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# COMMUTATORS OF FRACTIONAL INTEGRAL OPERATOR ASSOCIATED TO A NONDOUBLING MEASURES ON METRIC SPACES

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**Abstract.** The main purpose of this paper is to prove the boundedness of commutators of fractional integral operators associated to a measure on metric space satisfying just a mild growth condition.

## 1. INTRODUCTION

In classical harmonic analysis, a critical supposition is the Borel measure  $\mu$  on metric (quasi-metric) space satisfying the so-called "doubling condition", which means that there exists a positive constant C, such that, for every ball B(x, r) of center x and radius r,

$$\mu(B(x,2r)) \le C\mu(B(x,r)). \tag{1.1}$$

The commutators in these kinds of space have been studied by many authors for a long time. A well known result which was discovered by Coifman, Rochberg and Weiss ([1, 7, 15]) is that the commutators [b, T] of singular integral operators are bounded on some  $L^p(\mathbb{R}^n)(1 if and only if <math>b \in BMO$ , where [b, T]is defined by

$$[b, T]f(x) = b(x)Tf(x) - T(bf)(x).$$

Let  $I_{\alpha}$  be the standard fractional integral, that is,

$$I_{\alpha}f(x) = \int_{\mathbb{R}^n} \frac{f(x)}{|x-y|^{n-\alpha}} dy$$

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The result in [12] states that  $[b, I_{\alpha}] : L^p \to L^q$  is bounded,  $1 , <math>1/q = 1/p - \alpha/n$  when  $b \in BMO$ . And M. Paluszyński [8] proved that the commutators  $[b, I_{\alpha}]$  is a bounded operator from  $L^p(\mathbb{R}^n)(1 to <math>L^r(\mathbb{R}^n)$  when  $b \in \text{Lip}_{\beta}$ , here  $1/p - 1/r = (\alpha + \beta)/n$ ,  $0 < \beta < 1$  and  $[b, I_{\alpha}]f(x) = b(x)I_{\alpha}f(x) - I_{\alpha}(bf)(x)$ .

In recent years, many authors begin to develop the complete theory of Caldeon-Zygmund operators and commutators in a separable metric space, on which the measure is nondoubling measure. A few articles pertaining to this line of research are [2, 4-6, 9-11, 13,14], and so on. In 2004, J.Garc'a and A. Eduardo investigated the behavior of the fractional integral  $I_{\alpha}$  associated to an *n*-dimensional measure  $\mu$  on a metric space with not assuming that the metric space is separable, and the other related operators  $K_{\alpha}$  in [3]. Motivated by their works, we want to obtain the boundedness of commutators of  $I_{\alpha}$  and  $K_{\alpha}$  in these metric spaces.

#### 2. The Boundedness of the Fractional Integral $I_{\alpha}$

In this paper,  $(X, d, \mu)$  will always be a metric measure space, where d is a distance on X and  $\mu$  is a Borel measure on X, such that, for every ball

$$B(x,r) = \{ y \in X : d(x,y) < r \}, x \in X, r > 0,$$

we have

$$\mu(B(x,r)) \le Cr^n,\tag{2.1}$$

where n is some fixed positive real number and C is independent of x and r. Sometimes we shall refer to condition (2.1) by saying that the measure  $\mu$  is n-dimensional. kB will denote the ball having the same center as B and radius k times that of B.

Before we give the results in our paper, we firstly state two lemmas which will be used all throughout the paper.

**Lemma 2.1.** ([3]). For every  $\gamma > 0$ ,

$$\int_{B(x,r)} \frac{1}{d(x,y)^{n-\gamma}} d\mu(y) \le Cr^{\gamma}.$$
(2.2)

**Lemma 2.2.** ([3]). For every  $\gamma > 0$ ,

$$\int_{X \setminus B(x,r)} \frac{1}{d(x,y)^{n+\gamma}} d\mu(y) \le Cr^{-\gamma}.$$
(2.3)

In order to discuss the boundedness of commutator of fractional integral, we recall two definitions now.

**Definition 2.1.** Let  $0 < \alpha < n$ . The fractional integral  $I_{\alpha}$  associated to the measure  $\mu$  will be defined, for appropriate functions f on X as

$$I_{\alpha}f(x) = \int_{X} \frac{f(y)}{d(x,y)^{n-\alpha}} d\mu(y).$$
 (2.4)

**Definition 2.2.** Given  $0 < \beta < 1$ . We shall say that the function  $f : X \to C$  satisfies a Lipschitz condition of order  $\beta$  provided with

$$|f(x) - f(y)| \le Cd(x, y)^{\beta} \quad \forall x, y \in X$$
(2.5)

and the infimum of constants C in (2.5) will be denoted by  $||f||_{\text{Lip}(\beta)}$ .

It is easy to see that the linear space of all Lipschitz functions of order  $\beta$ , modulo constants, becomes, with the norm  $\|\cdot\|_{\operatorname{Lip}(\beta)}$ , a Banach space, which is denoted by  $\operatorname{Lip}(\beta)$ .

**Theorem 2.1.** Let  $0 < \beta < 1$  and  $b \in \text{Lip}(\beta)$ . If  $0 < \alpha + \beta < n$ ,  $1 \le p < \frac{n}{\alpha + \beta}$ and  $\frac{1}{q} = \frac{1}{p} - \frac{\alpha + \beta}{n}$ , then  $[b, I_{\alpha}]$  is a bounded operator from  $L^{p}(\mu)$  into Lorentz space  $L^{q,\infty}(\mu)$ , that is,

$$\mu\left(\left\{x \in X : |[b, I_{\alpha}]f(x)| > \lambda\right\}\right) \le \left(\frac{C\|f\|_{L^{p}(\mu)}}{\lambda}\right)^{q}.$$
(2.6)

*Proof.* By the definition of commutator,

$$\begin{split} |[b, I_{\alpha}]f(x)| &= |b(x)I_{\alpha}f(x) - I_{\alpha}(bf)(x)| \\ &\leq \int_{X} \frac{|b(x) - b(y)||f(y)|}{d(x, y)^{n-\alpha}} d\mu(y) \\ &\leq C \|b\|_{\operatorname{Lip}(\beta)} \int_{X} \frac{|f(y)|}{d(x, y)^{n-\alpha-\beta}} d\mu(y), \end{split}$$

since  $b \in \text{Lip}(\beta)$ . Using the estimate in the proof of Theorem 3.2 in [3], we can easily prove Theorem 2.1.

Applying Marcinkiewicz's interpolation theorem with induices, we have following result.

**Corollary 2.1** For  $0 < \beta < 1$  and  $b \in \operatorname{Lip}(\beta)$ ,  $1 and <math>\frac{1}{q} = \frac{1}{p}$  $-\frac{\alpha + \beta}{n}$ , we have  $\|[b, I_{\alpha}]f\|_{L^{q}(\mu)} \leq C\|f\|_{L^{p}(\mu)}.$  (2.7)

### 3. The Boundedness of the Fractional Integral Operator $K_{\alpha}$

In this section, we will concentrate on the behave of fractional integral operator.

**Definition 3.1.** Let  $0 < \alpha < n$  and  $0 < \varepsilon \le 1$ . A function  $k_{\alpha} : X \times X \to C$  is said to be a fractional kernel of order  $\alpha$  and regularity  $\varepsilon$  if it satisfies the following two conditions:

$$|k_{\alpha}(x,y)| \le \frac{C}{d(x,y)^{n-\alpha}}, \quad for \quad all \quad x \neq y$$
(3.1)

and

$$|k_{\alpha}(x,y) - k_{\alpha}(x',y)| \le C \frac{d(x,x')^{\varepsilon}}{d(x,y)^{n-\alpha+\varepsilon}}, \quad for \quad d(x,y) \ge 2d(x,x').$$
(3.2)

The corresponding operator  $K_{\alpha}$ , which is called a "fractional integral operator", is given by

$$K_{\alpha}(f)(x) = \int_{X} k_{\alpha}(x, y) f(y) d\mu(y).$$
(3.3)

From (3.1), we know that  $K_{\alpha}(f)$  is well defined for  $f \in L^{p}(\mu)$  and  $1 \leq p < n/\alpha$ . And (2.6), (2.7) are also hold on in this case.

**Definition 3.2.** Let  $k_{\alpha}$  be a fractional kernel of order  $\alpha$  and regularity  $\varepsilon$ . For  $f \in L^p(\mu)$ , We define

$$\widetilde{K}_{\alpha}(f)(x) = \int_{X} \left\{ k_{\alpha}(x, y) - k_{\alpha}(x_0, y) \right\} f(y) d\mu(y), \qquad (3.4)$$

where  $x_0$  is some fixed point of X.

Of course the function just defined depends on the point  $x_0$ . But the difference between any two functions obtained in (3.4) for different choice of  $x_0$  is just a constant. In fact, let  $\widetilde{K}^{x_0}_{\alpha}(f)(x) = \int_X \{k_{\alpha}(x,y) - k_{\alpha}(x_0,y)\} f(y) d\mu(y)$  and  $\widetilde{K}^{x_1}_{\alpha}(f)(x) = \int_X \{k_{\alpha}(x,y) - k_{\alpha}(x_1,y)\} f(y) d\mu(y)$ . We know  $\widetilde{K}^{x_1}_{\alpha}(f)(x) - \widetilde{K}^{x_0}_{\alpha}(f)(x)$   $= \int_X \{k_{\alpha}(x,y) - k_{\alpha}(x_1,y)\} f(y) d\mu(y) - \int_X \{k_{\alpha}(x,y) - k_{\alpha}(x_0,y)\} f(y) d\mu(y)$   $= \int_X \{k_{\alpha}(x_0,y) - k_{\alpha}(x_1,y)\} f(y) d\mu(y)).$ 

and this is independent on x.

Making use of the above fact, we can discuss the boundedness of commutators of  $\widetilde{K}_{\alpha}(f)(x)$ .

**Theorem 3.1.** Let  $k_{\alpha}$  be a fractional kernel with regularity  $\varepsilon$  and  $b \in \text{Lip}(\beta)$ ,  $0 < \beta < 1$ . If  $1 < \frac{n}{\alpha + \beta} < p < \infty$  and  $\alpha + \beta - \frac{n}{p} < \varepsilon$ , then  $[b, \tilde{K}_{\alpha}]$  maps  $L^{p}(\mu)$ boundedly into  $\text{Lip}(\alpha + \beta - \frac{n}{p})$ .

*Proof.* Suppose  $p < \infty$ . Assume  $x \neq y$ . Let B be the ball with center x and radius r = d(x, y). Since the difference between any two functioned defined in (3.4) for different elections of  $x_0$  is just a constant, we can choose  $x_0 \in 2B$ . Write

$$\begin{split} [b, \, \widetilde{K}_{\alpha}]f(x) &= b(x)\widetilde{K}_{\alpha}(f)(x) - \widetilde{K}_{\alpha}(bf)(x) \\ &= b(x)\int_{X}\left\{k_{\alpha}(x, y) - k_{\alpha}(x_{0}, y)\right\}f(y)d\mu(y) \\ &- \int_{X}\left\{k_{\alpha}(x, y) - k_{\alpha}(x_{0}, y)\right\}b(y)f(y)d\mu(y) \\ &= \int_{X}k_{\alpha}(x, y)[b(x) - b(y)]f(y)d\mu(y) \\ &- \int_{X}k_{\alpha}(x_{0}, y)[b(x_{0}) - b(y)]f(y)d\mu(y) \\ &+ [b(x_{0}) - b(x)]\int_{X}k_{\alpha}(x_{0}, y)f(y)d\mu(y). \end{split}$$

Then, we have

$$\begin{split} |[b, \widetilde{K}_{\alpha}]f(x) - [b, \widetilde{K}_{\alpha}]f(y)| &= \left| \int_{X} \left( b(x) - b(z) \right) k_{\alpha}(x, z) f(z) d\mu(z) \right. \\ &- \int_{X} \left( b(y) - b(z) \right) k_{\alpha}(y, z) f(z) d\mu(z) \\ &+ \int_{X} \left( b(y) - b(x) \right) k_{\alpha}(x_{0}, z) f(z) d\mu(z) \\ &\leq \int_{2B(x,r)} |b(x) - b(z)| \left| k_{\alpha}(x, z) f(z) \right| d\mu(z) \\ &+ \int_{2B(x,r)} |b(y) - b(z)| \left| k_{\alpha}(y, z) f(z) \right| d\mu(z) \end{split}$$

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$$\begin{split} &+ \int_{2B(x,r)} |b(y) - b(x)| \, |k_{\alpha}(x_{0},z)f(z)| d\mu(z) \\ &+ \int_{X \setminus 2B(x,r)} |b(x) - b(z)| \, |k_{\alpha}(x,z) - k_{\alpha}(x_{0},z)| \, |f(z)| d\mu(z) \\ &+ \int_{X \setminus 2B(x,r)} |b(y) - b(z)| \, |k_{\alpha}(x_{0},z) - k_{\alpha}(y,z)| \, |f(z)| d\mu(z) \\ &=: \mathbf{I} + \mathbf{II} + \mathbf{III} + \mathbf{IV} + \mathbf{V}. \end{split}$$

We shall estimate each of these five terms separately.

For the first term, using the condition (3.1), Lemma 2.1 and Hölder inequality, we obtain that

$$\begin{split} \mathbf{I} &\leq C \|b\|_{\mathrm{Lip}(\beta)} \int_{2B(x,r)} \frac{d(x,z)^{\beta}}{d(x,z)^{n-\alpha}} |f(z)| d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{L^{p}(\mu)} \left( \int_{2B(x,r)} \frac{d\mu(z)}{d(x,z)^{(n-\alpha-\beta)p'}} \right)^{1/p'} \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{L^{p}(\mu)} (2r)^{\alpha+\beta-\frac{n}{p}}, \end{split}$$

here  $(n - \alpha - \beta)p' = n - p'(\alpha + \beta - \frac{n}{p})$  and  $\alpha + \beta - \frac{n}{p} > 0$ . The second term and the third term are estimated in a similar way after noticing that  $2B \subset B(y, 3r)$  and  $2B \subset B(x_0, 4r)$ .

Now, we turn to the last two parts. By the regularity condition of fractional kernel (3.2) and Lemma 2.2, we obtain

$$\begin{aligned} \mathrm{IV} &\leq \int_{X \setminus 2B(x,r)} |b(x) - b(z)| \, |k_{\alpha}(x,z) - k_{\alpha}(x_{0},z)| |f(z)| d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \int_{X \setminus 2B(x,r)} d(x,z)^{\beta} \frac{d(x,x_{0})^{\varepsilon}}{d(x,z)^{n-\alpha+\varepsilon}} |f(z)| d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} d(x,y)^{\varepsilon} \|f\|_{L^{p}(\mu)} \left( \int_{X \setminus 2B(x,r)} \frac{d\mu(z)}{d(x,z)^{(n-\alpha-\beta+\varepsilon)p'}} \right)^{1/p'} \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{L^{p}(\mu)} d(x,y)^{\alpha+\beta-\frac{n}{p}}, \end{aligned}$$

here  $(n - \alpha - \beta + \varepsilon)p' = n + p'(\frac{n}{p} + \varepsilon - \alpha - \beta)$  and  $\frac{n}{p} + \varepsilon - \alpha - \beta > 0$ . For V, since r = d(x, y), we have  $B(y, r) \subset B(x, 2r) \subset B(y, 3r)$ , and  $X \setminus B(y,r) \supset X \setminus 2B(x,r)$ . Using the size condition (3.1) and Lemma 2.2, similar to IV, we have

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$$\begin{split} \mathbf{V} &\leq \int_{X \setminus 2B(x,r)} |b(y) - b(z)| \, |k_{\alpha}(x_{0},z) - k_{\alpha}(y,z)| |f(z)| d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \int_{X \setminus 2B(x,r)} d(y,z)^{\beta} \frac{d(y,x_{0})^{\varepsilon}}{d(y,z)^{n-\alpha+\varepsilon}} |f(z)| d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} d(y,x_{0})^{\varepsilon} \int_{X \setminus B(y,r)} \frac{d(y,z)^{\beta}}{d(y,z)^{n-\alpha+\varepsilon}} |f(z)| d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} d(x,y)^{\varepsilon} \|f\|_{L^{p}(\mu)} \left( \int_{X \setminus B(y,r)} \frac{d\mu(z)}{d(x,z)^{(n-\alpha-\beta+\varepsilon)p'}} \right)^{1/p'} \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{L^{p}(\mu)} d(x,y)^{\alpha+\beta-\frac{n}{p}}, \end{split}$$

Here  $d(y, x_0) \le d(x, y) + d(x, x_0) \le 3d(x, y)$ .

Combining with all the estimates above, we obtain that

$$|[b, \widetilde{K}_{\alpha}]f(x) - [b, \widetilde{K}_{\alpha}]f(y)| \le C ||b||_{\operatorname{Lip}(\beta)} ||f||_{L^{p}(\mu)} d(x, y)^{\alpha + \beta - \frac{n}{p}}.$$

This finishes the proof of Theorem 3.1.

Furthermore, we can consider the boundedness of commutator in Lipschitz spaces.

**Theorem 3.2** Let  $k_{\alpha}$  be a fractional kernel with regularity  $\varepsilon$ ,  $\alpha, \gamma > 0$  and  $0 < \beta < 1$  such that  $\alpha + \beta + \gamma < \varepsilon$ . Suppose that  $b \in \text{Lip}(\beta)$ . Then  $[b, \tilde{K}_{\alpha}]$  is bounded mapping from  $\text{Lip}(\gamma)$  to  $\text{Lip}(\alpha + \beta + \gamma)$  if and only if  $[b, \tilde{K}_{\alpha}](1) = C$ .

*Proof.* Noticing that the continuity of the operator  $[b, \tilde{K}_{\alpha}]$  implies that  $[b, \tilde{K}_{\alpha}](1) = C$ , the necessity of Theorem 3.2 is obvious.

To prove the sufficiency, let  $x \neq y$ , r = d(x, y), B = B(x, r) and choose  $x_0 \in 2B$ . We want to estimate  $|[b, \tilde{K}_{\alpha}](f)(x) - [b, \tilde{K}_{\alpha}](f)(y)|$ . Observe that  $[b, \tilde{K}_{\alpha}](1) = C$ , therefore,  $[b, \tilde{K}_{\alpha}](1)(x) - [b, \tilde{K}_{\alpha}](1)(y) = 0$ , that is,

$$\int_{X} (b(x) - b(z)) k_{\alpha}(x, z) d\mu(z) - \int_{X} (b(y) - b(z)) k_{\alpha}(y, z) d\mu(z) + \int_{X} (b(y) - b(x)) k_{\alpha}(x_{0}, z) d\mu(z) = 0.$$

As the proof in Theorem 3.1, we can write

$$\begin{split} &|[b, K_{\alpha}]f(x) - [b, K_{\alpha}]f(y)| \\ &= \left| \int_{X} \left( b(x) - b(z) \right) k_{\alpha}(x, z) f(z) d\mu(z) - \int_{X} \left( b(y) - b(z) \right) k_{\alpha}(y, z) f(z) d\mu(z) \right| \\ &+ \int_{X} \left( b(y) - b(x) \right) k_{\alpha}(x_{0}, z) f(z) d\mu(z) \right| \end{split}$$

$$\begin{split} &= \left| \int_{X} \left( b(x) - b(z) \right) k_{\alpha}(x, z) (f(z) - f(x)) d\mu(z) \right. \\ &- \int_{X} \left( b(y) - b(z) \right) k_{\alpha}(y, z) (f(z) - f(x)) d\mu(z) \right. \\ &+ \int_{X} \left( b(y) - b(x) \right) k_{\alpha}(x_{0}, z) (f(z) - f(x)) d\mu(z) \right. \\ &\leq \int_{2B} \left| b(x) - b(z) \right| \left| k_{\alpha}(x, z) \right| \left| f(z) - f(x) \right| d\mu(z) \\ &+ \int_{2B} \left| b(y) - b(z) \right| \left| k_{\alpha}(x_{0}, z) \right| \left| f(z) - f(x) \right| d\mu(z) \\ &+ \int_{X \setminus 2B} \left| b(x) - b(z) \right| \left| k_{\alpha}(x, z) - k_{\alpha}(x_{0}, z) \right| \left| f(z) - f(x) \right| d\mu(z) \\ &+ \int_{X \setminus 2B} \left| b(y) - b(z) \right| \left| k_{\alpha}(x_{0}, z) - k_{\alpha}(y, z) \right| \left| f(z) - f(x) \right| d\mu(z) \\ &+ \int_{X \setminus 2B} \left( b(y) - b(z) \right) \left| k_{\alpha}(x_{0}, z) - k_{\alpha}(y, z) \right| \left| f(z) - f(x) \right| d\mu(z) \\ &=: \mathrm{I} + \mathrm{II} + \mathrm{III} + \mathrm{III} + \mathrm{IV} + \mathrm{V}. \end{split}$$

For the first part, using the size condition of the kernel  $k_{\alpha}$  and Lemma 2.1, we have

$$I \leq C \|b\|_{\operatorname{Lip}(\beta)} \|f\|_{\operatorname{Lip}(\gamma)} \int_{2B} \frac{d(x,z)^{\beta} d(x,z)^{\gamma}}{d(x,z)^{n-\alpha}} d\mu(z)$$
$$\leq C \|b\|_{\operatorname{Lip}(\beta)} \|f\|_{\operatorname{Lip}(\gamma)} d(x,y)^{\alpha+\beta+\gamma}.$$

Since  $2B(x,r) \subset B(y,3r)$  and  $2B \subset B(x_0,4r)$ , similar to the estimation of part I, we obtain

$$\begin{split} \mathrm{II} &\leq \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} \int_{B(y,3r)} \frac{d(y,z)^{\beta} d(x,z)^{\gamma}}{d(y,z)^{n-\alpha}} d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} r^{\alpha+\beta+\gamma}, \end{split}$$

and

$$\begin{split} \text{III} &\leq \|b\|_{\operatorname{Lip}(\beta)} \|f\|_{\operatorname{Lip}(\gamma)} \int_{B(x_0,4r)} \frac{d(x,y)^{\beta} d(x,z)^{\gamma}}{d(x_0,z)^{n-\alpha}} d\mu(z) \\ &\leq C \|b\|_{\operatorname{Lip}(\beta)} \|f\|_{\operatorname{Lip}(\gamma)} r^{\alpha+\beta+\gamma}, \end{split}$$

Now, we turn to estimate the last two parts. Similar to the proof of Theorem 3.1,

by the regular condition (3.2) and Lemma 2.2, we have

$$\begin{split} \mathrm{IV} &\leq \int_{X \setminus 2B} |b(x) - b(z)| \left| k_{\alpha}(x, z) - k_{\alpha}(x_0, z) \right| \left| f(z) - f(x) \right| d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} \int_{X \setminus 2B} d(x, z)^{\beta} |k_{\alpha}(x, z) - k_{\alpha}(x_0, z)| d(x, z)^{\gamma} d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} \int_{X \setminus 2B} d(x, z)^{\beta + \gamma} \frac{d(x, x_0)^{\varepsilon}}{d(x, z)^{n - \alpha + \varepsilon}} d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} d(x, y)^{\varepsilon} \int_{X \setminus 2B} \frac{1}{d(x, z)^{n + \varepsilon - \alpha - \beta - \gamma}} d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} d(x, y)^{\alpha + \beta + \gamma}, \end{split}$$

here we used  $\alpha + \beta + \gamma < \varepsilon$ .

For V, as the above proof, since  $d(x,z) \leq d(x,y) + d(y,z) \leq 2d(y,z),$  we obtain

$$\begin{split} \mathbf{V} &\leq \int_{X \setminus 2B} |b(y) - b(z)| \left| k_{\alpha}(y, z) - k_{\alpha}(x_0, z) \right| \left| f(z) - f(x) \right| d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} \int_{X \setminus 2B} d(y, z)^{\beta} |k_{\alpha}(y, z) - k_{\alpha}(x_0, z)| d(x, z)^{\gamma} d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} \int_{X \setminus B(y, r)} d(y, z)^{\beta + \gamma} \frac{d(y, x_0)^{\varepsilon}}{d(y, z)^{n - \alpha + \varepsilon}} d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} d(x, y)^{\varepsilon} \int_{X \setminus B(y, r)} \frac{1}{d(y, z)^{n + \varepsilon - \alpha - \beta - \gamma}} d\mu(z) \\ &\leq C \|b\|_{\mathrm{Lip}(\beta)} \|f\|_{\mathrm{Lip}(\gamma)} d(x, y)^{\alpha + \beta + \gamma}, \end{split}$$

Therefore, Theorem 3.2 is proved.

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