

$L^p$ -BOUNDEDNESS OF THE HILBERT TRANSFORM  
 AND MAXIMAL FUNCTION ALONG FLAT CURVES  
 IN  $\mathbb{R}^n$

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We consider the Hilbert transform and maximal function associated to a curve  $\Gamma(t) = (t, \gamma_2(t), \dots, \gamma_n(t))$  in  $\mathbb{R}^n$ . It is well-known that for a plane convex curve  $\Gamma(t) = (t, \gamma(t))$  these operators are bounded on  $L^p$ ,  $1 < p < \infty$ , if  $\gamma'$  doubles. We give an  $n$ -dimensional analogue,  $n \geq 2$ , of this result.

**1. Introduction.** Let  $\Gamma : \mathbb{R} \rightarrow \mathbb{R}^n$  be a curve in  $\mathbb{R}^n$ ,  $n \geq 2$ , with  $\Gamma(0) = 0$ . We define the associated Hilbert transform,  $\mathcal{H}_\Gamma$  and maximal function  $\mathcal{M}_\Gamma$  by

$$\mathcal{H}_\Gamma f(x) = \text{p. v.} \int_{-\infty}^{\infty} f(x - \Gamma(t)) \frac{dt}{t}$$

and

$$\mathcal{M}_\Gamma f(x) = \sup_{r>0} \frac{1}{r} \int_0^r |f(x - \Gamma(t))| dt,$$

respectively. We use p. v. to indicate that we are taking a principal value integral.

There has been considerable interest in finding conditions on  $\Gamma$  which give  $L^2(\mathbb{R}^n)$ -boundedness or  $L^p(\mathbb{R}^n)$ -boundedness,  $1 < p < \infty$ , of  $\mathcal{H}_\Gamma$  and  $\mathcal{M}_\Gamma$ , when  $\Gamma$  is permitted to be flat (i.e. vanish to infinite order) at the origin; the case of well-curved  $\Gamma$  was dealt with in the 1970's, see for example [7].

The aim of this paper is to give an  $n$ -dimensional analogue of the following well-known theorem for plane curves.

**THEOREM 1.1.** [1]. *Let  $\Gamma : \mathbb{R} \rightarrow \mathbb{R}^2, \Gamma(t) = (t, \gamma(t))$  be a convex curve such that  $\gamma \in C^2(0, \infty)$  is either even or odd and  $\gamma(0) = \gamma'(0) = 0$ . Suppose that  $\exists 1 < \lambda < \infty$  such that  $\forall t \in (0, \infty)$*

$$(1) \quad \gamma'(\lambda t) \geq 2\gamma'(t).$$

Then

$$\begin{aligned}\|\mathcal{H}_\Gamma f\|_p &\leq C\|f\|_p \\ \|\mathcal{M}_\Gamma f\|_p &\leq C\|f\|_p, \quad 1 < p < \infty.\end{aligned}$$

Conditions such as (1) are known as doubling conditions; in this case we say that  $\gamma'$  doubles.

In  $\mathbb{R}^n$  we shall consider curves  $\Gamma(t) = (t, \gamma_2(t), \dots, \gamma_n(t))$  which are of class  $C^n(0, \infty)$  and such that  $\Gamma(0) = 0$ . The convexity hypothesis for plane curves we replace by the "convexity" hypothesis used in the  $n$ -dimensional results of [6] and [4].

So we define determinants  $D_j$ ,  $j = 1, \dots, n$  by

$$D_j = \det \begin{pmatrix} 1 & \gamma'_2 & \cdots & \gamma'_j \\ 0 & \gamma''_2 & \cdots & \gamma''_j \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \gamma_2^{(j)} & \cdots & \gamma_j^{(j)} \end{pmatrix}$$

and say that  $\Gamma$  is "convex" if

$$(2) \quad D_j(t) > 0, \quad j = 2, \dots, n, t \in (0, \infty).$$

We also introduce the determinants  $N_j$ ,  $j = 1, \dots, n$ , given by

$$N_j = \det \begin{pmatrix} t & \gamma_2 & \cdots & \gamma_j \\ 1 & \gamma'_2 & \cdots & \gamma'_j \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \gamma_2^{(j-1)} & \cdots & \gamma_j^{(j-1)} \end{pmatrix},$$

and as in [6] define functions  $h_j$ ,  $j = 1, \dots, n$ , by

$$(3) \quad h_j(t) = \frac{N_j(t)}{D_{j-1}(t)},$$

where we take  $D_0 \equiv 1$ .

In order to state our theorem we also introduce the differential operators  $L_k$ , of [6], defined by

$$(4) \quad \begin{aligned}L_1 f &= \frac{df}{dt} \\ L_{k+1} f &= \frac{h_k}{h'_{k+1}} (L_k f)', \quad k = 1, \dots, n-1.\end{aligned}$$

It is also useful to have the following formula, proven via a Sylvester determinant identity in [6]:

$$(5) \quad L_k f(t) = \frac{E_k f(t)}{D_k(t)}, \quad k = 1, \dots, n,$$

where

$$E_k f(t) = \det \begin{pmatrix} 1 & \gamma'_2(t) & \cdots & \gamma'_{k-1}(t) & f'(t) \\ 0 & \gamma''_2(t) & \cdots & \gamma''_{k-1}(t) & f''(t) \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \gamma^{(k)}_2(t) & \cdots & \gamma^{(k)}_{k-1}(t) & f^{(k)}(t) \end{pmatrix}.$$

From this we can see, immediately, that

$$(6) \quad L_k \gamma_j = 0, \quad j = 1, \dots, k - 1; k = 1, \dots, n$$

$$(7) \quad L_k \gamma_k = 1, \quad k = 1, \dots, n.$$

Our result is the following.

**THEOREM 1.2.** *Let  $\Gamma : \mathbb{R} \rightarrow \mathbb{R}^n$ ,  $\Gamma(t) = (t, \gamma_2(t), \dots, \gamma_n(t))$ ,  $n \geq 2$ , be an odd curve in  $\mathbb{R}^n$ , of class  $C^n(0, \infty)$  such that  $\Gamma(0) = 0$  and (2) is satisfied. Suppose that  $\exists A \in \text{GL}(n, \mathbb{R})$  such that, with  $\tilde{\Gamma}(t) = (t, \tilde{\gamma}_2(t), \dots, \tilde{\gamma}_n(t)) := A\Gamma(t)$ ,  $\tilde{\Gamma}$  also satisfies (2) and*

$$(8) \quad \lim_{t \rightarrow 0} L_j \tilde{\gamma}_k(t) = 0 \quad j = 1, \dots, n - 1, k = j + 1, \dots, n.$$

Suppose also that  $\exists 1 < \lambda < \infty$  such that,  $\forall t \in (0, \infty)$ ,

$$(9) \quad L_k \tilde{\gamma}_{k+1}(\lambda t) \geq 2L_k \tilde{\gamma}_{k+1}(t), \quad k = 1, \dots, n - 1.$$

Then

$$\begin{aligned} \|\mathcal{H}_\Gamma f\|_p &\leq C\|f\|_p, \\ \|\mathcal{M}_\Gamma f\|_p &\leq C\|f\|_p, \quad 1 < p < \infty. \end{aligned}$$

**REMARKS.** (a) Since  $L^p$ -boundedness of  $\mathcal{H}_\Gamma$  and of  $\mathcal{M}_\Gamma$  is a  $\text{GL}(n, \mathbb{R})$  invariant property, in the proof we shall assume, without loss of generality, that the initial curve  $\Gamma$  satisfies (8) and (9).

(b) For  $n = 2$  our theorem is precisely Theorem 1.1.

(c) It is easily checked that the “convexity” hypothesis, (2), is equivalent to requiring that

$$(L_k \gamma_{k+1})' > 0, \quad k = 1, \dots, n - 1.$$

Thus, for the class of “convex” curves our conditions are natural analogues of the  $\gamma'$  doubling condition for plane convex curves (i.e. those for which  $(L_1 \gamma)' > 0$ ).

(d) The condition that  $\Gamma$  be odd is convenient but not essential; it may be replaced by other conditions on  $\Gamma$  giving suitable compatibility of the two halves  $\Gamma(t)$ ,  $t > 0$  and  $\Gamma(t)$ ,  $t < 0$ . For example each  $\gamma_k, k = 2, \dots, n$  may be either even or odd; this will be clear from the proof.

(e) The role of (8) is to impose a certain ordering of the components of the curve. Further, it follows easily from Lemma 3 of [6] (see Lemma 3.1) that each  $L_j \gamma_k$  has at most  $k - j$  zeros and at most  $k - j - 1$  changes of monotonicity on  $(0, \infty)$ ; the normalization conditions (8) force the  $L_j \gamma_k$  to be positive and increasing, thus much simplifying matters.

We note that if  $\lim_{t \rightarrow 0} L_j \gamma_k(t)$  exists for all  $1 \leq j \leq k - 1 \leq n - 1$ , then we can find an  $A \in \text{GL}(n, \mathbb{R})$  such that  $\tilde{\Gamma} = A\Gamma$  satisfies (8). To see this we first define an operator  $\mathcal{L}$  by

$$\begin{aligned} \mathcal{L}\Gamma(t) &= \begin{pmatrix} L_1 \gamma_1(t) & L_2 \gamma_1(t) & \cdots & L_n \gamma_1(t) \\ L_1 \gamma_2(t) & L_2 \gamma_2(t) & \cdots & L_n \gamma_2(t) \\ \vdots & \vdots & \ddots & \vdots \\ L_1 \gamma_n(t) & L_2 \gamma_n(t) & \cdots & L_n \gamma_n(t) \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ L_1 \gamma_2(t) & 1 & 0 & \cdots & 0 & 0 \\ L_1 \gamma_3(t) & L_2 \gamma_3(t) & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ L_1 \gamma_{n-1}(t) & L_2 \gamma_{n-1}(t) & L_3 \gamma_{n-1}(t) & \cdots & 1 & 0 \\ L_1 \gamma_n(t) & L_2 \gamma_n(t) & L_3 \gamma_n(t) & \cdots & L_{n-1} \gamma_n(t) & 1 \end{pmatrix}, \end{aligned}$$

using (6) and (7).

It is easily shown that if  $A \in T_-$ , the subgroup of  $\text{GL}(n, \mathbb{R})$  consisting of lower triangular matrices with 1 in the top left-hand corner and positive diagonal entries, then  $A$  preserves “convexity”, i.e. if

$\Gamma$  satisfies (2) then so does  $A\Gamma$ . Moreover, an easy calculation using (5) shows that if  $A \in T_-$  and has diagonal entries all equal to 1 then

$$\mathcal{L}(A\Gamma) = A(\mathcal{L}\Gamma).$$

We now let  $A = (\lim_{t \rightarrow 0} \mathcal{L}\Gamma(t))^{-1}$ , where  $\lim_{t \rightarrow 0} \mathcal{L}\Gamma(t)$  denotes the matrix with entries  $\lim_{t \rightarrow 0} L_j \gamma_k(t)$ . Then  $\tilde{\Gamma} = A\Gamma$  is “convex” and  $\lim_{t \rightarrow 0} \mathcal{L}\tilde{\Gamma}(t)$  is the identity matrix, from which we see that  $\lim_{t \rightarrow 0} L_j \tilde{\gamma}_k(t) = 0$ ,  $j = 1, \dots, n - 1$ ;  $k = j + 1, \dots, n$ .

Curves for which we do not have the existence of  $\lim_{t \rightarrow 0} L_j \gamma_k(t)$  for all  $1 \leq j \leq k - 1 \leq n - 1$  may still satisfy the hypotheses of our theorem. Consider, for example the “convex” curve in  $\mathbb{R}^3$ ,  $\Gamma(t) = (t, t^3, -t^2)$ ; in this case we have  $L_2 \gamma_3(t) = -\frac{1}{3t}$ . However taking  $A$  to be

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix}$$

we obtain the curve  $\tilde{\Gamma}(t) = (t, t^2, t^3)$ , which clearly satisfies the hypotheses (8) and (9).

(f) Theorem 1.1, after a technical adjustment to condition (1), may also be seen to hold for curves which are not  $C^2(0, \infty)$  but convex and piecewise-linear. We say that a piecewise-linear  $\gamma$  curve is convex if

$$\frac{\gamma(c) - \gamma(b)}{c - b} \geq \frac{\gamma(b) - \gamma(a)}{b - a}, \quad 0 \leq a < b < c.$$

Our method of proof of Theorem 1.2 allows us to extract the following result for piecewise-linear curves in  $\mathbb{R}^n$ .

**COROLLARY 1.3.** *Let  $\Gamma : \mathbb{R} \rightarrow \mathbb{R}^n$ ,  $\Gamma(t) = (t, \gamma_2(t), \dots, \gamma_n(t))$  be an odd curve such that  $\Gamma(0) = 0$  and each  $\gamma_k$ ,  $k = 2, \dots, n$ , is convex and piecewise-linear on  $[\lambda^j, \lambda^{j+1}]$ ,  $j \in \mathbb{Z}$ , some  $\lambda > 1$ . Suppose*

$$\frac{\gamma_k(\lambda^{j+1}) - \gamma_k(\lambda^j)}{\gamma_{k-1}(\lambda^{j+1}) - \gamma_{k-1}(\lambda^j)} \geq 2 \frac{\gamma_k(\lambda^j) - \gamma_k(\lambda^{j-1})}{\gamma_{k-1}(\lambda^j) - \gamma_{k-1}(\lambda^{j-1})},$$

for  $j \in \mathbb{Z}$ ,  $k = 2, \dots, n$ .

Then

$$\begin{aligned} \|\mathcal{H}_\Gamma f\|_p &\leq C\|f\|_p \\ \|\mathcal{M}_\Gamma f\|_p &\leq C\|f\|_p, \quad 1 < p < \infty. \end{aligned}$$

**2. Sketch of Proof.** We define measures  $\mu_k, \sigma_k$  on the curve  $\Gamma$  by

$$\int f d\mu_k = \frac{1}{\lambda^k(\lambda - 1)} \int_{\lambda^k}^{\lambda^{k+1}} f(\Gamma(t)) dt \quad \text{and}$$

$$\int f d\sigma_k = \int_{\lambda^k \leq |t| \leq \lambda^{k+1}} f(\Gamma(t)) \frac{dt}{t},$$

respectively. Then we have the associated Fourier multipliers

$$(10) \quad \hat{\mu}_k(\zeta) = \frac{1}{\lambda^k(\lambda - 1)} \int_{\lambda^k}^{\lambda^{k+1}} e^{i\zeta \cdot \Gamma(t)} dt$$

and

$$(11) \quad \hat{\sigma}_k(\zeta) = \int_{\lambda^k \leq |t| \leq \lambda^{k+1}} e^{i\zeta \cdot \Gamma(t)} \frac{dt}{t}.$$

We adopt the standard approach of decomposing  $\mathcal{H}_\Gamma$  as

$$\mathcal{H}_\Gamma f = \sum_k \sigma_k * f$$

and majorizing  $\mathcal{M}_\Gamma$  by

$$\mathcal{M}_\Gamma f \leq C \sup_k |\mu_k * f|.$$

From [4] the following theorem is easily extracted.

**THEOREM 2.1.** *Let  $\Gamma : \mathbb{R} \rightarrow \mathbb{R}^n$ ,  $\Gamma(t) = (t, \gamma_2(t), \dots, \gamma_n(t))$  be an odd curve in  $\mathbb{R}^n$ ,  $\Gamma(0) = 0$ . Suppose  $\exists$  a family of dilation matrices  $\{A_k\} \subseteq \text{GL}(n, \mathbb{R})$  such that*

- (12)      (a)  $\exists \alpha$  such that  $\|A_{k+1}^{-1}A_k\| \leq \alpha < 1$   
               (b)  $A_{k+1}^{-1} \text{supp } \mu_k \subseteq \text{fixed ball}$   
               (c)  $|\hat{\mu}_k(\zeta)| \leq C|A_k^* \zeta|^{-\varepsilon}$  for some  $\varepsilon > 0$ .

*Then*

$$\left\| \sup_k |\mu_k * f| \right\|_p \leq C \|f\|_p$$

$$\|\mathcal{H}_\Gamma f\|_p \leq C \|f\|_p, \quad 1 < p < \infty.$$

In (8a) we use  $\|\cdot\|$  to denote the operator (matrix) norm. We note that the conditions of the theorem do not involve  $\sigma_k$ . This is because, in view of the cancellation property,

$$\int d\sigma_k = 0$$

and the fact that  $\Gamma$  is odd, (12b) and (12c) give also analogous statements for  $\sigma_k$ . Without the assumption that  $\Gamma$  is odd we require also that

$$A_{k+1}^{-1} \text{supp } \sigma_k \subseteq \text{fixed ball}$$

and

$$|\hat{\sigma}_k(\zeta)| \leq C|A_k^*\zeta|^{-\varepsilon} \text{ for some } \varepsilon > 0.$$

Condition (12a) is known as Rivière’s condition and enables a Calderón-Zygmund theory with respect to balls  $\{A_j B\}$ , for  $B$  the unit ball in  $\mathbb{R}^n$ , and thence an “annular” Littlewood-Paley decomposition to be developed.

Conditions (12b) and (12c) give decay estimates for  $\hat{\mu}_k$  (and  $\hat{\sigma}_k$ ) which may be combined with the Littlewood-Paley theory, along with a bootstrapping argument, to give the result. In [4] the authors find conditions on  $\Gamma$  under which (12c) holds, (12a) and (12b) being easily satisfied with an appropriate choice of the dilation matrices.

Our approach is to consider, for each  $k$ , the points  $\zeta \in \mathbb{R}^n$  where (12c) may fail and to develop a conical Littlewood-Paley decomposition to deal with these “bad”  $\zeta$ , in the spirit of [1] or [5].

In Section 3 we shall give some essential properties of “convex” curves and define our choice of dilation matrices  $\{A_k\}$ . In Section 4 we consider the set of  $\zeta \in \mathbb{R}^n$  where the required decay estimates for  $\hat{\mu}_k, \hat{\sigma}_k$  may fail and show that these  $\zeta$  are contained in a cone  $C_k$ . Next we give conditions on  $\Gamma$ , of which there are  $\frac{1}{2}n(n-1)$ , under which these  $C_k$  form a Littlewood-Paley decomposition and show how they may be reduced to the  $n-1$  conditions, (9), in the statement of our theorem. Finally in Section 5 we indicate how to combine the conical Littlewood-Paley theory of Section 4 with the “annular” Littlewood-Paley theory of Theorem 2.1 to complete the proof.

**3. “Convexity” and dilation matrices.** Most of the consequences of “convexity” that we shall need are dealt with in [6].

First, from Lemma 2 of [6] we know that for a “convex” curve we have, for  $k = 2, \dots, n, t \in (0, \infty)$

$$(13) \quad h_k(t) > 0 \quad \text{and} \quad h'_k(t) > 0.$$

The tool we have for estimating oscillatory integrals such as  $\hat{\mu}_k$  is Van der Corput’s lemma; in order to be able to use this we need to know that  $\zeta.\Gamma$  has a bounded number of changes of monotonicity on each  $[\lambda^k, \lambda^{k+1})$ . This is given in Lemma 3 of [6].

LEMMA 3.1. ([6, Lemma 3]). *Let  $\Gamma \in C^n(0, \infty)$  be a “convex” curve in  $\mathbb{R}^n$ ,  $\Gamma(t) = (t, \gamma_2(t), \dots, \gamma_n(t))$  such that  $\Gamma(0) = 0$ . Then for  $\zeta = (\zeta_1, \zeta_2, \dots, \zeta_n) \in \mathbb{R}^n$ ,  $L_n(\zeta.\Gamma) = \zeta_n$  and for  $j = 1, 2, \dots, n, L_j(\zeta.\Gamma)$  has at most  $n - j$  zeros in  $(0, \infty)$ , provided  $\zeta_n \neq 0$ .*

The proof of this in [6] establishes the identity (5) mentioned previously, the result then following easily. We shall also need the following:

LEMMA 3.2. *Let  $\Gamma \in C^n(0, \infty)$ ,  $\Gamma(t) = (t, \gamma_2(t), \dots, \gamma_n(t))$ ,  $\Gamma : \mathbb{R} \rightarrow \mathbb{R}^n$  be a “convex” curve in  $\mathbb{R}^n$ , satisfying also (8), i.e.*

$$\lim_{t \rightarrow 0} L_k \gamma_{j+1}(t) = 0, \quad j = k, \dots, n - 1, \quad k = 1, \dots, n - 1.$$

Then for  $t \in (0, \infty)$

$$(14) \quad (L_k \gamma_j)'(t) > 0 \quad \text{and} \quad (L_k \gamma_j)(t) > 0,$$

$$k = 1, \dots, n - 1, \quad j = k + 1, \dots, n.$$

In particular  $\gamma_j'' > 0, j = 2, \dots, n$ .

*Proof.* We recall that, for  $k = 1, \dots, n - 1$ ,

$$L_{k+1} f = \frac{h_k}{h'_{k+1}} (L_k f)'$$

So by (7) we have, for  $k = 1, \dots, n - 1, t \in (0, \infty)$

$$(L_k \gamma_{k+1})'(t) = \frac{h'_{k+1}(t)}{h_k(t)} > 0,$$

using (13). Then (8) gives us also

$$L_k \gamma_{k+1}(t) > 0, \quad k = 1, \dots, n - 1, \quad t \in (0, \infty).$$

We now fix  $j \in \{k + 1, \dots, n\}$  and suppose that for some  $k \in \{1, \dots, j\}$ ,  $t \in (0, \infty)$ ,

$$(L_k \gamma_j)'(t) > 0 \quad \text{and} \quad L_k \gamma_j(t) > 0.$$

Then, for  $t \in (0, \infty)$ ,

$$(L_{k-1} \gamma_j)'(t) = \frac{h'_k(t)}{h_{k-1}(t)} L_k \gamma_j(t) > 0,$$

using again (13). We also have  $L_{k-1} \gamma_j(t) > 0$ ,  $t \in (0, \infty)$ , using (8). The result now follows by induction.  $\square$

**COROLLARY 3.3.** *Let  $\Gamma$  be as in the lemma. Suppose also that  $\Gamma(0) = 0, \gamma'_k(0) = 0, k = 2, \dots, n$ . Then for  $k = 2, \dots, n$*

- (a)  $\gamma'_k$  is increasing and non-negative on  $(0, \infty)$
- (b)  $\gamma_k$  is increasing and non-negative on  $(0, \infty)$
- (c)  $\gamma_k(\lambda^{j+1}) \geq \lambda \gamma_k(\lambda^j), \quad \forall j \in \mathbb{Z}$ .

*Proof.* Immediate from Lemma 3.2.  $\square$

**LEMMA 3.4.** *Let  $\Gamma$  be as in Lemma 3.2. Then, for  $t \in (0, \infty)$ ,*

$$\left( \frac{L_k \gamma_{j+1}}{L_k \gamma_j} \right)'(t) > 0, \quad \forall j = k, \dots, n - 1, \quad k = 1, \dots, n - 1.$$

*Proof.* We proceed by induction. Let  $k \in \{1, \dots, n - 1\}$  be fixed. Then

$$\left( \frac{L_k \gamma_{k+1}}{L_k \gamma_k} \right)' = (L_k \gamma_{k+1})' = \frac{h'_{k+1}}{h_k} > 0.$$

Now we suppose that

$$\left( \frac{L_m \gamma_{k+1}}{L_m \gamma_k} \right)' > 0, \quad \text{for some } m \in \{2, \dots, k\}.$$

Then

$$(15) \quad \left( \frac{L_m \gamma_{k+1}}{L_m \gamma_k} \right)' = \left( \frac{(L_{m-1} \gamma_{k+1})'}{(L_{m-1} \gamma_k)'} \right)' > 0.$$

So by the Second Mean Value Theorem, if  $\varepsilon \in (0, t)$ ,

$$\frac{L_{m-1}\gamma_{k+1}(t) - L_{m-1}\gamma_{k+1}(\varepsilon)}{L_{m-1}\gamma_k(t) - L_{m-1}\gamma_k(\varepsilon)} = \frac{(L_{m-1}\gamma_{k+1})'(\eta)}{(L_{m-1}\gamma_k)'(\eta)},$$

for some  $\eta \in (0, t)$ . Then, by (15) and (8),

$$(16) \quad \frac{L_{m-1}\gamma_{k+1}(t)}{L_{m-1}\gamma_k(t)} < \frac{(L_{m-1}\gamma_{k+1})'(t)}{(L_{m-1}\gamma_k)'(t)}.$$

Hence, using (16) and (14),

$$\left(\frac{L_{m-1}\gamma_{k+1}}{L_{m-1}\gamma_k}\right)' = \frac{(L_{m-1}\gamma_k)'}{(L_{m-1}\gamma_k)} \left\{ \frac{(L_{m-1}\gamma_{k+1})'}{(L_{m-1}\gamma_k)'} - \frac{L_{m-1}\gamma_{k+1}}{L_{m-1}\gamma_k} \right\} > 0.$$

Thus, by induction, for each fixed  $k \in \{1, \dots, n - 1\}$  we have

$$\left(\frac{L_m\gamma_{k+1}}{L_m\gamma_k}\right)' > 0, \quad \forall m = 1, \dots, k.$$

□

We now turn to defining our dilation matrices  $\{A_k\}$ . The choice of these is motivated by the fact that we are looking for a theory which admits piecewise-linear curves; we want, therefore, the  $A_k$  to have entries involving at most 1 derivative of  $\gamma_k$ ,  $k = 2, \dots, n$ .

We define the diagonal matrix  $A$  by

$$A(t) = \begin{pmatrix} t & 0 & \cdots & 0 \\ 0 & \gamma_2(t) & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \gamma_n(t) \end{pmatrix}$$

and put  $A_j = A(\lambda^j)$ ,  $j \in \mathbb{Z}$ .

That these matrices satisfy (12a) and (12b) is trivial, using Corollary 3.3.

**4. A conical Littlewood-Paley decomposition.** We wish to consider the  $\zeta \in \mathbb{R}^n$  where we cannot expect (12c) to hold. By Lemma 3.1c) we know that  $\zeta.\Gamma'$  has at most  $(n - 2)$  changes of monotonicity in  $(0, \infty)$ , thence must have a bounded number of changes of monotonicity in each interval  $[\lambda^k, \lambda^{k+1})$ .

So, by Van der Corput’s lemma, if

$$(17) \quad |\zeta \cdot \Gamma'(t)| \geq \frac{C}{\lambda^k} |A_k^* \zeta| \quad \forall t \in [\lambda^k, \lambda^{k+1}),$$

then

$$|\hat{\mu}_k(\zeta)| \leq C |A_k^* \zeta|^{-1}.$$

We consider, therefore, the set of  $\zeta$  where (17) may fail, i.e.

$$\bigcup_{t \in [\lambda^k, \lambda^{k+1})} C_k^t,$$

where

$$C_k^t := \left\{ \zeta \in \mathbb{R}^n : |\zeta \cdot \Gamma'(t)| < \frac{\varepsilon}{\lambda^k} |A_k^* \zeta| \right\}.$$

Here  $\varepsilon > 0$  may be as small as we like.

**PROPOSITION 4.1.** (a) *Let  $\Gamma$  be a “convex”  $C^n(0, \infty)$  curve in  $\mathbb{R}^n$ . Then  $\exists$  cones  $C_k$  such that*

$$\bigcup_{t \in [\lambda^k, \lambda^{k+1})} C_k^t \subseteq C_k := \bigcup_{m=1}^{n-1} (C_{km} \cup \tilde{C}_{km})$$

where

$$C_{km} = \left\{ \zeta : \sum_{j=m}^n \zeta_j L_m \gamma_j(\lambda^k) < \varepsilon \sum_{j=m}^n |\zeta_j| L_m \gamma_j(\lambda^k) \text{ and } \sum_{j=m}^n \zeta_j L_m \gamma_j(\lambda^{k+1}) > -\varepsilon \sum_{j=m}^n |\zeta_j| L_m \gamma_j(\lambda^{k+1}) \right\}$$

and  $\zeta \in C_{km} \iff -\zeta \in \tilde{C}_{km}$ .

(b) *Let  $\Gamma$  be piecewise-linear on  $[\lambda^k, \lambda^{k+1}]$ ,  $k \in \mathbb{Z}$  and  $\gamma_j$  convex,  $j = 2, \dots, n$ . Then*

$$\bigcup_{t \in [\lambda^k, \lambda^{k+1})} C_k^t \subseteq C_{k1} \cup \tilde{C}_{k1},$$

where  $C_{k1}, \tilde{C}_{k1}$  are as defined in (a).

*Proof.* Let  $\zeta \in \bigcup_{t \in [\lambda^k, \lambda^{k+1})} C_k^t$ . We suppose first that  $\zeta \cdot \Gamma'$  is monotone-increasing on  $[\lambda^k, \lambda^{k+1})$ . Then  $\forall t \in [\lambda^k, \lambda^{k+1})$ ,

$$L_1(\zeta \cdot \Gamma)(\lambda^k) = \zeta \cdot \Gamma'(\lambda^k) \leq \zeta \cdot \Gamma'(t) \leq \zeta \cdot \Gamma'(\lambda^{k+1}) = L_1(\zeta \cdot \Gamma)(\lambda^{k+1}).$$

Hence

$$(18) \quad L_1(\zeta \cdot \Gamma)(\lambda^k) < \frac{\varepsilon}{\lambda^k} |A_k^* \zeta|$$

and

$$(19) \quad L_1(\zeta \cdot \Gamma)(\lambda^{k+1}) > -\frac{\varepsilon}{\lambda^k} |A_k^* \zeta|.$$

By Corollary 3.3 and the definition of the  $A_k$  we have

$$\frac{1}{\lambda^k} |A_k^* \zeta| \leq \sum_{j=1}^n \gamma'_j(\lambda^k) |\zeta_j| \leq \sum_{j=1}^n \gamma'_j(\lambda^{k+1}) |\zeta_j|,$$

which, together with (18) and (19), gives

$$\begin{aligned} \sum_{j=1}^n \zeta_j L_1 \gamma_j(\lambda^k) &= L_1(\zeta \cdot \Gamma)(\lambda^k) \\ &< \varepsilon \sum_{j=1}^n |\zeta_j| \gamma'_j(\lambda^k) = \varepsilon \sum_{j=1}^n |\zeta_j| L_1 \gamma_j(\lambda^k) \end{aligned}$$

and

$$\begin{aligned} \sum_{j=1}^n \zeta_j L_1 \gamma_j(\lambda^{k+1}) &= L_1(\zeta \cdot \Gamma)(\lambda^{k+1}) \\ &> -\varepsilon \sum_{j=1}^n |\zeta_j| \gamma'_j(\lambda^{k+1}) = -\varepsilon \sum_{j=1}^n |\zeta_j| L_1 \gamma_j(\lambda^{k+1}). \end{aligned}$$

Thus, if  $\zeta \cdot \Gamma'$  is monotone-increasing on  $[\lambda^k, \lambda^{k+1}]$ , then  $\zeta \in C_{k1}$ . Similarly, if  $\zeta \cdot \Gamma'$  is monotone-decreasing on  $[\lambda^k, \lambda^{k+1}]$ , then  $\zeta \in \tilde{C}_{k1}$ .

We note here that if  $\Gamma$  is piecewise-linear on  $[\lambda^k, \lambda^{k+1}]$ , then  $\zeta \cdot \Gamma'$  is constant on  $(\lambda^k, \lambda^{k+1})$ ; by a suitable definition of  $\zeta \cdot \Gamma'(\lambda^k)$  we may take  $\zeta \cdot \Gamma'$  to be constant on  $[\lambda^k, \lambda^{k+1}]$  and thus (b) is proven.

We now suppose that  $\zeta \cdot \Gamma'(t)$  is not monotone on  $[\lambda^k, \lambda^{k+1}]$ . Then  $\exists t_0 \in [\lambda^k, \lambda^{k+1}]$  such that  $\zeta \cdot \Gamma''(t_0) = 0$ . Then

$$L_2(\zeta \cdot \Gamma)(t_0) = \frac{h_1}{h'_2} \zeta \cdot \Gamma''(t_0) = 0.$$

If then  $L_2(\zeta \cdot \Gamma)$  is monotone-increasing on  $[\lambda^k, \lambda^{k+1}]$ ,

$$L_2(\zeta \cdot \Gamma)(\lambda^k) \leq 0 = L_2(\zeta \cdot \Gamma)(t_0) \leq L_2(\zeta \cdot \Gamma)(\lambda^{k+1})$$

and so  $\zeta \in C_{k2}$ ; similarly  $\zeta \in \tilde{C}_{k2}$  if  $L_2(\zeta \cdot \Gamma)$  is monotone-decreasing on  $[\lambda^k, \lambda^{k+1})$ . If  $L_2(\zeta \cdot \Gamma)$  is not monotone on  $[\lambda^k, \lambda^{k+1})$ , then  $\exists t_1 \in [\lambda^k, \lambda^{k+1})$  such that  $(L_2(\zeta \cdot \Gamma))'(t_1) = 0$ , from which we obtain  $L_3(\zeta \cdot \Gamma)(t_1) = 0$  and so if  $L_3(\zeta \cdot \Gamma)$  is monotone on  $[\lambda^k, \lambda^{k+1})$ , we obtain  $\zeta \in C_{k3} \cup \tilde{C}_{k3}$ . We repeat this process iteratively. By Lemma 3.1  $L_n(\zeta \cdot \Gamma)(t) = \zeta_n$  so it follows that  $L_{n-1}(\zeta \cdot \Gamma)$  must be monotone on  $[\lambda^k, \lambda^{k+1})$  and hence the final possibility is that  $\zeta \in C_{k(n-1)} \cup \tilde{C}_{k(n-1)}$ .  $\square$

We now wish to find conditions on  $\Gamma$  under which these cones give a Littlewood-Paley decomposition for  $L^p(\mathbb{R}^n)$ . The next result, in the same spirit as the lacunary Littlewood-Paley decomposition of [5], leads to the choice of these conditions. First we give our definition of lacunarity.

*Definition 4.2.* Let  $\{\mathcal{E}_k(n, \varepsilon)\}$  be a family of cones in  $\mathbb{R}^n$  given by

$$\mathcal{E}_k(n, \varepsilon) = \left\{ \zeta \in \mathbb{R}^n : \sum_{j=1}^n \alpha_k^j \zeta_j < \varepsilon \sum_{j=1}^n \alpha_k^j |\zeta_j| \quad \text{and} \right. \\ \left. \sum_{j=1}^n \alpha_{k+1}^j \zeta_j > -\varepsilon \sum_{j=1}^n \alpha_{k+1}^j |\zeta_j| \right\},$$

where  $\alpha_k^j$  are positive reals,  $j = 1, \dots, n$ ,  $k \in \mathbb{Z}$  and  $\varepsilon > 0$  is small. If

$$(20) \quad \frac{\alpha_{k+1}^j}{\alpha_k^j} \geq 2 \frac{\alpha_{k+1}^{j-1}}{\alpha_k^{j-1}}, \quad \forall k \in \mathbb{Z}, j = 2, \dots, n,$$

then the  $\mathcal{E}_k(n, \varepsilon)$  are said to be lacunary.

We define “smoothed-out” characteristic functions  $\Psi_k^{n,\varepsilon}$  of the cones  $\mathcal{E}_k(n, \varepsilon)$  as follows.

Let  $\Psi^{n,\varepsilon}$  be a  $C^\infty$  function away from 0, homogeneous of degree zero such that

$$\Psi^{n,\varepsilon}(\zeta) = \begin{cases} 1 & \sum_{j=1}^n \zeta_j < \varepsilon \sum_{j=1}^n |\zeta_j| \\ 0 & \sum_{j=1}^n \zeta_j > -2\varepsilon \sum_{j=1}^n |\zeta_j|, \end{cases}$$

and put

$$\Psi_k^{n,\varepsilon}(\zeta) = \Psi^{n,\varepsilon}(\alpha_k^1 \zeta_1, \dots, \alpha_k^n \zeta_n) \Psi^{n,\varepsilon}(-\alpha_{k+1}^1 \zeta_1, \dots, -\alpha_{k+1}^n \zeta_n).$$

Associated to these  $\Psi_k^{n,\varepsilon}$  are operators  $T_k$  given by

$$\widehat{(T_k f)}(\zeta) = \Psi_k^{n,\varepsilon}(\zeta) \hat{f}(\zeta), \quad k \in \mathbb{Z}.$$

**THEOREM 4.3.** *If  $\{\mathcal{E}(n, \varepsilon)\}$  is a lacunary family of cones in  $\mathbb{R}^n$  then*

$$\left\| \left( \sum_k |T_k f|^2 \right)^{1/2} \right\|_p \leq C \|f\|_p, \quad 1 < p < \infty.$$

*Proof.* It suffices to show that  $\sum_k \pm \Psi_k^{n,\varepsilon}$  is a multiplier for  $L^p(\mathbb{R}^n)$ ,  $1 < p < \infty$ , independently of the choice of  $\pm$ ; the result then follows by a standard Rademacher function argument. We use the formulation of the Marcinkiewicz multiplier theorem given in [2]. So, we let  $\phi^n$  be a  $C_0^\infty(\mathbb{R}^n)$  function such that  $0 \leq \phi^n \leq 1$  and

$$\phi^n(\zeta) = \begin{cases} 1 & 1 \leq |\zeta_j| \leq 2, \quad j = 1, \dots, n \\ 0 & \text{off } \frac{1}{2} \leq |\zeta_j| \leq 4, \quad j = 1, \dots, n, \end{cases}$$

and define  $L_\alpha^2(\mathbb{R}^n)$  to be the  $n$ -parameter Sobolev space given by

$$L_\alpha^2(\mathbb{R}^n) = \left\{ g : \|g\|_{L_\alpha^2}^2 = \int |\hat{g}(\zeta)|^2 \prod_{i=1}^n (1 + \zeta_i^2)^\alpha d\zeta < \infty \right\}.$$

Then, by Theorem A of [2], it suffices to show that

$$(21) \quad \sup_{i_1, \dots, i_n} \left\| \sum_k \pm \Psi_k^{n,\varepsilon}(2^{i_1} \zeta_1, \dots, 2^{i_n} \zeta_n) \phi^n(\zeta) \right\|_{L_\alpha^2(\mathbb{R}^n)} < \infty,$$

for some  $\alpha > \frac{1}{2}$ .

We show (21) for  $\alpha = 1$  and for convenience take  $\varepsilon = \frac{1}{2^{2n}}$ . Our proof is by induction on  $n$ ; the argument for  $n = 2$  is contained in the inductive step and therefore we omit it.

Suppose, therefore, that

$$\sup_{i_1, \dots, i_{n-1}} \left\| \sum_k \pm \Psi_k^{n-1, \tilde{\varepsilon}}(2^{i_1} \zeta_1, \dots, 2^{i_{n-1}} \zeta_{n-1}) \phi^{n-1}(\zeta) \right\|_{L_1^2(\mathbb{R}^{n-1})} < \infty,$$

with  $\tilde{\varepsilon} = \frac{1}{2^{2n-2}}$ , under the hypothesis that

$$(22) \quad \frac{\alpha_{k+1}^j}{\alpha_k^j} \geq 2 \frac{\alpha_{k+1}^{j-1}}{\alpha_k^{j-1}}, \quad \forall k \in \mathbb{Z}, \quad j = 2, \dots, n-1$$

and consider

$$\sup_{i_1, \dots, i_n} \left\| \sum_k \pm \Psi_k^{n, \varepsilon}(2^{i_1} \zeta_1, \dots, 2^{i_n} \zeta_n) \phi^n(\zeta) \right\|_{L^2_1(\mathbb{R}^n)},$$

assuming that (22) now holds also for  $j = n$ .

We suppose that, for some  $k$ ,  $\Psi_k^{n, \varepsilon}(2^{i_1} \zeta_1, \dots, 2^{i_n} \zeta_n) \phi^n(\zeta) \neq 0$ , i.e.

$$\begin{aligned} \sum_{j=1}^n \alpha_k^j 2^{ij} \zeta_j &< 2\varepsilon \sum_{j=1}^n \alpha_k^j 2^{ij} |\zeta_j| \\ \sum_{j=1}^n \alpha_{k+1}^j 2^{ij} \zeta_j &> -2\varepsilon \sum_{j=1}^n \alpha_{k+1}^j 2^{ij} |\zeta_j| \end{aligned}$$

and

$$\frac{1}{2} \leq |\zeta_j| \leq 4, \quad j = 1, \dots, n.$$

Case 1. Suppose that for some  $j_0 \in \{1, \dots, n\}$

$$\alpha_k^{j_0} 2^{i_{j_0}} |\zeta_{j_0}| \leq \frac{1}{2^{2n}} \sum_{j=1}^n \alpha_k^j 2^{ij} |\zeta_j|$$

and

$$\alpha_{k+1}^{j_0} 2^{i_{j_0}} |\zeta_{j_0}| \leq \frac{1}{2^{2n}} \sum_{j=1}^n \alpha_{k+1}^j 2^{ij} |\zeta_j|.$$

In this instance we find that

$$\begin{aligned} \Psi_k^{n, \varepsilon}(2^{i_1} \zeta_1, \dots, 2^{i_n} \zeta_n) &\neq 0 \\ \implies \Psi_k^{n-1, \tilde{\varepsilon}}(2^{i_1} \zeta_1, \dots, 2^{i_{j_0-1}} \zeta_{j_0-1}, 2^{i_{j_0+1}} \zeta_{j_0+1}, \dots, 2^{i_n} \zeta_n) &\neq 0. \end{aligned}$$

Taking  $2^{i_{j_0}} = 1$ , which we may by homogeneity of  $\Psi^{n, \varepsilon}$ , the problem is reduced to the  $(n - 1)$ -dimensional case and we are done, by the inductive hypothesis.

Case 2. Suppose that for all  $j \in \{1, \dots, n\}$  either

$$(23) \quad \alpha_k^j 2^{ij} |\zeta_j| \geq \frac{1}{2^{2n}} \sum_{j=1}^n \alpha_k^j 2^{ij} |\zeta_j|$$

or

$$(24) \quad \alpha_{k+1}^j 2^{ij} |\zeta_j| \geq \frac{1}{2^{2n}} \sum_{j=1}^n \alpha_{k+1}^j 2^{ij} |\zeta_j|.$$

Let us suppose that

$$\alpha_k^n 2^{in} |\zeta_n| \geq \frac{1}{2^{2n}} \sum_{j=1}^n \alpha_k^j 2^{ij} |\zeta_j|.$$

Then by the lacunarity conditions (20) we have

$$\alpha_{k+m}^n 2^{in} |\zeta_n| \geq 2 \sum_{j=1}^{n-1} \alpha_{k+m}^j 2^{ij} |\zeta_j| \quad \forall m \geq N, \text{ say.}$$

Then if  $\zeta_n > 0$  we find

$$\begin{aligned} \sum_{j=1}^n \alpha_{k+m}^j 2^{ij} \zeta_j &\geq \alpha_{k+m}^n 2^{in} |\zeta_n| - \sum_{j=1}^{n-1} \alpha_{k+m}^j 2^{ij} |\zeta_j| \\ &\geq \frac{1}{3} \sum_{j=1}^n \alpha_{k+m}^j 2^{ij} |\zeta_j|, \end{aligned}$$

whilst if  $\zeta_n < 0$  we have

$$\sum_{j=1}^n \alpha_{k+m}^j 2^{ij} \zeta_j \leq -\frac{1}{3} \sum_{j=1}^n \alpha_{k+m}^j 2^{ij} |\zeta_j|.$$

Thus

$$(25) \quad \Psi_{k+m}^{n,\varepsilon}(2^{i_1} \zeta_1, \dots, 2^{i_n} \zeta_n) = 0 \quad \forall m \geq N.$$

If we assume that (24) holds for  $j = n$  then the same argument follows. Further,  $\forall \zeta$  with  $\Psi_k^{n,\varepsilon}(2^{i_1} \zeta_1, \dots, 2^{i_n} \zeta_n) \neq 0$ , for each  $j_0 \in \{1, \dots, n\}$ , we have either

$$\alpha_k^{j_0} 2^{i_{j_0}} |\zeta_{j_0}| \leq \frac{1+2\varepsilon}{1-2\varepsilon} \sum_{j \neq j_0} \alpha_k^j 2^{ij} |\zeta_j|$$

or

$$\alpha_{k+1}^{j_0} 2^{i_{j_0}} |\zeta_{j_0}| \leq \frac{1+2\varepsilon}{1-2\varepsilon} \sum_{j \neq j_0} \alpha_{k+1}^j 2^{ij} |\zeta_j|.$$

This, together with (23), (24), lacunarity and  $\phi^n(\zeta) \neq 0$  gives that  $2^{i_j} \sim 1 \forall j = 1, \dots, n$ . So using (25) we obtain

$$\sup_{i_1, \dots, i_n} \left| \sum_k \pm \Psi_k^{n,\varepsilon}(2^{i_1} \zeta_1, \dots, 2^{i_n} \zeta_n) \phi^n(\zeta) \right| < \infty.$$

It is trivial to check that differentiating with respect to any  $\zeta_j$  causes no problem. This concludes the proof.  $\square$

Let us now see how may apply Theorem 4.3 to our cones  $C_k$ . It is clear that if we have a Littlewood-Paley theory for each  $\{C_{km}\}$ ,  $\{\tilde{C}_{km}\}$ ,  $m = 1, \dots, n - 1$ , where we consider  $C_{km}, \tilde{C}_{km}$  as cones in  $\mathbb{R}^{n-m+1}$ , then this will suffice to give a Littlewood-Paley theory for the  $C_k$ . We define now

$$\begin{aligned} \Phi_{km}(\zeta) &= \Psi_k^{n,\varepsilon}(0, \dots, 0, \zeta_m, L_m \gamma_{m+1}(\lambda^k) \zeta_{m+1}, \dots, L_m \gamma_n(\lambda^k) \zeta_n) \\ &\times \Psi_k^{n,\varepsilon}(0, \dots, 0, -\zeta_m, -L_m \gamma_{m+1}(\lambda^{k+1}) \zeta_{m+1}, \dots, -L_m \gamma_n(\lambda^{k+1}) \zeta_n) \end{aligned}$$

and put

$$\Phi_k(\zeta) = \sum_{m=1}^{n-1} \Phi_{km}(\zeta);$$

we associate to  $\Phi_k$  the operator  $S_k$  given by

$$(26) \quad \widehat{(S_k f)}(\zeta) = \Phi_k(\zeta) \hat{f}(\zeta).$$

PROPOSITION 4.4. *If*

$$(27) \quad \frac{L_m \gamma_{j+1}(\lambda^{k+1})}{L_m \gamma_j(\lambda^{k+1})} \geq 2 \frac{L_m \gamma_{j+1}(\lambda^k)}{L_m \gamma_j(\lambda^k)},$$

$\forall k \in \mathbb{Z}, j = m, \dots, n - 1; m = 1, \dots, n - 1$ , then

$$\left\| \left( \sum_k |S_k f|^2 \right)^{1/2} \right\|_p \leq C \|f\|_p, \quad 1 < p < \infty.$$

*Proof.* If, for fixed  $m$ ,

$$\frac{L_m \gamma_{j+1}(\lambda^{k+1})}{L_m \gamma_j(\lambda^{k+1})} \geq 2 \frac{L_m \gamma_{j+1}(\lambda^k)}{L_m \gamma_j(\lambda^k)} \quad \forall k \in \mathbb{Z}, j = m, \dots, n$$

then the family of cones  $\{C_{km}\}$ , and hence also  $\{\tilde{C}_{km}\}$ , may be considered as lacunary in  $\mathbb{R}^{n-m+1}$ , i.e.  $\sum_k \pm \Phi_{km}(\zeta)$  is a multiplier in  $L^p(\mathbb{R}^n)$ ,  $1 < p < \infty$ . Thus if (27) is satisfied we have that  $\sum_k \sum_{m=1}^{n-1} \pm \Phi_{km}(\zeta)$  is a multiplier for  $L^p(\mathbb{R}^n)$ . This gives the result.  $\square$

Thus, assuming (27), the cones  $C_k$  give a Littlewood-Paley decomposition of  $\mathbb{R}^n$ . Let us now see how the  $\frac{1}{2}n(n-1)$  conditions of (27) relate to the conditions in the statement of our theorem, i.e. (9).

LEMMA 4.5. *Let  $\Gamma : \mathbb{R} \rightarrow \mathbb{R}^n$  be a “convex” curve such that  $\Gamma \in C^n(0, \infty)$ ,  $\Gamma(0) = 0$  and*

$$(28) \quad \lim_{t \rightarrow 0} L_m \gamma_{k+1}(t) = 0 \text{ for } m = 1, \dots, n-1, k = m, \dots, n-1.$$

Suppose  $\exists 1 < \lambda < \infty$  such that

$$(29) \quad L_k \gamma_{k+1}(\lambda t) \geq 2L_k \gamma_{k+1}(t) \quad k = 1, \dots, n-1.$$

Then  $\exists 1 < \mu < \infty$  such that

$$(30) \quad \frac{L_m \gamma_{k+1}(\mu t)}{L_m \gamma_k(\mu t)} \geq 2 \frac{L_m \gamma_{k+1}(t)}{L_m \gamma_k(t)},$$

$$m = 1, \dots, n-1, k = m, \dots, n-1.$$

*Proof.* Fix  $k$ . Clearly, by hypothesis (29), (30) holds for  $m = k$ , with  $\mu = \lambda$ . We now suppose that (30) holds for  $m = j$  and show that it is then also true for  $m = j - 1$ . Now

$$\begin{aligned} L_{j-1} \gamma_k(\lambda t) &= \frac{L_{j-1} \gamma_k(\lambda t)}{L_{j-1} \gamma_{k-1}(\lambda t)} \cdot \frac{L_{j-1} \gamma_{k-1}(\lambda t)}{L_{j-1} \gamma_{k-2}(\lambda t)} \cdots L_{j-1} \gamma_j(\lambda t) \\ &\geq 2L_{j-1} \gamma_k(t), \end{aligned}$$

by Lemma 3.4 and (29). Then

$$\begin{aligned} \frac{L_{j-1} \gamma_{k+1}(\mu^3 t)}{L_{j-1} \gamma_k(\mu^3 t)} &\geq \frac{1}{2} \cdot \frac{L_{j-1} \gamma_{k+1}(\mu^3 t) - L_{j-1} \gamma_{k+1}(\mu^2 t)}{L_{j-1} \gamma_k(\mu^3 t) - L_{j-1} \gamma_k(\mu^2 t)} \\ &\geq \frac{1}{2} \cdot \frac{(L_{j-1} \gamma_{k+1})'(\mu^2 t)}{(L_{j-1} \gamma_k)'(\mu^2 t)}, \end{aligned}$$

by the Second Mean Value Theorem and Lemma 3.4. Thus

$$\begin{aligned} \frac{L_{j-1}\gamma_{k+1}(\mu^3t)}{L_{j-1}\gamma_k(\mu^3t)} &\geq \frac{1}{2} \cdot \frac{L_j\gamma_{k+1}(\mu^2t)}{L_j\gamma_k(\mu^2t)} \\ &\geq 2 \frac{L_j\gamma_{k+1}(t)}{L_j\gamma_k(t)}, \text{ by inductive hypothesis} \\ &= 2 \frac{(L_{j-1}\gamma_{k+1})'(t)}{(L_{j-1}\gamma_k)'(t)} \\ &\geq 2 \frac{L_{j-1}\gamma_{k+1}(t)}{L_{j-1}\gamma_k(t)}, \end{aligned}$$

by Second Mean Value Theorem, Lemma 3.4 and hypothesis (28). □

Lemma 4.5 and Proposition 4.4 together give us

**PROPOSITION 4.6.** *Let  $\Gamma : \mathbb{R} \rightarrow \mathbb{R}^n$  be a “convex” curve such that  $\Gamma \in C^n(0, \infty)$ ,  $\Gamma(0) = 0$  and  $\lim_{t \rightarrow 0} L_j\gamma_k(t) = 0$ ,  $\forall j = 1, \dots, n - 1$ ;  $k = j + 1, \dots, n$ . Suppose that  $\exists 1 < \lambda < \infty$  such that*

$$L_k\gamma_{k+1}(\lambda t) \geq 2L_k\gamma_{k+1}(t), \quad k = 1, \dots, n - 1.$$

Then

$$\left\| \left( \sum_k |S_k f|^2 \right)^{1/2} \right\|_p \leq C \|f\|_p.$$

In view of Proposition 4.1 (b), which defines the cones for a piecewise-linear curve, we also have a corresponding result for piecewise-linear curves if we replace the hypotheses of Proposition 4.6 with those of Corollary 1.3.

**5. Proof of Theorem 1.2.** We now have a family of dilation matrices  $\{A_k\}$  satisfying

$$(31) \quad \exists \alpha \text{ such that } \|A_{k+1}^{-1}A_k\| \leq \alpha < 1$$

$$(32) \quad A_{k+1}^{-1} \text{ supp } \mu_k \subseteq \text{fixed ball}$$

and a family of cones  $\{C_k\}$  with associated operators  $S_k$  given by (26) satisfying the Littlewood-Paley inequality

$$(33) \quad \left\| \left( \sum_k |S_k f|^2 \right)^{1/2} \right\|_p \leq C \|f\|_p$$

and such that

$$(34) \quad \zeta \notin C_k \implies |\hat{\mu}_k(\zeta)| \leq C |A_k^* \zeta|^{-1}.$$

We let  $f = S_k f + (I - S_k)f$ ,  $k \in \mathbb{Z}$ , and consider first  $\sup_k |\mu_k * f|$ . We use the standard technique of combining a bootstrapping argument with the Littlewood-Paley theory to obtain an  $L^p$ -result, starting with just the  $L^2$ -result. Now,

$$\begin{aligned} \left\| \sup_k |\mu_k * f| \right\|_2 &\leq \left\| \sup_k |\mu_k * S_k f| \right\|_2 + \left\| \sup_k |\mu_k * (I - S_k)f| \right\|_2 \\ &= A + B. \end{aligned}$$

By (33), Plancherel's theorem and the fact that the  $\mu_k$  have unit mass we immediately have

$$A \leq C \|f\|_2.$$

For  $B$  we use comparison of  $\mu_k$  with a measure  $\nu_k$  given by

$$\nu_k(x) = \rho(A_{k+1}^{-1}x) \det A_{k+1}^{-1},$$

where  $\rho \in C_0^\infty$ ,  $0 \leq \rho \leq 1$  and  $\int \rho = 1$ . It is easily verified that  $\sup_k |\nu_k * f|$  is majorized by the Hardy-Littlewood maximal operator associated to balls  $A_k B$ , where  $B$  is the unit ball in  $\mathbb{R}^n$ , and thus, by [3], Proposition 2.2,

$$(35) \quad \left\| \sup_k |\nu_k * f| \right\|_p \leq C \|f\|_p, \quad 1 < p < \infty.$$

Then

$$\begin{aligned} B &\leq \left\| \sup_k |(\mu_k - \nu_k) * (I - S_k)f| \right\|_2 + \left\| \sup_k |\nu_k * f| \right\|_2 \\ &\quad + \left\| \sup_k |\nu_k * S_k f| \right\|_2. \end{aligned}$$

Now, by the same argument as used for A,

$$\left\| \sup_k |\nu_k * S_k f| \right\|_2 \leq C \|f\|_2,$$

so it remains to show that

$$\left\| \sup_k |(\mu_k - \nu_k) * (I - S_k)f| \right\|_2 \leq C \|f\|_2.$$

Taking into account (34) the proof of this is essentially contained in the proof of Proposition 5.1, [3]. To pass from the  $L^2$ -result to the  $L^p$ -result we have the following analogue of Proposition 5.1, [3].

PROPOSITION 5.1. *Suppose*

$$\left\| \sup_k |\mu_k * f| \right\|_{\tilde{p}} \leq C \|f\|_{\tilde{p}}, \quad \text{for some } 1 < \tilde{p} \leq 2.$$

Then

$$\left\| \sup_k |\mu_k * f| \right\|_p \leq C \|f\|_p \quad \forall p > \frac{2\tilde{p}}{\tilde{p} + 1}.$$

*Proof.* First we note that, under the hypothesis of the proposition,

$$(36) \quad \left\| \left( \sum_k |\mu_k * f|^2 \right)^{1/2} \right\|_p \leq C \left\| \left( \sum_k |f_k|^2 \right)^{1/2} \right\|_p,$$

$\forall \frac{2\tilde{p}}{\tilde{p}+1} < p < \frac{2\tilde{p}}{\tilde{p}-1}$ , exactly as in [3]. Then

$$\begin{aligned} \left\| \sup_k |\mu_k * f| \right\|_p &\leq \left\| \left( \sum_k |\mu_k * S_k f|^2 \right)^{1/2} \right\|_p + \left\| \left( \sum_k |\nu_k * S_k f|^2 \right)^{1/2} \right\|_p \\ &\quad + \left\| \sup_k |\nu_k * f| \right\|_p + \left\| \sup_k |(\mu_k - \nu_k) * (I - S_k)f| \right\|_p \\ &= A + B + D + E. \end{aligned}$$

Now (36) together with (33) gives suitable bounds for A and B,  $\forall \frac{2\tilde{p}}{\tilde{p}+1} < p < \frac{2\tilde{p}}{\tilde{p}-1}$ , whilst  $D \leq C \|f\|_p, \forall 1 < p < \infty$ , by (35). It remains,

therefore, to bound  $E$ . Again the proof that  $E \leq C\|f\|_p$ ,  $\forall \frac{2\tilde{p}}{p+1} < p$  is essentially contained in Proposition 5.1, [3].  $\square$

Proposition 5.1 completes the proof of  $L^p$ -boundedness of  $\sup_k |\mu_k^* f|$  and thence of  $\mathcal{M}_\Gamma$ . Noting that from (33) we may also obtain

$$\left\| \sum_k S_k f_k \right\|_p \leq C \left\| \left( \sum_k |S_k f_k|^2 \right)^{1/2} \right\|_p, \quad 1 < p < \infty,$$

we may now deduce the result for  $\mathcal{H}_\Gamma$  from that for  $\mathcal{M}_\Gamma$ , following the argument in [3].

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