'(\cdot)}(\mathbb{R}^n)$ and $\|[b, T]\|_{\mathcal{B}(L^{p'(\cdot)})} \leq r_p \|[b, T]\|_{\mathcal{B}(L^{p(\cdot)})}$. In view of Theorem 2.13, it follows that $[b, T]$ is bounded on $L^2(\mathbb{R}^n)$ and

$$(3.2) \quad \|[b, T]\|_{\mathcal{B}(L^2)} \leq 2r_p \|[b, T]\|_{\mathcal{B}(L^{p(\cdot)})}.$$

On the other hand, by Janson's theorem [12], if $[b, T]$ is bounded on $L^2(\mathbb{R}^n)$, then $b \in BMO(\mathbb{R}^n)$. Moreover, from the proof in [12] one can see that there exists a positive constant $c_2(K)$ such that

$$(3.3) \quad \|b\|_* \leq c_2(K) \|[b, T]\|_{\mathcal{B}(L^2)}.$$

Combining (3.2) and (3.3), we arrive at Part (b) with $C'_p := 2r_p c_2(K)$. Theorem 1.1 is proved.

4. Concluding remarks

Remark 4.1. We have learned recently that Diening has obtained a new characterization of the class $\mathcal{M}(\mathbb{R}^n)$. In particular, $p \in \mathcal{M}(\mathbb{R}^n)$ if and only if $p' \in \mathcal{M}(\mathbb{R}^n)$ [9, Theorem 8.1] and $p \in \mathcal{M}(\mathbb{R}^n)$ implies $(p/s)' \in \mathcal{M}(\mathbb{R}^n)$ for some $s \in (0, 1)$ [9, Corollary 8.8]. So, the condition $p' \in \mathcal{M}(\mathbb{R}^n)$ in Theorems 1.1 and 2.7 can be removed. For singular integral operators this is noticed already in [9, Theorem 8.14].

Remark 4.2. Part (a) of Theorem 1.1 holds for a more general class of Calderón-Zygmund operators [13].

Remark 4.3. All results of this paper can be extended to the context of Banach function spaces in the sense of Luxemburg (see [2, Chapter 1, Definition 1.1]). From [2, Chapter 1, Theorem 3.11 and Corollary 4.4] it follows that if $X(\mathbb{R}^n)$ is a reflexive Banach function space, then L_c^∞ is dense in $X(\mathbb{R}^n)$ and in its associate space $X'(\mathbb{R}^n)$. Theorems 1.1 and 2.7 remain valid for reflexive Banach function spaces under the assumption that the Hardy-Littlewood maximal function is bounded on $X(\mathbb{R}^n)$ and on $X'(\mathbb{R}^n)$. The proofs of these statements are minor modifications of those for Theorems 1.1 and 2.7.

Remark 4.4. In the recent preprint by Cruz-Uribe, Fiorenza, Martell, and Pérez [5] the authors use extrapolation theory to deduce the boundedness of a wide variety of operators on generalized L^p spaces with variable exponent. In particular, they give a different proof of Theorem 1.1(a).

Acknowledgments

The first author is supported by F.C.T. (Portugal) grant SFRH/BPD/11619/2002. The second author is grateful for the support given by “Centro de Matemática e Aplicações”, Instituto Superior Técnico, Lisbon, Portugal, during his short stay in Lisbon in January-February of 2004.

We would like to thank Lars Diening and Aleš Nekvinda for sharing with us their preprints [8], [9], [21]. We also thank the referee who kindly informed us about the work [5] appeared after the submission of our paper for publication.

References

- [1] J. ALVAREZ AND C. PÉREZ, Estimates with A_∞ weights for various singular integral operators, *Boll. Un. Mat. Ital. A (7)* **8(1)** (1994), 123–133.
- [2] C. BENNETT AND R. SHARPLEY, “*Interpolation of operators*”, Pure and Applied Mathematics **129**, Academic Press, Inc., Boston, MA, 1988.
- [3] A.-P. CALDERÓN, Intermediate spaces and interpolation, the complex method, *Studia Math.* **24** (1964), 113–190.
- [4] R. R. COIFMAN, R. ROCHBERG AND G. WEISS, Factorization theorems for Hardy spaces in several variables, *Ann. of Math. (2)* **103(3)** (1976), 611–635.
- [5] D. CRUZ-URIBE, A. FIORENZA, J. M. MARTELL AND C. PÉREZ, The boundedness of classical operators on variable L^p spaces, Istituto per le Applicazioni del Calcolo “Mauro Picone”, Rapporto Tecnico 289/04, July 2004. Preprint is available at <http://www.iam.na.cnr.it/rapporti/2004>.
- [6] D. CRUZ-URIBE, A. FIORENZA AND C. J. NEUGEBAUER, The maximal function on variable L^p spaces, *Ann. Acad. Sci. Fenn. Math.* **28(1)** (2003), 223–238; Corrections to: The maximal function on variable L^p spaces, [Ann. Acad. Sci. Fenn. Math. 28 (2003), no. 1, 223–238], *Ann. Acad. Sci. Fenn. Math.* **29(1)** (2004), 247–249.
- [7] M. CWIKEL, P. G. NILSSON AND G. SCHECHTMAN, Interpolation of weighted Banach lattices, *Mem. Amer. Math. Soc.* **165(787)** (2003), 1–105.
- [8] L. DIENING, Maximal function on generalized Lebesgue spaces $L^{p(\cdot)}$, *Math. Inequal. Appl.* **7(2)** (2004), 245–253.

- [9] L. DIENING, Maximal function on Musielak-Orlicz spaces and generalized Lebesgue spaces, Albert Ludwigs Universität Freiberg, Preprintserie des Mathematischen Instituts, preprint 03-21 (2003).
- [10] L. DIENING AND M. RŮŽIČKA, Calderón-Zygmund operators on generalized Lebesgue spaces $L^{p(\cdot)}$ and problems related to fluid dynamics, *J. Reine Angew. Math.* **563** (2003), 197–220.
- [11] D. E. EDMUNDS, J. LANG AND A. NEKVINDA, On $L^{p(x)}$ norms, *R. Soc. Lond. Proc. Ser. A Math. Phys. Eng. Sci.* **455(1981)** (1999), 219–225.
- [12] S. JANSON, Mean oscillation and commutators of singular integral operators, *Ark. Mat.* **16(2)** (1978), 263–270.
- [13] J.-L. JOURNÉ, “Calderón-Zygmund operators, pseudodifferential operators and the Cauchy integral of Calderón”, Lecture Notes in Mathematics **994**, Springer-Verlag, Berlin, 1983.
- [14] V. KOKILASHVILI AND S. SAMKO, Maximal and fractional operators in weighted $L^{p(x)}$ spaces, *Rev. Mat. Iberoamericana* **20(2)** (2004), 493–515.
- [15] O. KOVÁČIK AND J. RÁKOSNÍK, On spaces $L^{p(x)}$ and $W^{k,p(x)}$, *Czechoslovak Math. J.* **41(116)** (1991), no. 4, 592–618.
- [16] A. K. LERNER, Weighted norm inequalities for the local sharp maximal function, *J. Fourier Anal. Appl.* **10(5)** (2004), 465–474.
- [17] G. JA. LOZANOVSKIĪ, Certain Banach lattices, (Russian), *Sibirsk. Mat. Ž.* **10** (1969), 584–599; English translation: *Siberian Math. J.* **10** (1969), 419–431.
- [18] L. MALIGRANDA, Orlicz spaces and interpolation, Seminars in Mathematics 5, Univ. Estadual de Campinas, Campinas SP, Brazil (1989).
- [19] J. MUSIELAK, “Orlicz spaces and modular spaces”, Lecture Notes in Mathematics **1034**, Springer-Verlag, Berlin, 1983.
- [20] H. NAKANO, “Modulated semi-ordered linear spaces”, Maruzen Co., Ltd., Tokyo, 1950.
- [21] A. NEKVINDA, Hardy-Littlewood maximal operator on $L^{p(x)}(\mathbb{R})$, *Math. Inequal. Appl.* **7(2)** (2004), 255–265.
- [22] W. ORLICZ, Über konjugierte Exponentenfolgen, *Studia Math.* **3** (1931), 200–211; Reprinted in: W. ORLICZ, “Collected papers. Part I”, PWN-Polish Scientific Publishers, Warsaw, 1988, pp. 200–213.
- [23] C. PÉREZ, Endpoint estimates for commutators of singular integral operators, *J. Funct. Anal.* **128(1)** (1995), 163–185.

- [24] M. RŮŽIČKA, “*Electrorheological fluids: modeling and mathematical theory*”, Lecture Notes in Mathematics **1748**, Springer-Verlag, Berlin, 2000.
- [25] E. M. STEIN, “*Singular integrals and differentiability properties of functions*”, Princeton Mathematical Series **30**, Princeton University Press, Princeton, N.J., 1970.
- [26] A. C. ZAAANEN, “*Integration*”, completely revised edition of “An introduction to the theory of integration”, North-Holland Publishing Co., Amsterdam; Interscience Publishers John Wiley & Sons, Inc., New York, 1967.

Alexei Yu. Karlovich:
Departamento de Matemática
Instituto Superior Técnico
Av. Rovisco Pais 1
1049-001 Lisboa
Portugal
E-mail address: `akarlov@math.ist.utl.pt`

Current address:
Universidade do Minho
Departamento de Matemática
Escola de Ciências
Campus de Gualtar
4710-057 Braga
Portugal
E-mail address: `oleksiy@math.uminho.pt`

Andrei K. Lerner:
Department of Mathematics
Bar-Ilan University
52900 Ramat Gan
Israel
E-mail address: `aklerner@netvision.net.il`

Primera versió rebuda el 26 de gener de 2004,
darrera versió rebuda el 31 de juliol de 2004.