

## $A_\infty(\mathbb{R}^n)$ WEIGHTS AND THE LOCAL MAXIMAL OPERATOR

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**Abstract.** Let  $s \in (0, 1/2)$ ,  $M_{0,s}$  be the local maximal operator of John and Strömberg, and  $\mathcal{M}_{0,s}$  the multi(sub)linear local maximal operator. In this paper, the authors give some characterizations of the weights  $w_1, \dots, w_\ell$  for which the operator  $\mathcal{M}_{0,s}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n, w_\ell)$  to  $L^p(\mathbb{R}^n, \nu_{\vec{w}})$  with  $\nu_{\vec{w}} = \prod_{k=1}^\ell w_k^{p/p_k}$ ,  $p_1, \dots, p_\ell \in (0, \infty)$  and  $1/p = \sum_{1 \leq k \leq \ell} 1/p_k$ . A new characterization of  $A_\infty(\mathbb{R}^n)$  weights and a characterization of weights  $w$  which satisfies  $w^\theta \in A_\infty(\mathbb{R}^n)$  for some  $\theta \in (0, \infty)$ , are also obtained.

### 1. INTRODUCTION AND STATEMENTS OF RESULTS

The class of  $A_p(\mathbb{R}^n)$  weights was introduced by Muckenhoupt [5], in order to characterize the weight  $w$  for which the Hardy-Littlewood maximal operator  $M$  is bounded on  $L^p(\mathbb{R}^n, w)$ . Let  $w$  be a weight, that is,  $w$  is a non-negative and locally integrable function. For  $p \in [1, \infty)$ , a weight  $w$  is said to be a  $A_p(\mathbb{R}^n)$  weight if

$$\sup_{Q \subset \mathbb{R}^n} \left( \frac{1}{|Q|} \int_Q w(x) dx \right)^{1/p} \left( \frac{1}{|Q|} \int_Q w^{-1/(p-1)}(x) dx \right)^{1/p'} < \infty,$$

where and in the following,  $(\frac{1}{|Q|} \int_Q w^{-\frac{1}{p-1}})^{1/p'}$  in the case of  $p = 1$  is understood as  $(\inf_{x \in Q} w_k)^{-1}$ . As it is well known, the operator  $M$  is bounded on  $L^p(\mathbb{R}^n, w)$  when  $p \in (1, \infty)$  if and only if  $w \in A_p(\mathbb{R}^n)$ , and is bounded from  $L^1(\mathbb{R}^n, w)$  to  $L^{1,\infty}(\mathbb{R}^n, w)$  if and only if  $w \in A_1(\mathbb{R}^n)$ . In the last forty years there has been significant progress in the study of  $A_p(\mathbb{R}^n)$  weights and the behavior of classical operators on various weighted spaces with  $A_p$  weights, see [1, Chap. 9].

Fairly recently, to study weighted estimates for the multilinear Calderón-Zygmund operators, Lerner et al. [4] introduced the multi(sub)linear Hardy-Littlewood maximal operator  $\mathcal{M}$  defined by

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$$\mathcal{M}(f_1, \dots, f_\ell)(x) = \sup_{Q \ni x} \prod_{k=1}^{\ell} \left( \frac{1}{|Q|} \int_Q |f_k(y)| dy \right),$$

and proved that for  $p_1, \dots, p_\ell \in [1, \infty)$ , the operator  $\mathcal{M}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n)$  to  $L^{p, \infty}(\mathbb{R}^n, \nu_{\vec{w}})$  if and only if  $\vec{w} \in A_{\vec{P}}(\mathbb{R}^n)$ , namely,

$$(1.1) \quad \sup_{Q \subset \mathbb{R}^n} \left( \frac{1}{|Q|} \int_Q \nu_{\vec{w}}(x) dx \right)^{1/p} \prod_{k=1}^{\ell} \left( \frac{1}{|Q|} \int_Q w_k^{-1/(p_k-1)}(x) \right)^{1/p'_k} < \infty.$$

Moreover, in the setting of  $\max_{1 \leq k \leq \ell} p_k > 1$ ,  $\vec{w} \in A_{\vec{P}}(\mathbb{R}^n)$  is also the sufficient condition such that  $\mathcal{M}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n)$  to  $L^p(\mathbb{R}^n, \nu_{\vec{w}})$ , where and in the sequel, for  $\vec{P} = (p_1, \dots, p_\ell)$  and  $\vec{w} = (w_1, \dots, w_\ell)$ , we set  $p \in (0, \infty)$  such that  $1/p = \sum_{1 \leq k \leq \ell} 1/p_k$  and  $\nu_{\vec{w}} = \prod_{1 \leq k \leq \ell} w_k^{p/p_k}$ . This result is very interesting and leads to the right class of multiple weights for the multilinear Calderón-Zygmund operators.

Now we consider the analogy of the operator  $\mathcal{M}$  in the setting of local maximal operator. Let  $s \in (0, 1)$  and  $f$  be a measurable function in  $\mathbb{R}^n$ . Set

$$m_{0,s;Q}(f) = \inf\{\lambda > 0 : |\{x \in Q : |f(x)| > \lambda\}| < s|Q|\},$$

and define the local maximal operator  $M_{0,s}$  by

$$M_{0,s}f(x) = \sup_{Q \ni x} m_{0,s;Q}(f).$$

This operator is useful in the study of boundedness of some class operators (see [2] and [3]). The multi(sub)linear version of  $M_{0,s}$  is defined by

$$\mathcal{M}_{0,s}(f_1, \dots, f_\ell)(x) = \sup_{Q \ni x} \prod_{k=1}^{\ell} m_{0,s;Q}(f_k).$$

The purpose of this paper is to consider the weighted norm inequalities with multi-weight for the operator  $\mathcal{M}_{0,s}$ . We will give some characterizations of the weights  $w_1, \dots, w_\ell$  for which  $\mathcal{M}_{0,s}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n, w_\ell)$  to  $L^p(\mathbb{R}^n, \nu_{\vec{w}})$  with  $p_1, \dots, p_\ell \in (0, \infty]$ ,  $1/p = \sum_{1 \leq k \leq \ell} 1/p_k$ , and  $\nu_{\vec{w}} = \prod_{k=1}^{\ell} w_k^{p/p_k}$ . As usual, set  $A_\infty(\mathbb{R}^n) = \cup_{p \geq 1} A_p(\mathbb{R}^n)$  (see [1] for the characterizations of  $A_\infty(\mathbb{R}^n)$  weights). For  $\vec{P} = (p_1, \dots, p_\ell)$  with  $p_1, \dots, p_\ell \in (0, \infty]$  and  $r \in (0, \min_{1 \leq k \leq \ell} p_k)$ , set  $\vec{P}/r = (p_1/r, \dots, p_\ell/r)$  and

$$A_{\vec{P}, \infty}(\mathbb{R}^n) = \bigcup_{r: 0 < r < \min_{1 \leq k \leq \ell} p_k} A_{\vec{P}/r}(\mathbb{R}^n).$$

It is obvious that when  $\ell = 1$ ,  $A_{\vec{P}, \infty}(\mathbb{R}^n)$  is just the classical  $A_\infty(\mathbb{R}^n)$ . Our main result can be stated as follows.

**Theorem 1.1.** *Let  $s \in (0, 1/(2\ell))$ ,  $w_1, \dots, w_\ell$  be weights,  $p_1, \dots, p_\ell \in (0, \infty)$  with  $1/p = \sum_{k=1}^\ell 1/p_k$ . Then the following conditions are equivalent*

- (i) *the operator  $\mathcal{M}_{0,s}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n, w_\ell)$  to  $L^p(\mathbb{R}^n, \nu_{\vec{w}})$ ;*
- (ii) *the operator  $\mathcal{M}_{0,s}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n, w_\ell)$  to  $L^{p,\infty}(\mathbb{R}^n, \nu_{\vec{w}})$ ;*
- (iii) *there exists a constant  $\tau \in (0, 1/(2\ell))$  such that for any cube  $Q$  and measurable sets  $E_1, \dots, E_\ell \subset Q$ , if  $|E_k| > \tau|Q|$  for any  $k$  with  $1 \leq k \leq \ell$ , then  $\prod_{k=1}^\ell \{w_k(E_k)\}^{p/p_k} \gtrsim \nu_{\vec{w}}(Q)$ ;*
- (iv) *there exists a constant  $\tau \in (0, 1/(2\ell))$ , such that*

$$(1.2) \quad \sup_{Q \subset \mathbb{R}^n} \left( \frac{1}{|Q|} \int_Q \nu_{\vec{w}}(x) dx \right)^{1/p} \prod_{k=1}^\ell \{m_{0,\tau;Q}(w_k^{-1})\}^{1/p_k} < \infty;$$

- (v)  *$\nu_{\vec{w}} \in A_\infty(\mathbb{R}^n)$  and there exists a constant  $\gamma \in (0, \infty)$  such that for each  $k$  with  $1 \leq k \leq \ell$ ,  $w_k^\gamma \in A_\infty(\mathbb{R}^n)$ .*
- (vi)  *$\vec{w} \in A_{\vec{P},\infty}(\mathbb{R}^n)$ .*

**Remark 1.1.** For the case of  $\ell = 1$ , Theorem 1.1 tells us that  $w \in A_\infty(\mathbb{R}^n)$  if and only if for some  $s \in (0, 1/2)$ ,

$$\sup_{Q \subset \mathbb{R}^n} \left( \frac{1}{|Q|} \int_Q w(x) dx \right) m_{0,s;Q}(w^{-1}) < \infty.$$

This is a new characterization of  $A_\infty(\mathbb{R}^n)$  weights. Also, Theorem 1.1 implies a characterization of  $A_\infty(\mathbb{R}^n)$  weights in terms of the local maximal operator  $M_{0,s}$ .

**Remark 1.2.** For the case of  $s \in (0, 1)$ , the condition (vi) also implies (i) in Theorem 1.1. However, we do not know if (vi) is a necessary condition such that  $\mathcal{M}_{0,s}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n, w_\ell)$  to  $L^p(\mathbb{R}^n, \nu_{\vec{w}})$  when  $s \in (1/(2\ell), 1)$ .

To prove Theorem 1.1, we will use the following result, which is new and of independent interest.

**Theorem 1.2.** *Let  $w$  be a weight,  $s_1, s_2 \in (0, 1/2)$  with  $s_1 + s_2 < 1/2$ . The following three conditions are equivalent:*

- (a) *There exists a constant  $\theta \in (0, \infty)$  such that  $w^\theta \in A_2(\mathbb{R}^n)$ ;*
- (b) *There exists a constant  $\gamma \in (0, \infty)$  such that  $w^\gamma \in A_\infty(\mathbb{R}^n)$ ;*
- (c)

$$(1.3) \quad \sup_{Q \subset \mathbb{R}^n} m_{0,s_1;Q}(w) m_{0,s_2;Q}(w^{-1}) < \infty.$$

We now make some conventions. Throughout this paper, we always denote by  $C$  a positive constant which is independent of the main parameters, but it may vary from line to line. Constant with subscript such as  $C_1$ , does not change in different occurrences. The symbol  $A \lesssim B$  means that there exists a positive constant  $C$  such that  $A \lesssim CB$ . Given  $\lambda > 0$  and a cube  $Q$ ,  $\lambda Q$  denotes the cube with the same center as  $Q$  and whose side length is  $\lambda$  times that of  $Q$ .

## 2. PROOF OF THEOREMS

We begin with some preliminary lemmas.

**Lemma 2.1.** *Let  $s_1, \dots, s_\ell, s \in (0, 1)$ ,  $f_1, \dots, f_\ell$  be measurable functions. Then for any cube  $Q$ ,*

$$(2.1) \quad m_{0, s_1+s_2; Q}(f_1 + f_2) \leq m_{0, s_1; Q}(f_1) + m_{0, s_2; Q}(f_2),$$

and

$$(2.2) \quad m_{0, \sum_{1 \leq k \leq \ell} s_k; Q}(f_1 \dots f_\ell) \leq \prod_{k=1}^{\ell} m_{0, s_k; Q}(f_k).$$

*Proof.* The proofs for these two inequalities are similar and we only consider (2.2). Without loss of generality, we may assume that

$$m_{0, s_1; Q}(f_1) = \dots = m_{0, s_\ell; Q}(f_\ell) = 1.$$

Then for any  $\epsilon > 0$  and  $k$  with  $1 \leq k \leq \ell$ ,

$$|\{x \in Q : |f_k(x)| > 1 + \epsilon\}| < s_k |Q|.$$

This in turn implies that

$$|\{x \in Q : |f_1(x) \dots f_\ell(x)| > (1 + \epsilon)^\ell\}| < \sum_{k=1}^{\ell} s_k |Q|,$$

and so

$$m_{0, \sum_{1 \leq k \leq \ell} s_k; Q}(f_1 \dots f_\ell) \leq (1 + \epsilon)^\ell.$$

Our desired conclusion then follows directly.

**Lemma 2.2.** *Let  $w$  be a weight. Then  $w \in A_\infty(\mathbb{R}^n)$  if and only if for some  $s \in (0, 1)$*

$$(2.3) \quad \sup_{Q \subset \mathbb{R}^n} m_{0, s; Q}(w^{-1}) \left( \frac{1}{|Q|} \int_Q w(x) dx \right) < \infty;$$

*Proof.* At first, we claim that if (2.3) is true, then  $w$  is doubling. In fact, by the inequality (2.2), we know that for any  $\tau \in (s, 1)$  and any  $p \in (0, \infty)$ ,

$$\begin{aligned}
 (2.4) \quad m_{0,\tau;Q}(f) &\lesssim \left\{ m_{0,\tau-s;Q}(f^p w) \right\}^{1/p} \left\{ m_{0,s;Q}(w^{-1}) \right\}^{1/p} \\
 &\lesssim \left( \frac{1}{|Q|} \int_Q |f(x)|^p w(x) dx \right)^{1/p} \left( \frac{1}{|Q|} \int_Q w(x) dx \right)^{-1/p},
 \end{aligned}$$

where the second inequality follows from the fact that, for any cube  $Q$  and any  $r \in (0, \infty)$ ,

$$(2.5) \quad m_{0,\sigma;Q}(w^{-1}) \leq \sigma^{-1/r} \left( \frac{1}{|Q|} \int_Q w^{-r}(x) dx \right)^{1/r}.$$

Choose  $f(x) = \chi_{\tau Q}(x)$ . Note that  $m_{0,\tau;Q}(f) = 1$ . The estimate (2.4) leads to that

$$w(Q) \lesssim w(\tau Q),$$

and  $w$  is doubling. Also, (2.4) implies that for any  $p \in (0, \infty)$ ,

$$M_{0,\tau} f(x) \lesssim \{M_w^c(|f|^p)(x)\}^{1/p}.$$

where  $M_w^c$  is the weighted centered maximal operator with weight  $w$ . Since  $w$  is doubling,  $M_w^c$  is bounded from  $L^1(\mathbb{R}^n, w)$  to  $L^{1,\infty}(\mathbb{R}^n, w)$ . Thus by a simple interpolation argument, we know (2.3) implies that  $M_{0,\tau}$  is bounded on  $L^p(\mathbb{R}^n, w)$ .

We can now conclude the proof of Lemma 2.2. It is easy to see that  $w \in A_\infty(\mathbb{R}^n)$  implies (2.3). On the other hand, if (2.3) is true, as we have pointed out, for  $\tau \in (s, 1)$  and  $p \in (0, \infty)$ ,

$$(2.6) \quad \|M_{0,\tau} f\|_{L^p(\mathbb{R}^n, w)} \lesssim \|f\|_{L^p(\mathbb{R}^n, w)}.$$

For each cube  $Q$  and measurable set  $E \subset Q$ , if  $|E| \geq \tau|Q|$ , choosing  $f(x) = \chi_E(x)$  in the inequality (2.6) then yields

$$w(Q) \lesssim w(E).$$

This via the characterization of the  $A_\infty(\mathbb{R}^n)$  weights tells us that  $w \in A_\infty(\mathbb{R}^n)$ , see [1, Chap. 9].

The following lemma is a combine of Theorem 3.6 and Theorem 3.7 in [4].

**Lemma 2.3.** *Let  $w_1, \dots, w_m$  be weights,  $p_1, \dots, p_m, p \in (0, \infty)$  with  $1/p = \sum_{k=1}^m 1/p_k$ ,  $r \in (0, \min_{1 \leq k \leq \ell} p_k)$ . Then the following three conditions are equivalent*

(i) *The operator  $\mathcal{M}_r$  defined by*

$$\mathcal{M}_r f(x) = \sup_{Q \ni x} \prod_{k=1}^{\ell} \left( \frac{1}{|Q|} \int_Q |f_k(x)|^{p_k} dx \right)^{1/r}$$

*is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n, w_\ell)$  to  $L^p(\mathbb{R}^n, \nu_{\vec{w}})$ ;*

(ii)  *$\vec{w} \in A_{\vec{P}/r}(\mathbb{R}^n)$ ;*

(iii) for any  $k$  with  $1 \leq k \leq \ell$ ,  $w_k^{-\frac{1}{p_k-r}} \in A_{\frac{\ell p_k}{p_k-r}}(\mathbb{R}^n)$ , and  $\nu_{\bar{w}} \in A_{\ell p/r}(\mathbb{R}^n)$ .

To prove Theorem 1.2, we will employ the characterization of  $BMO(\mathbb{R}^n)$  space in terms of John-Strömberg sharp maximal operator, see [7]. Let  $f$  be a real-valued measurable function in  $\mathbb{R}^n$ . For a fixed cube  $Q$ ,  $m_f(Q)$ , the median value of  $f$  on  $Q$ , is defined to be any number such that

$$|\{x \in Q : f(x) > m_f(Q)\}| \leq \frac{1}{2}|Q|, |\{x \in Q : f(x) < m_f(Q)\}| \leq \frac{1}{2}|Q|.$$

If  $f$  is complex-valued, the median value of  $f$  on  $Q$  is defined by  $m_f(Q) = m_{\text{Re}(f)}(Q) + im_{\text{Im}(f)}(Q)$ , where  $i^2 = -1$ .

The following characterization of  $BMO(\mathbb{R}^n)$  can be found in Strömberg [7].

**Lemma 2.4.** *Let  $s \in (0, 1/2)$  and  $f$  be a measurable function. Then*

$$\|f\|_{BMO(\mathbb{R}^n)} \lesssim \|f\|_{BMO_{0,s}(\mathbb{R}^n)},$$

where

$$\|f\|_{BMO_{0,s}(\mathbb{R}^n)} = \sup_{Q \subset \mathbb{R}^n} m_{0,s;Q}(f - m_f(Q)).$$

*Proof of Theorem 1.2.* The implicity (a) $\Rightarrow$ (b) and (b) $\Rightarrow$ (c) are obvious. To prove that (c) implies (a), we first claim that if  $w$  satisfies the estimate (1.3), then there exists a constant  $C$  such that for any  $\epsilon > 0$ ,

$$(2.7) \quad \sup_{Q \subset \mathbb{R}^n} m_{0,s;Q}(w + \epsilon)m_{0,s;Q}((w + \epsilon)^{-1}) \leq C.$$

In fact, for each fixed cube  $Q \subset \mathbb{R}^n$ , a straightforward computation gives that

$$m_{0,s;Q}(w + \epsilon) = m_{0,s;Q}(w) + \epsilon,$$

and

$$\begin{aligned} m_{0,s;Q}((w + \epsilon)^{-1}) &= \frac{1}{\sup\{\lambda > 0 : |\{x \in Q : w + \epsilon < \lambda\}| < s|Q|\}} \\ &= \frac{1}{\sup\{\lambda > 0 : |\{x \in Q : w < \lambda\}| < s|Q|\} + \epsilon} \\ &= \frac{1}{\{m_{0,s;Q}(w^{-1})\}^{-1} + \epsilon}. \end{aligned}$$

Therefore,

$$\sup_{Q \subset \mathbb{R}^n} m_{0,s;Q}(w + \epsilon)m_{0,s;Q}((w + \epsilon)^{-1}) \leq 1 + \sup_{Q \subset \mathbb{R}^n} m_{0,s;Q}(w)m_{0,s;Q}(w^{-1}),$$

and (2.7) follows directly.

We now invoke the idea in [1, p. 300] to prove that (c) implies (a). For each positive integer  $k$ , set  $w_k(x) = w(x) + 1/k$  and let  $w_k(x) = \exp \phi_k(x)$ . Then  $\phi_k(x)$  is finite a. e.  $x \in \mathbb{R}^n$ . It then follows from (2.7) that for any cube  $Q \subset \mathbb{R}^n$ ,

$$(2.8) \quad m_{0, s_1; Q} \left( \exp(\phi_k(x) - m_{\phi_k}(Q)) \right) m_{0, s_2; Q} \left( \exp(-(\phi_k - m_{\phi_k}(Q))) \right) \lesssim 1.$$

Noticing that

$$|\{x \in Q : \exp(\phi_k - m_{\phi_k}(Q)) > \frac{1}{2}\}| \geq |\{x \in Q : \phi_k(x) \geq m_{\phi_k}(Q)\}| > \frac{1}{2}|Q|,$$

we then know that

$$m_{0, s_1; Q} \left( \exp(\phi_k - m_{\phi_k}(Q)) \right) \gtrsim 1,$$

and similarly,

$$m_{0, s_2; Q} \left( \exp(-(\phi_k - m_{\phi_k}(Q))) \right) \gtrsim 1.$$

This, along with (2.8) and the estimate (2.1), leads to that

$$\begin{aligned} m_{0, s_1+s_2; Q}(|\phi_k - m_{\phi_k}(Q)|) &\lesssim m_{0, s_1; Q} \left( \exp(\phi_k - m_{\phi_k}(Q)) \right) \\ &\quad + m_{0, s_2; Q} \left( \exp(-(\phi_k - m_{\phi_k}(Q))) \right) \\ &\lesssim 1. \end{aligned}$$

Lemma 2.4, via the the John-Nirenberg inequality now states that for some positive constants  $C_1$  independent of  $k$ ,

$$\sup_{Q \subset \mathbb{R}^n} \frac{1}{|Q|} \int_Q \exp\left(\frac{|\phi_k(x) - m_Q(\phi_k)|}{C_1}\right) dx < \infty.$$

Therefore, for any cube  $Q \subset \mathbb{R}^n$ ,

$$\left(\frac{1}{|Q|} \int_Q w_k^{1/C_1}(x) dx\right) \left(\frac{1}{|Q|} \int_Q w_k^{-1/C_1}(x) dx\right) \lesssim 1.$$

Taking  $k \rightarrow \infty$  in the last inequality then yields  $w^{1/C_1} \in A_2(\mathbb{R}^n)$ .

*Proof of Theorem 1.1.* It suffices to prove that (i) $\Rightarrow$ (ii) $\Rightarrow$ (iv) $\Rightarrow$ (v) $\Rightarrow$ (vi) $\Rightarrow$ (i), and (ii) $\Rightarrow$ (iii) and (iii) $\Rightarrow$ (v).

(i) $\Rightarrow$ (ii). This is obvious.

(ii) $\Rightarrow$ (iv). For each cube  $Q \subset \mathbb{R}^n$ , set  $f_k^j = (w_{k,j}^{-1} + 1/j)^{1/p_k} \chi_Q$  with  $w_{k,j} = w_k + 1/j$  and  $1 \leq k \leq \ell$ . Also, set  $\lambda_0^j = \frac{1}{2} \prod_{k=1}^{\ell} m_{0, s; Q}(f_k^j)$ . It is obvious that  $\lambda_0^j \in (0, \infty)$ . The hypothesis tells us that

$$\nu_{\vec{w}}(\{x \in \mathbb{R}^n : \mathcal{M}_{0, s}(f_1^j, \dots, f_\ell^j)(x) > \lambda_0^j\}) \lesssim (\lambda_0^j)^{-p} \prod_{k=1}^{\ell} \|f_k\|_{L^{p_k}(\mathbb{R}^n, w_k)}^p,$$

which, via the fact that  $m_{0,s;Q}(w_{k,j}^{-1} + 1/j) = m_{0,s;Q}(w_{k,j}^{-1}) + 1/j$ , in turn implies that

$$\nu_{\vec{w}}(Q) \prod_{k=1}^{\ell} \{m_{0,s;Q}(w_{k,j}^{-1}) + 1/j\}^{p/p_k} \lesssim \prod_{k=1}^{\ell} \left( \int_Q \frac{w_k(x)}{w_k(x) + 1/j} dx + w_k(Q)/j \right)^{p/p_k},$$

Taking  $j \rightarrow \infty$  then leads to (iv).

(iv) $\Rightarrow$ (v). Recall that  $2\ell\tau < 1$ , we can choose a constant  $\delta > 0$  such that  $2\ell\tau + \delta < 1$ . It follows from the inequality (2.2) that

$$\sup_{Q \subset \mathbb{R}^n} \left( \frac{1}{|Q|} \int_Q \nu_{\vec{w}}(x) dx \right) m_{0,\ell\tau;Q}(\nu_{\vec{w}}^{-1}) < \infty.$$

This via Lemma 2.2 shows that  $\nu_{\vec{w}} \in A_{\infty}(\mathbb{R}^n)$ . On the other hand, for each fixed  $k$  with  $1 \leq k \leq \ell$ , again by (2.2),

$$m_{0,(\ell-1)\tau+\delta;Q}(w_k^{p/p_k}) \leq m_{0,\delta;Q}(\nu_{\vec{w}}) \prod_{1 \leq j \leq \ell, j \neq k} \{m_{0,\tau;Q}(w_j^{-1})\}^{p/p_j}.$$

Therefore,

$$m_{0,(\ell-1)\tau+\delta;Q}(w_k) m_{0,\tau;Q}(w_k^{-1}) \lesssim 1,$$

which together with Theorem 1.2 implies that  $w_k^{\gamma_k} \in A_{\infty}(\mathbb{R}^n)$  for some  $\gamma_k \in (0, \infty)$ . Taking  $\gamma = \min_{1 \leq k \leq \ell} \gamma_k$  then leads to condition (v).

(v) $\Rightarrow$ (vi). The case  $\ell = 1$  is obvious. For the case of  $\ell > 1$ , we know from Theorem 1.2 that there exists a constant  $\theta \in (0, \infty)$  such that for each  $k$  with  $1 \leq k \leq \ell$ ,  $w_k^{\theta} \in A_2(\mathbb{R}^n)$ . Thus, we can take some  $r \in (0, \min_{1 \leq k \leq \ell} p_k)$  which is small enough, such that  $\nu_{\vec{w}} \in A_{\ell p/r}(\mathbb{R}^n)$ , and for each  $k$  with  $1 \leq k \leq \ell$ ,  $w_k^{-1/(p_k/r-1)} \in A_2(\mathbb{R}^n) \subset A_{\ell p_k/(p_k-r)}(\mathbb{R}^n)$ . This, along with Lemma 2.3, tells us  $\vec{w} \in A_{\vec{p}/r}(\mathbb{R}^n)$ .

(vi) $\Rightarrow$ (i). This is an easy consequence of Lemma 2.3 and the fact that for any  $s \in (0, 1)$  and  $r \in (0, \infty)$ ,

$$\mathcal{M}_{0,s}(f_1, \dots, f_{\ell})(x) \lesssim \mathcal{M}_r(f_1, \dots, f_{\ell})(x).$$

(ii) $\Rightarrow$ (iii). Let  $Q$  be a cube and  $E_1, \dots, E_{\ell} \subset Q$  be measurable sets such that  $|E_k| > s|Q|$  for  $k$  with  $1 \leq k \leq \ell$ . Since  $\mathcal{M}_{0,s}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_{\ell}}(\mathbb{R}^n, w_{\ell})$  to  $L^{p,\infty}(\mathbb{R}^n, \nu_{\vec{w}})$ , it follows that

$$w(\{x \in \mathbb{R}^n : \mathcal{M}_{0,s}(\chi_{E_1}, \dots, \chi_{E_{\ell}})(x) > 1/2\}) \lesssim \prod_{k=1}^{\ell} \{w_k(E_k)\}^{p/p_k}.$$

Note that for any  $x \in Q$ ,  $\mathcal{M}_{0,s}(\chi_{E_1}, \dots, \chi_{E_{\ell}})(x) > 1/2$ . We thus have that

$$\nu_{\vec{w}}(Q) \lesssim \prod_{k=1}^{\ell} \{w_k(E_k)\}^{p/p_k}.$$



(iii) implies (v). At first, we prove that for  $\sigma \in (\tau, 1/(2\ell))$ ,  $\mathcal{M}_{0,\sigma}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n, w_\ell)$  to  $L^{p,\infty}(\mathbb{R}^n, \nu_{\vec{w}})$ . To see this, for each fixed  $\lambda > 0$ , set

$$\Omega_{\sigma,\lambda}^R = \{x \in \mathbb{R}^n : \mathcal{M}_{0,\sigma}^R(f_1, \dots, f_\ell)(x) > \lambda\},$$

where

$$\mathcal{M}_{0,\sigma}^R(f_1, \dots, f_\ell)(x) = \sup_{Q \ni x, |Q| < R^n} \prod_{k=1}^{\ell} m_{0,\sigma;Q}(f_k).$$

For each fixed  $x \in \Omega_{\sigma,\lambda}^R$ , we can choose a cube  $Q_x$  containing  $x$  and satisfies that  $\prod_{k=1}^{\ell} m_{0,\sigma;Q_x}(f_k) > \lambda$ . Then there exist positive numbers  $\lambda_1, \dots, \lambda_\ell$  such that

$$\prod_{k=1}^{\ell} \lambda_k > \lambda, \quad m_{0,\sigma;Q_x}(f_k) > \lambda_k, \quad 1 \leq k \leq \ell.$$

This in turn implies that

$$|\{y \in Q_x : |f_k(y)| > \lambda_k\}| > \tau \left| \left(\frac{\sigma}{\tau}\right)^{1/n} Q_x \right|.$$

The condition (iii) tells us that

$$\begin{aligned} \nu_{\vec{w}} \left( \left(\frac{\sigma}{\tau}\right)^{1/n} Q_x \right) &\lesssim \prod_{k=1}^{\ell} \{w_k(\{y \in Q_x : |f_k(y)| > \lambda_k\})\}^{p/p_k} \\ &\lesssim \lambda^{-p} \prod_{k=1}^{\ell} \left( \int_{Q_x} |f(y)|^{p_k} w_k(y) dy \right)^{p/p_k}. \end{aligned}$$

By the covering lemma of Besicovitch type (see [6]), from the family of cubes  $\{Q_x\}_{x \in \Omega_{\sigma,\lambda}^R}$ , we can choose  $N$  (depending only on  $n, \tau$  and  $\sigma$ ) subfamilies  $\mathcal{D}_l = \{Q_j^l\}$ ,  $l = 1, \dots, N$ , such that

$$\Omega_{\sigma,\lambda}^R \subset \cup_{l=1}^N \cup_j \left(\frac{\sigma}{\tau}\right)^{1/n} Q_j^l,$$

and for each fixed  $l$  with  $1 \leq l \leq N$ , any two cubes  $Q_{j_1}^l$  and  $Q_{j_2}^l$  are disjoint. We finally have that

$$\begin{aligned} \nu_{\vec{w}}(\Omega_{\sigma,\lambda}^R) &\lesssim \lambda^{-p} \sum_{l=1}^N \sum_j \prod_{k=1}^{\ell} \left( \int_{Q_j^l} |f(y)|^{p_k} w_k(y) dy \right)^{p/p_k} \\ &\lesssim \lambda^{-p} \sum_{l=1}^N \prod_{k=1}^{\ell} \left( \sum_j \int_{Q_j^l} |f_k(y)|^{p_k} w_k(y) dy \right)^{p/p_k} \\ &\lesssim \lambda^{-p} \prod_{k=1}^{\ell} \|f_k\|_{L^{p_k}(\mathbb{R}^n, w_k)}^p. \end{aligned}$$

Taking  $R \rightarrow \infty$  then shows that  $\mathcal{M}_{0,\sigma}$  is bounded from  $L^{p_1}(\mathbb{R}^n, w_1) \times \dots \times L^{p_\ell}(\mathbb{R}^n, w_\ell)$  to  $L^{p,\infty}(\mathbb{R}^n, \nu_{\vec{w}})$ . This, as we have proved, certainly implies the condition (v).

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