# WEIGHTED LOCAL HARDY SPACES ASSOCIATED TO SCHRÖDINGER OPERATORS 

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#### Abstract

In this paper, we characterize the weighted local Hardy spaces $h_{\rho}^{p}(\omega)$ related to the critical radius function $\rho$ and weights $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ which locally behave as Muckenhoupt's weights and actually include them, by the local vertical maximal function, the local nontangential maximal function and the atomic decomposition. Then, we establish the equivalence of the weighted local Hardy space $h_{\rho}^{1}(\omega)$ and the weighted Hardy space $H_{\mathcal{L}}^{1}(\omega)$ associated to Schrödinger operators $\mathcal{L}$ with $\omega \in A_{1}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$. By the atomic characterization, we also prove the existence of finite atomic decompositions associated with $h_{\rho}^{p}(\omega)$. Furthermore, we establish boundedness in $h_{\rho}^{p}(\omega)$ of quasi-Banach-valued sublinear operators.


## 1. Introduction

The theory of classical local Hardy spaces, originally introduced by Goldberg [14], plays an important role in various fields of analysis and partial differential equations; see [6], [20], [23], [28], [29], [30] and their references. In particular, pseudo-differential operators are bounded on local Hardy spaces $h^{p}\left(\mathbb{R}^{n}\right)$ for $p \in(0,1]$, but they are not bounded on Hardy spaces $H^{p}\left(\mathbb{R}^{n}\right)$ for $p \in(0,1]$; see [14] (also [29], [30]). In [6], Bui studied the weighted local Hardy space $h_{\omega}^{p}\left(\mathbb{R}^{n}\right)$ with $\omega \in A_{\infty}\left(\mathbb{R}^{n}\right)$, where and in what follows, $A_{p}\left(\mathbb{R}^{n}\right)$ for $p \in[1, \infty]$ denotes the class of Muckenhoupt's weights; see [7], [12], [15], [23] for their definition and properties.

[^0]In [19], Rychkov introduced and studied some properties of the weighted Besov-Lipschitz spaces and Triebel-Lizorkin spaces with weights that are locally in $A_{p}\left(\mathbb{R}^{n}\right)$ but may grow or decrease exponentially, which contain Hardy spaces. In particular, Rychkov [19] generalized some of theories of weighted local Hardy spaces developed by Bui $[6]$ to $A_{\infty}^{\text {loc }}\left(\mathbb{R}^{n}\right)$ weights, where $A_{\infty}^{\text {loc }}\left(\mathbb{R}^{n}\right)$ weights denote local $A_{\infty}\left(\mathbb{R}^{n}\right)$ weights which are non-doubling weights, and $A_{\infty}^{\text {loc }}\left(\mathbb{R}^{n}\right)$ weights include $A_{\infty}\left(\mathbb{R}^{n}\right)$ weights. Recently, Tang [24] established the weighted atomic decomposition characterization of the weighted local Hardy space $h_{\omega}^{p}\left(\mathbb{R}^{n}\right)$ with $\omega \in A_{\infty}^{\text {loc }}\left(\mathbb{R}^{n}\right)$ via the local grand maximal function, and gave some criteria about boundedness of $\mathcal{B}_{\beta}$-sublinear operators on $h_{\omega}^{p}\left(\mathbb{R}^{n}\right)$ which was first introduced in [33]; meanwhile, Tang [24] also proved that pseudo-differential operators are bounded on local Hardy spaces $h_{\omega}^{p}\left(\mathbb{R}^{n}\right)$ for $p \in(0,1]$ by using the above criteria and main results in [25]. Furthermore, Yang-Yang [32] extended the main results in [24] to the weighted local Orlicz-Hardy space $h_{\omega}^{\Phi}\left(\mathbb{R}^{n}\right)$ case.

On the other hand, the study of Schrödinger operator $\mathcal{L}=-\Delta+V$ recently attracted much attention; see [1], [2], [3], [9], [10], [21], [27], [26], [31], [33], [34], [35], [36]. In particular, J. Dziubański and J. Zienkiewicz [9], [10] studied Hardy space $H_{\mathcal{L}}^{1}$ associated to Schrödinger operators $\mathcal{L}$ with potential satisfying reverse Hölder inequality. Recently, Bongioanni et al. [2] introduced new classes of weights, related to Schrödinger operators $\mathcal{L}$, that is, $A_{p}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ weight which are in general larger than Muckenhoupt's (see Section 2 for notions of $A_{p}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ weight $)$. Naturally, it is a very interesting problem whether we can give an atomic characterization for weighted Hardy space $H_{\mathcal{L}}^{1}(\omega)$ with $\omega \in A_{1}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$.

The purpose of this paper is to give a positive answer. More precisely, we first introduce the weighted local Hardy spaces $h_{\rho}^{p}(\omega)$ with $A_{q}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ weights, and establish the atomic characterization of the weighted local Hardy spaces $h_{\rho}^{p}(\omega)$ with $\omega \in A_{q}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ weights. Then, we establish the equivalence between the weighted local Hardy spaces $h_{\rho}^{1}(\omega)$ and the weighted Hardy space $H_{\mathcal{L}}^{1}(\omega)$ associated to Schrödinger operator $\mathcal{L}$ with $\omega \in A_{1}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$. In particular, it should be pointed out that we cannot directly obtain the atomic characterization of $H_{\mathcal{L}}^{1}(\omega)$ with $A_{1}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ weights by using the methods in [9], [10], [11], which forces us to use the above weighted local Hardy spaces $h_{\rho}^{1}(\omega)$ theory to overcome the difficulty.

The paper is organized as follows. In Section 2, we review some notions and notations concerning the weight classes $A_{p}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ introduced in [2], [27], [26]. In Section 3, we first introduce the weighted local Hardy space $h_{\rho, N}^{p}(\omega)$ via the local grand maximal function, and then the weighted atomic local Hardy space $h_{\rho}^{p, q, s}(\omega)$ for any admissible triplet $(p, q, s)_{\omega}$ (see Definition 3.3 below), furthermore, we establish the local vertical and the local nontangential maximal function characterizations of $h_{\rho, N}^{p}(\omega)$ via a local Calderón reproducing
formula and some useful estimates established by Rychkov [19]. In Section 4, we establish the Calderón-Zygmund decomposition associated with the grand maximal function. In Section 5, we prove that for any given admissible triplet $(p, q, s)_{\omega}, h_{\rho, N}^{p}(\omega)=h_{\rho}^{p, q, s}(\omega)$ with equivalent norms. It is worth pointing out that we obtain Theorem 5.5 by a way different from the methods in [14], [6], but close to those in [4], [24], [32]. For simplicity, in the rest of this introduction, we denote by $h_{\rho}^{p}(\omega)$ the weighted local Hardy space $h_{\rho, N}^{p}(\omega)$. In Section 6, we apply the atomic characterization of the weighted local Hardy spaces $h_{\rho}^{1}(\omega)$ to establish atomic characterization of weighted Hardy space $H_{\mathcal{L}}^{1}(\omega)$ associated to Schrödinger operator $\mathcal{L}$ with $A_{1}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ weights. In Section 7 , we prove that $\|\cdot\|_{h_{\rho, \text { fin }}^{p, q, s}(\omega)}$ and $\|\cdot\|_{h_{\rho}^{p}(\omega)}$ are equivalent quasi-norms on $h_{\rho, \text { fin }}^{p, q, s}(\omega)$ with $q<\infty$, and we obtain criteria for boundedness of $\mathcal{B}_{\beta}$-sublinear operators in $h_{\rho}^{p}(\omega)$. We remark that this extends both the results of Meda-Sjögren-Vallarino [17] and Yang-Zhou [33] to the setting of weighted local Hardy spaces.

Throughout this paper, we let $C$ denote constants that are independent of the main parameters involved but whose value may differ from line to line. By $A \sim B$, we mean that there exists a constant $C>1$ such that $1 / C \leq$ $A / B \leq C$. The symbol $A \lesssim B$ means that $A \leq C B$. The symbol $[s]$ for $s \in \mathbb{R}$ denotes the maximal integer not more than $s$. We also set $\mathbb{N} \equiv\{1,2, \ldots\}$ and $\mathbb{Z}_{+} \equiv \mathbb{N} \cup\{0\}$. The multi-index notation is usual: for $\alpha=\left(\alpha_{1}, \ldots, \alpha_{n}\right)$ and $\partial^{\alpha}=\left(\partial / \partial_{x_{1}}\right)^{\alpha_{1}} \cdots\left(\partial / \partial_{x_{n}}\right)^{\alpha_{n}}$. Given a function $g$ on $\mathbb{R}^{n}$, we let $L_{g} \in \mathbb{Z}_{+}$ denote the maximal number such that $g$ has vanishing moments up to the order $L_{g}$, i.e., $\int x^{\alpha} g(x) d x=0$ for all multi-indices $\alpha$ with $|\alpha| \leq L_{g}$. If no vanishing moments of $g$, then we put $L_{g}=-1$.

## 2. Preliminaries

In this section, we review some notions and notations concerning the weight classes $A_{p}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ introduced in [2], [27], [26]. Given $B=B(x, r)$ and $\lambda>0$, we will write $\lambda B$ for the $\lambda$-dilate ball, which is the ball with the same center $x$ and with radius $\lambda r$. Similarly, $Q(x, r)$ denotes the cube centered at $x$ with side length $r$ (here and below only cubes with sides parallel to the axes are considered), and $\lambda Q(x, r)=Q(x, \lambda r)$. Especially, we will denote $2 B$ by $B^{*}$, and $2 Q$ by $Q^{*}$.

Let $\mathcal{L}=-\Delta+V$ be a Schrödinger operator on $\mathbb{R}^{n}, n \geq 3$, where $V \not \equiv 0$ is a fixed non-negative potential. We assume that $V$ belongs to the reverse Hölder class $R H_{s}\left(\mathbb{R}^{n}\right)$ for some $s \geq n / 2$; that is, there exists $C=C(s, V)>0$ such that

$$
\left(\frac{1}{|B|} \int_{B} V(x)^{s} d x\right)^{\frac{1}{s}} \leq C\left(\frac{1}{|B|} \int_{B} V(x) d x\right)
$$

for every ball $B \subset \mathbb{R}^{n}$. Trivially, $R H_{q}\left(\mathbb{R}^{n}\right) \subset R H_{p}\left(\mathbb{R}^{n}\right)$ provided $1<p \leq q<$ $\infty$. It is well known that, if $V \in R H_{q}\left(\mathbb{R}^{n}\right)$ for some $q>1$, then there exists $\varepsilon>0$, which depends only on $d$ and the constant $C$ in the above inequality, such that $V \in R H_{q+\varepsilon}\left(\mathbb{R}^{n}\right)$ (see [13]). Moreover, the measure $V(x) d x$ satisfies the doubling condition:

$$
\int_{B(y, 2 r)} V(x) d x \leq C \int_{B(y, r)} V(x) d x
$$

With regard to the Schrödinger operator $\mathcal{L}$, we know that the operators derived from $\mathcal{L}$ behave "locally" quite similar to those corresponding to the Laplacian (see [8], [21]). The notion of locality is given by the critical radius function

$$
\begin{equation*}
\rho(x)=\frac{1}{m_{V}(x)}=\sup _{r>0}\left\{r: \frac{1}{r^{n-2}} \int_{B(x, r)} V(y) d y \leq 1\right\} . \tag{2.1}
\end{equation*}
$$

Throughout the paper, we assume that $V \not \equiv 0$, so that $0<\rho(x)<\infty$ (see [21]). In particular, $m_{V}(x)=1$ with $V=1$ and $m_{V}(x) \sim(1+|x|)$ with $V=|x|^{2}$.

Lemma 2.1 (See [21]). There exist $C_{0} \geq 1$ and $k_{0} \geq 1$ so that for all $x, y \in \mathbb{R}^{n}$,

$$
\begin{equation*}
C_{0}^{-1} \rho(x)\left(1+\frac{|x-y|}{\rho(x)}\right)^{-k_{0}} \leq \rho(y) \leq C_{0} \rho(x)\left(1+\frac{|x-y|}{\rho(x)}\right)^{\frac{k_{0}}{k_{0}+1}} \tag{2.2}
\end{equation*}
$$

In particular, $\rho(x) \sim \rho(y)$ when $y \in B(x, r)$ and $r \leq C \rho(x)$, where $C$ is a positive constant.

A ball of the form $B(x, \rho(x))$ is called critical, and in what follows we will call critical radius function to any positive continuous function $\rho$ that satisfies (2.2), not necessarily coming from a potential $V$. Clearly, if $\rho$ is such a function, so is $\beta \rho$ for any $\beta>0$. As the consequence of the above lemma, we acquire the following result.

Lemma 2.2 (See [9]). There exists a sequence of points $x_{j} \in \mathbb{R}^{n}, j \geq 1$, such that the family $B_{j}=B\left(x_{j}, \rho\left(x_{j}\right)\right), j \geq 1$ satisfies:
(a) $\bigcup_{j} B_{j}=\mathbb{R}^{n}$.
(b) For every $\sigma \geq 1$ there exist constants $C$ and $N_{1}$ such that $\sum_{j} \chi_{\sigma B_{j}} \leq$ $C \sigma^{N_{1}}$.

In this paper, we write $\Psi_{\theta}(B)=\left(1+r / \rho\left(x_{0}\right)\right)^{\theta}$, where $\theta \geq 0, x_{0}$ and $r$ denote the center and radius of $B$, respectively.

A weight always refers to a positive function which is locally integrable. As in [2], we say that a weight $\omega$ belongs to the class $A_{p}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ for $1<p<\infty$, if there is a constant $C$ such that, for all balls $B$

$$
\left(\frac{1}{\Psi_{\theta}(B)|B|} \int_{B} \omega(y) d y\right)\left(\frac{1}{\Psi_{\theta}(B)|B|} \int_{B} \omega^{-\frac{1}{p-1}}(y) d y\right)^{p-1} \leq C
$$

We also say that a nonnegative function $\omega$ satisfies the $A_{1}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ condition if there exists a constant $C$ such that

$$
M_{V, \theta}(\omega)(x) \leq C \omega(x), \quad \text { a.e. } x \in \mathbb{R}^{n}
$$

where

$$
M_{V, \theta} f(x) \equiv \sup _{x \in B} \frac{1}{\Psi_{\theta}(B)|B|} \int_{B}|f(y)| d y
$$

When $V=0$, we denote $M_{0} f(x)$ by $M f(x)$ (the standard Hardy-Littlewood maximal function). It is easy to see that $|f(x)| \leq M_{V, \theta} f(x) \leq M f(x)$ for a.e. $x \in \mathbb{R}^{n}$ and any $\theta \geq 0$.

Clearly, the classes $A_{p}^{\rho, \theta}$ are increasing with $\theta$, and we denote $A_{p}^{\rho, \infty}=$ $\bigcup_{\theta \geq 0} A_{p}^{\rho, \theta}$. By Hölder's inequality, we see that $A_{p_{1}}^{\rho, \theta} \subset A_{p_{2}}^{\rho, \theta}$, if $1 \leq p_{1}<p_{2}<\infty$, and we also denote $A_{\infty}^{\rho, \infty}=\bigcup_{p \geq 1} A_{p}^{\rho, \infty}$. In addition, for $1 \leq p \leq \infty$, we denote by $p^{\prime}$ the adjoint number of $p$, i.e., $1 / p+1 / p^{\prime}=1$.

Since $\Psi_{\theta}(B) \geq 1$ with $\theta \geq 0$, then $A_{p} \subset A_{p}^{\rho, \theta}$ for $1 \leq p<\infty$, where $A_{p}$ denotes the classical Muckenhoupt weights; see [12] and [18]. Moreover, the inclusions are proper. In fact, as the example given in [27], let $\theta>0$ and $0 \leq \gamma \leq \theta$, it is easy to check that $\omega(x)=(1+|x|)^{-(n+\gamma)} \notin A_{\infty}=\bigcup_{p \geq 1} A_{p}$ and $\omega(x) d x$ is not a doubling measure, but $\omega(x)=(1+|x|)^{-(n+\gamma)} \in A_{1}^{\rho, \theta}$ provided that $V=1$ and $\Psi_{\theta}\left(B\left(x_{0}, r\right)\right)=(1+r)^{\theta}$.

In what follows, given a Lebesgue measurable set $E$ and a weight $\omega,|E|$ will denote the Lebesgue measure of $E$ and $\omega(E):=\int_{E} \omega(x) d x$. For any $\omega \in A_{\infty}^{\rho, \infty}$, the space $L_{\omega}^{p}\left(\mathbb{R}^{n}\right)$ with $p \in(0, \infty)$ denotes the set of all measurable functions $f$ such that

$$
\|f\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \equiv\left(\int_{\mathbb{R}^{n}}|f(x)|^{p} \omega(x) d x\right)^{1 / p}<\infty
$$

and $L_{\omega}^{\infty}\left(\mathbb{R}^{n}\right) \equiv L^{\infty}\left(\mathbb{R}^{n}\right)$. The symbol $L_{\omega}^{1, \infty}\left(\mathbb{R}^{n}\right)$ denotes the set of all measurable functions $f$ such that

$$
\|f\|_{L_{\omega}^{1, \infty}\left(\mathbb{R}^{n}\right)} \equiv \sup _{\lambda>0}\left\{\lambda \omega\left(\left\{x \in \mathbb{R}^{n}:|f(x)|>\lambda\right\}\right)\right\}<\infty
$$

We define the local Hardy-Littlewood maximal operator by

$$
\begin{equation*}
M^{\mathrm{loc}} f(x) \equiv \sup _{\substack{x \in B\left(x_{0}, r\right) \\ r \leq \rho\left(x_{0}\right)}} \frac{1}{|B|} \int_{B}|f(y)| d y \tag{2.3}
\end{equation*}
$$

We remark that balls can be replaced by cubes in definition of $A_{p}^{\rho, \theta}$ and $M_{V, \theta}$, since $\Psi(B) \leq \Psi(2 B) \leq 2^{\theta} \Psi(B)$. In fact, for the cube $Q=Q\left(x_{0}, r\right)$, we can also define $\Psi_{\theta}(Q)=\left(1+r / \rho\left(x_{0}\right)\right)^{\theta}$. Then we give the weighted boundedness of $M_{V, \theta}$.

Lemma 2.3 (See [27]). Let $1<p<\infty, p^{\prime}=p /(p-1)$ and assume that $\omega \in A_{p}^{\rho, \theta}$. There exists a constant $C>0$ such that

$$
\left\|M_{V, p^{\prime} \theta} f\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \leq C\|f\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} .
$$

Next, we give some properties of weights class $A_{p}^{\rho, \theta}$ for $p \geq 1$.
Lemma 2.4. Let $\omega \in A_{p}^{\rho, \infty}=\bigcup_{\theta \geq 0} A_{p}^{\rho, \theta}$ for $p \geq 1$. Then
(i) If $1 \leq p_{1}<p_{2}<\infty$, then $A_{p_{1}}^{\rho, \theta} \subset A_{p_{2}}^{\rho, \theta}$.
(ii) $\omega \in A_{p}^{\rho, \theta}$ if and only if $\omega^{-\frac{1}{p-1}} \in A_{p^{\prime}}^{\rho, \theta}$, where $1 / p+1 / p^{\prime}=1$.
(iii) If $\omega \in A_{p}^{\rho, \infty}, 1<p<\infty$, then there exists $\epsilon>0$ such that $\omega \in A_{p-\epsilon}^{\rho, \infty}$.
(iv) Let $f \in L_{\mathrm{loc}}\left(\mathbb{R}^{n}\right), 0<\delta<1$, then $\left(M_{V, \theta} f\right)^{\delta} \in A_{1}^{\rho, \theta}$.
(v) Let $1<p<\infty$, then $\omega \in A_{p}^{\rho, \infty}$ if and only if $\omega=\omega_{1} \omega_{2}^{1-p}$, where $\omega_{1}, \omega_{2} \in A_{1}^{\rho, \infty}$.
(vi) For $\omega \in A_{p}^{\rho, \theta}, Q=Q(x, r)$ and $\lambda>1$, there exists a positive constant $C$ such that

$$
\omega(\lambda Q) \leq C\left(\Psi_{\theta}(\lambda Q)\right)^{p} \lambda^{n p} \omega(Q)
$$

(vii) If $p \in(1, \infty)$ and $\omega \in A_{p}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$, then the local Hardy-Littlewood maximal operator $M^{\mathrm{loc}}$ is bounded on $L_{\omega}^{p}\left(\mathbb{R}^{n}\right)$.
(viii) If $\omega \in A_{1}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$, then $M^{\text {loc }}$ is bounded from $L_{\omega}^{1}\left(\mathbb{R}^{n}\right)$ to $L_{\omega}^{1, \infty}\left(\mathbb{R}^{n}\right)$.

Proof. (i)-(viii) have been proved in [2], [26].
For any $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$, define the critical index of $\omega$ by

$$
\begin{equation*}
q_{\omega} \equiv \inf \left\{p \in[1, \infty): \omega \in A_{p}^{\rho, \infty}\left(\mathbb{R}^{n}\right)\right\} \tag{2.4}
\end{equation*}
$$

Obviously, $q_{\omega} \in[1, \infty)$. If $q_{\omega} \in(1, \infty)$, then $\omega \notin A_{q_{\omega}}^{\rho, \infty}$.
The symbols $\mathcal{D}\left(\mathbb{R}^{n}\right)=C_{0}^{\infty}\left(\mathbb{R}^{n}\right), \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ is the dual space of $\mathcal{D}\left(\mathbb{R}^{n}\right)$, and for $\mathcal{D}\left(\mathbb{R}^{n}\right), \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and $L_{\omega}^{p}\left(\mathbb{R}^{n}\right)$, we have the following conclusions.

Lemma 2.5. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), q_{\omega}$ be as in (2.4) and $p \in\left(q_{\omega}, \infty\right]$.
(i) If $\frac{1}{p}+\frac{1}{p^{\prime}}=1$, then $\mathcal{D}\left(\mathbb{R}^{n}\right) \subset L_{\omega^{-1 /(p-1)}}^{p^{\prime}}\left(\mathbb{R}^{n}\right)$.
(ii) $L_{\omega}^{p}\left(\mathbb{R}^{n}\right) \subset \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and the inclusion is continuous.

By the same method as the proof of Lemma 2.2 in [24], we can get Lemma 2.5, and we omit the details here.

For any $\varphi, \psi \in \mathcal{D}\left(\mathbb{R}^{n}\right)$, let $\varphi_{t}(x)=t^{-n} \varphi(x / t)$ for $t>0$ and $\psi_{j}(x)=$ $2^{j n} \psi\left(2^{j} x\right)$ for $j \in \mathbb{Z}$. It is easy to see that we have the following results.

Lemma 2.6 (See [24]). Let $\varphi \in \mathcal{D}\left(\mathbb{R}^{n}\right)$ and $\int_{\mathbb{R}^{n}} \varphi(x) d x=1$.
(i) For any $\Phi \in \mathcal{D}\left(\mathbb{R}^{n}\right)$ and $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$, $\Phi * \varphi_{t} \rightarrow \Phi$ in $\mathcal{D}\left(\mathbb{R}^{n}\right)$ as $t \rightarrow 0$, and $f * \varphi_{t} \rightarrow f$ in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ as $t \rightarrow 0$.
(ii) Let $\omega \in A_{\infty}^{\rho, \infty}$ and $q_{\omega}$ be as in (2.3). If $q \in\left(q_{\omega}, \infty\right)$, then for any $f \in$ $L_{\omega}^{q}\left(\mathbb{R}^{n}\right), f * \varphi_{t} \rightarrow f$ in $L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$ as $t \rightarrow 0$.

Now, let us introduce some local maximal functions. For $N \in \mathbb{Z}_{+}$and $R \in(0, \infty)$, let

$$
\begin{aligned}
\mathcal{D}_{N, R}\left(\mathbb{R}^{n}\right) \equiv & \left\{\varphi \in \mathcal{D}\left(\mathbb{R}^{n}\right): \operatorname{supp}(\varphi) \subset B(0, R)\right. \\
& \left.\|\varphi\|_{\mathcal{D}_{N}\left(\mathbb{R}^{n}\right)} \equiv \sup _{\substack{x \in \mathbb{R}^{n} \\
\alpha \in \mathbb{Z}_{+}^{n},|\alpha| \leq N}}\left|\partial^{\alpha} \varphi(x)\right| \leq 1\right\} .
\end{aligned}
$$

Definition 2.7. Let $N \in \mathbb{Z}_{+}, R \in(0, \infty)$ and $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$, the local nontangential grand maximal function of $f$ is defined as:

$$
\begin{equation*}
\widetilde{\mathcal{M}}_{N, R}(f)(x) \equiv \sup \left\{\left|\varphi_{l} * f(z)\right|:|x-z|<2^{-l}<\rho(x), \varphi \in \mathcal{D}_{N, R}\left(\mathbb{R}^{n}\right)\right\} \tag{2.5}
\end{equation*}
$$

and the local vertical grand maximal function of $f$ is defined as:

$$
\begin{equation*}
\mathcal{M}_{N, R}(f)(x) \equiv \sup \left\{\left|\varphi_{l} * f(x)\right|: 0<2^{-l}<\rho(x), \varphi \in \mathcal{D}_{N, R}\left(\mathbb{R}^{n}\right)\right\} \tag{2.6}
\end{equation*}
$$

For simplicity, we denote $\mathcal{D}_{N, R}\left(\mathbb{R}^{n}\right), \widetilde{\mathcal{M}}_{N, R}(f)$ and $\mathcal{M}_{N, R}(f)$ as $\mathcal{D}_{N}^{0}\left(\mathbb{R}^{n}\right)$, $\widetilde{\mathcal{M}}_{N}^{0}(f)$ and $\mathcal{M}_{N}^{0}(f)$ when $R=1$, and as $\mathcal{D}_{N}\left(\mathbb{R}^{n}\right), \widetilde{\mathcal{M}}_{N}(f)$ and $\mathcal{M}_{N}(f)$ when $R=\max \left\{R_{1}, R_{2}, R_{3}\right\}>1$ (in which $R_{1}, R_{2}$ and $R_{3}$ are defined as in the proof of Lemma 4.2, 4.5 and 4.8). Obviously, for any $N \in \mathbb{Z}_{+}$and $x \in \mathbb{R}^{n}$,

$$
\mathcal{M}_{N}^{0}(f)(x) \leq \mathcal{M}_{N}(f)(x) \leq \widetilde{\mathcal{M}}_{N}(f)(x)
$$

Here and in what follows, the space $L_{\text {loc }}^{1}\left(\mathbb{R}^{n}\right)$ denotes the set of all locally integrable functions on $\mathbb{R}^{n}$. We have the following Proposition 2.8 , which can be proved by the same method as in [24, Proposition 2.2].

## Proposition 2.8. Let $N \geq 2$. Then

(i) For all $f \in L_{\text {loc }}^{1}\left(\mathbb{R}^{n}\right) \cap \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and almost every $x \in \mathbb{R}^{n}$,

$$
|f(x)| \leq \mathcal{M}_{N}^{0}(f)(x) \lesssim M^{\mathrm{loc}}(f)(x)
$$

(ii) If $\omega \in A_{p}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ with $p \in(1, \infty)$, then $f \in L_{\omega}^{p}\left(\mathbb{R}^{n}\right)$ if and only if $f \in$ $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and $\mathcal{M}_{N}^{0}(f) \in L_{\omega}^{p}\left(\mathbb{R}^{n}\right) ;$ moreover,

$$
\|f\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} \sim\left\|\mathcal{M}_{N}^{0}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}}
$$

(iii) If $\omega \in A_{1}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$, then $\mathcal{M}_{N}^{0}$ is bounded from $L_{\omega}^{1}\left(\mathbb{R}^{n}\right)$ to $L_{\omega}^{1, \infty}\left(\mathbb{R}^{n}\right)$.

## 3. Weighted local Hardy spaces

In this section, we introduce the weighted local Hardy spaces $h_{\rho, N}^{p}(\omega)$ and weighted atomic local Hardy space $h_{\rho}^{p, q, s}(\omega)$. Furthermore, we give several equivalent characterizations of the weighted local Hardy spaces by a local Calderón reproducing formula and some properties of the weighted atomic local Hardy space.

The weighted local Hardy space is defined as follows.

Definition 3.1. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), q_{\omega}$ be as in (2.4), $p \in(0,1]$ and $\widetilde{N}_{p, \omega} \equiv$ $\left[n\left(\frac{q_{\omega}}{p}-1\right)\right]+2$. For each $N \in \mathbb{N}$ with $N \geq \widetilde{N}_{p, \omega}$, the weighted local Hardy space is defined by

$$
h_{\rho, N}^{p}(\omega) \equiv\left\{f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right): \mathcal{M}_{N}(f) \in L_{\omega}^{p}\left(\mathbb{R}^{n}\right)\right\} .
$$

Moreover, we define $\|f\|_{h_{\rho, N}^{p}(\omega)} \equiv\left\|\mathcal{M}_{N}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)}$.
For any integers $N_{1}$ and $N_{2}$ with $N_{1} \geq N_{2} \geq \widetilde{N}_{p, \omega}$, we have

$$
h_{\rho, \widetilde{N}_{p, \omega}}^{p}(\omega) \subset h_{\rho, N_{2}}^{p}(\omega) \subset h_{\rho, N_{1}}^{p}(\omega),
$$

and the inclusions are continuous.
Now, we introduce the weighted local atoms and weighted atomic local Hardy space.

Definition 3.2. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), q_{\omega}$ be as in (2.4). A triplet $(p, q, s)_{\omega}$ is called to be admissible, if $p \in(0,1], q \in\left(q_{\omega}, \infty\right]$ and $s \in \mathbb{N}$ with $s \geq$ $\left[n\left(q_{\omega} / p-1\right)\right]$. A function $a$ on $\mathbb{R}^{n}$ is said to be a $(p, q, s)_{\omega}$-atom if
(i) $\operatorname{supp} a \subset Q(x, r)$ and $r \leq L_{1} \rho(x)$,
(ii) $\|a\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)} \leq[\omega(Q)]^{1 / q-1 / p}$,
(iii) $\int_{\mathbb{R}^{n}} a(x) x^{\alpha} d x=0$ for all $\alpha \in \mathbb{Z}_{+}^{n}$ with $|\alpha| \leq s$, when $Q=Q(x, r), r<$ $L_{2} \rho(x)$,
where $L_{1} \equiv 4 C_{0}(3 \sqrt{n})^{k_{0}}, L_{2} \equiv 1 / C_{0}^{2}(3 \sqrt{n})^{k_{0}+1}$, and $C_{0}, k_{0}$ are constant given in Lemma 2.1. Moreover, for $q \in\left(q_{\omega}, \infty\right]$, a function $a(x)$ is called a $(p, q)_{\omega^{-}}$ single-atom if

$$
\|a\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)} \leq\left[\omega\left(\mathbb{R}^{n}\right)\right]^{1 / q-1 / p}
$$

Definition 3.3. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), q_{\omega}$ be as in (2.4), and $(p, q, s)_{\omega}$ be admissible, we define the weighted atomic local Hardy space $h_{\rho}^{p, q, s}(\omega)$ by the set of all $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ satisfying that

$$
f=\sum_{i=0}^{\infty} \lambda_{i} a_{i}
$$

in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$, where $\left\{\lambda_{i}\right\}_{i \in \mathbb{Z}_{+}} \subset \mathbb{C}, \sum_{i=0}^{\infty}\left|\lambda_{i}\right|^{p}<\infty$ and $\left\{a_{i}\right\}_{i \in \mathbb{N}}$ are $(p, q, s)_{\omega^{-}}$ atoms and $a_{0}$ is a $(p, q)_{\omega}$-single-atom. Moreover, the quasi-norm of $f \in$ $h_{\rho}^{p, q, s}(\omega)$ is defined by

$$
\|f\|_{h_{\rho}^{p, q, s}(\omega)} \equiv \inf \left\{\left[\sum_{i=0}^{\infty}\left|\lambda_{i}\right|^{p}\right]^{1 / p}\right\}
$$

It is easy to see that if triplets $(p, q, s)_{\omega}$ and $(p, \bar{q}, \bar{s})_{\omega}$ are admissible and satisfy $\bar{q} \leq q$ and $\bar{s} \leq s$, then $(p, q, s)_{\omega}$-atoms are $(p, \bar{q}, \bar{s})_{\omega}$-atoms, which implies that $h_{\rho}^{p, q, s}(\omega) \subset h_{\rho}^{p, \bar{q}, \bar{s}}(\omega)$ and the inclusion is continuous.

Next, we will give several equivalent characterizations of the weighted local Hardy spaces $h_{\rho, N}^{p}(\omega)$ by the following local maximal functions.

Definition 3.4. Let

$$
\begin{equation*}
\psi_{0} \in \mathcal{D}\left(\mathbb{R}^{n}\right) \quad \text { with } \int_{\mathbb{R}^{n}} \psi_{0}(x) d x \neq 0 \tag{3.1}
\end{equation*}
$$

For every $x \in \mathbb{R}^{n}$, there exists an integer $j_{x} \in \mathbb{Z}$ satisfying $2^{-j_{x}}<\rho(x) \leq$ $2^{-j_{x}+1}$, and then for $j \geq j_{x}, A, B \in[0, \infty)$ and $y \in \mathbb{R}^{n}$, we define

$$
m_{j, A, B, x}(y) \equiv\left(1+2^{j}|y|\right)^{A} 2^{B|y| / \rho(x)}
$$

We define the local vertical maximal function of $f$ associated to $\psi_{0}$ as

$$
\begin{equation*}
\psi_{0}^{+}(f)(x) \equiv \sup _{j \geq j_{x}}\left|\left(\psi_{0}\right)_{j} * f(x)\right| \tag{3.2}
\end{equation*}
$$

the local tangential Peetre-type maximal function of $f$ associated to $\psi_{0}$ as

$$
\begin{equation*}
\psi_{0, A, B}^{* *}(f)(x) \equiv \sup _{j \geq j_{x}, y \in \mathbb{R}^{n}} \frac{\left|\left(\psi_{0}\right)_{j} * f(x-y)\right|}{m_{j, A, B, x}(y)} \tag{3.3}
\end{equation*}
$$

and the local nontangential maximal function of $f$ associated to $\psi_{0}$ as

$$
\begin{equation*}
\left(\psi_{0}\right)_{\nabla}^{*}(f)(x) \equiv \sup _{|x-y|<2^{-l}<\rho(x)}\left|\left(\psi_{0}\right)_{l} * f(y)\right|, \tag{3.4}
\end{equation*}
$$

where $l \in \mathbb{Z}$.
Obviously, for any $x \in \mathbb{R}^{n}$, we have

$$
\psi_{0}^{+}(f)(x) \leq\left(\psi_{0}\right)_{\nabla}^{*}(f)(x) \lesssim \psi_{0, A, B}^{* *}(f)(x) .
$$

It should be pointed out that these local maximal functions were introduced by Rychkov in [19] and Yang in [32].

We introduce a lemma on the local reproducing formula, which can be deduced from Lemma 1.6 in [19], and we omit the details of its proof here.

LEMMA 3.5. Let $\psi_{0}$ be as in (3.1), $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and $\psi(x) \equiv \psi_{0}(x)-$ $\left(1 / 2^{n}\right) \psi_{0}(x / 2)$ for all $x \in \mathbb{R}^{n}$. Then there exist $\varphi_{0}, \varphi \in \mathcal{D}\left(\mathbb{R}^{n}\right)$ such that for any given integers $j \in \mathbb{Z}$ and $L \in \mathbb{Z}_{+}$, we have $L_{\varphi} \geq L$ and

$$
\begin{equation*}
f=\left(\varphi_{0}\right)_{j} *\left(\psi_{0}\right)_{j} * f+\sum_{k=j+1}^{\infty} \varphi_{k} * \psi_{k} * f \tag{3.5}
\end{equation*}
$$

in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$.
Lemma 3.6. Let $0<r<\infty, \psi_{0}$ be as in (3.3) and $\psi(x) \equiv \psi_{0}(x)-$ $\left(1 / 2^{n}\right) \psi_{0}(x / 2)$. Then there exists a positive constant $A_{0}$ depending only on the support of $\psi_{0}$ such that for any $A \in\left(A_{0}, \infty\right)$ and $B \in[0, \infty)$, there exists a positive constant $C$ depending only on $n, r, \psi_{0}, A$ and $B$, such that for all $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right), x, x_{0} \in \mathbb{R}^{n}$ and $j \geq j_{x_{0}}$ (where $\left.2^{-j_{x_{0}}}<\rho\left(x_{0}\right) \leq 2^{-j_{x_{0}}+1}\right)$, we have

$$
\begin{equation*}
\left|\psi_{j} * f(x)\right|^{r} \leq C \sum_{k=j}^{\infty} 2^{(j-k) A r} 2^{k n} \int \frac{\left|\psi_{k} * f(x-y)\right|^{r}}{m_{j, A r, B r, x_{0}}(y)} d y \tag{3.6}
\end{equation*}
$$

Proof. By Lemma 3.5, we can find $\varphi_{0}, \varphi \in \mathcal{D}\left(\mathbb{R}^{n}\right)$ so that $L_{\varphi} \geq A$ and (3.5) is true. Hence, we have

$$
\begin{equation*}
\psi_{j} * f=\left(\varphi_{0}\right)_{j} *\left(\psi_{0}\right)_{j} * \psi_{j} * f+\sum_{k=j+1}^{\infty} \psi_{j} * \varphi_{k} * \psi_{k} * f \tag{3.7}
\end{equation*}
$$

The function $\psi_{j} * \varphi_{k}(k \geq j+1)$ have support size $\leq C 2^{-j}$ and enjoy the uniform estimate

$$
\begin{equation*}
\left\|\psi_{j} * \varphi_{k}\right\|_{L^{\infty}\left(\mathbb{R}^{n}\right)} \leq C 2^{(j-k) A} 2^{j n} \tag{3.8}
\end{equation*}
$$

which can be easily deduced by the moment condition on $\varphi$ (see [19, (2.13)]). Therefore, we may write

$$
\begin{equation*}
\left|\psi_{j} * \varphi_{k}(y)\right| \leq C \frac{2^{(j-k) A} 2^{k n}}{m_{j, A, B, x_{0}}(y)} \quad\left(y \in \mathbb{R}^{n}\right) \tag{3.9}
\end{equation*}
$$

Putting (3.9) together with the similar estimate for $\left(\varphi_{0}\right)_{j} *\left(\psi_{0}\right)_{j}$ into (3.7) gives (3.6) for $r=1$, and the case $r>1$ follows by Hölder's inequality. To obtain the case $r<1$, we introduce the maximal functions

$$
M_{A, B, x_{0}}(x, j)=\sup _{k \geq j, y \in \mathbb{R}^{n}} 2^{(j-k) A} \frac{\left|\psi_{k} * f(x-y)\right|}{m_{j, A, B, x_{0}}(y)} .
$$

The (3.6) with $r=1$ gives

$$
\begin{equation*}
2^{(j-k) A}\left|\psi_{k} * f(x-y)\right| \leq C \sum_{l=k}^{\infty} 2^{(j-l) A} 2^{l n} \int \frac{\left|\psi_{l} * f(x-z)\right|}{m_{k, A, B, x_{0}}(z-y)} d z \tag{3.10}
\end{equation*}
$$

and the right-hand side of (3.10) decreases as $k$ increases. Hence, to get the estimate for $M_{A, B, x_{0}}(x, j)$, we may only consider (3.10) with $k=j$. Combining with the elementary inequality

$$
\begin{equation*}
m_{j, A, B, x_{0}}(z) \leq m_{j, A, B, x_{0}}(y) m_{k, A, B, x_{0}}(z-y) \tag{3.11}
\end{equation*}
$$

we can get

$$
\begin{align*}
& M_{A, B, x_{0}}(x, j)  \tag{3.12}\\
& \quad \leq C \sum_{k=j}^{\infty} 2^{(j-k) A} 2^{k n} \int \frac{\left|\psi_{l} * f(x-z)\right|}{m_{j, A, B, x_{0}}(z)} d z \\
& \quad \leq C M_{A, B, x_{0}}(x, j)^{1-r} \sum_{k=j}^{\infty} 2^{(j-k) A r} 2^{k n} \int \frac{\left|\psi_{l} * f(x-z)\right|^{r}}{m_{j, A r, B r, x_{0}}(z)} d z .
\end{align*}
$$

Considering $\left|\psi_{j} * f(x)\right| \leq M_{A, B, x_{0}}(x, j)$, (3.12) implies (3.6), if $M_{A, B, x_{0}}$ $(x, j)<\infty$. By [15, Proposition 2.3.4(a)], for any $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$, we have $M_{A, B, x_{0}}(x, j)<\infty$ for all $x \in \mathbb{R}^{n}$ and $j \geq j_{x_{0}}$, provided $A>A_{0}$, where $A_{0}$ is a positive constant depending only on the support of $\psi_{0}$. This finishes the proof.

For $f \in L_{\text {loc }}^{1}\left(\mathbb{R}^{n}\right), B \in[0, \infty)$ and $x \in \mathbb{R}^{n}$, define

$$
\begin{equation*}
K_{B} f(x) \equiv \frac{1}{(\rho(x))^{n}} \int_{\mathbb{R}^{n}}|f(y)| 2^{-B \frac{|x-y|}{\rho(x)}} d y \tag{3.13}
\end{equation*}
$$

and for the operator $K_{B}$, we have the following lemma:
Lemma 3.7. Let $p \in(1, \infty)$ and $\omega \in A_{p}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$, then there exist constants $C>0$ and $B_{0} \equiv B_{0}(\omega, n)>0$ such that for all $B>B_{0} / p$,

$$
\left\|K_{B} f\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \leq C\|f\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)},
$$

for all $f \in L_{\omega}^{p}\left(\mathbb{R}^{n}\right)$.
Proof. It is suffice to show that there exists a constant $C>0$ such that for all $B>B_{0}$,

$$
K_{B} f(x) \leq C M_{V, p^{\prime} \theta} f(x),
$$

then combining with Lemma 2.3, we get the boundedness of the operator $K_{B}$.
To control $K_{B} f(x)$, we argue as follows:

$$
\begin{aligned}
K_{B} f(x)= & \frac{1}{(\rho(x))^{n}} \int_{\mathbb{R}^{n}}|f(y)| 2^{-B \frac{|x-y|}{\rho(x)}} d y \\
= & \frac{1}{(\rho(x))^{n}} \int_{|y-x|<\rho(x)}|f(y)| 2^{-B \frac{|x-y|}{\rho(x)}} d y \\
& +\frac{1}{(\rho(x))^{n}} \int_{|y-x| \geq \rho(x)}|f(y)| 2^{-B \frac{|x-y|}{\rho(x)}} d y \\
= & \frac{1}{(\rho(x))^{n}} \int_{|y-x|<\rho(x)}|f(y)| 2^{-B \frac{|x-y|}{\rho(x)}} d y \\
& +\sum_{k=0}^{\infty} \frac{1}{(\rho(x))^{n}} \int_{|y-x| \sim 2^{k} \rho(x)}|f(y)| 2^{-B \frac{|x-y|}{\rho(x)}} d y \\
\equiv & I_{1}+I_{2} .
\end{aligned}
$$

For $I_{1}$, it is easy to get

$$
I_{1} \leq \frac{C}{\Psi_{p^{\prime} \theta}\left(B_{1}\right)\left|B_{1}\right|} \int_{B_{1}}|f(y)| d y \leq C M_{V, p^{\prime} \theta} f(x)
$$

in which $B_{1}=B(x, \rho(x))$ is a critical ball.
For $I_{2}$, we have

$$
\begin{aligned}
I_{2} & \leq C \sum_{k=0}^{\infty} \frac{\left(1+2^{k+1}\right)^{p^{\prime} \theta} 2^{k n}}{2^{B 2^{k}}} \frac{1}{\Psi_{p^{\prime} \theta}\left(2^{k+1} B_{1}\right)\left|2^{k+1} B_{1}\right|} \int_{2^{k+1} B_{1}}|f(y)| d y \\
& \leq C\left(\sum_{k=0}^{\infty} \frac{\left(1+2^{k+1}\right)^{p^{\prime} \theta} 2^{k n}}{2^{B 2^{k}}}\right) M_{V, p^{\prime} \theta} f(x) \\
& \leq C M_{V, p^{\prime} \theta} f(x),
\end{aligned}
$$

where the sum converges when $B>B_{0} / p$.

Lemma 3.8. Let $\psi_{0}$ be as in (3.3) and $r \in(0, \infty)$. Then for any $A \in$ $\left(\max \left\{A_{0}, n / r\right\}, \infty\right)\left(\right.$ where $A_{0}$ is as in Lemma 3.6) and $B \in[0, \infty)$, there exists a positive constant $C$, depending only on $n, r, \psi_{0}, A$ and $B$, such that for all $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right), x \in \mathbb{R}^{n}$ and $j \geq j_{x}\left(\right.$ where $\left.2^{-j_{x}}<\rho(x) \leq 2^{-j_{x}+1}\right)$,

$$
\begin{aligned}
{\left[\left(\psi_{0}\right)_{j, A, B}^{*}(f)(x)\right]^{r} \leq } & C \sum_{k=j}^{\infty} 2^{(j-k)(A r-n)}\left\{M^{\mathrm{loc}}\left(\left|\left(\psi_{0}\right)_{k} * f\right|^{r}\right)(x)\right. \\
& \left.+K_{B r}\left(\left|\left(\psi_{0}\right)_{k} * f\right|^{r}\right)(x)\right\}
\end{aligned}
$$

where

$$
\left(\psi_{0}\right)_{j, A, B}^{*}(f)(x) \equiv \sup _{y \in \mathbb{R}^{n}} \frac{\left|\left(\psi_{0}\right)_{j} * f(x-y)\right|}{m_{j, A, B, x}(y)}
$$

for all $x \in \mathbb{R}^{n}$.
Proof. First, we can get the stronger version of (3.8) by virtue of (3.11), that is:

$$
\begin{aligned}
& {\left[\left(\psi_{0}\right)_{j, A, B}^{*}(f)(x)\right]^{r}} \\
& \quad \leq C \sum_{k=j}^{\infty} 2^{(j-k) A r} 2^{k n} \int_{\mathbb{R}^{n}} \frac{\left|\left(\psi_{0}\right)_{k} * f(y)\right|^{r}}{m_{j, A r, B r, x}(x-y)} d y \\
& \quad \leq C \sum_{k=j}^{\infty} 2^{(j-k)(A r-n)}\left\{2^{j n} \int_{|y-x|<2^{-j_{x}}} \frac{\left|\left(\psi_{0}\right)_{k} * f(y)\right|^{r}}{\left(1+2^{j}|x-y|\right)^{A r}} d y\right. \\
& \left.\quad+2^{j n} \int_{|y-x| \geq 2^{-j_{x}}} \frac{\left|\left(\psi_{0}\right)_{k} * f(y)\right|^{r}}{\left(2^{j}|x-y|\right)^{A r} 2^{B r|x-y| / \rho(x)}} d y\right\} \\
& \quad \equiv C \sum_{k=j}^{\infty} 2^{(j-k)(A r-n)}\{I+I I\} .
\end{aligned}
$$

Since $2^{-j_{x}}<\rho(x) \leq 2^{-j_{x}+1}$ and $j \geq j_{x}$, for $I$ we have

$$
\begin{aligned}
I= & 2^{j n} \int_{2^{-j} \leq|y-x|<2^{-j_{x}}} \frac{\left|\left(\psi_{0}\right)_{k} * f(y)\right|^{r}}{\left(1+2^{j}|x-y|\right)^{A r}} d y \\
& +2^{j n} \int_{|y-x| \leq 2^{-j}} \frac{\left|\left(\psi_{0}\right)_{k} * f(y)\right|^{r}}{\left(1+2^{j}|x-y|\right)^{A r}} d y \\
\equiv & I_{1}+I_{2}
\end{aligned}
$$

According to the definition of $M^{\text {loc }} f(x)$ (see (2.3)), for $I_{2}$ we have

$$
I_{2} \leq 2^{j n} \int_{|y-x| \leq 2^{-j}}\left|\left(\psi_{0}\right)_{k} * f(y)\right|^{r} d y \leq C M^{\mathrm{loc}}\left(\left|\left(\psi_{0}\right)_{k} * f\right|^{r}\right)(x)
$$

and for $I_{1}$ we have

$$
\begin{aligned}
I_{1} & \leq 2^{j n} \sum_{l=j_{x}+1}^{j} \int_{2^{-l} \leq|y-x|<2^{-l+1}} \frac{\left|\left(\psi_{0}\right)_{k} * f(y)\right|^{r}}{\left(2^{j}|x-y|\right)^{A r}} d y \\
& \leq \sum_{l=j_{x}+1}^{j} \frac{2^{j n}\left(2^{-l+1}\right)^{n}}{\left(2^{j-l}\right)^{A r}} \frac{1}{\left(2^{-l+1}\right)^{n}} \int_{|y-x| \leq 2^{-l+1}}\left|\left(\psi_{0}\right)_{k} * f(y)\right|^{r} d y \\
& \leq \sum_{l=j_{x}+1}^{j} \frac{2^{n}}{2^{(A r-n)(j-l)}} M^{\mathrm{loc}}\left(\left|\left(\psi_{0}\right)_{k} * f\right|^{r}\right)(x) \\
& \leq C M^{\operatorname{loc}}\left(\left|\left(\psi_{0}\right)_{k} * f\right|^{r}\right)(x),
\end{aligned}
$$

where $A r>n$. In addition, with regard to $I I$, we have the following estimate,

$$
\begin{aligned}
I I & \leq \frac{2^{j n}(\rho(x))^{n}}{\left(2^{j-j_{x}}\right)^{A r}} \frac{1}{(\rho(x))^{n}} \int_{\mathbb{R}^{n}}\left|\left(\psi_{0}\right)_{k} * f(y)\right|^{r} 2^{-B r \frac{|x-y|}{\rho(x)}} d y \\
& \leq C \frac{2^{j n}\left(2^{-j_{x}}\right)^{n}}{\left(2^{j-j_{x}}\right)^{A r}} K_{B r}\left(\left|\left(\psi_{0}\right)_{k} * f\right|\right)(x) \\
& \leq C K_{B r}\left(\left|\left(\psi_{0}\right)_{k} * f\right|\right)(x),
\end{aligned}
$$

where the last inequality is a consequence of the fact that $j \geq j_{x}$ and $A r>n$. This finishes the proof.

Now we can establish weighted norm inequalities of $\psi_{0}^{+}(f), \psi_{0, A, B}^{* *}(f)$ and $\widetilde{\mathcal{M}}_{N, R}(f)$.

Theorem 3.9. Assume $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), R \in(0, \infty), p \in(0,1], \psi_{0}$ and $q_{\omega}$ be as in (3.1) and (2.4). Let $A_{1} \equiv \max \left\{A_{0}, n q_{\omega} / p\right\}, B_{1} \equiv B_{0} / p$ and $N_{0} \equiv$ $\left[2 A_{1}\right]+1$, where $A_{0}$ and $B_{0}$ are defined as in Lemmas 3.6 and 3.7. Then for any $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right), A \in\left(A_{1}, \infty\right), B \in\left(B_{1}, \infty\right)$ and integer $N \geq N_{0}$, there exists a positive constant $C$, depending only on $A, B, N, R, \psi_{0}, \omega$ and $n$, such that

$$
\begin{equation*}
\left\|\psi_{0, A, B}^{* *}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} \sim\left\|\psi_{0}^{+}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)}, \tag{3.14}
\end{equation*}
$$

and

$$
\begin{equation*}
\left\|\widetilde{\mathcal{M}}_{N, R}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \leq C\left\|\psi_{0}^{+}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} \tag{3.15}
\end{equation*}
$$

Proof. We first prove (3.14). For $A \in\left(A_{1}, \infty\right)$ and $B \in\left(B_{1}, \infty\right)$, since $A_{1} \equiv$ $\max \left\{A_{0}, n q_{\omega} / p\right\}$ and $B_{1} \equiv B_{0} / p$, there exists $r_{0} \in\left(0, p / q_{\omega}\right)$ such that $A>n / r_{0}$ and $B r_{0}>B_{0} / q_{\omega}$. Then, for all $x \in \mathbb{R}^{n}$ and $j \geq j_{x}$, by Lemma 3.8, we get

$$
\begin{align*}
{\left[\left(\psi_{0}\right)_{j, A, B}^{*}(f)(x)\right]^{r_{0}} \lesssim } & \sum_{k=j}^{\infty} 2^{(j-k)\left(A r_{0}-n\right)}\left\{M^{\operatorname{loc}}\left(\left|\left(\psi_{0}\right)_{k} * f\right|^{r_{0}}\right)(x)\right.  \tag{3.16}\\
& \left.+K_{B r_{0}}\left(\left|\left(\psi_{0}\right)_{k} * f\right|^{r_{0}}\right)(x)\right\}
\end{align*}
$$

Thus, by (3.16) and

$$
\left|\left(\psi_{0}\right)_{k} * f(x)\right| \leq \psi_{0}^{+}(f)(x)
$$

for any $x \in \mathbb{R}^{n}$ and $k \geq j_{x}$, we have

$$
\begin{equation*}
\left[\psi_{0, A, B}^{* *}(f)(x)\right]^{r_{0}} \lesssim M^{\mathrm{loc}}\left(\left[\psi_{0}^{+}(f)\right]^{r_{0}}\right)(x)+K_{B r_{0}}\left(\left[\psi_{0}^{+}(f)\right]^{r_{0}}\right)(x) . \tag{3.17}
\end{equation*}
$$

Then by (3.17) we have

$$
\begin{align*}
& \int_{\mathbb{R}^{n}}\left|\psi_{0, A, B}^{* *}(f)(x)\right|^{p} \omega(x) d x  \tag{3.18}\\
& \lesssim \int_{\mathbb{R}^{n}}\left|\left\{M^{\mathrm{loc}}\left(\left[\psi_{0}^{+}(f)\right]^{r_{0}}\right)(x)\right\}\right|^{p / r_{0}} \omega(x) d x \\
& \quad+\int_{\mathbb{R}^{n}}\left|\left\{K_{B r_{0}}\left(\left[\psi_{0}^{+}(f)\right]^{r_{0}}\right)(x)\right\}\right|^{p / r_{0}} \omega(x) d x \\
& \equiv I_{1}+I_{2}
\end{align*}
$$

For $I_{1}$, as $r_{0}<p / q_{\omega}$, we have $q \equiv p / r_{0}>q_{\omega}$ and $\omega \in A_{q}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$, therefore by Lemma 2.4(vii) we get

$$
\begin{equation*}
\int_{\mathbb{R}^{n}}\left|M^{\mathrm{loc}}\left(\left[\psi_{0}^{+}(f)\right]^{r_{0}}\right)(x)\right|^{p / r_{0}} \omega(x) d x \lesssim \int_{\mathbb{R}^{n}}\left|\psi_{0}^{+}(f)\right|^{p} \omega(x) d x \tag{3.19}
\end{equation*}
$$

and for $I_{2}$ by Lemma 3.7 we get

$$
\begin{equation*}
\int_{\mathbb{R}^{n}}\left|K_{B r_{0}}\left(\left[\psi_{0}^{+}(f)\right]^{r_{0}}\right)(x)\right|^{p / r_{0}} \omega(x) d x \lesssim \int_{\mathbb{R}^{n}}\left|\psi_{0}^{+}(f)\right|^{p} \omega(x) d x \tag{3.20}
\end{equation*}
$$

which together with (3.19) and

$$
\psi_{0}^{+}(f)(x) \leq\left(\psi_{0}\right)_{\nabla}^{*}(f)(x) \lesssim \psi_{0, A, B}^{* *}(f)(x)
$$

implies (3.14).
Next, we prove (3.15). For any $\gamma \in \mathcal{D}_{N, R}\left(\mathbb{R}^{n}\right), x \in \mathbb{R}^{n}, l \in \mathbb{Z}$ (where $l$ satisfies $2^{-l} \in(0, \rho(x))$ ) and $j \geq j_{x}$ (where $2^{-j_{x}}<\rho(x) \leq 2^{-j_{x}+1}$ ), by Lemma 3.5, we have

$$
\begin{equation*}
\gamma_{l} * f=\gamma_{l} *\left(\varphi_{0}\right)_{j} *\left(\psi_{0}\right)_{j} * f+\sum_{k=j+1}^{\infty} \gamma_{l} * \varphi_{k} * \psi_{k} * f \tag{3.21}
\end{equation*}
$$

For any given $l_{0} \in \mathbb{Z}$ which satisfies $2^{-l_{0}} \in(0, \rho(x))$, and $z \in \mathbb{R}^{n}$ which satisfies $|z-x|<2^{-l_{0}}$, by (3.21) we have
(3.22) $\left|\gamma_{l_{0}} * f(z)\right| \leq\left|\gamma_{l_{0}} *\left(\varphi_{0}\right)_{l_{0}} *\left(\psi_{0}\right)_{l_{0}} * f(z)\right|+\sum_{k=l_{0}+1}^{\infty}\left|\gamma_{l_{0}} * \varphi_{k} * \psi_{k} * f(z)\right|$

$$
\begin{aligned}
\leq & \int_{\mathbb{R}^{n}}\left|\gamma_{l_{0}} *\left(\varphi_{0}\right)_{l_{0}}(y)\right|\left|\left(\psi_{0}\right)_{l_{0}} * f(z-y)\right| d y \\
& +\sum_{k=l_{0}+1}^{\infty} \int_{\mathbb{R}^{n}}\left|\gamma_{l_{0}} * \varphi_{k}(y)\right|\left|\psi_{k} * f(z-y)\right| d y
\end{aligned}
$$

$$
\equiv I_{3}+I_{4}
$$

For $I_{3}$, by

$$
\begin{aligned}
\psi_{0, A, B}^{* *}(f)(x) & =\sup _{j \geq j_{x}, y \in \mathbb{R}^{n}} \frac{\left|\left(\psi_{0}\right)_{j} * f(x-y)\right|}{m_{j, A, B, x}(y)} \\
& =\sup _{j \geq j_{x}, y \in \mathbb{R}^{n}} \frac{\left|\left(\psi_{0}\right)_{j} * f(x-(y+x-z))\right|}{m_{j, A, B, x}(y+x-z)} \\
& =\sup _{j \geq j_{x}, y \in \mathbb{R}^{n}} \frac{\left|\left(\psi_{0}\right)_{j} * f(z-y)\right|}{m_{j, A, B, x}(y+x-z)},
\end{aligned}
$$

we have

$$
\left|\left(\psi_{0}\right)_{l_{0}} * f(z-y)\right| \leq \psi_{0, A, B}^{* *}(f)(x) m_{l_{0}, A, B, x}(y+x-z)
$$

which together with

$$
m_{l_{0}, A, B, x}(y+x-z) \leq m_{l_{0}, A, B, x}(x-z) m_{l_{0}, A, B, x}(y)
$$

and

$$
m_{l_{0}, A, B, x}(x-z)=\left(1+2^{l_{0}}|x-z|\right)^{A} 2^{B \frac{|x-z|}{\rho(x)}} \lesssim 2^{A}
$$

deduces that

$$
\left|\left(\psi_{0}\right)_{l_{0}} * f(z-y)\right| \lesssim 2^{A} \psi_{0, A, B}^{* *}(f)(x) m_{l_{0}, A, B, x}(y)
$$

Then, we get

$$
I_{3} \lesssim 2^{A}\left\{\int_{\mathbb{R}^{n}}\left|\gamma_{l_{0}} *\left(\varphi_{0}\right)_{l_{0}}(y)\right| m_{l_{0}, A, B, x}(y) d y\right\} \psi_{0, A, B}^{* *}(f)(x)
$$

For $I_{4}$, when $k \in \mathbb{Z}$, we have

$$
\left|\psi_{k} * f(z-y)\right| \leq\left|\left(\psi_{0}\right)_{k} * f(z-y)\right|+\left|\left(\psi_{0}\right)_{k-1} * f(z-y)\right|
$$

and

$$
m_{k, A, B, x}(y+x-z) \leq m_{k, A, B, x}(x-z) m_{k, A, B, x}(y)
$$

since $m_{k, A, B, x}(x-z) \lesssim 2^{\left(k-l_{0}\right) A}$, we can get

$$
\begin{aligned}
\left|\left(\psi_{0}\right)_{k} * f(z-y)\right| & \leq \psi_{0, A, B}^{* *}(f)(x) m_{k, A, B, x}(y+x-z) \\
& \leq \psi_{0, A, B}^{* *}(f)(x) m_{k, A, B, x}(x-z) m_{k, A, B, x}(y) \\
& \lesssim 2^{\left(k-l_{0}\right) A} m_{k, A, B, x}(y) \psi_{0, A, B}^{* *}(f)(x)
\end{aligned}
$$

We also have

$$
\left|\left(\psi_{0}\right)_{k-1} * f(z-y)\right| \lesssim 2^{\left(k-l_{0}\right) A} m_{k, A, B, x}(y) \psi_{0, A, B}^{* *}(f)(x)
$$

Thus,

$$
I_{4} \lesssim \sum_{k=l_{0}+1}^{\infty} 2^{\left(k-l_{0}\right) A}\left\{\int_{\mathbb{R}^{n}}\left|\gamma_{t} * \varphi_{k}(y)\right| m_{k, A, B, x}(y) d y\right\} \psi_{0, A, B}^{* *}(f)(x)
$$

Therefore, we have

$$
\begin{array}{rl}
\mid \gamma_{l_{0}} & * f(z) \mid  \tag{3.23}\\
& \lesssim\left\{\int_{\mathbb{R}^{n}}\left|\gamma_{l_{0}} *\left(\varphi_{0}\right)_{l_{0}}(y)\right| m_{l_{0}, A, B, x}(y) d y\right. \\
& \left.+\sum_{k=l_{0}+1}^{\infty} 2^{\left(k-l_{0}\right) A} \int_{\mathbb{R}^{n}}\left|\gamma_{l_{0}} * \varphi_{k}(y)\right| m_{k, A, B, x}(y) d y\right\} \psi_{0, A, B}^{* *}(f)(x)
\end{array}
$$

Let $\operatorname{supp}\left(\varphi_{0}\right) \subset B\left(0, R_{0}\right)$, then $\operatorname{supp}\left(\left(\varphi_{0}\right)_{j}\right) \subset B\left(0,2^{-j} R_{0}\right)$ for all $j \geq j_{x}$. Moreover, $\operatorname{since} \operatorname{supp}(\gamma) \subset B(0, R)$, we have $\operatorname{supp}\left(\gamma_{l_{0}}\right) \subset B\left(0,2^{-l_{0}} R\right)$. Then, we get $\operatorname{supp}\left(\gamma_{l_{0}} *\left(\varphi_{0}\right)_{l_{0}}\right) \subset B\left(0,2^{-l_{0}}\left(R_{0}+R\right)\right)$ and

$$
\left|\gamma_{l_{0}} *\left(\varphi_{0}\right)_{l_{0}}(y)\right| \lesssim \int_{\mathbb{R}^{n}}\left|\gamma_{l_{0}}(s)\right|\left|\left(\varphi_{0}\right)_{l_{0}}(y-s)\right| d s \lesssim 2^{l_{0} n} \int_{\mathbb{R}^{n}}\left|\gamma_{l_{0}}(s)\right| d s \sim 2^{l_{0} n}
$$

which implies that

$$
\begin{align*}
& \int_{\mathbb{R}^{n}}\left|\gamma_{l_{0}} *\left(\varphi_{0}\right)_{l_{0}}(y)\right| m_{l_{0}, A, B, x}(y) d y  \tag{3.24}\\
& \quad \lesssim 2^{l_{0} n} \int_{B\left(0,2^{-l_{0}}\left(R_{0}+R\right)\right)}\left(1+2^{l_{0}}|y|\right)^{A} 2^{\frac{B|y|}{\rho(x)}} d y \lesssim 1 .
\end{align*}
$$

Furthermore, for $\varphi$ with vanishing moments up to order $N$, by [19, (2.13)] we have

$$
\left\|\gamma_{l_{0}} * \varphi_{k}\right\|_{L^{\infty}\left(\mathbb{R}^{n}\right)} \lesssim 2^{\left(l_{0}-k\right) N} 2^{l_{0} n}
$$

for all $k \in \mathbb{Z}$ with $k \geq l_{0}+1$. Then, for $l_{0} \geq j_{x}, N>2 A$ and $\operatorname{supp}\left(\gamma_{l_{0}} * \varphi_{k}\right) \subset$ $B\left(0,2^{-l_{0}} R_{0}+2^{-k} R\right)$, we get

$$
\begin{align*}
& \sum_{k=l_{0}+1}^{\infty} 2^{\left(k-l_{0}\right) A} \int_{\mathbb{R}^{n}}\left|\gamma_{l_{0}} * \varphi_{k}(y)\right| m_{k, A, B, x}(y) d y  \tag{3.25}\\
& \quad \lesssim \sum_{k=l_{0}+1}^{\infty} 2^{\left(k-l_{0}\right) A} 2^{\left(l_{0}-k\right) N} 2^{l_{0} n}\left(2^{-l_{0}} R_{0}+2^{-k} R\right)^{n} \\
& \quad \times\left[1+2^{k}\left(2^{-l_{0}} R_{0}+2^{-k} R\right)\right]^{A} 2^{B\left(2^{-l_{0}} R_{0}+2^{-k} R\right) / \rho(x)} \\
& \quad \lesssim \sum_{k=l_{0}+1}^{\infty} 2^{\left(l_{0}-k\right)(N-2 A)} \lesssim 1 .
\end{align*}
$$

Thus, by (3.23), (3.24) and (3.25), we have $\left|\gamma_{l_{0}} * f(z)\right| \lesssim \psi_{0, A, B}^{* *}(f)(x)$, and by the arbitrariness of $l_{0} \geq j_{x}$ and $z \in B\left(x, 2^{-l_{0}}\right)$, we can further obtain

$$
\begin{equation*}
\widetilde{\mathcal{M}}_{N, R}(f)(x) \lesssim \psi_{0, A, B}^{* *}(f)(x) \tag{3.26}
\end{equation*}
$$

which deduces (3.15) and finishes the proof of this theorem.

Here and in what follows, we define

$$
\begin{equation*}
N_{p, \omega} \equiv \max \left\{\tilde{N}_{p, \omega}, N_{0}\right\} \tag{3.27}
\end{equation*}
$$

where $\tilde{N}_{p, \omega}$ and $N_{0}$ are respectively as in Definition 3.1 and Theorem 3.9. Then we have the following equivalent characterizations of the weighted local Hardy spaces.

Theorem 3.10. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), \psi_{0}$ and $N_{p, \omega}$ be respectively as in (3.3) and (3.27). Then for any $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and integer $N \geq N_{p, \omega}$, the following are equivalent:

$$
\begin{equation*}
\|f\|_{h_{\rho, N}^{p}(\omega)} \sim\left\|\widetilde{\mathcal{M}}_{N}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} \sim\left\|\widetilde{\mathcal{M}}_{N}^{0}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \sim\left\|\mathcal{M}_{N}^{0}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} \tag{3.28}
\end{equation*}
$$

Proof. For any $N \geq N_{p, \omega}, f \in h_{\rho, N}^{p}(\omega), \widetilde{\psi}_{0}$ satisfy (3.3) and $\widetilde{\psi}_{0} \in \mathcal{D}_{N}\left(\mathbb{R}^{n}\right)$. by the definition of $\mathcal{M}_{N}(f)$, we get $\widetilde{\psi}_{0}^{+}(f) \leq \mathcal{M}_{N}(f)$ and hence $\widetilde{\psi}_{0}^{+}(f) \in$ $L_{\omega}^{p}\left(\mathbb{R}^{n}\right)$. Suppose $\operatorname{supp}\left(\psi_{0}\right) \subset B(0, R)$, then by (3.15), we have

$$
\begin{equation*}
\left\|\widetilde{\mathcal{M}}_{N, R}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \lesssim\left\|\widetilde{\psi}_{0}^{+}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \lesssim\|f\|_{h_{\rho, N}^{p}(\omega)} \tag{3.29}
\end{equation*}
$$

which combined with $\psi_{0}^{+}(f) \lesssim \widetilde{\mathcal{M}}_{N, R}(f)$ infers that $\psi_{0}^{+}(f) \in L_{\omega}^{p}\left(\mathbb{R}^{n}\right)$ and

$$
\left\|\psi_{0}^{+}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} \lesssim\|f\|_{h_{\rho, N}^{p}(\omega)}
$$

Then by the estimate

$$
\psi_{0}^{+}(f) \leq\left(\psi_{0}\right)_{\nabla}^{*}(f) \lesssim \psi_{0, A, B}^{* *}(f),
$$

(3.14) and (3.15), we have $\left(\psi_{0}\right)_{\nabla}^{*}(f) \in L_{\omega}^{p}\left(\mathbb{R}^{n}\right), \widetilde{\mathcal{M}}_{N}(f) \in L_{\omega}^{p}\left(\mathbb{R}^{n}\right)$ and

$$
\left\|\widetilde{\mathcal{M}}_{N}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \lesssim\left\|\left(\psi_{0}\right)_{\nabla}^{*}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} \lesssim\left\|\psi_{0}^{+}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}}
$$

Let $\psi_{1}$ satisfy (3.3) and $\psi_{1} \in \mathcal{D}_{N}^{0}\left(\mathbb{R}^{n}\right)$. Then by (3.15), we have

$$
\left\|\widetilde{\mathcal{M}}_{N}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \lesssim\left\|\psi_{1}^{+}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)}
$$

which combined with $\psi_{1}^{+}(f) \leq \mathcal{M}_{N}^{0}(f)$ and $\mathcal{M}_{N}(f) \leq \widetilde{\mathcal{M}}_{N}(f)$ infers

$$
\left\|\mathcal{M}_{N}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \lesssim\left\|\mathcal{M}_{N}^{0}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)}
$$

Then, by the definition of $h_{\rho, N}^{p}(\omega)$, we have $f \in h_{\rho, N}^{p}(\omega)$ and

$$
\|f\|_{h_{\rho, N}^{p}(\omega)} \lesssim\left\|\mathcal{M}_{N}^{0}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)}
$$

On the other hand, by the facts that $\mathcal{M}_{N}^{0}(f) \leq \widetilde{\mathcal{M}}_{N}^{0}(f) \leq \widetilde{\mathcal{M}}_{N}(f)$ for any $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$, we have

$$
\|f\|_{h_{\rho, N}^{p}(\omega)} \lesssim\left\|\mathcal{M}_{N}^{0}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} \leq\left\|\widetilde{\mathcal{M}}_{N}^{0}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \leq\left\|\widetilde{\mathcal{M}}_{N}(f)\right\|_{\left.L_{\omega\left(\mathbb{R}^{n}\right)}^{p}\right)}
$$

which combined with (3.29) finishes the proof.
By Theorems 3.9 and 3.10, we have the following corollary, and we omit the details here.

Corollary 3.11. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$, $\psi_{0}$ be as in (3.3), $N_{p, \omega}$ be as in (3.27), $A$ and $B$ be as in Theorem 3.9. Then for any integer $N \geq N_{p, \omega}$, $f \in h_{\rho, N}^{p}(\omega)$ if and only if $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and $\psi_{0, A, B}^{* *}(f) \in L_{\omega}^{p}\left(\mathbb{R}^{n}\right)$; moreover,

$$
\|f\|_{h_{\rho, N}^{p}(\omega)} \sim\left\|\psi_{0, A, B}^{* *}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} .
$$

Next, we give some basic properties of $h_{\rho, N}^{p}(\omega)$ and $h_{\rho}^{p, q, s}(\omega)$.
Proposition 3.12. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), p \in(0,1]$ and $N_{p, \omega}$ be as in (3.29). For any integer $N \geq N_{p, \omega}$, the inclusion $h_{\rho, N}^{p}(\omega) \hookrightarrow \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ is continuous.

Proof. First, for any $x \in B(0, \rho(0))$, by Lemma 2.1, there exist $C_{0} \geq 1$ and $k_{0} \geq 1$, such that

$$
\rho(0) \leq C_{0}\left(1+\frac{|x|}{\rho(0)}\right)^{k_{0}} \rho(x) \leq C_{0} 2^{k_{0}} \rho(x)
$$

We take $r_{1} \equiv \rho(0) / C_{0} 2^{k_{0}+1}<\min \{\rho(x), \rho(0)\}$, then we have $B\left(0, r_{1}\right) \subset$ $B(0, \rho(0))$. In addition, for any $x \in B\left(0, r_{1}\right)$, we also have $|x|<r_{1}<\rho(x)$.

Next, let $f \in h_{\rho, N}^{p}(\omega)$. For any given $\varphi \in \mathcal{D}\left(\mathbb{R}^{n}\right)$, $\operatorname{suppose}$ that $\operatorname{supp}(\varphi) \subset$ $B(0, R)$ with $R \in(0, \infty)$. Then by Theorem 3.9 and 3.10 , we have

$$
\begin{aligned}
|\langle f, \varphi\rangle| & =|f * \widetilde{\varphi}(0)| \leq\|\widetilde{\varphi}\|_{\mathcal{D}_{N, R}\left(\mathbb{R}^{n}\right)} \inf _{x \in B\left(0, r_{1}\right)} \widetilde{\mathcal{M}}_{N, R}(f)(x) \\
& \leq\|\widetilde{\varphi}\|_{\mathcal{D}_{N, R}\left(\mathbb{R}^{n}\right)}\left[\omega\left(B\left(0, r_{1}\right)\right)\right]^{-1 / p}\left\|\widetilde{\mathcal{M}}_{N, R}(f)\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}} \\
& \lesssim\|\widetilde{\varphi}\|_{\mathcal{D}_{N, R}\left(\mathbb{R}^{n}\right)}\left[\omega\left(B\left(0, r_{1}\right)\right)\right]^{-1 / p}\|f\|_{h_{\rho, N}^{p}(\omega)},
\end{aligned}
$$

where $\widetilde{\mathcal{M}}_{N, R}(f)$ is as in $(2.5)$ and $\widetilde{\varphi}(x) \equiv \varphi(-x)$ for all $x \in \mathbb{R}^{n}$. This implies $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and the inclusion is continuous. The proof is finished.

Proposition 3.13. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), p \in(0,1]$ and $N_{p, \omega}$ be as in (3.29). For any integer $N \geq N_{p, \omega}$, the space $h_{\rho, N}^{p}(\omega)$ is complete.

Proof. For any $\psi \in \mathcal{D}_{N}\left(\mathbb{R}^{n}\right)$ and $\left\{f_{i}\right\}_{i \in \mathbb{N}} \subset \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ such that $\left\{\sum_{i=1}^{j} f_{i}\right\}_{j \in \mathbb{N}}$ converges in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ to a distribution $f$, the series $\sum_{i} f_{i} * \psi(x)$ converges pointwise to $f * \psi(x)$ for each $x \in \mathbb{R}^{n}$. Therefore,

$$
\left(\mathcal{M}_{N}(f)(x)\right)^{p} \leq\left(\sum_{i=1}^{\infty} \mathcal{M}_{N}\left(f_{i}\right)(x)\right)^{p} \leq \sum_{i=1}^{\infty}\left(\mathcal{M}_{N}\left(f_{i}\right)(x)\right)^{p} \quad \text { for all } x \in \mathbb{R}^{n}
$$

and hence $\|f\|_{h_{\rho, N}^{p}(\omega)} \leq \sum_{i}^{\infty}\left\|f_{i}\right\|_{h_{\rho, N}^{p}(\omega)}$.
In order to prove $h_{\rho, N}^{p}(\omega)$ is complete, it suffices to prove that for every sequence $\left\{f_{j}\right\}_{j \in \mathbb{N}}$ with $\left\|f_{j}\right\|_{h_{\rho, N}^{p}(\omega)}<2^{-j}$ and $j \in \mathbb{N}$, the series $\sum_{j \in \mathbb{N}} f_{j}$ converges in $h_{\rho, N}^{p}(\omega)$. In fact, since $\left\{\sum_{i=1}^{j} f_{i}\right\}_{j \in \mathbb{N}}$ is a Cauchy sequence in $h_{\rho, N}^{p}(\omega)$, by

Proposition 3.12 and the completeness of $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$, $\left\{\sum_{i=1}^{j} f_{i}\right\}_{j \in \mathbb{N}}$ is a Cauchy sequence in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ as well and thus converges to some $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$. Thus,

$$
\left\|f-\sum_{i=1}^{j} f_{i}\right\|_{h_{\rho, N}^{p}(\omega)}^{p}=\left\|\sum_{i=j+1}^{\infty} f_{i}\right\|_{h_{\rho, N}^{p}(\omega)}^{p} \leq \sum_{i=j+1}^{\infty} 2^{-i p} \rightarrow 0
$$

as $j \rightarrow \infty$. This finishes the proof.
THEOREM 3.14. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ and $N_{p, \omega}$ be as in (3.29). If $(p, q, s)_{\omega}$ is an admissible triplet and integer $N \geq N_{p, \omega}$, then

$$
h_{\rho}^{p, q, s}(\omega) \subset h_{\rho, N_{p, \omega}}^{p}(\omega) \subset h_{\rho, N}^{p}(\omega),
$$

and moreover, there exists a positive constant $C$ such that for all $f \in h_{\rho}^{p, q, s}(\omega)$,

$$
\|f\|_{h_{\rho, N}^{p}(\omega)} \leq\|f\|_{h_{\rho, N_{p}, \omega}^{p}(\omega)} \leq C\|f\|_{h_{\rho}^{p, q, s}(\omega)} .
$$

Proof. It is suffices to prove $h_{\rho}^{p, q, s}(\omega) \subset h_{\rho, N_{p, \omega}}^{p}(\omega)$, and for any $f \in$ $h_{\rho}^{p, q, s}(\omega)$,

$$
\|f\|_{h_{\rho, N_{p}, \omega}^{p}(\omega)} \lesssim\|f\|_{h_{\rho}^{p, q, s}(\omega)} .
$$

By Definition 3.3 and Theorem 3.10, we just need to prove that there exists a positive constant $C$ such that

$$
\begin{equation*}
\left\|\mathcal{M}_{N_{p, \omega}}^{0}(a)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \leq C, \quad \text { for all }(p, q)_{\omega} \text {-single-atoms } a, \tag{3.30}
\end{equation*}
$$

and

$$
\begin{equation*}
\left\|\mathcal{M}_{N_{p, \omega}}^{0}(a)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)} \leq C, \quad \text { for all }(p, q, s)_{\omega^{-} \text {-atoms } a} \tag{3.31}
\end{equation*}
$$

For (3.30), since $q \in\left(q_{\omega}, \infty\right]$, we get $\omega \in A_{q}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$. Let $a$ be a $(p, q)_{\omega}$-singleatom. When $\omega\left(\mathbb{R}^{n}\right)=\infty$, by the definition of the single atom, we know that $a=0$ for almost every $x \in \mathbb{R}^{n}$. In this case, it is easy to obtain (3.30). When $\omega\left(\mathbb{R}^{n}\right)<\infty$, by Hölder's inequality, $\omega \in A_{q}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ and Proposition 2.8(i), we get

$$
\begin{aligned}
\left\|\mathcal{M}_{N_{p, \omega}}^{0}(a)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)}^{p} & =\int_{\mathbb{R}^{n}}\left|\mathcal{M}_{N_{p, \omega}}^{0}(a)(x)\right|^{p} \omega(x) d x \\
& \leq\left(\int_{\mathbb{R}^{n}}\left|\mathcal{M}_{N_{p, \omega}}^{0}(a)(x)\right|^{q} \omega(x) d x\right)^{p / q}\left(\int_{\mathbb{R}^{n}} \omega(x) d x\right)^{1-p / q} \\
& \leq C\|a\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)}^{p}\left[\omega\left(\mathbb{R}^{n}\right)\right]^{1-p / q} \\
& \leq C .
\end{aligned}
$$

For (3.31), let $a$ be a $(p, q, s)_{\omega}$-atom supported in the cube $Q \equiv Q\left(x_{0}, r\right)$. We consider two cases of $Q$.

The first case is when $r<L_{2} \rho\left(x_{0}\right)$. Let $\widetilde{Q} \equiv 2 \sqrt{n} Q$, then we have

$$
\begin{align*}
& \int_{\mathbb{R}^{n}}\left|\mathcal{M}_{N_{p, \omega}}^{0}(a)(x)\right|^{p} \omega(x) d x  \tag{3.32}\\
& \quad=\int_{\widetilde{Q}}\left|\mathcal{M}_{N_{p, \omega}}^{0}(a)(x)\right|^{p} \omega(x) d x+\int_{\widetilde{Q}^{\mathrm{0}}}\left|\mathcal{M}_{N_{p, \omega}}^{0}(a)(x)\right|^{p} \omega(x) d x \\
& \quad \equiv I_{1}+I_{2}
\end{align*}
$$

For $I_{1}$, by Hölder's inequality and the properties of $A_{q}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ (see Lemma 2.4(vii)), we have

$$
\begin{equation*}
I_{1} \leq C\|a\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{p}}^{p}[\omega(\widetilde{Q})]^{1-p / q} \leq C \tag{3.33}
\end{equation*}
$$

For $I_{2}$, we claim that for $x \in \widetilde{Q}^{\mathrm{C}}$

$$
\begin{align*}
\mathcal{M}_{N_{p, \omega}}^{0}(a)(x) \leq & C|Q|^{\left(s_{0}+n+1\right) / n}[\omega(Q)]^{-1 / p}  \tag{3.34}\\
& \times\left|x-x_{0}\right|^{-\left(s_{0}+n+1\right)} \chi_{B\left(x_{0}, c_{1} \rho\left(x_{0}\right)\right)}(x)
\end{align*}
$$

where $s_{0} \equiv\left[n\left(q_{\omega} / p-1\right)\right]$ and $c_{1}>2 \sqrt{n}$ is an constant independent of the atom $a$. Indeed, for any $\psi \in \mathcal{D}_{N}^{0}\left(\mathbb{R}^{n}\right)$ and $2^{-l} \in(0, \rho(x))$, let $P$ be the Taylor expansion of $\psi$ about $\left(x-x_{0}\right) / 2^{-l}$ with degree $s_{0}$. By Taylor's remainder theorem, for any $y \in \mathbb{R}^{n}$, we have

$$
\begin{aligned}
& \left|\psi\left(\frac{x-y}{2^{-l}}\right)-P\left(\frac{x-x_{0}}{2^{-l}}\right)\right| \\
& \quad \leq C \sum_{\substack{\alpha \in \mathbb{Z}_{n}^{n} \\
|\alpha|=s_{0}+1}}\left|\left(\partial^{\alpha} \psi\right)\left(\frac{\theta(x-y)+(1-\theta)\left(x-x_{0}\right)}{2^{-l}}\right)\right|\left|\frac{x_{0}-y}{2^{-l}}\right|^{s_{0}+1}
\end{aligned}
$$

where $\theta \in(0,1)$. Since $2^{-l} \in(0, \rho(x))$ and $x \in \widetilde{Q}^{\complement}$, we have $\operatorname{supp}\left(a * \psi_{l}\right) \subset$ $B\left(x_{0}, c_{1} \rho\left(x_{0}\right)\right)$, and by $a * \psi_{l}(x) \neq 0$ we have $2^{-l}>\left|x-x_{0}\right| / 2$. Then, for any $x \in \widetilde{Q}^{\complement}$, by the above estimates and Definition 3.2, we get

$$
\begin{aligned}
\mid a * & \psi_{l}(x) \mid \\
\leq & \frac{1}{2^{-l n}}\left\{\int_{Q}|a(y)|\left|\psi\left(\frac{x-y}{2^{-l}}\right)-P\left(\frac{x-x_{0}}{2^{-l}}\right)\right| d y\right\} \chi_{B\left(x_{0}, c_{1} \rho\left(x_{0}\right)\right)}(x) \\
\leq & C\left|x-x_{0}\right|^{-\left(s_{0}+n+1\right)}\left\{\int_{Q}|a(y)|\left|x_{0}-y\right|^{s_{0}+1} d y\right\} \chi_{B\left(x_{0}, c_{1} \rho\left(x_{0}\right)\right)}(x) \\
\leq & C|Q|^{\left(s_{0}+1\right) / n}\|a\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)}\left(\int_{Q}[\omega(y)]^{-q^{\prime} / q} d y\right)^{1 / q^{\prime}} \\
& \times\left|x-x_{0}\right|^{-\left(s_{0}+n+1\right)} \chi_{\left.B\left(x_{0}, c_{1} \rho\left(x_{0}\right)\right)\right)}(x) \\
\leq & C|Q|^{\left(s_{0}+n+1\right) / n}[\omega(Q)]^{-1 / p}\left|x-x_{0}\right|^{-\left(s_{0}+n+1\right)} \chi_{B\left(x_{0}, c_{1} \rho\left(x_{0}\right)\right)}(x),
\end{aligned}
$$

which combined with the arbitrariness of $\psi \in \mathcal{D}_{N}^{0}\left(\mathbb{R}^{n}\right)$ infers (3.34).

Let $Q_{i} \equiv 2^{i} \sqrt{n} Q$ with $i \in \mathbb{N}$ and $i_{0} \in \mathbb{N}$ satisfying $2^{i_{0}} r \leq c_{1} \rho\left(x_{0}\right)<2^{i_{0}+1} r$. Since $s_{0}=\left[n\left(q_{\omega} / p-1\right)\right]$, there exists $q_{0} \in\left(q_{\omega}, \infty\right)$ such that $p\left(s_{0}+n+1\right)>n q_{0}$. Then by Lemma 2.4, we have

$$
\begin{aligned}
I_{2} & \leq \int_{\sqrt{n} r \leq\left|x-x_{0}\right|<c_{1} \rho\left(x_{0}\right)}\left|\mathcal{M}_{N_{p, \omega}}^{0}(a)(x)\right|^{p} \omega(x) d x \\
& \leq C|Q|^{p\left(s_{0}+n+1\right) / n}[\omega(Q)]^{-1} \int_{\sqrt{n} r \leq\left|x-x_{0}\right|<c_{1} \rho\left(x_{0}\right)}\left|x-x_{0}\right|^{-p\left(s_{0}+n+1\right)} \omega(x) d x \\
& \leq C r^{p\left(s_{0}+n+1\right)}[\omega(Q)]^{-1} \sum_{i=0}^{i_{0}} \int_{Q_{i+1} \backslash Q_{i}}\left|x-x_{0}\right|^{-p\left(s_{0}+n+1\right)} \omega(x) d x \\
& \leq C[\omega(Q)]^{-1} \sum_{i=0}^{i_{0}} 2^{-i p\left(s_{0}+n+1\right)} \omega\left(Q_{i+1}\right) \leq C
\end{aligned}
$$

which combine with (3.32) and (3.33) implies (3.31) in the first case.
For the case $L_{2} \rho\left(x_{0}\right) \leq r \leq L_{1} \rho\left(x_{0}\right)$, let $Q^{*} \equiv Q\left(x_{0}, c_{2} r\right)$, in which $c_{2}>1$ is a constant independent of atom $a$. Thus, by $\operatorname{supp}\left(\mathcal{M}_{N_{p, \omega}}^{0}(a)\right) \subset Q^{*}$, Hölder's inequality and Lemma 2.4, we get

$$
\begin{aligned}
\int_{\mathbb{R}^{n}}\left|\mathcal{M}_{N_{p, \omega}}^{0}(a)(x)\right|^{p} \omega(x) d x & =\int_{Q^{*}}\left|\mathcal{M}_{N_{p, \omega}}^{0}(a)(x)\right|^{p} \omega(x) d x \\
& \leq C\|a\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)}^{p}\left[\omega\left(Q^{*}\right)\right]^{1-p / q} \\
& \leq C
\end{aligned}
$$

The proof of Theorem 3.14 is complete.

## 4. Calderón-Zygmund decompositions

In this section, we establish the Calderón-Zygmund decompositions associated with local grand maximal functions on weighted Euclidean space $\mathbb{R}^{n}$. We follow the constructions in [23], [4] and [5].

In this section, we consider a distribution $f$ satisfying that for all $\lambda>0$,

$$
\omega\left(\left\{x \in \mathbb{R}^{n}: \mathcal{M}_{N}(f)(x)>\lambda\right\}\right)<\infty
$$

For any given $\lambda>\inf _{x \in \mathbb{R}^{n}} \mathcal{M}_{N}(f)(x)$, set

$$
\Omega_{\lambda} \equiv\left\{x \in \mathbb{R}^{n}: \mathcal{M}_{N}(f)(x)>\lambda\right\}
$$

which is a proper open subset of $\mathbb{R}^{n}$. As in [23], we give the usual Whitney decomposition of $\Omega_{\lambda}$. Thus there will be closed cubes $Q_{i}$, and their interiors distance from $\Omega_{\lambda}^{\complement}$, with $\Omega_{\lambda}=\bigcup_{i} Q_{i}$ and

$$
\operatorname{diam}\left(Q_{i}\right) \leq 2^{-(6+n)} \operatorname{dist}\left(Q_{i}, \Omega_{\lambda}^{\complement}\right) \leq 4 \operatorname{diam}\left(Q_{i}\right)
$$

In what follows, fix $a \equiv 1+2^{-(11+n)}$ and $b \equiv 1+2^{-(10+n)}$, and if we denote $\bar{Q}_{i}=a Q_{i}, Q_{i}^{*}=b Q_{i}$, we have $Q_{i} \subset \bar{Q}_{i} \subset Q_{i}^{*}$. Moveover, $\Omega_{\lambda}=\bigcup_{i} Q_{i}^{*}$,
and $\left\{Q_{i}^{*}\right\}_{i}$ have the bounded interior property, that is, each point in $\Omega_{\lambda}$ is contained in at most a fixed number of $\left\{Q_{i}^{*}\right\}_{i}$.

Take a function $\xi \in \mathcal{D}\left(\mathbb{R}^{n}\right)$ such that $0 \leq \xi \leq 1, \operatorname{supp}(\xi) \subset a Q(0,1)$ and $\xi \equiv 1$ on $Q(0,1)$. For $x \in \mathbb{R}^{n}$, set $\xi_{i}(x) \equiv \xi\left(\left(x-x_{i}\right) / l_{i}\right)$, where $x_{i}$ is the center of the cube $Q_{i}$ and $l_{i}$ is its sidelength. Then for any $x \in \mathbb{R}^{n}$, we have $1 \leq \sum_{i} \xi_{i}(x) \leq M$, where $M$ is a fixed positive integer independent of $x$. Let $\eta_{i} \equiv \xi_{i} /\left(\sum_{j} \xi_{j}\right)$, then $\left\{\eta_{i}\right\}_{i}$ can form a smooth partition of unity for $\Omega_{\lambda}$ subordinate to the locally finite covering $\left\{Q_{i}^{*}\right\}_{i}$ of $\Omega_{\lambda}$, that is, $\chi_{\Omega_{\lambda}}=\sum_{i} \eta_{i}$ with each $\eta_{i} \in \mathcal{D}\left(\mathbb{R}^{n}\right)$ supported in $\bar{Q}_{i}$.

Let $s \in \mathbb{Z}_{+}$be some fixed integer and $\mathcal{P}_{s}\left(\mathbb{R}^{n}\right)$ denote the linear space of polynomials in $n$ variables of degrees no more than $s$. For each $i \in \mathbb{N}$ and $P \in \mathcal{P}_{s}\left(\mathbb{R}^{n}\right)$, set

$$
\begin{equation*}
\|P\|_{i} \equiv\left[\frac{1}{\int_{\mathbb{R}^{n}} \eta_{i}(y) d y} \int_{\mathbb{R}^{n}}|P(x)|^{2} \eta_{i}(x) d x\right]^{1 / 2} \tag{4.1}
\end{equation*}
$$

Then $\left(\mathcal{P}_{s}\left(\mathbb{R}^{n}\right),\|\cdot\|_{i}\right)$ is a finite dimensional Hilbert space. Let $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$, then $f$ can induce a linear functional on $\mathcal{P}_{s}\left(\mathbb{R}^{n}\right)$ by

$$
P \mapsto \frac{1}{\int_{\mathbb{R}^{n}} \eta_{i}(y) d y}\left\langle f, P \eta_{i}\right\rangle
$$

By the Riesz represent theorem, there exists a unique polynomial $P_{i} \in \mathcal{P}_{s}\left(\mathbb{R}^{n}\right)$ for each $i$ such that for any $Q \in \mathcal{P}_{s}\left(\mathbb{R}^{n}\right)$,

$$
\left\langle f, Q \eta_{i}\right\rangle=\left\langle P_{i}, Q \eta_{i}\right\rangle=\int_{\mathbb{R}^{n}} P_{i}(x) Q(x) \eta_{i}(x) d x
$$

For each $i$, define the distribution $b_{i} \equiv\left(f-P_{i}\right) \eta_{i}$ when $l_{i} \in\left(0, L_{3} \rho\left(x_{i}\right)\right)$ (where $L_{3}=2^{k_{0}} C_{0}, x_{i}$ is the center of the cube $Q_{i}$ ) and $b_{i} \equiv f \eta_{i}$ when $l_{i} \in\left[L_{3} \rho\left(x_{i}\right), \infty\right)$.

We will show that for suitable choices of $s$ and $N$, the series $\sum_{i} b_{i}$ converge in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$, and in this case, we define $g \equiv f-\sum_{i} b_{i}$ in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$.

The representation $f=g+\sum_{i} b_{i}$, where $g$ and $b_{i}$ are as above, is called a Calderón-Zygmund decomposition of $f$ of degree $s$ and height $\lambda$ associated with $\mathcal{M}_{N}(f)$.

In the following section, we give some lemmas. In Lemmas 4.1 and 4.2, we give some properties of the smooth partition of unity $\left\{\eta_{i}\right\}_{i}$. From Lemmas 4.3 to 4.6 , we get some estimates for the bad parts $\left\{b_{i}\right\}_{i}$. Lemmas 4.7 and 4.8 give some estimates of the good part $g$, and Corollary 4.10 shows the density of $L_{\omega}^{q}\left(\mathbb{R}^{n}\right) \cap h_{\rho, N}^{p}(\omega)$ in $h_{\rho, N}^{p}(\omega)$, where $q \in\left(q_{\omega}, \infty\right)$.

Lemma 4.1. There exists a positive constant $C_{1}$ depending only on $N$, such that for all $i$ and $l \leq l_{i}$,

$$
\sup _{|\alpha| \leq N} \sup _{x \in \mathbb{R}^{n}}\left|\partial^{\alpha} \eta_{i}(l x)\right| \leq C_{1} .
$$

Lemma 4.1 is essentially Lemma 5.2 in [4].
Lemma 4.2. If $l_{i}<L_{3} \rho\left(x_{i}\right)$, then there exists a constant $C_{2}>0$ independent of $f \in \mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right), l_{i}$ and $\lambda>0$ so that

$$
\sup _{y \in \mathbb{R}^{n}}\left|P_{i}(y) \eta_{i}(y)\right| \leq C_{2} \lambda
$$

Proof. As in the proof of Lemma 5.3 in [4]. Let $\pi_{1}, \ldots, \pi_{m}\left(m=\operatorname{dim} \mathcal{P}_{s}\right)$ be an orthonormal basis of $\mathcal{P}_{s}$ with respect to the norm (4.1). we have

$$
\begin{equation*}
P_{i}=\sum_{k=1}^{m}\left(\frac{1}{\int \eta_{i}} \int f(x) \pi_{k}(x) \eta_{i}(x) d x\right) \bar{\pi}_{k} \tag{4.2}
\end{equation*}
$$

where the integral is understood as $\left\langle f, \pi_{k} \eta_{i}\right\rangle$. Therefore,

$$
\begin{align*}
1 & =\frac{1}{\int \eta_{i}} \int_{\bar{Q}_{i}}\left|\pi_{k}(x)\right|^{2} \eta_{i}(x) d x \geq \frac{2^{-n}}{\left|Q_{i}\right|} \int_{\bar{Q}_{i}}\left|\pi_{k}(x)\right|^{2} \eta_{i}(x) d x  \tag{4.3}\\
& \geq \frac{2^{-n}}{\left|Q_{i}\right|} \int_{Q_{i}}\left|\pi_{k}(x)\right|^{2} d x=2^{-n} \int_{Q^{0}}\left|\widetilde{\pi}_{k}(x)\right|^{2} d x
\end{align*}
$$

where $\widetilde{\pi}_{k}(x)=\pi_{k}\left(x_{i}+l_{i} x\right)$ and $Q^{0}$ denotes the cube of side length 1 centered at the origin.

Since $\mathcal{P}_{s}$ is finite dimensional, all norms on $\mathcal{P}_{s}$ are equivalent, then there exists $A_{1}>0$ such that for all $P \in \mathcal{P}_{s}$

$$
\sup _{|\alpha| \leq s} \sup _{z \in b Q^{0}}\left|\partial^{\alpha} P(z)\right| \leq A_{1}\left(\int_{Q^{0}}|P(z)|^{2} d z\right)^{1 / 2}
$$

From this and (4.3), for $k=1, \ldots, m$, we have

$$
\begin{equation*}
\sup _{|\alpha| \leq s} \sup _{z \in b Q^{0}}\left|\partial^{\alpha} \widetilde{\pi}_{k}(z)\right| \leq A_{1} 2^{n / 2} \tag{4.4}
\end{equation*}
$$

If $z \in 2^{8+n} n Q_{i} \cap \Omega^{\complement}$, by Lemma 2.1, we have $\rho\left(x_{i}\right) \leq C_{0}\left(1+2^{8+n} n^{2} L_{3}\right)^{k_{0}} \rho(z)$, then we let $\widetilde{L} \equiv 1 / C_{0}\left(1+2^{8+n} n^{2} L_{3}\right)^{k_{0}} L_{3}$. For $k=1, \ldots, m$, we define

$$
\Phi_{k}(y)=\frac{2^{-k_{i} n}}{\int \eta_{i}} \pi_{k}\left(z-2^{-k_{i}} y\right) \eta_{i}\left(z-2^{-k_{i}} y\right)
$$

where $z \in 2^{8+n} n Q_{i} \cap \Omega^{\mathrm{C}}$ and $2^{-k_{i}} \leq \widetilde{L} l_{i}<2^{-k_{i}+1}$. It is easy to see that $\operatorname{supp} \Phi_{k} \subset B\left(0, R_{1}\right)$ where $R_{1} \equiv 2^{9+n} n^{2} / \widetilde{L}$, and $\left\|\Phi_{k}\right\|_{\mathcal{D}_{N}} \leq A_{2}$ by Lemma 4.1.

Note that

$$
\frac{1}{\int \eta_{i}} \int f(x) \pi_{k}(x) \eta_{i}(x) d x=\left(f *\left(\Phi_{k}\right)_{k_{i}}\right)(z)
$$

since $2^{-k_{i}} \leq \widetilde{L} l_{i}<\widetilde{L} L_{3} \rho\left(x_{i}\right) \leq \rho(z)$, then we have

$$
\left|\frac{1}{\int \eta_{i}} \int f(x) \pi_{k}(x) \eta_{i}(x) d x\right| \leq \mathcal{M}_{N} f(z)\left\|\Phi_{k}\right\|_{\mathcal{D}_{N}} \leq A_{2} \lambda
$$

By (4.2), (4.4) and the above estimate, we have

$$
\sup _{z \in Q_{i}^{*}}\left|P_{i}(z)\right| \leq m 2^{n / 2} A_{1} A_{2} \lambda
$$

Thus,

$$
\sup _{z \in \mathbb{R}^{n}}\left|P_{i}(z) \eta_{i}(z)\right| \leq C_{2} \lambda
$$

The proof is complete.
By the same method, we can get the following lemma as Lemma 4.3 in [24], and we omit the details here.

Lemma 4.3. There exists a constant $C_{3}>0$ such that

$$
\begin{equation*}
\mathcal{M}_{N}^{0} b_{i}(x) \leq C_{3} \mathcal{M}_{N} f(x) \quad \text { for } x \in Q_{i}^{*} \tag{4.5}
\end{equation*}
$$

Lemma 4.4. Suppose that $Q \subset \mathbb{R}^{n}$ is bounded, convex, and $0 \in Q$, and $N$ is a positive integer. Then there is a constant $C$ depending only on $Q$ and $N$ such that for every $\phi \in \mathcal{D}\left(\mathbb{R}^{n}\right)$ and every integer $s, 0 \leq s<N$ we have

$$
\sup _{z \in Q} \sup _{|\alpha| \leq N}\left|\partial^{\alpha} R_{y}(z)\right| \leq C \sup _{z \in y+Q} \sup _{s+1 \leq|\alpha| \leq N}\left|\partial^{\alpha} \phi(z)\right|,
$$

where $R_{y}$ is the remainder of the Taylor expansion of $\phi$ of order $s$ at the point $y \in \mathbb{R}^{n}$.

Lemma 4.4 is Lemma 5.5 in [4].
Lemma 4.5. Suppose that $0 \leq s<N$. Then there exist positive constants $C_{4}, C_{5}$ so that for $i \in \mathbb{N}$,

$$
\begin{equation*}
\mathcal{M}_{N}^{0}\left(b_{i}\right)(x) \leq C \frac{\lambda l_{i}^{n+s+1}}{\left(l_{i}+\left|x-x_{i}\right|\right)^{n+s+1}} \chi_{\left\{\left|x-x_{i}\right|<C_{4} \rho(x)\right\}}(x) \quad \text { if } x \notin Q_{i}^{*} \tag{4.6}
\end{equation*}
$$

Moreover,

$$
\mathcal{M}_{N}^{0}\left(b_{i}\right)(x)=0, \quad \text { if } x \notin Q_{i}^{*} \text { and } l_{i} \geq C_{5} \rho(x)
$$

Proof. Since $\eta_{i}$ is supported in the cube $\bar{Q}_{i}$, and $\bar{Q}_{i}$ is strictly contained in $Q_{i}^{*}$, then if $x \notin Q_{i}^{*}$ and $\eta_{i}(y) \neq 0$, there exists a positive constant $C_{4}$ such that $|x-y| \leq\left|x-x_{i}\right| \leq C_{4}|x-y|$. On the other hand, take $\varphi \in \mathcal{D}_{N}^{0}\left(\mathbb{R}^{n}\right)$, the support property of $\varphi$ requires that $\rho(x)>2^{-l} \geq|x-y| \geq 2^{-11-n} l_{i}$. Hence, $\left|x-x_{i}\right| \leq C_{4} 2^{-l}, l_{i}<2^{11+n} \rho(x) \equiv C_{5} \rho(x)$ and $l_{i}<C_{5} 2^{-l}$. Take $w \in\left(2^{8+n} n Q_{i}\right) \cap \Omega^{\complement}$, and we discuss the following two cases.

Case I. If $L_{3} \rho\left(x_{i}\right) \leq l_{i}<C_{5} 2^{-l}<C_{5} \rho(x)$, then according to Lemma 2.1 we have $l_{i}<C_{5} C_{0}\left(1+C_{4}\right)^{k_{0}} \rho\left(x_{i}\right)$ and

$$
\rho(\omega) \geq C_{0}^{-1}\left(1+\frac{\left|\omega-x_{i}\right|}{\rho\left(x_{i}\right)}\right)^{-k_{0}} \rho\left(x_{i}\right) \geq C_{0}^{-1}\left(1+2^{8+n} n \sqrt{n} L_{2}\right)^{-k_{0}} \rho\left(x_{i}\right)
$$

therefore, $l_{i}<a_{1} \rho(w)$, where $a_{1}>1$ is a constant.

Now we define $\bar{l}_{i}=l_{i} / a_{1}<\rho(w)$ and take $k_{i} \in \mathbb{Z}$ such that $2^{-k_{i}} \leq \bar{l}_{i}<$ $2^{-k_{i}+1}$, then for $\varphi \in \mathcal{D}_{N}^{0}\left(\mathbb{R}^{n}\right), \phi(z) \equiv \varphi\left(2^{-k_{i}} z / 2^{-l}\right)$ and $2^{-l}<\rho(x)$ we have

$$
\begin{aligned}
\left(b_{i} * \varphi_{l}\right)(x) & =2^{l n} \int b_{i}(z) \varphi\left(2^{l}(x-z)\right) d z \\
& =2^{l n} \int b_{i}(z) \phi\left(2^{k_{i}}(x-z)\right) d z \\
& =2^{l n} \int b_{i}(z) \phi_{2^{k_{i}}(x-w)}\left(2^{k_{i}}(w-z)\right) d z \\
& =\frac{2^{l n}}{2^{k_{i} n}}\left(f * \Phi_{k_{i}}\right)(w)
\end{aligned}
$$

where

$$
\Phi(z) \equiv \phi_{2^{k_{i}}(x-w)}(z) \eta_{i}\left(w-2^{-k_{i}} z\right), \quad \phi_{2^{k_{i}}(x-w)}(z) \equiv \phi\left(z+2^{k_{i}}(x-w)\right)
$$

Obviously, $\operatorname{supp} \Phi \subset B\left(0, R_{2}\right)$, where $R_{2} \equiv 2^{9+n} n^{2} a_{1}$. Since $l_{i}<C_{5} 2^{-l}$ and $\left|x-x_{i}\right| \leq C_{4} 2^{-l}$, we have

$$
\begin{equation*}
\left|\left(b_{i} * \varphi_{l}\right)(x)\right| \leq C \frac{2^{l n}}{2^{k_{i} n}} \mathcal{M}_{N} f(w) \leq C \lambda \frac{2^{l n}}{2^{k_{i} n}} \leq C \lambda \frac{l_{i}^{n+s+1}}{\left(l_{i}+\left|x-x_{i}\right|\right)^{n+s+1}} \tag{4.7}
\end{equation*}
$$

Case II. If $l_{i}<L_{3} \rho\left(x_{i}\right)$ and $\varphi \in \mathcal{D}_{N}^{0}\left(\mathbb{R}^{n}\right)$, taking $j_{i} \in \mathbb{Z}$ such that $2^{-j_{i}} \leq l_{i}<$ $2^{-j_{i}+1}$, then we define $\phi(z)=\varphi\left(2^{-j_{i}} z / 2^{-l}\right)$ and consider the Taylor expansion of $\phi$ of order $s$ at the point $y=2^{j_{i}}(x-w)$ :

$$
\phi(y+z)=\sum_{|\alpha| \leq s} \frac{\partial^{\alpha} \phi(y)}{\alpha!} z^{\alpha}+R_{y}(z)
$$

where $R_{y}$ denotes the remainder. Thus we get

$$
\begin{align*}
\left(b_{i} * \varphi_{l}\right)(x)= & 2^{l n} \int b_{i}(z) \varphi\left(2^{l n}(x-z)\right) d z  \tag{4.8}\\
= & 2^{l n} \int b_{i}(z) \phi\left(2^{j_{i} n}(x-z)\right) d z \\
= & 2^{\ln } \int b_{i}(z) R_{2^{j_{i}}(x-w)}\left(2^{j_{i}}(w-z)\right) d z \\
= & \frac{2^{l n}}{2^{j_{i} n}}\left(f * \Phi_{j_{i}}\right)(w) \\
& -2^{l n} \int P_{i}(z) \eta_{i}(z) R_{2^{j_{i}}(x-w)}\left(2^{j_{i}}(w-z)\right) d z
\end{align*}
$$

where

$$
\Phi(z) \equiv R_{2^{j_{i}}(x-w)}(z) \eta_{i}\left(\omega-2^{-j_{i}} z\right)
$$

Obviously, $\operatorname{supp} \Phi \subset B_{n} \equiv B\left(0, R_{2}\right)$. Applying Lemma 4.4 to $\phi(z)=$ $\varphi\left(2^{-j_{i}} z / 2^{-l}\right), y=2^{j_{i}}(x-w)$ and $B_{n}$, we have

$$
\begin{aligned}
\sup _{z \in B_{n}} \sup _{|\alpha| \leq N}\left|\partial^{\alpha} R_{y}(z)\right| & \leq C \sup _{z \in y+B_{n}} \sup _{s+1 \leq|\alpha| \leq N}\left|\partial^{\alpha} \phi(z)\right| \\
& \leq C \sup _{z \in y+B_{n}}\left(\frac{2^{-j_{i}}}{2^{-l}}\right)^{s+1} \sup _{s+1 \leq|\alpha| \leq N}\left|\partial^{\alpha} \varphi\left(2^{-j_{i}} z / 2^{-l}\right)\right| \\
& \leq C\left(\frac{2^{-j_{i}}}{2^{-l}}\right)^{s+1}
\end{aligned}
$$

Notice that $l_{i}<C_{5} 2^{-l}$ and $\left|x-x_{i}\right| \leq C_{4} 2^{-l}$, then by (4.8), we obtain (4.9) $\quad\left(b_{i} * \varphi_{l}\right)(x)$

$$
\begin{aligned}
& \leq \frac{2^{l n}}{2^{j_{i} n}}\left|\left(f * \Phi_{j_{i}}\right)(w)\right|+2^{l n} \int\left|P_{i}(z) \eta_{i}(z) R_{2^{j_{i}}(x-w)}\left(2^{j_{i}}(w-z)\right)\right| d z \\
& \leq C \frac{2^{l n}}{2^{j_{i} n}}\left(\mathcal{M}_{N} f(w)\|\Phi\|_{\mathcal{D}_{N}}+\lambda \sup _{z \in B_{n}} \sup _{|\alpha| \leq N}\left|\partial^{\alpha} R_{y}(z)\right|\right) \\
& \leq C \lambda \frac{l_{i}^{n+s+1}}{\left(l_{i}+\left|x-x_{i}\right|\right)^{n+s+1}}
\end{aligned}
$$

By combining both cases, we obtain (4.6).
Lemma 4.6. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ and $q_{\omega}$ be as in (2.4). If $p \in(0,1], s \geq$ $\left[n\left(q_{\omega} / p-1\right)\right], N>s$ and $N \geq N_{p, \omega}$, then there exists a positive constant $C_{6}$ such that for all $f \in h_{\rho, N}^{p}(\omega), \lambda>\inf _{x \in \mathbb{R}^{n}} \mathcal{M}_{N} f(x)$ and $i \in \mathbb{N}$,

$$
\begin{equation*}
\int_{\mathbb{R}^{n}}\left(\mathcal{M}_{N}^{0}\left(b_{i}\right)(x)\right)^{p} \omega(x) d x \leq C_{6} \int_{Q_{i}^{*}}\left(\mathcal{M}_{N}(f)(x)\right)^{p} \omega(x) d x \tag{4.10}
\end{equation*}
$$

Moreover the series $\sum_{i} b_{i}$ converges in $h_{\rho, N}^{p}(\omega)$ and

$$
\begin{equation*}
\int_{\mathbb{R}^{n}}\left(\mathcal{M}_{N}^{0}\left(\sum_{i} b_{i}\right)(x)\right)^{p} \omega(x) d x \leq C_{6} \int_{\Omega}\left(\mathcal{M}_{N}(f)(x)\right)^{p} \omega(x) d x \tag{4.11}
\end{equation*}
$$

Proof. By the proof of Lemma 4.5, we know $\left|x-x_{i}\right|<C_{4} \rho(x), l_{i}<$ $C_{5} \rho(x)$ and $\rho(x) \leq C_{0}\left(1+C_{4}\right)^{k_{0}} \rho\left(x_{i}\right)$, thus $Q_{i}^{*} \subset a_{2} \rho\left(x_{i}\right) Q_{i}^{0}$, where $a_{2} \equiv$ $2 C_{0}\left(1+C_{4}\right)^{k_{0}} \max \left\{C_{4}, C_{5}\right\}$ and $Q_{i}^{0} \equiv Q\left(x_{i}, 1\right)$. Furthermore, we have

$$
\begin{align*}
\int_{\mathbb{R}^{n}}\left(\mathcal{M}_{N}^{0}\left(b_{i}\right)(x)\right)^{p} \omega(x) d x \leq & \int_{Q_{i}^{*}}\left(\mathcal{M}_{N}^{0}\left(b_{i}\right)(x)\right)^{p} \omega(x) d x  \tag{4.12}\\
& +\int_{a_{2} \rho\left(x_{i}\right) Q_{i}^{0} \backslash Q_{i}^{*}}\left(\mathcal{M}_{N}^{0}\left(b_{i}\right)(x)\right)^{p} \omega(x) d x
\end{align*}
$$

Notice that $s \geq\left[n\left(q_{\omega} / p-1\right)\right]$ implies $2^{-n\left(q_{\omega}+\eta\right)} 2^{(s+n+1) p}>1$ for sufficient small $\eta>0$. By Lemma 2.1(iii) with $\omega \in A_{q_{\omega}+\eta}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$, Lemma 4.5 and
$\mathcal{M}_{N}(f)(x)>\lambda$ for all $x \in Q_{i}^{*}$, we have

$$
\begin{align*}
& \int_{a_{2} \rho\left(x_{i}\right) Q_{i}^{0} \backslash Q_{i}^{*}}\left(\mathcal{M}_{N}^{0}\left(b_{i}\right)(x)\right)^{p} \omega(x) d x  \tag{4.13}\\
& \quad \leq \sum_{k=0}^{k_{0}} \int_{2^{k} Q_{i}^{*} \backslash 2^{k-1} Q_{i}^{*}}\left(\mathcal{M}_{N}^{0}\left(b_{i}\right)(x)\right)^{p} \omega(x) d x \\
& \quad \leq \lambda^{p} \omega\left(Q_{i}^{*}\right) \sum_{k=0}^{k_{0}}\left[2^{-n\left(q_{\omega}+\eta\right)+(s+n+1) p}\right]^{-k} \\
& \quad \leq C \int_{Q_{i}^{*}}\left(\mathcal{M}_{N} f(x)\right)^{p} \omega(x) d x
\end{align*}
$$

where $b=1+2^{-(10+n)}, k_{0} \in \mathbb{Z}$ such that $2^{k_{0}-1} b l_{i} \leq a_{2} \rho\left(x_{i}\right)<2^{k_{0}} b l_{i}$.
Combining the last two estimates we obtain (4.10); furthermore, we have

$$
\begin{aligned}
& \sum_{i} \int_{\mathbb{R}^{n}}\left(\mathcal{M}_{N}^{0}\left(b_{i}\right)(x)\right)^{p} \omega(x) d x \\
& \quad \leq C \sum_{i} \int_{Q_{i}^{*}}\left(\mathcal{M}_{N} f(x)\right)^{p} \omega(x) d x \leq C \int_{\Omega}\left(\mathcal{M}_{N}(f)(x)\right)^{p} \omega(x) d x
\end{aligned}
$$

which together with the completeness of $h_{\rho, N}^{p}(\omega)$ (see Proposition 3.13) implies that $\sum_{i} b_{i}$ converges in $h_{\rho, N}^{p}(\omega)$. Therefore, the series $\sum_{i} b_{i}$ converges in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and $\mathcal{M}_{N}^{0}\left(\sum_{i} b_{i}\right)(x) \leq \sum_{i} \mathcal{M}_{N}^{0}\left(b_{i}\right)(x)$, which gives (4.11). This finishes the proof.

Lemma 4.7. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ and $q_{\omega}$ be as in (2.4), $s \in \mathbb{Z}_{+}$, and integer $N \geq 2$. If $q \in\left(q_{\omega}, \infty\right]$ and $f \in L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$, then the series $\sum_{i} b_{i}$ converges in $L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$ and there exists a positive constant $C_{7}$, independent of $f$ and $\lambda$, such that

$$
\left\|\sum_{i}\left|b_{i}\right|\right\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)} \leq C_{7}\|f\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)}
$$

Proof. The proof for $q=\infty$ is similar to that for $q \in\left(q_{\omega}, \infty\right)$. So we only give the proof for $q \in\left(q_{\omega}, \infty\right)$. Set $F_{1}=\left\{i \in \mathbb{N}: l_{i} \geq L_{3} \rho\left(x_{i}\right)\right\}$ and $F_{2}=$ $\left\{i \in \mathbb{N}: l_{i}<L_{3} \rho\left(x_{i}\right)\right\}$. By Lemma 4.2, for $i \in F_{2}$, we have

$$
\begin{aligned}
\int_{\mathbb{R}^{n}}\left|b_{i}(x)\right|^{q} \omega(x) d x & \leq \int_{Q_{i}^{*}}|f(x)|^{q} \omega(x) d x+\int_{Q_{i}^{*}}\left|P_{i}(x) \eta_{i}(x)\right|^{q} \omega(x) d x \\
& \leq \int_{Q_{i}^{*}}|f(x)|^{q} \omega(x) d x+\lambda^{q} \omega\left(Q_{i}^{*}\right)
\end{aligned}
$$

For $i \in F_{1}$, we have

$$
\int_{\mathbb{R}^{n}}\left|b_{i}(x)\right|^{q} \omega(x) d x \leq \int_{Q_{i}^{*}}|f(x)|^{q} \omega(x) d x
$$

By these, we obtain

$$
\begin{aligned}
& \sum_{i} \int_{\mathbb{R}^{n}}\left|b_{i}(x)\right|^{q} \omega(x) d x \\
& \quad=\sum_{i \in F_{1}} \int_{\mathbb{R}^{n}}\left|b_{i}(x)\right|^{q} \omega(x) d x+\sum_{i \in F_{2}} \int_{\mathbb{R}^{n}}\left|b_{i}(x)\right|^{q} \omega(x) d x \\
& \quad \leq \sum_{i} \int_{Q_{i}^{*}}|f(x)|^{q} \omega(x) d x+C \sum_{i \in F_{2}} \lambda^{q} \omega\left(Q_{i}^{*}\right) \\
& \quad \leq \sum_{i} \int_{Q_{i}^{*}}|f(x)|^{q} \omega(x) d x+C \lambda^{q} \omega(\Omega) \\
& \quad \leq C \int_{\mathbb{R}^{n}}|f(x)|^{q} \omega(x) d x
\end{aligned}
$$

Combining the above estimates with the fact that $\left\{b_{i}\right\}_{i}$ have finite covering, we obtain

$$
\left\|\sum_{i}\left|b_{i}\right|\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}^{q}} \leq C_{7}\|f\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)}
$$

This finishes the proof.
Lemma 4.8. If $N>s \geq 0$ and $\sum_{i} b_{i}$ converges in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$, then there exists a positive constant $C_{8}$, independent of $f$ and $\lambda$, such that for all $x \in \mathbb{R}^{n}$,

$$
\begin{aligned}
\mathcal{M}_{N}^{0}(g)(x) \leq & \mathcal{M}_{N}^{0}(f)(x) \chi_{\Omega^{\mathrm{c}}}(x) \\
& +C_{8} \lambda \sum_{i} \frac{l_{i}^{n+s+1}}{\left(l_{i}+\left|x-x_{i}\right|\right)^{n+s+1}} \chi_{\left\{\left|x-x_{i}\right|<C_{4} \rho(x)\right\}}(x)+C_{8} \lambda \chi_{\Omega}(x)
\end{aligned}
$$

where $x_{i}$ is the center of $Q_{i}$ and $C_{4}$ is as in Lemma 4.5.
Proof. For $x \notin \Omega$, since

$$
\mathcal{M}_{N}^{0}(g)(x) \leq \mathcal{M}_{N}^{0}(f)(x)+\sum_{i} \mathcal{M}_{N}^{0}\left(b_{i}\right)(x)
$$

by Lemma 4.5, we have

$$
\begin{aligned}
\mathcal{M}_{N}^{0}(g)(x) \leq & \mathcal{M}_{N}^{0}(f)(x) \chi_{\Omega^{\mathrm{c}}}(x) \\
& +C \lambda \sum_{i} \frac{l_{i}^{n+s+1}}{\left(l_{i}+\left|x-x_{i}\right|\right)^{n+s+1}} \chi_{\left\{\left|x-x_{i}\right|<C_{4} \rho(x)\right\}}(x)
\end{aligned}
$$

For $x \in \Omega$, take $k \in \mathbb{N}$ such that $x \in Q_{k}^{*}$. Let $J \equiv\left\{i \in \mathbb{N}: Q_{i}^{*} \cap Q_{k}^{*} \neq \emptyset\right\}$. Then the cardinality of $J$ is bounded by $L$. By Lemma 4.5, we have

$$
\sum_{i \notin J} \mathcal{M}_{N}^{0}\left(b_{i}\right)(x) \leq C \lambda \sum_{i \notin J} \frac{l_{i}^{n+s+1}}{\left(l_{i}+\left|x-x_{i}\right|\right)^{n+s+1}} \chi_{\left\{\left|x-x_{i}\right|<C_{4} \rho(x)\right\}}(x)
$$

We need to estimate the grand maximal function of $g+\sum_{i \notin J} b_{i}=f-\sum_{i \in J} b_{i}$. Take $\varphi \in \mathcal{D}_{N}^{0}\left(\mathbb{R}^{n}\right)$ and $l \in \mathbb{Z}$ such that $0<2^{-l}<\rho(x)$, then we have

$$
\begin{align*}
\left(f-\sum_{i \in J} b_{i}\right) * \varphi_{i}(x) & =(f \xi) * \varphi_{l}(x)+\left(\sum_{i \in J} P_{i} \eta_{i}\right) * \varphi_{l}(x)  \tag{4.14}\\
& =f * \widetilde{\Phi}_{l}(w)+\left(\sum_{i \in J} P_{i} \eta_{i}\right) * \varphi_{l}(x)
\end{align*}
$$

where $w \in\left(2^{8+n} n Q_{k}\right) \cap \Omega^{\complement}, \xi=1-\sum_{i \in J} \eta_{i}$ and

$$
\widetilde{\Phi}(z) \equiv \varphi\left(z+2^{l}(x-w)\right) \xi\left(w-2^{-l} z\right)
$$

Since for $N \geq 2$ there is a constant $C>0$ such that $\|\varphi\|_{L^{1}\left(\mathbb{R}^{n}\right)} \leq C$ for all $\varphi \in \mathcal{D}_{N}^{0}\left(\mathbb{R}^{n}\right)$ and by Lemma 4.1, we have

$$
\left|\left(\sum_{i \in J} P_{i} \eta_{i}\right) * \varphi_{l}(x)\right| \leq C \lambda
$$

Finally, we estimate $f * \Phi_{l}(w)$. There are two cases: If $2^{-l} \leq 2^{-(11+n)} l_{k}$, then $f * \Phi_{l}(w)=0$, because $\xi$ vanishes in $Q_{k}^{*}$ and $\varphi_{l}$ is supported in $B\left(0,2^{-l}\right)$. On the other hand, if $2^{-l} \geq 2^{-(11+n)} l_{k}$, then there exists a positive constant $a_{3}>1$ such that $2^{-l}<\rho(x)<a_{3} \rho(w)$. Take $\Phi(x) \equiv \widetilde{\Phi}\left(x / 2^{m_{1}}\right)$ and $m_{1} \in \mathbb{N}$ satisfying $2^{m_{1}-1} \leq a_{3}<2^{m_{1}}$, then $\operatorname{supp} \Phi \subset B\left(0, R_{3}\right)$ where $R_{3} \equiv 2^{3(11+n)} a_{3}$, and $\|\Phi\|_{\mathcal{D}_{N}} \leq C$. Therefore, $2^{-l-m_{1}}<\rho(x) / a_{3}<\rho(w)$ and

$$
\left|\left(f * \widetilde{\Phi}_{l}\right)(w)\right|=2^{-m_{1} n}\left|\left(f * \Phi_{l+m_{1}}\right)(w)\right| \leq C \mathcal{M}_{N} f(w)\|\Phi\|_{\mathcal{D}_{N}} \leq C \lambda
$$

According to the above estimates, we have

$$
\left|\left(f-\sum_{i \in J} b_{i}\right) * \varphi_{l}\right| \leq C \lambda
$$

then we can get

$$
\mathcal{M}_{N}^{0}\left(\left(f-\sum_{i \in J} b_{i}\right)\right)(x) \leq C \lambda
$$

This finishes the proof of the lemma.
Lemma 4.9. Let $\omega \in A_{\infty}^{\rho \infty}\left(\mathbb{R}^{n}\right), q_{\omega}$ be as in (2.4), $q \in\left(q_{\omega}, \infty\right), p \in(0,1]$ and $N \geq N_{p, \omega}$.
(i) If $N>s \geq\left[n\left(q_{\omega} / p-1\right)\right]$ and $f \in h_{\rho, N}^{p}(\omega)$, then $\mathcal{M}_{N}^{0}(g) \in L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$ and there exists a positive constant $C_{9}$, independent of $f$ and $\lambda$, such that

$$
\int_{\mathbb{R}^{n}}\left[\mathcal{M}_{N}^{0}(g)(x)\right]^{q} \omega(x) d x \leq C_{9} \lambda^{q-p} \int_{\mathbb{R}^{n}}\left[\mathcal{M}_{N}(f)(x)\right]^{p} \omega(x) d x
$$

(ii) If $N \geq 2$ and $f \in L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$, then $g \in L_{\omega}^{\infty}\left(\mathbb{R}^{n}\right)$ and there exists a positive constant $C_{10}$, independent of $f$ and $\lambda$, such that $\|g\|_{L_{\omega}^{\infty}} \leq C_{10} \lambda$.

Proof. Since $f \in h_{\rho, N}^{p}(\omega)$, by Lemma 4.6 and Proposition 3.12, $\sum_{i} b_{i}$ converges in both $h_{\rho, N}^{p}(\omega)$ and $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$. Notice that $s \geq\left[n\left(q_{\omega} / p-1\right)\right]$, by Lemma 4.8 and the proof of Lemma 4.6, we get

$$
\begin{aligned}
& \int_{\mathbb{R}^{n}}\left(\mathcal{M}_{N}^{0}(g)(x)\right)^{q} \omega(x) d x \\
& \leq \\
& \leq C \lambda^{q} \sum_{i} \int_{\mathbb{R}^{n}}\left[\frac{l_{i}^{(n+s+1)}}{\left(l_{i}+\left|x-x_{i}\right|\right)^{(n+s+1)}} \chi_{B\left(x_{i}, a_{2} \rho\left(x_{i}\right)\right)}(x)\right]^{q} \omega(x) d x \\
& \quad+C \lambda^{q} \int_{\mathbb{R}^{n}} \chi_{\Omega}(x) \omega(x) d x+\int_{\Omega^{0}}\left(\mathcal{M}_{N}(f)(x)\right)^{q} \omega(x) d x \\
& \leq \\
& \leq C \lambda^{q} \sum_{i} \omega\left(Q_{i}^{*}\right)+C \lambda^{q} \omega(\Omega)+\int_{\Omega^{\mathbf{c}}}\left(\mathcal{M}_{N}(f)(x)\right)^{q} \omega(x) d x \\
& \leq C \lambda^{q} \omega(\Omega)+C \lambda^{q-p} \int_{\Omega^{0}}\left(\mathcal{M}_{N}(f)(x)\right)^{p} \omega(x) d x \\
& \leq \\
& \leq C_{9} \lambda^{q-p} \int_{\mathbb{R}^{n}}\left(\mathcal{M}_{N}(f)(x)\right)^{p} \omega(x) d x .
\end{aligned}
$$

Thus, (i) holds.
Next, we prove (ii). If $f \in L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$, then $g$ and $\left\{b_{i}\right\}_{i}$ are functions. By Lemma 4.7, we know that $\sum_{i} b_{i}$ converges in $L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$, and by Lemma $2.5(\mathrm{ii})$ we know $\sum_{i} b_{i}$ converges in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$. If we denote

$$
g=f-\sum_{i} b_{i}=f\left(1-\sum_{i} \eta_{i}\right)+\sum_{i \in F_{2}} P_{i} \eta_{i}=f \chi_{\Omega^{\mathrm{o}}}+\sum_{i \in F_{2}} P_{i} \eta_{i},
$$

by Lemma 4.3, we have $|g(x)| \leq C \lambda$ for all $x \in \Omega$, and by Proposition $2.8(\mathrm{i})$, we also have $|g(x)|=|f(x)| \leq \mathcal{M}_{N} f(x) \leq \lambda$ for almost everywhere $x \in \Omega^{\mathrm{C}}$. Therefore, $\|g\|_{L_{\infty}^{\infty}\left(\mathbb{R}^{n}\right)} \leq C_{10} \lambda$ which yields (ii).

Corollary 4.10. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ and $q_{\omega}$ be as in (2.4). If $q \in\left(q_{\omega}, \infty\right)$, $p \in(0,1]$ and $N \geq N_{p, \omega}$, then $h_{\rho, N}^{p}(\omega) \cap L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$ is dense in $h_{\rho, N}^{p}(\omega)$.

Proof. Let $f \in h_{\rho, N}^{p}(\omega)$. For any $\lambda>\inf _{x \in \mathbb{R}^{n}} \mathcal{M}_{N} f(x)$, let $f=g^{\lambda}+\sum_{i} b_{i}^{\lambda}$ be the Calderón-Zygmund decomposition of $f$ of degree $s$ with $\left[n\left(q_{\omega} / p-1\right)\right] \leq$ $s<N$ and height $\lambda$ associated to $\mathcal{M}_{N} f$. By Lemma 4.6, we have

$$
\left\|\sum_{i} b_{i}^{\lambda}\right\|_{h_{\rho, N}^{p}(\omega)} \leq C \int_{\left\{x \in \mathbb{R}^{n}: \mathcal{M}_{N} f(x)>\lambda\right\}}\left(\mathcal{M}_{N} f(x)\right)^{p} \omega(x) d x .
$$

Therefore, $g^{\lambda} \rightarrow f$ in $h_{\rho, N}^{p}(\omega)$ as $\lambda \rightarrow \infty$. Moreover, by Lemma 4.9, we have $\mathcal{M}_{N}^{0}\left(g^{\lambda}\right) \in L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$, which combined with Proposition $2.8(\mathrm{ii})$ infers $g^{\lambda} \in L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$. Thus, Corollary 4.10 is proved.

## 5. Weighted atomic decompositions of $h_{\rho, N}^{p}(\omega)$

In this section, we will establish the equivalence between $h_{\rho, N}^{p}(\omega)$ and $h_{\rho}^{p, q, s}$ $(\omega)$ by using the Calderón-Zygmund decomposition, and we will follow the proof of atomic decomposition as presented by Stein in [22].

Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), q_{\omega}$ be as in (2.4), $p \in(0,1], N \geq N_{p, \omega}, s \equiv\left[n\left(q_{\omega} / p-1\right)\right]$ and $f \in h_{\rho, N}^{p}(\omega)$. Take $m_{0} \in \mathbb{Z}$ such that $2^{m_{0}-1} \leq \inf _{x \in \mathbb{R}^{n}} \mathcal{M}_{N} f(x)<2^{m_{0}}$, if $\inf _{x \in \mathbb{R}^{n}} \mathcal{M}_{N} f(x)=0$, write $m_{0}=-\infty$. For each integer $m \geq m_{0}$ consider the Calderón-Zygmund decomposition of $f$ of degree $s$ and height $\lambda=2^{m}$ associated to $\mathcal{M}_{N} f$, namely

$$
\begin{equation*}
f=g^{m}+\sum_{i \in \mathbb{N}} b_{i}^{m} \tag{5.1}
\end{equation*}
$$

and

$$
\Omega_{m} \equiv\left\{x \in \mathbb{R}^{n}: \mathcal{M}_{N} f(x)>2^{m}\right\}, \quad Q_{i}^{m} \equiv Q_{l_{i}^{m}}
$$

In this section, we denote $\left\{Q_{i}\right\}_{i},\left\{\eta_{i}\right\}_{i},\left\{P_{i}\right\}_{i}$ and $\left\{b_{i}\right\}_{i}$ as $\left\{Q_{i}^{m}\right\}_{i},\left\{\eta_{i}^{m}\right\}_{i}$, $\left\{P_{i}^{m}\right\}_{i}$ and $\left\{b_{i}^{m}\right\}_{i}$. The center and the sidelength of $Q_{i}^{m}$ are respectively denoted by $x_{i}^{m}$ and $l_{i}^{m}$.

As in Section 4, for all $i$ and $m$,

$$
\begin{equation*}
\sum_{i} \eta_{i}^{m}=\chi_{\Omega_{m}}, \quad \operatorname{supp}\left(b_{i}^{m}\right) \subset \operatorname{supp}\left(\eta_{i}^{m}\right) \subset Q_{i}^{m *} \tag{5.2}
\end{equation*}
$$

$\left\{Q_{i}^{m *}\right\}_{i}$ has the bounded interior property, and $P_{i}^{m}$ satisfying that for any $P \in \mathcal{P}_{s}\left(\mathbb{R}^{n}\right)$,

$$
\begin{equation*}
\left\langle f, P \eta_{i}^{m}\right\rangle=\left\langle P_{i}^{m}, P \eta_{i}^{m}\right\rangle \tag{5.3}
\end{equation*}
$$

For each integer $m \geq m_{0}$ and $i, j \in \mathbb{N}$, we define $P_{i, j}^{m+1}$ as the orthogonal projection of $\left(f-P_{j}^{m+1}\right) \eta_{i}^{m}$ on $\mathcal{P}_{s}\left(\mathbb{R}^{n}\right)$ with respect to the norm

$$
\|P\|_{j}^{2} \equiv \frac{1}{\int_{\mathbb{R}^{n}} \eta_{j}^{m+1}(y) d y} \int_{\mathbb{R}^{n}}|P(x)|^{2} \eta_{j}^{m+1}(x) d x
$$

that is, $P_{i, j}^{m+1}$ is the unique element of $\mathcal{P}_{s}\left(\mathbb{R}^{n}\right)$ such that

$$
\begin{equation*}
\left\langle\left(f-P_{j}^{m+1}\right) \eta_{i}^{k}, P \eta_{j}^{m+1}\right\rangle=\int_{\mathbb{R}^{n}} P_{i, j}^{m+1}(x) P(x) \eta_{j}^{m+1}(x) d x \tag{5.4}
\end{equation*}
$$

In what follows, we denote $Q_{i}^{m *}=\left(1+2^{-(10+n)}\right) Q_{i}^{m}$,

$$
\begin{aligned}
E_{1}^{m} & \equiv\left\{i \in \mathbb{N}: l_{i}^{m} \geq \rho\left(x_{i}^{m}\right) /\left(2^{5} n\right)\right\}, \quad E_{2}^{k} \equiv\left\{i \in \mathbb{N}: l_{i}^{m}<\rho\left(x_{i}^{m}\right) /\left(2^{5} n\right)\right\}, \\
F_{1}^{k} & \equiv\left\{i \in \mathbb{N}: l_{i}^{m} \geq L_{3} \rho\left(x_{i}^{m}\right)\right\}, \quad F_{2}^{k} \equiv\left\{i \in \mathbb{N}: l_{i}^{m}<L_{3} \rho\left(x_{i}^{m}\right)\right\},
\end{aligned}
$$

where $L_{3}=2^{k_{0}} C_{0}$ is as in Section 4.
By the definition of $P_{i, j}^{m+1}$, we have

$$
\begin{equation*}
P_{i, j}^{m+1} \neq 0 \quad \text { if and only if } \quad Q_{i}^{m *} \cap Q_{j}^{(m+1) *} \neq \emptyset \tag{5.5}
\end{equation*}
$$

The following Lemmas 5.1-5.3 can be proved by similar methods of Lemmas 5.1-5.3 in [24].

Lemma 5.1. Notice that $\Omega_{m+1} \subset \Omega_{m}$, then
(i) If $Q_{i}^{m *} \cap Q_{j}^{(m+1) *} \neq \emptyset$, then $l_{j}^{m+1} \leq 2^{4} \sqrt{n} l_{i}^{m}$ and $Q_{j}^{(m+1) *} \subset 2^{6} n Q_{i}^{k *} \subset \Omega_{m}$.
(ii) There exists a positive integer $L$ such that for each $i \in \mathbb{N}$, the cardinality of $\left\{j \in \mathbb{N}: Q_{i}^{m *} \cap Q_{j}^{(m+1) *} \neq \emptyset\right\}$ is bounded by $L$.

Lemma 5.2. There exists a positive constant $C$ such that for all $i, j \in \mathbb{N}$ and integer $m \geq m_{0}$ with $l_{j}^{m+1}<L_{3} \rho\left(x_{j}^{m+1}\right)$,

$$
\begin{equation*}
\sup _{y \in \mathbb{R}^{n}}\left|P_{i, j}^{m+1}(y) \eta_{j}^{m+1}(y)\right| \leq C 2^{m+1} \tag{5.6}
\end{equation*}
$$

Lemma 5.3. For any $k \in \mathbb{Z}$ with $m \geq m_{0}$,

$$
\sum_{i \in \mathbb{N}}\left(\sum_{j \in F_{2}^{m+1}} P_{i, j}^{m+1} \eta_{j}^{m+1}\right)=0
$$

where the series converges both in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and pointwise.
Then we can give the weighted atomic decomposition for a dense subspace of $h_{\rho, N}^{p}(\omega)$ as follows.

Lemma 5.4. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), q_{\omega}$ and $N_{p, \omega}$ be respectively as in (2.4) and (3.29). If $p \in(0,1], s \geq\left[n\left(q_{\omega} / p-1\right)\right], N>s$ and $N \geq N_{p, \omega}$, then for any $f \in\left(L_{\omega}^{q}\left(\mathbb{R}^{n}\right) \cap h_{\rho, N}^{p}(\omega)\right)$, there exist numbers $\lambda_{0} \in \mathbb{C}$ and $\left\{\lambda_{i}^{m}\right\}_{m \geq k_{0}, i} \subset \mathbb{C}$, $(p, \infty, s)_{\omega \text {-atoms }}\left\{a_{i}^{m}\right\}_{m \geq m_{0}, i}$ and a single atom $a_{0}$ such that

$$
\begin{equation*}
f=\sum_{m \geq m_{0}} \sum_{i} \lambda_{i}^{m} a_{i}^{m}+\lambda_{0} a_{0} \tag{5.7}
\end{equation*}
$$

where the series converges almost everywhere and in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$. Moreover, there exists a positive constant $C$, independent of $f$, such that

$$
\begin{equation*}
\sum_{m \geq m_{0}, i}\left|\lambda_{i}^{m}\right|^{p}+\left|\lambda_{0}\right|^{p} \leq C\|f\|_{h_{\rho, N}^{p}(\omega)} . \tag{5.8}
\end{equation*}
$$

Proof. For $f \in\left(L_{\omega}^{q}\left(\mathbb{R}^{n}\right) \cap h_{\rho, N}^{p}(\omega)\right)$, in the case $m_{0}=-\infty$ and each $m \in \mathbb{Z}$, $f$ has a Calderón-Zygmund decomposition of degree $s$ and height $\lambda=2^{m}$ associated to $\mathcal{M}_{N}(f)$ as above, that is, $f=g^{m}+\sum_{i} b_{i}^{m}$. By Corollary 4.10 and Proposition 3.12, $g^{m} \rightarrow f$ in both $h_{\rho, N}^{p}(\omega)$ and $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ as $m \rightarrow \infty$. By Lemma 4.9(i), $\left\|g^{m}\right\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)} \rightarrow 0$ as $m \rightarrow-\infty$, and moreover, by Lemma 2.5(ii), $g^{m} \rightarrow 0$ in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ as $m \rightarrow-\infty$. Hence,

$$
\begin{equation*}
f=\sum_{m=-\infty}^{\infty}\left(g^{m+1}-g^{m}\right) \tag{5.9}
\end{equation*}
$$

in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$. Since $\operatorname{supp}\left(\sum_{i} b_{i}^{m}\right) \subset \Omega_{m}$ and $\omega\left(\Omega_{m}\right) \rightarrow 0$ as $m \rightarrow \infty$, then $g^{m} \rightarrow f$ almost everywhere as $m \rightarrow \infty$, and (5.9) holds for almost everywhere. By Lemma 5.3 and $\sum_{i} \eta_{i}^{m} b_{j}^{m+1}=\chi_{\Omega_{m}} b_{j}^{m+1}=b_{j}^{m+1}$ for all $j$, then we have

$$
\begin{align*}
g^{m+1}-g^{m} & =\left(f-\sum_{j} b_{j}^{m+1}\right)-\left(f-\sum_{i} b_{i}^{m}\right)  \tag{5.10}\\
& =\sum_{i} b_{i}^{m}-\sum_{j} b_{j}^{m+1}+\sum_{i}\left(\sum_{j \in F_{2}^{m+1}} P_{i, j}^{m+1} \eta_{j}^{m+1}\right) \\
& =\sum_{i}\left[b_{i}^{m}-\sum_{j} b_{j}^{m+1} \eta_{i}^{m}+\sum_{j \in F_{2}^{m+1}} P_{i, j}^{m+1} \eta_{j}^{m+1}\right] \equiv \sum_{i} h_{i}^{m} .
\end{align*}
$$

It is easy to see that the series converges in both $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and almost everywhere. Then, by the definitions of $b_{j}^{m}$ and $b_{j}^{m+1}$, when $l_{i}^{m}<L_{3} \rho\left(x_{i}^{m}\right)$, we have

$$
\begin{align*}
h_{i}^{m}= & f \chi_{\Omega_{m+1}^{\mathrm{C}}} \eta_{i}^{m}-P_{i}^{m} \eta_{i}^{m}  \tag{5.11}\\
& +\sum_{j \in F_{2}^{m+1}} P_{j}^{m+1} \eta_{i}^{m} \eta_{j}^{m+1}+\sum_{j \in F_{2}^{m+1}} P_{i, j}^{m+1} \eta_{j}^{m+1}
\end{align*}
$$

and when $l_{i}^{m} \geq L_{3} \rho\left(x_{i}^{m}\right)$, we have

$$
\begin{equation*}
h_{i}^{m}=f \chi_{\Omega_{m+1}^{\mathrm{C}}} \eta_{i}^{m}+\sum_{j \in F_{2}^{m+1}} P_{j}^{m+1} \eta_{i}^{m} \eta_{j}^{m+1}+\sum_{j \in F_{2}^{m+1}} P_{i, j}^{m+1} \eta_{j}^{m+1} \tag{5.12}
\end{equation*}
$$

We can get that for almost every $x \in \Omega_{m+1}^{\complement}$,

$$
|f(x)| \leq \mathcal{M}_{N}(f)(x) \leq 2^{m+1}
$$

by Proposition 2.8(i). Then, by Lemma 4.2, Lemma 5.1(ii), Lemma 5.2, (5.11) and (5.12) we obtain that there exists a positive constant $C_{11}$ such that for any $i \in \mathbb{N}$,

$$
\begin{equation*}
\left\|h_{i}^{m}\right\|_{L_{\omega}^{\infty}\left(\mathbb{R}^{n}\right)} \leq C_{11} 2^{m} . \tag{5.13}
\end{equation*}
$$

Next, we need to prove $h_{i}^{m}$ is either a multiple of a $(p, \infty, s)_{\omega}$-atom or a finite linear combination of $(p, \infty, s)_{\omega}$-atom in the following two cases of $i$.

Case I. For $i \in E_{1}^{m}, l_{i}^{m} \geq \rho\left(x_{i}^{m}\right) / 2^{5} n$. Clearly, $h_{i}^{m}$ is supported in a cube $\widetilde{Q}_{i}^{m}$ that contains $Q_{i}^{m *}$ as well as all the $Q_{j}^{(m+1) *}$ that intersect $Q_{i}^{m *}$. In fact, observe that if $Q_{i}^{m *} \cap Q_{j}^{(m+1) *} \neq \emptyset$, by Lemma 5.1, we have $Q_{j}^{(m+1) *} \subset$ $2^{6} n Q_{i}^{m *} \subset \Omega_{m}$, thus, we set $\widetilde{Q}_{i}^{m} \equiv 2^{6} n Q_{i}^{m *}$. Since $l\left(\widetilde{Q}_{i}^{m}\right) \geq 2 \rho\left(x_{i}^{m}\right)$, by the same method of Lemma 3.1 in [27], $\widetilde{Q}_{i}^{m}$ can be decomposed into finite disjoint cubes $\left\{Q_{i, k}^{m}\right\}_{k}$ such that $\widetilde{Q}_{i}^{m}=\bigcup_{k=1}^{n_{i}} Q_{i, k}^{m}$ and $l_{i, k}^{m} / 4<\rho(x) \leq C_{0}(3 \sqrt{n})^{k_{0}} l_{i, k}^{m}$ for some $x \in Q_{i, k}^{m}=Q\left(x_{i, k}^{m}, l_{i, k}^{m}\right)$, where $C_{0}, k_{0}$ are constants given in Lemma 2.1.

Moreover, by Lemma 2.1, we also have $l_{i, k}^{m} \leq L_{1} \rho\left(x_{i, k}^{m}\right)$ and $l_{i, k}^{m}>L_{2} \rho\left(x_{i, k}^{m}\right)$. Therefore, let

$$
\lambda_{i, k}^{m} \equiv C_{11} 2^{m}\left[\omega\left(Q_{i, k}^{m}\right)\right]^{1 / p} \quad \text { and } \quad a_{i, k}^{m} \equiv\left(\lambda_{i, k}^{m}\right)^{-1} \frac{h_{i}^{m} \chi_{Q_{i, k}^{m}}^{m}}{\sum_{k=1}^{n_{i}} \chi_{Q_{i, k}^{m}}^{m}}
$$

then supp $a_{i, k}^{m} \subset Q_{i, k}^{m}$ and $\left\|a_{i, k}^{m}\right\|_{L_{\omega}^{\infty}\left(\mathbb{R}^{n}\right)} \leq\left[\omega\left(Q_{i, k}^{m}\right)\right]^{-1 / p}$, hence each $a_{i, k}^{m}$ is a $(p, \infty, s)_{\omega}$-atom and $h_{i}^{m}=\sum_{k=1}^{n_{i}} \lambda_{i, k}^{m} a_{i, k}^{m}$.

Case II. For $i \in E_{2}^{m}$, if $j \in F_{1}^{m+1}$, we claim that $Q_{i}^{m *} \cap Q_{j}^{(m+1) *}=\emptyset$. In fact, if $Q_{i}^{m *} \cap Q_{j}^{(m+1) *} \neq \emptyset$, by Lemma 5.1(i), we know $l_{j}^{m+1} \leq 2^{4} \sqrt{n} l_{i}^{m}$ then we can deduce that $l_{i}^{m}<l_{i}^{m} / 2 \sqrt{n}$ which is a contradiction, hence the claim is true. Thus, we have

$$
\begin{align*}
h_{i}^{m}= & \left(f-P_{i}^{m}\right) \eta_{i}^{m}-\sum_{j \in F_{1}^{m+1}} f \eta_{j}^{m+1} \eta_{i}^{m}-\sum_{j \in F_{2}^{m+1}}\left(f-P_{j}^{m+1}\right) \eta_{j}^{m+1} \eta_{i}^{m}  \tag{5.14}\\
& +\sum_{j \in F_{2}^{m+1}} P_{i, j}^{m+1} \eta_{j}^{m+1} \\
= & \left(f-P_{i}^{m}\right) \eta_{i}^{m}-\sum_{j \in F_{2}^{m+1}}\left\{\left(f-P_{j}^{m+1}\right) \eta_{j}^{m+1} \eta_{i}^{m}-P_{i, j}^{m+1} \eta_{j}^{m+1}\right\} .
\end{align*}
$$

Let $\widetilde{Q}_{i}^{m} \equiv 2^{6} n Q_{i}^{m *}$, then $l\left(\widetilde{Q}_{i}^{m}\right)<L_{1} \rho\left(x_{i}^{m}\right)$ and $\operatorname{supp} h_{i}^{m} \subset \widetilde{Q}_{i}^{m}$. Furthermore, $h_{i}^{m}$ satisfies the desired moment conditions, which can be deduced from the moment conditions of $\left(f-P_{i}^{m}\right) \eta_{i}^{m}$ and $\left(f-P_{j}^{m+1}\right) \eta_{j}^{m+1} \eta_{i}^{m}-P_{i, j}^{m+1} \eta_{j}^{m+1}$. Let $\lambda_{i}^{m} \equiv C_{11} 2^{m}\left[\omega\left(\widetilde{Q}_{i}^{m}\right)\right]^{1 / p}$ and $a_{i}^{m} \equiv\left(\lambda_{i}^{m}\right)^{-1} h_{i}^{m}$, then $a_{i}^{m}$ is a $(p, \infty, s)_{\omega \text {-atom. }}$.

Thus, by (5.9), (5.10), Case I and Case II, we have

$$
f=\sum_{m \in \mathbb{Z}}\left(\sum_{i \in E_{1}^{m}}\left(\sum_{k=1}^{n_{i}} \lambda_{i, k}^{m} a_{i, k}^{m}\right)+\sum_{i \in E_{2}^{m}} \lambda_{i}^{m} a_{i}^{m}\right)
$$

in both $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and almost everywhere. Moreover, by Lemma 2.4, we get

$$
\begin{aligned}
& \sum_{k \in \mathbb{Z}}\left[\sum_{i \in E_{1}^{m}}\left[\sum_{k=1}^{n_{i}}\left|\lambda_{i, k}^{m}\right|^{p}\right]+\sum_{i \in E_{2}^{m}}\left|\lambda_{i}^{m}\right|^{p}\right] \\
& \quad \leq C \sum_{k \in \mathbb{Z}} 2^{m p}\left[\sum_{i \in E_{1}^{m}}\left[\sum_{k=1}^{n_{i}} \omega\left(Q_{i, k}^{m}\right)\right]+\sum_{i \in E_{2}^{m}} \omega\left(\widetilde{Q}_{i}^{m}\right)\right] \\
& \quad \leq C \sum_{k \in \mathbb{Z}} 2^{m p}\left[\sum_{i \in E_{1}^{m}} \omega\left(\widetilde{Q}_{i}^{m}\right)+\sum_{i \in E_{2}^{m}} \omega\left(\widetilde{Q}_{i}^{m}\right)\right] \\
& \quad \leq C \sum_{m \in \mathbb{Z}} \sum_{i \in \mathbb{N}} 2^{m p} \omega\left(\widetilde{Q}_{i}^{m}\right)
\end{aligned}
$$

$$
\begin{aligned}
& \leq C \sum_{m \in \mathbb{Z}} \sum_{i \in \mathbb{N}} 2^{m p} \omega\left(Q_{i}^{m *}\right) \\
& \leq C \sum_{m \in \mathbb{Z}} 2^{m p} \omega\left(\Omega_{m}\right) \\
& \leq C\left\|\mathcal{M}_{N}(f)\right\|_{L_{\omega}^{p}\left(\mathbb{R}^{n}\right)}^{p}=C\|f\|_{h_{\rho, N}^{p}(\omega)}^{p}
\end{aligned}
$$

by which we can obtain (5.8) in the case $m_{0}=-\infty$.
Finally, when $m_{0}>-\infty$, since $f \in h_{\rho, N}^{p}(\omega)$, we know $\omega\left(\mathbb{R}^{n}\right)<\infty$. By the similar arguments, we have

$$
\begin{equation*}
f=\sum_{m=m_{0}}^{\infty}\left(g^{m+1}-g^{m}\right)+g^{m_{0}} \equiv \tilde{f}+g^{m_{0}} \tag{5.15}
\end{equation*}
$$

For the function $\widetilde{f}$, we have the same $(p, \infty, s)_{\omega}$ atomic decomposition:

$$
\begin{equation*}
\tilde{f}=\sum_{m \geq m_{0}, i} \lambda_{i}^{m} a_{i}^{m}, \tag{5.16}
\end{equation*}
$$

and

$$
\begin{equation*}
\sum_{m \geq m_{0}} \sum_{i \in \mathbb{N}}\left|\lambda_{i}^{m}\right|^{p} \leq C\|f\|_{h_{\rho, N}^{p}(\omega)}^{p} \tag{5.17}
\end{equation*}
$$

For the function $g^{m_{0}}$, by Lemma 4.9(ii), we have

$$
\begin{equation*}
\left\|g^{m_{0}}\right\|_{L_{\omega}^{\infty}\left(\mathbb{R}^{n}\right)} \leq C_{10} 2^{m_{0}} \leq 2 C_{10} \inf _{x \in \mathbb{R}^{n}} \mathcal{M}_{N} f(x) \tag{5.18}
\end{equation*}
$$

where $C_{10}$ is the same constant as in Lemma 4.9(ii).
Let $\lambda_{0} \equiv C_{10} 2^{m_{0}}\left[\omega\left(\mathbb{R}^{n}\right)\right]^{1 / p}$ and $a_{0} \equiv \lambda_{0}^{-1} g^{m_{0}}$, then

$$
\begin{equation*}
\left\|a_{0}\right\|_{L_{\omega}^{\infty}\left(\mathbb{R}^{n}\right)} \leq\left[\omega\left(\mathbb{R}^{n}\right)\right]^{-1 / p} \quad \text { and } \quad\left|\lambda_{0}\right|^{p} \leq\left(2 C_{10}\right)^{p}\|f\|_{h_{\rho, N}^{p}(\omega)}^{p} \tag{5.19}
\end{equation*}
$$

Hence, $g^{m_{0}}=\lambda_{0} a_{0}$ and $a_{0}$ is a $(p, \infty)_{\omega}$-single-atom, then by combining with (5.15) and (5.16) we can obtain (5.7) in the case $m_{0}>-\infty$. Furthermore, by (5.17) and (5.19), we get

$$
\sum_{m \geq m_{0}} \sum_{i \in \mathbb{N}}\left|\lambda_{i}^{m}\right|^{p}+\left|\lambda_{0}\right|^{p} \leq C\|f\|_{h_{\rho, N}^{p}(\omega)}^{p}
$$

The proof of the lemma is complete.
Next, we can establish the weighted atomic decompositions of $h_{\rho, N}^{p}(\omega)$.
THEOREM 5.5. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), q_{\omega}$ and $N_{p, \omega}$ be respectively as in (2.4) and (3.29). If $q \in\left(q_{\omega}, \infty\right], p \in(0,1]$, and integers $s$ and $N$ satisfy $N \geq N_{p, \omega}$ and $N>s \geq\left[n\left(q_{\omega} / p-1\right)\right]$, then $h_{\rho}^{p, q, s}(\omega)=h_{\rho, N}^{p}(\omega)=h_{\rho, N_{p, \omega}}^{p}(\omega)$ with equivalent norms.

Proof. First of all, it is easy to get that

$$
h_{\rho}^{p, \infty, \bar{s}}(\omega) \subset h_{\rho}^{p, q, s}(\omega) \subset h_{\rho, N_{p, \omega}}^{p}(\omega) \subset h_{\rho, N}^{p}(\omega) \subset h_{\rho, \bar{N}}^{p}(\omega),
$$

where $\bar{s}$ is an integer no less than $s$ and $\bar{N}$ is an integer larger than $N$, and the inclusions are continuous. Hence, we need to prove that for any $N>s \geq$ $\left[n\left(q_{\omega} / p-1\right)\right], h_{\rho, N}^{p}(\omega) \subset h_{\rho}^{p, \infty, s}(\omega)$, and for all $f \in h_{\rho, N}^{p}(\omega),\|f\|_{h_{\rho}^{p, \infty, s}(\omega)} \leq$ $C\|f\|_{h_{\rho, N}^{p}(\omega)}$.

For $f \in h_{\rho, N}^{p}(\omega)$, by Corollary 4.10, there exists a sequence of functions $\left\{f_{m}\right\}_{m \in \mathbb{N}} \subset\left(h_{\rho, N}^{p}(\omega) \cap L_{\omega}^{q}\left(\mathbb{R}^{n}\right)\right)$ such that for all $m \in \mathbb{N}$,

$$
\begin{equation*}
\left\|f_{m}\right\|_{h_{\rho, N}^{p}(\omega)} \leq 2^{-m}\|f\|_{h_{\rho, N}^{p}(\omega)} \tag{5.20}
\end{equation*}
$$

and $f=\sum_{m \in \mathbb{N}} f_{m}$ in $h_{\rho, N}^{p}(\omega)$. By Lemma 5.4, for each $m \in \mathbb{N}, f_{m}$ has an atomic decomposition

$$
f_{m}=\sum_{i \in \mathbb{Z}_{+}} \lambda_{i}^{m} a_{i}^{m}
$$

in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ with

$$
\sum_{i \in \mathbb{Z}_{+}}\left|\lambda_{i}^{m}\right|^{p} \leq C\left\|f_{m}\right\|_{h_{\rho, N}^{p}(\omega)}^{p}
$$

where $\left\{\lambda_{i}^{m}\right\}_{i \in \mathbb{Z}_{+}} \subset \mathbb{C},\left\{a_{i}^{m}\right\}_{i \in \mathbb{N}}$ are $(p, \infty, s)_{\omega \text {-atoms }}$ and $a_{0}^{m}$ is a $(p, \infty)_{\omega^{-}}$ single-atom. Let

$$
\widetilde{\lambda}_{0} \equiv\left[\omega\left(\mathbb{R}^{n}\right)\right]^{1 / p} \sum_{m=1}^{\infty}\left|\lambda_{0}^{m}\right|\left\|a_{0}^{m}\right\|_{L_{\omega}^{\infty}\left(\mathbb{R}^{n}\right)} \quad \text { and } \quad \widetilde{a}_{0} \equiv\left(\widetilde{\lambda}_{0}\right)^{-1} \sum_{m=1}^{\infty} \lambda_{0}^{m} a_{0}^{m}
$$

then we have

$$
\widetilde{\lambda}_{0} \widetilde{a}_{0}=\sum_{m=1}^{\infty} \lambda_{0}^{m} a_{0}^{m}
$$

and

$$
\left\|\widetilde{a}_{0}\right\|_{L_{\omega}^{\infty}\left(\mathbb{R}^{n}\right)} \leq\left[\omega\left(\mathbb{R}^{n}\right)\right]^{-1 / p}
$$

which implies that $\widetilde{a}_{0}$ is a $(\rho, \infty)_{\omega}$-single-atom.
Since $\left\|a_{0}^{m}\right\|_{L_{\omega}^{\infty}\left(\mathbb{R}^{n}\right)} \leq\left(\omega\left(\mathbb{R}^{n}\right)\right)^{-1 / p}$ and

$$
\left|\lambda_{0}^{m}\right| \leq C\left\|f_{m}\right\|_{h_{\rho, N}^{p}(\omega)} \leq C 2^{-m}\|f\|_{h_{\rho, N}^{p}(\omega)}
$$

we obtain

$$
\left|\widetilde{\lambda}_{0}\right| \leq C\left(\sum_{m=1}^{\infty} 2^{-m}\right)\|f\|_{h_{\rho, N}^{p}(\omega)} \leq C\|f\|_{h_{\rho, N}^{p}(\omega)}
$$

moreover, we get

$$
\sum_{m \in \mathbb{N}} \sum_{i \in \mathbb{N}}\left|\lambda_{i}^{m}\right|^{p}+\left|\widetilde{\lambda}_{0}\right|^{p} \leq C\left(\sum_{m \in \mathbb{N}}\left\|f_{m}\right\|_{h_{\rho, N}^{p}(\omega)}^{p}+\|f\|_{h_{\rho, N}^{p}(\omega)}^{p}\right) \leq C\|f\|_{h_{\rho, N}^{p}(\omega)}^{p}
$$

Finally, we can obtain

$$
f=\sum_{m \in \mathbb{N}} \sum_{i \in \mathbb{N}} \lambda_{i}^{m} a_{i}^{m}+\widetilde{\lambda}_{0} \widetilde{a}_{0} \in h_{\rho}^{p, \infty, s}(\omega)
$$

and

$$
\|f\|_{h_{\rho}^{p, \infty, s}(\omega)} \leq C\|f\|_{h_{\rho, N}^{p}(\omega)}
$$

The theorem is proved.
For simplicity, from now on, we denote by $h_{\rho}^{p}(\omega)$ the weighted local Hardy space $h_{\rho, N}^{p}(\omega)$ when $N \geq N_{p, \omega}$.

## 6. Atomic characterization of $H_{\mathcal{L}}^{1}(\omega)$

In this section, we apply the atomic characterization of the weighted local Hardy spaces $h_{\rho}^{1}(\omega)$ with $A_{1}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ weights to establish atomic characterization of weighted Hardy space $H_{\mathcal{L}}^{1}(\omega)$ associated to Schrödinger operator with $A_{1}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ weights.

Let $\mathcal{L}=-\Delta+V$ be a Schrödinger operator on $\mathbb{R}^{n}, n \geq 3$, where $V \in R H_{n / 2}$ is a fixed non-negative potential.

Let $\left\{T_{t}\right\}_{t>0}$ be the semigroup of linear operators generated by $\mathcal{L}$ and $T_{t}(x, y)$ be their kernels, that is,
(6.1) $T_{t} f(x)=e^{-t \mathcal{L}} f(x)=\int_{\mathbb{R}^{n}} T_{t}(x, y) f(y) d y, \quad$ for $t>0$ and $f \in L^{2}\left(\mathbb{R}^{n}\right)$.

Since $V$ is non-negative the Feynman-Kac formula implies that

$$
\begin{equation*}
0 \leq T_{t}(x, y) \leq \widetilde{T}_{t}(x, y) \equiv(4 \pi t)^{-\frac{n}{2}} \exp \left(-\frac{|x-y|^{2}}{4 t}\right) \tag{6.2}
\end{equation*}
$$

Obviously, by (6.2) the maximal operator

$$
\mathcal{T}^{*} f(x)=\sup _{t>0}\left|T_{t} f(x)\right|
$$

is of weak-type $(1,1)$. A weighted Hardy-type space related to $\mathcal{L}$ with $A_{1}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ weights is naturally defined by:

$$
\begin{align*}
H_{\mathcal{L}}^{1}(\omega) & \equiv\left\{f \in L_{\omega}^{1}\left(\mathbb{R}^{n}\right): \mathcal{T}^{*} f(x) \in L_{\omega}^{1}\left(\mathbb{R}^{n}\right)\right\}, \quad \text { with }  \tag{6.3}\\
\|f\|_{H_{\mathcal{L}}^{1}(\omega)} & \equiv\left\|\mathcal{T}^{*} f\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}
\end{align*}
$$

The $H_{\mathcal{L}}^{1}(\omega)$ with $\omega \in A_{1}\left(\mathbb{R}^{n}\right)$ has been studied in [16], [36]
Now let us recall some basic properties of kernels $T_{t}(x, y)$ and the operator $\mathcal{T}^{*}$.

Lemma 6.1 (See [9]). For every $l>0$ there is a constant $C_{l}$ such that

$$
\begin{equation*}
T_{t}(x, y) \leq C_{l}(1+|x-y| / \rho(x))^{-l}|x-y|^{-n} \tag{6.4}
\end{equation*}
$$

for $x, y \in \mathbb{R}^{n}$. Moreover, there is an $\varepsilon>0$ such that for every $C^{\prime}>0$, there exists $C$ so that

$$
\begin{equation*}
\left|T_{t}(x, y)-\widetilde{T}_{t}(x, y)\right| \leq C \frac{(|x-y| / \rho(x))^{\varepsilon}}{|x-y|^{n}} \tag{6.5}
\end{equation*}
$$

for $|x-y| \leq C^{\prime} \rho(x)$.
Since $T_{t}(x, y)$ is a symmetric function, we also have

$$
\begin{equation*}
T_{t}(x, y) \leq C_{l}(1+|x-y| / \rho(y))^{-l}|x-y|^{-n}, \quad \text { for } x, y \in \mathbb{R}^{n} \tag{6.6}
\end{equation*}
$$

Lemma 6.2 (See [10]). There exist a rapidly decaying function $w \geq 0$ and a $\delta>0$ such that

$$
\begin{equation*}
\left|T_{t}(x, y)-\widetilde{T}_{t}(x, y)\right| \leq\left(\frac{\sqrt{t}}{\rho(x)}\right)^{\delta} w_{\sqrt{t}}(x-y) \tag{6.7}
\end{equation*}
$$

where $w_{\sqrt{t}}(x)=t^{-n / 2} w(x / \sqrt{t})$.
Lemma 6.3 (See [11]). If $V \in R H_{s}\left(\mathbb{R}^{n}\right), s>n / 2$, then there exist $\delta=\delta(s)>$ 0 and $c>0$ such that for every $N>0$, there is a constant $C_{N}$ so that, for all $|h|<\sqrt{t}$

$$
\begin{align*}
& \left|T_{t}(x+h, y)-T_{t}(x, y)\right|  \tag{6.8}\\
& \quad \leq C_{N}\left(\frac{|h|}{\sqrt{t}}\right)^{\delta} t^{-\frac{n}{2}}\left(1+\frac{\sqrt{t}}{\rho(x)}+\frac{\sqrt{t}}{\rho(y)}\right)^{-N} \exp \left(-\frac{c|x-y|^{2}}{t}\right)
\end{align*}
$$

Lemma 6.4 (See [2]). For $1<p<\infty$ the operator $\mathcal{T}^{*}$ is bounded on $L^{p}(\omega)$ when $\omega \in A_{p}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$, and of weak type $(1,1)$ when $\omega \in A_{1}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$.

Let $\left\{\widetilde{T}_{t}\right\}_{t>0}$ be the semigroup of linear operators, and $\widetilde{T}_{t}(x, y)$ be their kernels, that is,

$$
\widetilde{T}_{t} f(x)=\int_{\mathbb{R}^{n}} \widetilde{T}_{t}(x, y) f(y) d y, \quad \text { for } t>0
$$

In order to achieve the desired conclusions, we need the following estimates.
Lemma 6.5. Let $\omega \in A_{1}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$, then there exists a positive constant $C$ such that for all $f \in h_{\rho}^{1}(\omega)$,

$$
\begin{equation*}
\|f\|_{h_{\rho}^{1}(\omega)} \leq C\left\|\widetilde{T}_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \tag{6.9}
\end{equation*}
$$

where

$$
\widetilde{T}_{\rho}^{+}(f)(x) \equiv \sup _{0<t<\rho(x)}\left|\widetilde{T}_{t^{2}}(f)(x)\right|
$$

Proof. Let $h(x)=(4 \pi)^{-n / 2} e^{-|x|^{2} / 4}$, then it is easy to find that $h_{t}(x-y)=$ $\widetilde{T}_{t^{2}}(x, y)$. Now we take a nonnegative function $\varphi \in \mathcal{D}\left(\mathbb{R}^{n}\right)$ such that $\varphi(x)=$ $h(x)$ on $B(0,2)$, and we define $\varphi_{\rho}^{+}(f)(x)$ as follows:

$$
\varphi_{\rho}^{+}(f)(x) \equiv \sup _{0<t<\rho(x)}\left|\varphi_{t} * f(x)\right| .
$$

Clearly, for any $x \in \mathbb{R}^{n}$, we have

$$
\begin{equation*}
\varphi^{+}(f)(x) \leq \varphi_{\rho}^{+}(f)(x) \tag{6.10}
\end{equation*}
$$

see (3.4) for the definition of $\varphi^{+}(f)(x)$.
Let $f \in h_{\rho}^{1}(\omega)$. For every $N>0$, we have

$$
\begin{aligned}
& \left\|\varphi_{\rho}^{+}(f)-\widetilde{T}_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \\
& \quad \leq \int_{\mathbb{R}^{n}} \sup _{0<t<\rho(x)}\left|\varphi_{t} * f(x)-h_{t} * f(x)\right| \omega(x) d x \\
& \quad \leq \int_{\mathbb{R}^{n}}\left(\sup _{0<t<\rho(x)} t^{-n} \int_{\mathbb{R}^{n}}|f(y)|\left|\varphi\left(\frac{x-y}{t}\right)-h\left(\frac{x-y}{t}\right)\right| d y\right) \omega(x) d x \\
& \quad \lesssim \int_{\mathbb{R}^{n}}\left(\int_{\mathbb{R}^{n}}|f(y)| \sup _{0<t<\rho(x)} t^{-n}\left(1+\frac{|x-y|}{t}\right)^{-N} \chi_{\{|y-x|>t\}}(y) d y\right) \omega(x) d x \\
& \quad \lesssim \int_{\mathbb{R}^{n}}|f(y)|\left(\int_{\mathbb{R}^{n}}(\rho(x))^{-n}\left(1+\frac{|x-y|}{\rho(x)}\right)^{-N} \omega(x) d x\right) d y .
\end{aligned}
$$

In the last inequality, we used the following facts that

$$
\sup _{0<t<\rho(x)} t^{-n}\left(1+\frac{|x-y|}{t}\right)^{-N} \leq(\rho(x))^{-n}\left(1+\frac{|x-y|}{\rho(x)}\right)^{-N}
$$

provided that $|x-y|>t$ and $N>2 n$.
We now estimate the inner integral in the last inequality. In fact,

$$
\begin{aligned}
\int_{\mathbb{R}^{n}} & (\rho(x))^{-n}\left(1+\frac{|x-y|}{\rho(x)}\right)^{-N} \omega(x) d x \\
= & \int_{|x-y|<\rho(y)}(\rho(x))^{-n}\left(1+\frac{|x-y|}{\rho(x)}\right)^{-N} \omega(x) d x \\
& +\int_{|x-y| \geq \rho(y)}(\rho(x))^{-n}\left(1+\frac{|x-y|}{\rho(x)}\right)^{-N} \omega(x) d x \\
\equiv & I+I I .
\end{aligned}
$$

For $I$, since $N$ is large enough and (2.2), we have

$$
I \leq \frac{C}{(\rho(y))^{n}} \int_{|x-y|<\rho(y)} \omega(x) d x \leq C \Psi_{\theta}\left(\widetilde{B}_{0}\right) M_{V, \theta}(\omega)(y) \leq C \omega(y)
$$

where $\widetilde{B}_{0}=B(y, \rho(y))$.

For $I I$, by the same reason as above, we have

$$
\begin{aligned}
I I & \leq C \sum_{i=1}^{\infty} \int_{|x-y| \sim 2^{i} \rho(y)}(\rho(x))^{N-n}|x-y|^{-N} \omega(x) d x \\
& \leq C \sum_{i=1}^{\infty} \int_{|x-y| \sim 2^{i} \rho(y)}(\rho(y))^{N-n}\left(1+\frac{|x-y|}{\rho(y)}\right)^{\frac{k_{0}(N-n)}{k_{0}+1}}|x-y|^{-N} \omega(x) d x \\
& \leq C \sum_{i=1}^{\infty} \int_{|x-y| \sim 2^{i} \rho(y)}(\rho(y))^{N-n}\left(1+2^{i}\right)^{\frac{k_{0}(N-n)}{k_{0}+1}}\left(2^{i} \rho(y)\right)^{-N} \omega(x) d x \\
& \leq C \sum_{i=1}^{\infty}\left(2^{-i}\right)^{\frac{N+n k_{0}}{k_{0}+1}} \frac{1}{(\rho(y))^{n}} \int_{|x-y|<2^{i} \rho(y)} \omega(x) d x \\
& \leq C \sum_{i=1}^{\infty}\left(2^{-i}\right)^{\frac{N+n k_{0}}{k_{0}+1}}\left(1+2^{i}\right)^{\theta} M_{V, \theta}(\omega)(y) \\
& \leq C \sum_{i=1}^{\infty}\left(2^{-i}\right)^{\frac{N+n k_{0}}{k_{0}+1}-\theta} \omega(y) \leq C \omega(y)
\end{aligned}
$$

and the last inequality holds because the real number $N$ is large enough.
Combining the above two estimates, we get

$$
\begin{equation*}
\left\|\varphi_{\rho}^{+}(f)-\widetilde{T}_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq C \int_{\mathbb{R}^{n}}|f(y)| \omega(y) d y=C\|f\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \tag{6.11}
\end{equation*}
$$

In addition, it is easy to get $\|f\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq\left\|\widetilde{T}_{\rho}^{+} f\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}$. Therefore, we obtain

$$
\begin{equation*}
\left\|\varphi_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq\left\|\widetilde{T}_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}+C\|f\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq C\left\|\widetilde{T}_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \tag{6.12}
\end{equation*}
$$

Finally, from Theorem 3.10, (6.10) and (6.12), it follows that

$$
\|f\|_{h_{\rho}^{1}(\omega)} \leq C\left\|\varphi^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq C\left\|\varphi_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq C\left\|\widetilde{T}_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}
$$

which finishes the proof.
For $x, y \in \mathbb{R}^{n}$, set $E_{t}(x, y)=T_{t^{2}}(x, y)-\widetilde{T}_{t^{2}}(x, y)$,

$$
T_{\rho}^{+}(f)(x) \equiv \sup _{0<t<\rho(x)}\left|T_{t^{2}}(f)(x)\right| \quad \text { and } \quad E_{\rho}^{+}(f)(x) \equiv \sup _{0<t<\rho(x)}\left|E_{t}(f)(x)\right|
$$

Lemma 6.6. Let $\omega \in A_{1}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$. Then there exists a positive constant $C$ such that for all $f \in L_{\omega}^{1}\left(\mathbb{R}^{n}\right)$,

$$
\left\|E_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq C\|f\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}
$$

Proof. By Lemma 2.2, it suffices to prove that for all $j$,

$$
\begin{equation*}
\left\|E_{\rho}^{+}\left(\chi_{B_{j}^{*}} f\right)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq C\left\|\chi_{B_{j}^{*}} f\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \tag{6.13}
\end{equation*}
$$

in which $B_{j}=B\left(x_{j}, \rho\left(x_{j}\right)\right)$. For any $x \in B_{j}^{* *}$ and $y \in B_{j}^{*}$, since $\rho(y) \sim \rho\left(x_{j}\right) \sim$ $\rho(x)$ via Lemma 2.1, by (6.5) we have

$$
\left|E_{t}(x, y)\right| \leq C \frac{(|x-y| / \rho(x))^{\varepsilon}}{|x-y|^{n}} \leq \frac{C}{|x-y|^{n-\varepsilon}\left(\rho\left(x_{j}\right)\right)^{\varepsilon}}
$$

which implies that

$$
\begin{aligned}
& \int_{B_{j}^{* *}} \sup _{0<t<\rho(x)}\left|E_{t}\left(\chi_{B_{j}^{*}} f\right)\right| \omega(x) d x \\
& \quad \leq C \int_{B_{j}^{* *}}\left(\int_{B_{j}^{*}} \frac{|f(y)|}{|x-y|^{n-\varepsilon}\left(\rho\left(x_{j}\right)\right)^{\varepsilon}} d y\right) \omega(x) d x \\
& \quad \leq C \int_{B_{j}^{*}}\left(\int_{B_{j}^{* *}} \frac{\omega(x)}{|x-y|^{n-\varepsilon}\left(\rho\left(x_{j}\right)\right)^{\varepsilon}} d x\right)|f(y)| d y \\
& \quad \leq C \int_{B_{j}^{*}}\left(\sum_{k=-2}^{\infty} \int_{|x-y| \sim 2^{-k} \rho\left(x_{j}\right)} \frac{\omega(x)}{|x-y|^{n-\varepsilon}\left(\rho\left(x_{j}\right)\right)^{\varepsilon}} d x\right)|f(y)| d y \\
& \quad \leq C \int_{B_{j}^{*}}\left(\sum_{k=-2}^{\infty} \frac{\omega\left(B\left(y, 2^{-k} \rho\left(x_{j}\right)\right)\right)}{\left(2^{-k} \rho\left(x_{j}\right)\right)^{n-\varepsilon}\left(\rho\left(x_{j}\right)\right)^{\varepsilon}} d x\right)|f(y)| d y \\
& \quad \leq C \int_{B_{j}^{*}}\left(\sum_{k=-2}^{\infty} \frac{1}{2^{k \varepsilon}}\left(1+C_{0} 2^{k_{0}-k}\right)^{\theta} \omega(y)\right)|f(y)| d y \\
& \quad \leq C \int_{B_{j}^{*}}|f(y)| \omega(y) d y=C\left\|\chi_{B_{j}^{*}} f\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} .
\end{aligned}
$$

For any $x \in\left(B_{j}^{* *}\right)^{\complement}$ and $y \in B_{j}^{*}$, it is easy to see that $\rho\left(x_{j}\right) \lesssim\left|x-x_{j}\right| \sim$ $|x-y| ;$ in addition, by (2.2) and (6.7), we have $0<t<\rho(x) \lesssim$ $\left|x-x_{j}\right|^{k_{0} /\left(k_{0}+1\right)}\left(\rho\left(x_{j}\right)\right)^{1 /\left(k_{0}+1\right)} \quad$ and $\quad E_{t}(x, y) \lesssim t^{N} /|x-y|^{N+n} \sim$ $t^{N} /\left|x-x_{j}\right|^{N+n}$ for any $N>0$. Therefore, taking $N>\left(k_{0}+1\right) \theta$, we have

$$
\begin{aligned}
& \int_{\left(B_{j}^{* *}\right)^{\mathrm{C}}} \sup _{0<t<\rho(x)}\left|E_{t}\left(\chi_{B_{j}^{*}} f\right)\right| \omega(x) d x \\
& \quad \leq C \int_{\left(B_{j}^{* *}\right)^{\mathrm{C}}}\left(\int_{B_{j}^{*}} \frac{\left(\rho\left(x_{j}\right)\right)^{\frac{N}{k_{0}+1}}|f(y)|}{\left|x-x_{j}\right|^{n+\frac{N}{k_{0}+1}}} d y\right) \omega(x) d x \\
& \quad \leq C \int_{B_{j}^{*}}\left(\int_{\left(B_{j}^{* *}\right)^{\mathrm{C}}} \frac{\left(\rho\left(x_{j}\right)\right)^{\frac{N}{k_{0}+1}} \omega(x)}{\left|x-x_{j}\right|^{n+\frac{N}{k_{0}+1}}} d x\right)|f(y)| d y \\
& \quad \leq C \int_{B_{j}^{*}}\left(\sum_{i=2}^{\infty} \int_{\left|x-x_{j}\right| \sim 2^{i} \rho\left(x_{j}\right)} \frac{\left(\rho\left(x_{j}\right)\right)^{\frac{N}{k_{0}+1}} \omega(x)}{\left|x-x_{j}\right|^{n+\frac{N}{k_{0}+1}}} d x\right)|f(y)| d y
\end{aligned}
$$

$$
\begin{aligned}
& \leq C \int_{B_{j}^{*}}\left(\sum_{i=2}^{\infty} \frac{\left(\rho\left(x_{j}\right)\right)^{\frac{N}{k_{0}+1}} \omega\left(B\left(x_{j}, 2^{i} \rho\left(x_{j}\right)\right)\right)}{\left(2^{i} \rho\left(x_{j}\right)\right)^{n+\frac{N}{k_{0}+1}}} d x\right)|f(y)| d y \\
& \leq C \int_{B_{j}^{*}}\left(\sum_{i=2}^{\infty} \frac{\left(1+2^{i}\right)^{\theta}}{\left(2^{i}\right)^{\frac{N}{k_{0}+1}}} \omega(y)\right)|f(y)| d y \\
& \leq C \int_{B_{j}^{*}}|f(y)| \omega(y) d y=C\left\|\chi_{B_{j}^{*}} f\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}
\end{aligned}
$$

which completes the proof of (6.13) and hence the proof of this lemma.
Next, we give several estimates about $(p, q, s)_{\omega}$-atoms and $(p, q)_{\omega}$-singleatom, which are important for our conclusion.

Lemma 6.7. Let $a$ be $a(p, q, s)_{\omega}$-atom, and $\operatorname{supp} a \subset Q\left(x_{0}, r\right)$, then for any $x \in(4 Q)^{\complement}$, we have the following estimates:
(i) If $L_{2} \rho\left(x_{0}\right) \leq r \leq L_{1} \rho\left(x_{0}\right)$, then for any $M>0$,

$$
\mathcal{T}^{*} a(x) \lesssim\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} \frac{r^{M}}{\left|x-x_{0}\right|^{n+M}},
$$

(ii) If $r<L_{2} \rho\left(x_{0}\right)$ and $\left|x-x_{0}\right| \leq 2 \rho\left(x_{0}\right)$, then there exists $\delta>0$ such that

$$
\mathcal{T}^{*} a(x) \lesssim\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} \frac{r^{\delta}}{\left|x-x_{0}\right|^{n+\delta}},
$$

(iii) If $r<L_{2} \rho\left(x_{0}\right)$ and $\left|x-x_{0}\right| \geq \rho\left(x_{0}\right) / \sqrt{n}$, then there exists $\delta>0$ such that for any $M>0$,

$$
\mathcal{T}^{*} a(x) \lesssim\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} \frac{r^{\delta}}{\left|x-x_{0}\right|^{n+\delta}}\left(\frac{\rho\left(x_{0}\right)}{\left|x-x_{0}\right|}\right)^{M} .
$$

Proof. If $L_{2} \rho\left(x_{0}\right) \leq r \leq L_{1} \rho\left(x_{0}\right)$, since $|x-y| \sim\left|x-x_{0}\right|$ and $\rho(y) \sim \rho\left(x_{0}\right)$ for $x \in(4 Q)^{\text {C }}$ and $y \in Q$, by Lemma 6.1 , for any $M>0$, we have

$$
\begin{aligned}
T_{t} a(x) & \leq \int_{\mathbb{R}^{n}}\left|T_{t}(x, y)\right||a(y)| d y \\
& \lesssim \int_{Q}\left(1+\frac{|x-y|}{\rho(y)}\right)^{-M}|x-y|^{-n}|a(y)| d y \\
& \lesssim \int_{Q}\left(1+\frac{\left|x-x_{0}\right|}{\rho\left(x_{0}\right)}\right)^{-M}\left|x-x_{0}\right|^{-n}|a(y)| d y \\
& \lesssim\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} \frac{\rho\left(x_{0}\right)^{M}}{\left|x-x_{0}\right|^{n+M}} \lesssim\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} \frac{r^{M}}{\left|x-x_{0}\right|^{n+M}},
\end{aligned}
$$

and then we obtain (i).

If $r<L_{2} \rho\left(x_{0}\right)$, by the moment condition of $a$ and Lemma 6.3, for any $M>0$ and $y^{\prime} \in Q$ which satisfies $\left|y-y^{\prime}\right|<\sqrt{t}$, we have

$$
\begin{aligned}
T_{t} a(x) & =\int_{\mathbb{R}^{n}} T_{t}(x, y) a(y) d y \\
& =\int_{Q}\left(T_{t}(x, y)-T_{t}\left(x, y^{\prime}\right)\right) a(y) d y \\
& \lesssim \int_{Q}\left(\frac{\left|y-y^{\prime}\right|}{\sqrt{t}}\right)^{\delta} t^{-\frac{n}{2}}\left(1+\frac{\sqrt{t}}{\rho(y)}\right)^{-M} \exp \left(-\frac{c|x-y|^{2}}{t}\right)|a(y)| d y \\
& \lesssim \int_{Q}\left(\frac{r}{\sqrt{t}}\right)^{\delta} t^{-\frac{n}{2}}\left(1+\frac{\sqrt{t}}{\rho\left(x_{0}\right)}\right)^{-M}\left(\frac{t}{\left|x-x_{0}\right|^{2}}\right)^{K}|a(y)| d y
\end{aligned}
$$

where $K>0$ is any real number.
For $\left|x-x_{0}\right| \leq 2 \rho\left(x_{0}\right)$, taking $K=(n+\delta) / 2$, we obtain

$$
\begin{aligned}
T_{t} a(x) & \lesssim \int_{Q}\left(\frac{r}{\sqrt{t}}\right)^{\delta} t^{-\frac{n}{2}}\left(1+\frac{\sqrt{t}}{\rho\left(x_{0}\right)}\right)^{-M}\left(\frac{t}{\left|x-x_{0}\right|^{2}}\right)^{K}|a(y)| d y \\
& \lesssim\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)}\left(\frac{r}{\sqrt{t}}\right)^{\delta} t^{-\frac{n}{2}}\left(\frac{t}{\left|x-x_{0}\right|^{2}}\right)^{K} \\
& =\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} \frac{r^{\delta}}{\left|x-x_{0}\right|^{n+\delta}}
\end{aligned}
$$

which implies (ii).
For $\left|x-x_{0}\right| \geq \rho\left(x_{0}\right) / \sqrt{n}$, taking $K=(n+M+\delta) / 2$, we obtain

$$
\begin{aligned}
T_{t} a(x) & \lesssim \int_{Q}\left(\frac{r}{\sqrt{t}}\right)^{\delta} t^{-\frac{n}{2}}\left(1+\frac{\sqrt{t}}{\rho\left(x_{0}\right)}\right)^{-M}\left(\frac{t}{\left|x-x_{0}\right|^{2}}\right)^{K}|a(y)| d y \\
& \lesssim\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)}\left(\frac{r}{\sqrt{t}}\right)^{\delta} t^{-\frac{n}{2}}\left(\frac{\rho\left(x_{0}\right)}{\sqrt{t}}\right)^{M}\left(\frac{t}{\left|x-x_{0}\right|^{2}}\right)^{K} \\
& =\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} \frac{r^{\delta}}{\left|x-x_{0}\right|^{n+\delta}}\left(\frac{\rho\left(x_{0}\right)}{\left|x-x_{0}\right|}\right)^{M}
\end{aligned}
$$

which finishes the proof of this lemma.

Lemma 6.8. Let $\omega \in A_{q}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ and $a$ be $a(p, q, s)_{\omega}$-atom, which satisfies $\operatorname{supp} a \subset Q\left(x_{0}, r\right)$. Then there exists a constant $C$ such that:

$$
\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} \leq C|Q| \omega(Q)^{-1 / p} \Psi_{\theta}(Q)
$$

Proof. If $q>1$, by Hölder inequality and the definition of $A_{q}^{\rho, \theta}\left(\mathbb{R}^{n}\right)$ weights, we have

$$
\begin{aligned}
\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} & =\int_{Q}|a(x)| \omega(x)^{1 / q} \omega(x)^{-1 / q} d x \\
& \leq\|a\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)}\left(\int_{Q} \omega(x)^{-q^{\prime} / q} d x\right)^{1 / q^{\prime}} \\
& \leq \omega(Q)^{1 / q-1 / p}\left(\int_{Q} \omega(x)^{-q^{\prime} / q} d x\right)^{1 / q^{\prime}}\left(\int_{Q} \omega(x) d x\right)^{1 / q} \omega(Q)^{-1 / q} \\
& \leq C|Q| \omega(Q)^{-1 / p} \Psi_{\theta}(Q) .
\end{aligned}
$$

If $q=1$, we have

$$
\omega(Q) \leq C|Q| \Psi_{\theta}(Q) \inf _{x \in Q} \omega(x)
$$

which implies

$$
\left\|\omega^{-1}\right\|_{L^{\infty}(Q)} \leq C|Q| \omega(Q)^{-1} \Psi_{\theta}(Q)
$$

Therefore, we get

$$
\|a\|_{L^{1}\left(\mathbb{R}^{n}\right)} \leq\|a\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}\left\|\omega^{-1}\right\|_{L^{\infty}(Q)} \leq C|Q| \omega(Q)^{-1 / p} \Psi_{\theta}(Q)
$$

which finishes the proof.
Combining above two lemmas with $\Psi_{\theta}(Q) \lesssim 1$, we can get the following corollary.

Corollary 6.9. Let $a$ be a $(p, q, s)_{\omega}$-atom, and $\operatorname{supp} a \subset Q\left(x_{0}, r\right)$. Then for any $x \in(4 Q)^{\complement}$, we have the following estimates:
(i) If $L_{2} \rho\left(x_{0}\right) \leq r \leq L_{1} \rho\left(x_{0}\right)$, then for any $M>0$,

$$
\mathcal{T}^{*} a(x) \lesssim \omega(Q)^{-1 / p}\left(\frac{r}{\left|x-x_{0}\right|}\right)^{n+M}
$$

(ii) If $r<L_{2} \rho\left(x_{0}\right)$ and $\left|x-x_{0}\right| \leq 2 \rho\left(x_{0}\right)$, then there exists $\delta>0$ such that

$$
\mathcal{T}^{*} a(x) \lesssim \omega(Q)^{-1 / p}\left(\frac{r}{\left|x-x_{0}\right|}\right)^{n+\delta}
$$

(iii) If $r<L_{2} \rho\left(x_{0}\right)$ and $\left|x-x_{0}\right| \geq \rho\left(x_{0}\right) / \sqrt{n}$, then there exists $\delta>0$ such that for any $M>0$,

$$
\mathcal{T}^{*} a(x) \lesssim \omega(Q)^{-1 / p}\left(\frac{r}{\left|x-x_{0}\right|}\right)^{n+\delta}\left(\frac{\rho\left(x_{0}\right)}{\left|x-x_{0}\right|}\right)^{M}
$$

Next, we give the main theorem of this section.
ThEOREM 6.10. Let $0 \not \equiv V \in R H_{n / 2}$ and $\omega \in A_{1}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$. Then $h_{\rho}^{1}(\omega)=$ $H_{\mathcal{L}}^{1}(\omega)$ with equivalent norms, that is

$$
\|f\|_{h_{\rho}^{1}(\omega)} \sim\|f\|_{H_{\mathcal{L}}^{1}(\omega)} .
$$

Proof. Assume that $f \in H_{\mathcal{L}}^{1}(\omega)$, by (6.7), we have

$$
\begin{align*}
|f(x)| & =\lim _{t<\rho(x), t \rightarrow 0}\left|\widetilde{T}_{t}(f)(x)\right|  \tag{6.14}\\
& \leq T_{\rho}^{+}(f)(x)+C \lim _{t \rightarrow 0}\left(\frac{t}{\rho(x)}\right)^{\delta} M(f)(x) \\
& \leq T_{\rho}^{+}(f)(x)
\end{align*}
$$

Then according to (6.14), Lemma 6.5 and 6.6 , we get $f \in h_{\rho}^{1}(\omega)$ and

$$
\begin{aligned}
\|f\|_{h_{\rho}^{1}(\omega)} & \lesssim\left\|\widetilde{T}_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \lesssim\left\|T_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}+\left\|E_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \\
& \lesssim\left\|T_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}+\|f\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \lesssim\left\|T_{\rho}^{+}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \\
& \lesssim\left\|\mathcal{T}^{*}(f)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)}=\|f\|_{H_{\mathcal{L}}^{1}(\omega)} .
\end{aligned}
$$

Conversely, we need to prove that $\mathcal{T}^{*}$ is bounded from $h_{\rho}^{1}(\omega)$ to $L_{\omega}^{1}\left(\mathbb{R}^{n}\right)$. By Lemma 2.4 and Theorem 5.5, it suffices to prove that for any $(1, q, s)_{\omega}$-atom or $(1, q)_{\omega}$-single-atom $a$,

$$
\begin{equation*}
\left\|\mathcal{T}^{*}(a)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \lesssim 1 \tag{6.15}
\end{equation*}
$$

where $1<q \leq 1+\delta / n$.
If $a$ is a $(1, q)_{\omega}$-single-atom, by Hölder inequality and Lemma 6.4 , we have

$$
\left\|\mathcal{T}^{*}(a)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq\left\|\mathcal{T}^{*}(a)\right\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)} \omega\left(\mathbb{R}^{n}\right)^{1-1 / q} \leq C\|a\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)} \omega\left(\mathbb{R}^{n}\right)^{1-1 / q} \lesssim 1 .
$$

If $a$ is a $(1, q, s)_{\omega}$-atom and $\operatorname{supp} a \subset Q\left(x_{0}, r\right)$ with $r \leq L_{1} \rho\left(x_{0}\right)$, then we have

$$
\left\|\mathcal{T}^{*}(a)\right\|_{L_{\omega}^{1}\left(\mathbb{R}^{n}\right)} \leq\left\|\mathcal{T}^{*}(a)\right\|_{L_{\omega}^{1}(4 Q)}+\left\|\mathcal{T}^{*}(a)\right\|_{L_{\omega}^{1}\left((4 Q)^{c}\right)} \equiv I+I I .
$$

For $I$, by Hölder inequality, Lemmas 2.4 and 6.4 , we get

$$
\begin{aligned}
\left\|\mathcal{T}^{*}(a)\right\|_{L_{\omega}^{1}(4 Q)} & \leq\left\|\mathcal{T}^{*}(a)\right\|_{L_{(4 Q)}^{q}} \omega(4 Q)^{1-1 / q} \leq C\|a\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)} \omega(4 Q)^{1-1 / q} \\
& \leq C(\omega(4 Q) / \omega(Q))^{1-1 / q} \lesssim 1 .
\end{aligned}
$$

For $I I$, if $L_{2} \rho\left(x_{0}\right) \leq r \leq L_{1} \rho\left(x_{0}\right)$, by Lemma 2.4 and Corollary 6.9 , taking $M>q(n+\theta)-n$, we have

$$
\begin{aligned}
\left\|\mathcal{T}^{*}(a)\right\|_{L_{\omega}^{1}\left((4 Q)^{\mathrm{C}}\right)} & =\sum_{j=3}^{\infty} \int_{2^{j} Q \backslash 2^{j-1} Q} \mathcal{T}^{*}(a)(x) \omega(x) d x \\
& \lesssim \frac{1}{\omega(Q)} \sum_{j=3}^{\infty} \int_{2^{j} Q \backslash 2^{j-1} Q}\left(\frac{r}{\left|x-x_{0}\right|}\right)^{n+M} \omega(x) d x \\
& \lesssim \frac{1}{\omega(Q)} \sum_{j=3}^{\infty} 2^{-j(n+M)} \omega\left(2^{j} Q\right)
\end{aligned}
$$

$$
\begin{aligned}
& \lesssim \sum_{j=3}^{\infty} 2^{-j(n+M)} 2^{j n q}\left(1+\frac{2^{j} r}{\rho\left(x_{0}\right)}\right)^{q \theta} \\
& \lesssim \sum_{j=3}^{\infty} 2^{-j[n+M-n q-q \theta]} \lesssim 1
\end{aligned}
$$

if $r<L_{2} \rho\left(x_{0}\right)$, then there exists $N_{0} \in \mathbb{Z}$ such that $2^{N_{0}-1} \sqrt{n} r \leq \rho\left(x_{0}\right)<$ $2^{N_{0}} \sqrt{n} r$. Let us assume that $N_{0} \geq 3$, otherwise, we just need to consider the $I_{2}$ in the following decomposition:

$$
\left\|\mathcal{T}^{*}(a)\right\|_{L_{\omega}^{1}\left((4 Q)^{\mathrm{C}}\right)}=\left(\sum_{j=3}^{N_{0}}+\sum_{j=N_{0}+1}^{\infty}\right) \int_{2^{j} Q \backslash 2^{j-1} Q} \mathcal{T}^{*}(a)(x) \omega(x) d x \equiv I_{1}+I_{2}
$$

for $I_{1}$, since $\left|x-x_{0}\right|<2^{j} \sqrt{n} r \leq 2^{N_{0}} \sqrt{n} r \leq 2 \rho\left(x_{0}\right), \Psi_{\theta}\left(2^{j} Q\right) \leq 3^{\theta}$ and $q<$ $1+\delta / n$, by Lemma 2.4 and Corollary 6.9, we get

$$
\begin{aligned}
I_{1} & =\sum_{j=3}^{N_{0}} \int_{2^{j} Q \backslash 2^{j-1} Q} \mathcal{T}^{*}(a)(x) \omega(x) d x \\
& \lesssim \frac{1}{\omega(Q)} \sum_{j=3}^{N_{0}} \int_{2^{j} Q \backslash 2^{j-1} Q}\left(\frac{r}{\left|x-x_{0}\right|}\right)^{n+\delta} \omega(x) d x \\
& \lesssim \frac{1}{\omega(Q)} \sum_{j=3}^{N_{0}} 2^{-j(n+\delta)} \omega\left(2^{j} Q\right) \\
& \lesssim \sum_{j=3}^{N_{0}} 2^{-j[n+\delta-n q]} \lesssim 1
\end{aligned}
$$

for $I_{2}$, since $\left|x-x_{0}\right| \geq 2^{j-1} r \geq 2^{N_{0}} r \geq \rho\left(x_{0}\right) / \sqrt{n}$, then

$$
\Psi_{\theta}\left(2^{j} Q\right) \leq\left(2^{j+1} \sqrt{n} r / \rho\left(x_{0}\right)\right)^{\theta}
$$

thus, taking $M=q \theta$, by $q<1+\delta / n$, Lemma 2.4 and Corollary 6.9, we obtain

$$
\begin{aligned}
I_{2} & =\sum_{j=N_{0}+1}^{\infty} \int_{2^{j} Q \backslash 2^{j-1} Q} \mathcal{T}^{*}(a)(x) \omega(x) d x \\
& \lesssim \frac{1}{\omega(Q)} \sum_{j=N_{0}+1}^{\infty} \int_{2^{j} Q \backslash 2^{j-1} Q}\left(\frac{r}{\left|x-x_{0}\right|}\right)^{n+\delta}\left(\frac{\rho\left(x_{0}\right)}{\left|x-x_{0}\right|}\right)^{M} \omega(x) d x \\
& \lesssim \frac{1}{\omega(Q)} \sum_{j=N_{0}+1}^{\infty} 2^{-j(n+\delta)} \omega\left(2^{j} Q\right)\left(\frac{\rho\left(x_{0}\right)}{2^{j} r}\right)^{M} \\
& \lesssim \sum_{j=N_{0}+1}^{\infty} 2^{-j[n+\delta-n q]}\left(\Psi_{\theta}\left(2^{j} Q\right)\right)^{q}\left(\frac{\rho\left(x_{0}\right)}{2^{j} r}\right)^{M} \lesssim 1
\end{aligned}
$$

which finally implies (6.15) and finishes the proof.

## 7. Finite atomic decompositions

In this section, we prove that for any given finite linear combination of weighted atoms when $q<\infty$, its norm in $h_{\rho, N}^{p}(\omega)$ can be achieved by all its finite weighted atomic decompositions. This extends the main results in [17] to the setting of weighted local Hardy spaces.

Definition 7.1. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right)$ and $(p, q, s)_{\omega}$ be admissible as in Definition 3.2. Then $h_{\rho, \text { fin }}^{p, q, s}(\omega)$ is defined to be the vector space of all finite linear combinations of $(p, q, s)_{\omega}$-atoms and a $(p, q)_{\omega}$-single-atom, and the norm of $f$ in $h_{\rho, \text { fin }}^{p, q, s}(\omega)$ is defined by

$$
\begin{aligned}
\|f\|_{h_{p, \text { fin }}^{p, q, s}(\omega)} \equiv & \inf \left\{\left[\sum_{i=0}^{k}\left|\lambda_{i}\right|^{p}\right]^{1 / p}: f=\sum_{i=0}^{k} \lambda_{i} a_{i}, k \in \mathbb{Z}_{+},\left\{\lambda_{i}\right\}_{i=0}^{k} \subset \mathbb{C}\right. \\
& \left.\left\{a_{i}\right\}_{i=1}^{k} \text { are }(p, q, s)_{\omega} \text { atoms, and } a_{0} \text { is a }(p, q)_{\omega} \text {-single-atom }\right\} .
\end{aligned}
$$

Obviously, for any admissible triplet $(p, q, s)_{\omega}$ atom and $(p, q)_{\omega}$-single-atom, $h_{\rho, \text { fin }}^{p, q, s}(\omega)$ is dense in $h_{\rho}^{p, q, s}(\omega)$ with respect to the quasi-norm $\|\cdot\|_{h_{\rho}^{p, q, s}(\omega)}$.

Theorem 7.2. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), q_{\omega}$ be as in (2.4) and $(p, q, s)_{\omega}$ be admissible as in Definition 3.2. If $q \in\left(q_{\omega}, \infty\right)$, then $\|\cdot\|_{h_{\rho, \text { fin }}^{p, q, s}(\omega)}$ and $\|\cdot\|_{h_{\rho}^{p}(\omega)}$ are equivalent quasi-norms on $h_{\rho, \text { fin }}^{p, q, s}(\omega)$.

Proof. Obviously, by Theorem 5.5, we have $h_{\rho, \text { fin }}^{p, q, s}(\omega) \subset h_{\rho}^{p, q, s}(\omega)=h_{\rho}^{p}(\omega)$, and for all $f \in h_{\rho, \text { fin }}^{p, q, s}(\omega)$, we have

$$
\|f\|_{h_{\rho}^{p}(\omega)} \leq C\|f\|_{p_{p, \text { fin }}^{p, q}(\omega)}^{p,} .
$$

Therefore, it suffices to prove that for every $q \in\left(q_{\omega}, \infty\right)$ there exists a constant $C$ such that for all $f \in h_{\rho, \text { fin }}^{p, q, s}(\omega)$,

$$
\begin{equation*}
\|f\|_{h_{\rho, \text { fin }}^{p, q, s}(\omega)} \leq C\|f\|_{h_{\rho}^{p}(\omega)} . \tag{7.1}
\end{equation*}
$$

Suppose that $f$ is in $h_{\rho, \text { fin }}^{p, q, s}(\omega)$ with $\|f\|_{h_{\rho}^{p}(\omega)}=1$. In this section, we take $m_{0} \in$ $\mathbb{Z}$ such that $2^{m_{0}-1} \leq \inf _{x \in \mathbb{R}^{n}} \mathcal{M}_{N} f(x)<2^{m_{0}}$, and if $\inf _{x \in \mathbb{R}^{n}} \mathcal{M}_{N} f(x)=0$, we write $m_{0}=-\infty$. For each integer $m \geq m_{0}$, set

$$
\Omega_{m} \equiv\left\{x \in \mathbb{R}^{n}: \mathcal{M}_{N} f(x)>2^{m}\right\}
$$

where and in what follows $N=N_{p, \omega}$. For $f \in\left(h_{\rho, N}^{p}(\omega) \cap L_{\omega}^{q}\left(\mathbb{R}^{n}\right)\right)$, by Lemma 5.4, there exist $\lambda_{0} \in \mathbb{C},\left\{\lambda_{i}^{m}\right\}_{m \geq k_{0}, i} \subset \mathbb{C}$, a $(p, \infty)_{\omega}$-single-atom $a_{0}$ and $(p, \infty, s)_{\omega \text {-atoms }}\left\{a_{i}^{m}\right\}_{m \geq m_{0}, i}$, such that

$$
\begin{equation*}
f=\sum_{m \geq m_{0}} \sum_{i} \lambda_{i}^{m} a_{i}^{m}+\lambda_{0} a_{0} \tag{7.2}
\end{equation*}
$$

holds both in $\mathcal{D}^{\prime}\left(\mathbb{R}^{n}\right)$ and almost everywhere.

For any $x \in \mathbb{R}^{n}$, since $\mathbb{R}^{n}=\bigcup_{m \geq m_{0}}\left(\Omega_{2^{m}} \backslash \Omega_{2^{k+1}}\right)$, there exists $j \in \mathbb{Z}$ such that $x \in\left(\Omega_{2^{j}} \backslash \Omega_{2^{j+1}}\right)$. By the proof of Lemma 5.4 , for all $m>j, \operatorname{supp}\left(a_{i}^{m}\right) \subset$ $\widetilde{Q}_{i}^{m} \subset \Omega_{m} \subset \Omega_{j+1}$. Then by (5.13) and (5.18), we have

$$
\left|\sum_{m \geq m_{0}} \sum_{i} \lambda_{i}^{m} a_{i}^{m}(x)\right|+\left|\lambda_{0} a_{0}(x)\right| \leq C \sum_{k_{0} \leq k \leq j} 2^{k}+2^{k_{0}} \leq C 2^{j} \leq C \mathcal{M}_{N}(f)(x)
$$

By $f \in L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$ and Proposition 2.8(ii), we have $\mathcal{M}_{N}(f)(x) \in L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$, which together with the Lebesgue dominated convergence theorem confers that

$$
\sum_{m \geq m_{0}} \sum_{i} \lambda_{i}^{m} a_{i}^{m}+\lambda_{0} a_{0}
$$

converges to $f$ in $L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$.
Next, let us prove (7.1) for two cases of $\omega$.
Case I: For $\omega\left(\mathbb{R}^{n}\right)=\infty$, since $f \in L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$, we know that $m_{0}=-\infty$ and $a_{0}(x)=0$ for almost every $x \in \mathbb{R}^{n}$ in (7.2). Thus, (7.2) can be written as

$$
f=\sum_{m \in \mathbb{Z}} \sum_{i} \lambda_{i}^{m} a_{i}^{m}
$$

When $\omega\left(\mathbb{R}^{n}\right)=\infty$, all $(p, q)_{\omega}$-single-atoms are 0 , which implies that $f$ has compact support for $f \in h_{\rho, \text { in }}^{p, q, s}(\omega)$. Suppose $\operatorname{supp}(f) \subset Q_{0} \equiv Q\left(x_{0}, r_{0}\right)$ and $\widetilde{Q}_{0} \equiv Q\left(x_{0}, r_{1}\right)$, in which $r_{1}=\sqrt{n} r_{0}+C_{0}^{2}(1+R)^{k_{0}+1}\left(1+\sqrt{n} r_{0} / \rho\left(x_{0}\right)\right) \rho\left(x_{0}\right)$, then for any $\psi \in \mathcal{D}_{N}\left(\mathbb{R}^{n}\right), x \in \mathbb{R}^{n} \backslash \widetilde{Q}_{0}$ and $2^{-l} \in(0, \rho(x))$, we have

$$
\begin{aligned}
\psi_{l} * f(x) & =\int_{Q\left(x_{0}, r_{0}\right)} \psi_{l}(x-y) f(y) d y \\
& =\int_{B(x, R \rho(x)) \cap Q\left(x_{0}, r_{0}\right)} \psi_{l}(x-y) f(y) d y=0
\end{aligned}
$$

Hence, for any $m \in \mathbb{Z}, \Omega_{m} \subset \widetilde{Q}_{0}$, we have $\operatorname{supp}\left(\sum_{m \in \mathbb{Z}} \sum_{i} \lambda_{i}^{m} a_{i}^{m}\right) \subset \widetilde{Q}_{0}$.
For each positive integer $K$, let

$$
F_{K} \equiv\left\{(m, i): m \in \mathbb{Z}, m \geq m_{0}, i \in \mathbb{N},|m|+i \leq K\right\}
$$

and

$$
f_{K} \equiv \sum_{(m, i) \in F_{K}} \lambda_{i}^{m} a_{i}^{m}
$$

Then, we have $f_{K}$ converges to $f$ in $L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$, and for any given $\varepsilon \in(0,1)$, there exists a $K_{0} \in \mathbb{N}$ large enough such that $\operatorname{supp}\left(f-f_{K_{0}}\right) / \varepsilon \subset \widetilde{Q}_{0}$ and

$$
\left\|\left(f-f_{K_{0}}\right) / \varepsilon\right\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)} \leq\left[\omega\left(\widetilde{Q}_{0}\right)\right]^{1 / q-1 / p}
$$

For $\widetilde{Q}_{0}$, since $l\left(\widetilde{Q}_{0}\right)=r_{1}>2 \rho\left(x_{0}\right)$, we can decompose it into finite disjoint cubes $\left\{Q_{j}\right\}_{j}$ such that $\widetilde{Q}_{0}=\bigcup_{j=1}^{N_{0}} Q_{j}$ and $l_{j} / 4<\rho(x) \leq C_{0}(3 \sqrt{n})^{k_{0}} l_{j}$ for some
$x \in Q_{j}=Q\left(x_{j}, l_{j}\right)$. Moreover, each $l_{j}$ satisfies $L_{2} \rho\left(x_{j}\right)<l_{j}<L_{1} \rho\left(x_{j}\right)$. It is clear that for $q \in\left(q_{\omega}, \infty\right)$ and $p \in(0,1]$ we have

$$
\left\|\left(f-f_{K_{0}}\right) \chi_{Q_{i}} / \varepsilon\right\|_{L_{\omega\left(\mathbb{R}^{n}\right)}} \leq\left[\omega\left(\widetilde{Q}_{0}\right)\right]^{1 / q-1 / p} \leq\left[\omega\left(Q_{j}\right)\right]^{1 / q-1 / p}
$$

which together with $\operatorname{supp}\left(\left(f-f_{K_{0}}\right) \chi_{Q_{j}} / \varepsilon\right) \subset Q_{j}$ implies that $\left(f-f_{K_{0}}\right) \chi_{Q_{j}} / \varepsilon$ is a $(p, q, s)_{\omega}$-atom for $j=1,2, \ldots, N_{0}$. Therefore,

$$
f=f_{K_{0}}+\sum_{j=1}^{N_{0}} \varepsilon \frac{\left(f-f_{K_{0}}\right) \chi_{Q_{j}}}{\varepsilon}
$$

is a finite weighted atom linear combination of $f$ almost everywhere. Then by taking $\varepsilon \equiv N_{0}^{-1 / p}$, we obtain

$$
\|f\|_{h_{\rho, \text { fin }}^{p, s, s}(\omega)}^{p} \leq \sum_{(m, i) \in F_{K}}\left|\lambda_{i}^{m}\right|^{p}+N_{0} \varepsilon^{p} \leq C,
$$

which implies the Case I.
Case II: For $\omega\left(\mathbb{R}^{n}\right)<\infty, f$ may not have compact support. As in Case I, for any positive integer $K$, let

$$
f_{K} \equiv \sum_{(m, i) \in F_{K}} \lambda_{i}^{m} a_{i}^{m}+\lambda_{0} a_{0}
$$

and $b_{K} \equiv f-f_{K}$. By above proof, we know that $f_{K}$ converges to $f$ in $L_{\omega}^{q}\left(\mathbb{R}^{n}\right)$. Thus, there exists a positive integer $K_{1} \in \mathbb{N}$ large enough such that

$$
\left\|b_{K_{1}}\right\|_{L_{\omega}^{q}\left(\mathbb{R}^{n}\right)} \leq\left[\omega\left(\mathbb{R}^{n}\right)\right]^{1 / q-1 / p}
$$

Therefore, $b_{K_{1}}$ is a $(p, q)_{\omega}$-single-atom and $f=f_{K_{1}}+b_{K_{1}}$ is a finite weighted atom linear combination of $f$. By Lemma 5.4, we have

$$
\|f\|_{h_{\rho, \text { fin }}^{p, q, s}(\omega)}^{p} \leq C\left(\sum_{(m, i) \in F_{K}}\left|\lambda_{i}^{m}\right|^{p}+\lambda_{0}^{p}\right) \leq C
$$

Thus, (7.1) holds, and the theorem is proved.
As an application of finite atomic decompositions, we establish boundedness in $h_{\rho}^{p}(\omega)$ of quasi-Banach-valued sublinear operators.

As in [5], a quasi-Banach space space $\mathcal{B}$ is a vector space endowed with a quasi-norm $\|\cdot\|_{\mathcal{B}}$ which is nonnegative, non-degenerate (i.e., $\|f\|_{\mathcal{B}}=0$ if and only if $f=0$ ), homogeneous, and obeys the quasi-triangle inequality, i.e., there exists a positive constant $K$ no less than 1 such that for all $f, g \in \mathcal{B}$, $\|f+g\|_{\mathcal{B}} \leq K\left(\|f\|_{\mathcal{B}}+\|g\|_{\mathcal{B}}\right)$.

Let $\beta \in(0,1]$, a quasi-Banach space $\mathcal{B}_{\beta}$ with the quasi-norm $\|\cdot\|_{\mathcal{B}_{\beta}}$ is called a $\beta$-quasi-Banach space if $\|f+g\|_{\mathcal{B}_{\beta}}^{\beta} \leq\|f\|_{\mathcal{B}_{\beta}}^{\beta}+\|g\|_{\mathcal{B}_{\beta}}^{\beta}$ for all $f, g \in \mathcal{B}_{\beta}$.

For any given $\beta$-quasi-Banach space $\mathcal{B}_{\beta}$ with $\beta \in(0,1]$ and a linear space $\mathcal{Y}$, an operator $T$ from $\mathcal{Y}$ to $\mathcal{B}_{\beta}$ is said to be $\mathcal{B}_{\beta}$-sublinear if for any $f, g \in \mathcal{Y}$ and $\lambda, \nu \in \mathbb{C}$,

$$
\|T(\lambda f+\nu g)\|_{\mathcal{B}_{\beta}} \leq\left(|\lambda|^{\beta}\|T(f)\|_{\mathcal{B}_{\beta}}^{\beta}+|\nu|^{\beta}\|T(g)\|_{\mathcal{B}_{\beta}}^{\beta}\right)^{1 / \beta}
$$

and $\|T(f)-T(g)\|_{\mathcal{B}_{\beta}} \leq\|T(f-g)\|_{\mathcal{B}_{\beta}}$.
If $T$ is linear, then it is $\mathcal{B}_{\beta}$-sublinear. Moreover, if $\mathcal{B}_{\beta}$ is a space of functions, and $T$ is nonnegative and sublinear in the classical sense, then $T$ is also $\mathcal{B}_{\beta^{-}}$ sublinear.

Theorem 7.3. Let $\omega \in A_{\infty}^{\rho, \infty}\left(\mathbb{R}^{n}\right), 0<p \leq \beta \leq 1$, and $\mathcal{B}_{\beta}$ be a $\beta$-quasiBanach space. Suppose $q \in\left(q_{\omega}, \infty\right)$ and $T: h_{\rho, \text { fin }}^{p, q, s}(\omega) \rightarrow \mathcal{B}_{\beta}$ is a $\mathcal{B}_{\beta}$-sublinear operator such that

$$
S \equiv \sup \left\{\|T(a)\|_{\mathcal{B}_{\beta}}: a \text { is } a(p, q, s)_{\omega} \text { atom or }(p, q)_{\omega} \text {-single-atom }\right\}<\infty .
$$

Then there exists a unique bounded $\mathcal{B}_{\beta}$-sublinear operator $\widetilde{T}$ from $h_{\rho}^{p}(\omega)$ to $\mathcal{B}_{\beta}$ which extends $T$.

Proof. For any $f \in h_{\rho, \text { fin }}^{p, q, s}(\omega)$, by Theorem 7.2, there exist a set of numbers $\left\{\lambda_{j}\right\}_{j=0}^{l} \subset \mathbb{C},(p, q, s)_{\omega \text {-atoms }}\left\{a_{j}\right\}_{j=1}^{l}$ and a $(p, q)_{\omega}$-single-atom $a_{0}$ such that $f=\sum_{j=0}^{l} \lambda_{j} a_{j}$ pointwise and

$$
\sum_{j=0}^{l}\left|\lambda_{j}\right|^{p} \leq C\|f\|_{h_{\rho}^{p}(\omega)}^{p}
$$

Then by the assumption, we have

$$
\|T(f)\|_{\mathcal{B}_{\beta}} \leq C\left[\sum_{j=0}^{l}\left|\lambda_{j}\right|^{p}\right]^{1 / p} \leq C\|f\|_{h_{\rho}^{p}(\omega)}
$$

Since $h_{\rho, \text { fin }}^{p, q, s}(\omega)$ is dense in $h_{\rho}^{p}(\omega)$, a density argument gives the desired results.

Acknowledgment. The authors would like to thank the referees for their very valuable suggestions which made this article more readable.

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[^0]:    Received May 16, 2016; received in final form June 6, 2017.
    The first author was supported by National Natural Science Foundation of China under Grant No. 11426038. The second author was supported by National Natural Science Foundation of China under Grant No. 11271024.

    2010 Mathematics Subject Classification. Primary 42B30. Secondary 42B25, 42B20.

