A constructive proof of the Fefferman-Stein decomposition of $BMO(\mathbb{R}^n)$

by

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1. Introduction

In this note, functions considered are complex-valued unless otherwise explicitly stated. For a function $f(x) \in L^1_{loc}(\mathbb{R}^n)$, let

$$||f||_{\text{BMO}} = \sup |I|^{-1} \int_{I} |f(x) - f_{I}| dx,$$

where the supremum is taken over all cubes I in \mathbb{R}^n , with sides parallel to axis, and where |I| denotes the Lebesgue measure of I and

$$f_I = |I|^{-1} \int_I f(x) \, dx.$$

A function f(x) is said to belong to BMO (\mathbb{R}^n) if $||f||_{BMO} < +\infty$.

Let R_j (j=1,...,n) be the Riesz transforms. That is,

$$R_j f(x) = (-i\xi_j |\xi|^{-1} \hat{f}(\xi))^{\vee}(x),$$

where $i=(-1)^{1/2}$, $\xi=(\xi_1,...,\xi_n)$ and where \wedge and \vee denote the Fourier and the inverse Fourier transforms, respectively. As is well known,

$$R_j f(x) = C_n P.V. \int (x_j - y_j) |x - y|^{-n-1} f(y) dy$$

for $f(x) \in \bigcup_{1 . For <math>f(x) \in L^{\infty}(\mathbf{R}^n)$, let

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