

THE CONSTRUCTION OF CERTAIN BMO FUNCTIONS AND THE CORONA PROBLEM

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In Euclidean space R^d , let I denote any cube with sides parallel to the axes and write $|I|$ for the measure of I . A real valued locally integrable function $f(x)$ on R^d has bounded mean oscillation, $f \in \text{BMO}$, if

$$\sup_I \inf_{c \in R} \int_I |f(x) - c| dx / |I| = \|f\|_{\text{BMO}} < \infty .$$

Our result is the following.

THEOREM 1. Let $\lambda > 1$. Let $E_1, \dots, E_N \subset R^d$ be measurable sets such that

$$(1.1) \quad \min_{1 \leq j \leq N} |I \cap E_j| / |I| < 2^{-2d\lambda}$$

for any I . Then, there exist functions $\{f_j(x)\}_{j=1}^N$ such that

$$(1.2) \quad \sum_{j=1}^N f_j(x) \equiv 1 ,$$

$$(1.3) \quad 0 \leq f_j(x) \leq 1, \quad 1 \leq j \leq N ,$$

$$(1.4) \quad f_j(x) = 0 \quad \text{a.e. on } E_j, \quad 1 \leq j \leq N ,$$

$$(1.5) \quad \|f_j\|_{\text{BMO}} \leq c_1(d, N) / \lambda, \quad 1 \leq j \leq N .$$

Conversely, if there exist $\{f_j(x)\}_{j=1}^N$ that satisfy (1.2)-(1.4) and

$$(1.6) \quad \|f_j\|_{\text{BMO}} \leq c_2(d, N) / \lambda, \quad 1 \leq j \leq N ,$$

then (1.1) holds.

In particular, if $N = 2$, then the following holds.

COROLLARY 1. Let $\lambda > 1$. Let $A, B \subset R^d$ be measurable sets such that

$$(*) \quad \min(|I \cap A| / |I|, |I \cap B| / |I|) < 2^{-2d\lambda}$$

for any I . Then, there exists a function $f(x)$ such that

$$(1.7) \quad f(x) = 1 \quad \text{a.e. on } A ,$$

$$(1.8) \quad f(x) = 0 \quad \text{a.e. on } B ,$$

$$\|f\|_{\text{BMO}} \leq c_1(d, 2) / \lambda .$$

Conversely, if there exists $f(x)$ that satisfy (1.7)-(1.8) and

$$\|f\|_{\text{BMO}} \leq c_2(d, 2) / \lambda ,$$

then (*) holds.

Corollary 1 is implicit in Garnett-Jones [10] and is the essential part of their proof. [See also Jones [13].] Thus, Theorem 1 is an extension of [10]. In § 3, we give the proof of Theorem 1.

Recently, Jones [14] showed that their paper [10] is closely related to the corona problem. Using [10], he gave an estimate for corona solutions. In §§ 4 and 5, we refine Jones' result by using Theorem 1 instead of [10].

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A comment on notation: The letter C will denote the various constants which depend only on d and N . The letters h, i, j, k, m, n and p will denote integers.

2. Preliminaries. First, we prepare some notations and lemmas.

For a cube I , I^* denotes the cube having the same center as I and $\ell(I^*) = 3\ell(I)$, where $\ell(I)$ denotes the side length of I .

We say that $a(x) \in C(R^d)$ is adapted to a cube I if

$$\text{supp } a \subset I^*$$

and

$$|a(x) - a(y)| \leq |x - y|/\ell(I).$$

Let q be a large integer, depending only on d and N , such that

$$(2.1) \quad 1 + N3^{2d}q \leq 2^q.$$

In the following, q will be fixed.

A dyadic cube is a cube of the form

$$[k_1 2^{-h}, (k_1 + 1)2^{-h}] \times \cdots \times [k_d 2^{-h}, (k_d + 1)2^{-h}]$$

where h and k_j ($1 \leq j \leq d$) are integers. Let D_h denote the set of all dyadic cubes with side length 2^{-h} .

For each I , set

$$g_j(I) = \log_2 (|I|/|I \cap E_j|), \quad 1 \leq j \leq N,$$

where $\log (|I|/0)$ means ∞ .

LEMMA 2.1. *If $I \subset J$ and $2^{kd}|I| = |J|$, then*

$$g_j(I) \geq g_j(J) - kd.$$

Proof.

$$\begin{aligned} g_j(I) &= \log_2(|I|/|I \cap E_j|) = \log_2(|J|2^{-kd}/|I \cap E_j|) \\ &= \log_2(|J|/|I \cap E_j|) - kd \geq \log_2(|J|/|J \cap E_j|) - kd \\ &= g_j(J) - kd . \end{aligned}$$

LEMMA A [See Fefferman-Stein [7]]. *If $f \in \text{BMO}(\mathbb{R}^d)$, then*

$$|(f)_I - (f)_{I^*}| \leq 2(1 + 3^d)\|f\|_{\text{BMO}} ,$$

where $(f)_I = \int_I f(y)dy/|I|$.

Proof. Note that

$$\begin{aligned} \int_I |f(y) - (f)_I|dy/|I| &\leq \int_I |f(y) - c|dy/|I| + |c - (f)_I| \\ &\leq 2 \int_I |f(y) - c|dy/|I| \quad \text{for any } c \in \mathbb{R} . \end{aligned}$$

Thus, $\int_I |f(y) - (f)_I|dy/|I| \leq 2\|f\|_{\text{BMO}}$. So,

$$\begin{aligned} |(f)_I - (f)_{I^*}| &\leq \int_I |f(y) - (f)_I|dy/|I| + \int_{I^*} |f(y) - (f)_{I^*}|dy/|I^*| \\ &\leq 2\|f\|_{\text{BMO}} + 3^d \int_{I^*} |f(y) - (f)_{I^*}|dy/|I^*| \\ &\leq 2(1 + 3^d)\|f\|_{\text{BMO}} . \end{aligned}$$

LEMMA B [See Coifman-Weiss [6]].

$$\|f\|_{\text{BMO}} = \sup \left\{ \left| \int_{\mathbb{R}^d} f(y)h(y)dy \right| : \text{there exists a cube } I \text{ such that} \right. \\ \left. \text{supp } h \subset I, \|h\|_{\infty} \leq |I|^{-1}, \int_I h(y)dy = 0 \right\} .$$

REMARK 2.1. The function $h(x)$ satisfying the above conditions is called "1-atom".

Lemma B follows immediately from the argument of dual spaces. We omit the proof.

LEMMA C [John-Nirenberg [12]]. *If $f \in \text{BMO}(\mathbb{R}^d)$, then*

$$|\{x \in I: |f(x) - (f)_I| > \lambda\}|/|I| \leq c_3(d)2^{-c_4(d)\lambda/\|f\|_{\text{BMO}}}$$

for any cube I and any $\lambda > 0$.

For the proof of Lemma C, see [12].

3. Proof of Theorem 1. The converse part of Theorem 1 is an immediate consequence of Lemma C.

Let I be any cube. By (1.2), there exists $j_0 \in \{1, \dots, N\}$ such that

$$(f_{j_0})_I \geq 1/N .$$

Thus,

$$\begin{aligned} |I \cap E_{j_0}|/|I| &\leq |\{x \in I: |f_{j_0}(x) - (f_{j_0})_I| \geq 1/N\}|/|I| \quad \text{by (1.4)} \\ &\leq c_3(d)2^{-c_4(d)/(Ne_2(d,N)/\lambda)} \quad \text{by (1.6) and Lemma C} \\ &\leq 2^{-2d\lambda} \quad \text{by } \lambda > 1 \end{aligned}$$

if $c_2(d, N)$ is sufficiently small. This concludes the proof of the converse part of Theorem 1.

The difficult part of our proof is the construction of f_1, \dots, f_N . The idea of the following construction is essentially due to P. W. Jones [13]. [See also L. Carleson [3].]

By (1.1),

$$\left| \bigcap_{j=1}^N E_j \right| = 0 .$$

Thus, if λ is not so large, then

$$f_j = \chi_{E_j^c} / \sum_{k=1}^N \chi_{E_k^c}, \quad 1 \leq j \leq N ,$$

satisfy the desired properties, where χ_E denote the characteristic function of a measurable set E . So we may assume that λ is large enough.

First, we assume

$$(3.1) \quad E_1, \dots, E_N \subset [0, 1) \times \dots \times [0, 1) = I_0 .$$

We will inductively construct the sequences of BMO functions $\{\not\int_{j,h}\}_{h=1}^\infty$ ($1 \leq j \leq N$) such that

$$(1.2)' \quad \sum_{j=1}^N \not\int_{j,h}(x) \equiv \lambda ,$$

$$(1.3)' \quad 0 \leq \not\int_{j,h}(x) \leq \lambda ,$$

$$(1.4)' \quad \not\int_{j,h}(x) \leq g_j(I)/d \quad \text{on } I \text{ if } I \in D_h ,$$

$$(1.5)' \quad \|\not\int_{j,h}\|_{\text{BMO}} \leq c_1(d, N) .$$

If the above $\{\not\int_{j,h}\}$ have been built, then there exists a sequence

$$1 \leq h_1 < h_2 < h_3 < \dots$$

such that $\{\not\int_{j,h_k}\}_{k=1}^\infty$ ($1 \leq j \leq N$) converge weakly* in L^∞ since $\|\not\int_{j,h}\|_\infty \leq \lambda$

by (1.3)'. Set

$$f_j = w^*\text{-}\lim_{k \rightarrow \infty} \mathcal{A}_{j, h_k} / \lambda ,$$

Then, (1.2) and (1.3) follow from (1.2)' and (1.3)'. Let $h(x)$ be any 1-atom. Then,

$$\begin{aligned} \left| \int f_j(y)h(y)dy \right| &= \left| \lim_{k \rightarrow \infty} \int \mathcal{A}_{j, h_k}(y)h(y)dy / \lambda \right| \\ &\leq \limsup_{k \rightarrow \infty} \| \mathcal{A}_{j, h_k} \|_{\text{BMO}} / \lambda \quad \text{by Lemma B} \\ &\leq c_1(d, N) / \lambda \quad \text{by (1.5)'} . \end{aligned}$$

Thus, (1.5) follows from Lemma B. Since

$$\lim_{I \ni x, |I| \rightarrow 0} g_j(I) = 0$$

for almost every $x \in E_j$ by Lebesgue's theorem,

$$\lim_{h \rightarrow \infty} \mathcal{A}_{j, h}(x) = 0 \quad \text{a.e. on } E_j$$

by (1.4)'. Thus, (1.4) follows. Hence, f_1, \dots, f_N are the desired functions.

It is fairly easy to remove the restriction (3.1). By the same argument as above, for any positive integer p , we can construct $f_{j, p}$, $1 \leq j \leq N$, such that

$$\begin{aligned} \sum_{j=1}^N f_{j, p}(x) &\equiv 1 , \\ 0 &\leq f_{j, p}(x) \leq 1 , \\ f_{j, p}(x) &= 0 \quad \text{on } E_j \cap \{(x_1, \dots, x_d) : |x_n| \leq p, 1 \leq n \leq d\} , \\ \|f_{j, p}\|_{\text{BMO}} &\leq c_1(d, N) / \lambda . \end{aligned}$$

There exists a sequence

$$1 \leq p_1 < p_2 < \dots$$

such that $\{f_{j, p_k}\}_{k=1}^\infty$ ($1 \leq j \leq N$) converge weakly* in L^∞ . Then,

$$f_j = w^*\text{-}\lim_{k \rightarrow \infty} f_{j, p_k} , \quad 1 \leq j \leq N ,$$

are the desired functions.

Thus, all we have to show is the construction of $\{\mathcal{A}_{j, h}\}$ that satisfy (1.2)'-(1.5)'. In Lemma 3.1, we will construct $\{\mathcal{A}_{j, h}\}$ and show that they satisfy (1.2)'-(1.4)'. In Lemma 3.3, we will show that they satisfy (1.5)'.

LEMMA 3.1. *If E_1, \dots, E_N satisfy (1.1) and (3.1), then there exist $\{\mathcal{A}_{j, h}(x)\}$ and $A_{j, h} \subset D_h$, where $1 \leq j \leq N$ and $1 \leq h$, having the prop-*

erties (1.2)'-(1.4)' and

$$(3.2) \quad |\not\!/\!_{j,h}(x) - \not\!/\!_{j,h}(y)| \leq 2^{(h+1)q} |x - y| ,$$

$$(3.3) \quad A_{j,h} = \{I \in D_h : \sup_{x \in I} \not\!/\!_{j,h-1}(x) > g_j(I)/d\} ,$$

$$(3.4) \quad \not\!/\!_{j,h}(x) \geq \not\!/\!_{j,h-1}(x) - 3^d q ,$$

$$(3.5) \quad \not\!/\!_{j,h}(x) \geq \not\!/\!_{j,h-1}(x) \quad \text{on} \quad \left(\bigcup_{I \in A_{j,h}} I^* \right)^c .$$

Proof. By (1.1), for any I

$$\max_{1 \leq j \leq N} g_j(I) \geq 2d\lambda .$$

Set

$$s(I) = \min \{j : 1 \leq j \leq N, g_j(I^*) \geq 2d\lambda\} .$$

We may assume $s(I_0) = 1$. Set

$$\not\!/\!_{1,0}(x) \equiv \lambda ,$$

$$\not\!/\!_{j,0}(x) \equiv 0 , \quad 2 \leq j \leq N .$$

Then, $\{\not\!/\!_{j,0}\}$ satisfy (1.2)'-(1.4)' and (3.2). Assume that $A_{j,h}$ ($1 \leq j \leq N, 1 \leq h \leq k-1$) and $\not\!/\!_{j,h}$ ($1 \leq j \leq N, 0 \leq h \leq k-1$) have been defined so that they satisfy (1.2)'-(1.4)' and (3.2)-(3.5).

Define $A_{j,k}$ by (3.3). By modifying $\not\!/\!_{j,k-1}$, we will build $\not\!/\!_{j,k}$.

Let $b_I(x)$ be adapted to I , $0 \leq b_I(x) \leq 1$ and

$$(3.6) \quad b_I(x) = 1 \quad \text{on} \quad I .$$

Let $A_{j,k} = \{I_m\}_{m=1, \dots, p}$. Set

$$a_{I_1}(x) = \min(qb_{I_1}(x), \not\!/\!_{j,k-1}(x))$$

$$\begin{aligned} a_{I_m}(x) &= \min\left(qb_{I_m}(x), \not\!/\!_{j,k-1}(x) - \sum_{n=1}^{m-1} a_{I_n}(x)\right) \\ &= \min\left(qb_{I_m}(x), \max\left(\not\!/\!_{j,k-1}(x) - \sum_{n=1}^{m-1} qb_{I_n}(x), 0\right)\right) \\ &\quad \text{for } m = 2, \dots, N . \end{aligned}$$

Since the supports of $\{b_{I_m}\}$ overlap at most 3^d times, $3^{-d}q^{-1}a_{I_m}$ are adapted to I_m . Set

$$\tilde{\not\!/\!}_{j,k}(x) = \not\!/\!_{j,k-1}(x) - \sum_{I \in A_{j,k}} a_I(x) = \not\!/\!_{j,k-1}(x) - v_{j,k}(x) .$$

Since

$$\tilde{\not\!/\!}_{j,k}(x) = \max\left(\not\!/\!_{j,k-1}(x) - \sum_{I \in A_{j,k}} qb_I(x), 0\right) ,$$

we get

$$\begin{aligned} \max(\not\prec_{j,k-1}(x) - 3^d q, 0) &\leq \tilde{\not\prec}_{j,k}(x) \leq \not\prec_{j,k-1}(x), \\ \not\prec_{j,k-1}(x) &= \tilde{\not\prec}_{j,k}(x) \quad \text{on} \quad \left(\bigcup_{I \in A_{j,k}} I^*\right)^c. \end{aligned}$$

Thus, $\{\tilde{\not\prec}_{j,k}\}_{j=1}^N$ satisfy (1.3)', (3.4) and (3.5).

If $I \in A_{j,k}$ and $x \in I$, then

$$\begin{aligned} \tilde{\not\prec}_{j,k}(x) &\leq \max(\not\prec_{j,k-1}(x) - q, 0) \quad \text{by (3.6)} \\ &\leq \max(g_j(J)/d - q, 0), \quad \text{where } J \in D_{k-1} \text{ and } J \supset I, \\ &\leq g_j(I)/d \quad \text{by Lemma 2.1.} \end{aligned}$$

If $I \in D_k \setminus A_{j,k}$ and $x \in I$, then

$$\tilde{\not\prec}_{j,k}(x) \leq \not\prec_{j,k-1}(x) \leq g_j(I)/d$$

by the definition of $A_{j,k}$. So, $\{\tilde{\not\prec}_{j,k}\}_{j=1}^N$ satisfy (1.4)'. But, they don't satisfy (1.2)'. So, we have to modify $\{\tilde{\not\prec}_{j,k}\}$ further.

Set

$$\begin{aligned} (3.7) \quad \not\prec_{j,k}(x) &= \tilde{\not\prec}_{j,k}(x) + \sum_{I \in \bigcup_{m=1}^N A_{m,k}, s(I)=j} a_I(x) \\ &= \tilde{\not\prec}_{j,k}(x) + w_{j,k}(x). \end{aligned}$$

Since

$$-\sum_{j=1}^N v_{j,k}(x) + \sum_{j=1}^N w_{j,k}(x) \equiv 0,$$

$\{\not\prec_{j,k}\}_{j=1}^N$ satisfy (1.2)'. (1.3)', (3.4) and (3.5) are clear since $a_I(x) \geq 0$.

If $I \in D_k$ and $w_{j,k}(x) \equiv 0$ on I , then

$$\not\prec_{j,k}(x) = \tilde{\not\prec}_{j,k}(x) \leq g_j(I)/d \quad \text{on } I$$

since $\tilde{\not\prec}_{j,k}$ satisfies (1.4)'. If $I \in D_k$ and $w_{j,k}(x) \not\equiv 0$ on I , then, by the definition of $w_{j,k}$ in (3.7), there exists $J \in D_k$ such that

$$J^* \supset I \quad \text{and} \quad g_j(J^*) \geq 2d\lambda.$$

By Lemma 2.1,

$$g_j(I) \geq g_j(J^*) - (\log_2 3)d \geq \lambda d$$

since λ is large. So, by (1.3)'

$$\not\prec_{j,k}(x) \leq \lambda \leq g_j(I)/d$$

and (1.4)' holds.

Lastly, we show (3.2). If $x, y \in J$ and $J \in D_k$, then

$$\begin{aligned} (3.8) \quad &|(-v_{j,k}(x) + w_{j,k}(x)) - (-v_{j,k}(y) + w_{j,k}(y))| \\ &\leq \sum_{I \in \bigcup_{m=1}^N A_{m,k}} |a_I(x) - a_I(y)|. \end{aligned}$$

Since the supports of $\{a_I\}_{I \in \cup_{m=1}^N A_{m,k}}$ overlap at most $N3^d$ times, (3.8) is dominated by

$$N3^d \cdot 3^d \cdot q \cdot |x - y| \cdot 2^{kq}.$$

So,

$$\begin{aligned} |\not\int_{j,k}(x) - \not\int_{j,k}(y)| &\leq |\not\int_{j,k-1}(x) - \not\int_{j,k-1}(y)| + N3^{2d}2^{kq}|x - y| \\ &\leq \{1 + N3^{2d}q\}2^{kq}|x - y| \\ &\leq 2^{(k+1)q}|x - y| \quad \text{by (2.1)}. \end{aligned}$$

This concludes the proof of Lemma 3.1. \square

LEMMA 3.2. $\not\int_{j,h}(x) \leq g_j(I)/d - hq - \log_2(\not\int(I)) + 3 \cdot 2^q d^{1/2} + 2$ on I for any I such that $\not\int(I) \leq 3 \cdot 2^{-hq}$.

Proof. There exist at most 4^d dyadic cubes $J_1, \dots, J_{k(I)} \in D_h$, $k(I) \leq 4^d$, such that

$$J_i \cap I \neq \emptyset.$$

Let

$$r = \min_{1 \leq i \leq k(I)} g_j(J_i).$$

Then, by (1.4)'

$$\inf_{x \in I} \not\int_{j,h}(x) \leq r/d.$$

So, by (3.2)

$$(3.9) \quad \not\int_{j,h}(x) \leq r/d + 3 \cdot 2^q d^{1/2} \quad \text{on } I.$$

On the other hand,

$$\begin{aligned} g_j(I) &= \log_2(|I|/|I \cap E_j|) \\ &\geq \log_2(|I|/\sum_{1 \leq i \leq k(I)} |J_i \cap E_j|) \\ (3.10) \quad &\geq \log_2(|I|/(4^d \max_{1 \leq i \leq k(I)} |J_i \cap E_j|)) \\ &= r + \log_2(|I|/2^{-hq^d}) - 2d. \end{aligned}$$

Thus, the desired result follows from (3.9) and (3.10). \square

LEMMA 3.3. $\|\not\int_{j,h}\|_{\text{BMO}} \leq c_1(d, N)$.

Proof. Let I be any cube. If $\not\int(I) \leq 2^{-hq}$, then by (3.2)

$$(3.11) \quad \inf_{c \in \mathbb{R}} \int_I |\not\int_{j,h}(y) - c| dy / |I| \leq 2^q d^{1/2}$$

If $0 \leq n < h$ and $2^{-(n+1)q} < \not\int(I) \leq 2^{-nq}$, put

$$\beta_j = \int_I \not\int_{j,n}(y) dy / |I| .$$

Note that by Lemma 3.2

$$(3.12) \quad \beta_j \leq g_j(I^*)/d + q + 3 \cdot 2^q d^{1/2} + 2 .$$

We will show

$$(3.13) \quad \int_I |\not\int_{j,h}(y) - \beta_j| dy / |I| \leq C .$$

Put

$$(3.14) \quad \begin{aligned} & \{x \in I: |\not\int_{j,h}(x) - \beta_j| > \alpha\} \\ &= \{x \in I: \not\int_{j,h}(x) < \beta_j - \alpha\} \cup \{x \in I: \not\int_{j,h}(x) > \beta_j + \alpha\} \\ &= G(I, j, \alpha) \cup H(I, j, \alpha) . \end{aligned}$$

First, we estimate $|G(I, j, \alpha)|$. Let $\alpha > d^{1/2}2^q$. Note that $\not\int_{j,n}(x) > \beta_j - d^{1/2}2^q$ on I by (3.2). So, if $x \in G(I, j, \alpha)$, then, by (3.5), there exists $J \in A_{j,k}$, $n < k \leq h$, such that

$$\begin{aligned} x &\in J^* , \\ \not\int_{j,k}(x) &< \beta_j - \alpha . \end{aligned}$$

So,

$$\not\int_{j,k-1}(x) < \beta_j - \alpha + 3^d q \quad \text{by (3.4)}$$

and

$$\not\int_{j,k-1}(y) < \beta_j - \alpha + 3^d q + 2d^{1/2} \quad \text{on } J \text{ by (3.2)} .$$

Thus,

$$g_j(J)/d < \beta_j - \alpha + 3^d q + 2d^{1/2} \quad \text{by (3.3)} .$$

Noticing the above fact, we can take disjoint dyadic cubes $\{J_m\} \subset \bigcup_{n < k \leq h} A_{j,k}$ such that

$$(3.15) \quad \begin{aligned} & J_m \subset I^* , \\ & G(I, j, \alpha) \subset \bigcup_m J_m^* , \\ & g_j(J_m)/d < \beta_j - \alpha + 3^d q + 2d^{1/2} . \end{aligned}$$

Thus,

$$(3.16) \quad \begin{aligned} |G(I, j, \alpha)| &\leq 3^d \sum_m |J_m| = 3^d \sum |J_m \cap E_j| 2^{q_j(J_m)} \\ &\leq C 2^{2j^d - \alpha d} \sum |J_m \cap E_j| \quad \text{by (3.15)} \\ &\leq C 2^{q_j(I^*) - \alpha d} \sum |J_m \cap E_j| \quad \text{by (3.12)} \\ &\leq C 2^{q_j(I^*) - \alpha d} |I^* \cap E_j| \leq C |I| 2^{-\alpha d} . \end{aligned}$$

Next, we estimate $|H(I, j, \alpha)|$. Let $\alpha > (N - 1)d^{1/2}2^q$. Note that $\sum_{m=1}^N \beta_m = \lambda$ by (1.2)'. So, if $x \in H(I, j, \alpha)$, then

$$\begin{aligned} \sum_{1 \leq m \leq N, m \neq j} f_{m,h}(x) &= \lambda - f_{j,h}(x) \\ &= \sum_{m=1}^N \beta_m - f_{j,h}(x) = \left(\sum_{1 \leq m \leq N, m \neq j} \beta_m \right) - (f_{j,h}(x) - \beta_j) \\ &\leq \left(\sum_{1 \leq m \leq N, m \neq j} \beta_m \right) - \alpha. \end{aligned}$$

Thus,

$$\sum_{1 \leq m \leq N, m \neq j} (\beta_m - f_{m,h}(x)) \geq \alpha.$$

So,

$$x \in \bigcup_{1 \leq m \leq N, m \neq j} G(I, m, \alpha/(N - 1)),$$

Thus,

$$H(I, j, \alpha) \subset \bigcup_{1 \leq m \leq N, m \neq j} G(I, m, \alpha/(N - 1)).$$

By (3.16),

$$(3.17) \quad |H(I, j, \alpha)| \leq (N - 1)C|I|2^{-\alpha d/(N-1)}.$$

Thus, if $1 \geq \ell(I) \geq 2^{-hq}$, then (3.13) follows from (3.16), (3.17) and (3.14).

If $\ell(I) > 1$, put

$$\begin{aligned} \beta_1 &= \lambda \\ \beta_j &= 0, \quad 2 \leq j \leq N. \end{aligned}$$

Then, (3.13) follows from the same argument. Thus, Lemma 3.3 follows from (3.11) and (3.13). □

4. A refinement of Jones' paper "Estimates for the corona problem". Let H^∞ denote the Banach algebra of bounded analytic functions defined on $R_+^2 = \{z = (x, y): x \in R^1, y > 0\}$, endowed with the usual sup norm. The corona problem is as follows. We are given a finite number of functions $F_1, F_2, \dots, F_N \in H^\infty$ which satisfy

$$\inf_{z=(x,y) \in R_+^2} \sup_{1 \leq j \leq N} |F_j(z)| > 0.$$

We then must produce $G_1, G_2, \dots, G_N \in H^\infty$ such that

$$\sum_{j=1}^N F_j(z)G_j(z) \equiv 1.$$

The functions G_j are called corona solutions. As is well known, the corona problem was solved affirmatively by L. Carleson [1]. [See also [2], [11], [8] and [18].]

Recently, Jones [14] gave an estimate for the corona solutions.

THEOREM A. *Let $0 < \varepsilon < c_6(N)$. Suppose $F_1, \dots, F_N \in H^\infty$ satisfy*

$$(4.1) \quad \begin{aligned} & \|F_j\|_\infty \leq 1, \quad 1 \leq j \leq N, \\ & \max_{1 \leq j \leq N} |F_j(z)| > 1 - \varepsilon \quad \text{for any } z \in R_+^2. \end{aligned}$$

Then, there are corona solutions $G_1, \dots, G_N \in H^\infty$ satisfying

$$\begin{aligned} & \|G_j\|_\infty \leq 1 + A(N, \varepsilon), \quad 1 \leq j \leq N, \\ & \sum_{j=1}^N |F_j(z)G_j(z)| \leq 1 + A(N, \varepsilon) \quad \text{for any } z \in R_+^2, \\ & \sum_{j=1}^N |\operatorname{Im}(F_j(z)G_j(z))| \leq A(N, \varepsilon) \quad \text{for any } z \in R_+^2, \end{aligned}$$

where

$$(4.2) \quad \begin{aligned} & A(N, \varepsilon) = c_7(N)(\log^{(N-1)}(1/\varepsilon))^{-1} \\ & \log^{(k+1)}t = \log(\log^{(k)}t). \end{aligned}$$

As is pointed out in [14], (4.2) is the best order possible when $N = 2$. In this section, as an application of Theorem 1, we show

THEOREM 2. *In Theorem A, we can replace (4.2) by*

$$(4.3) \quad A(N, \varepsilon) = c_8(N)(\log(1/\varepsilon))^{-1}.$$

REMARK 4.1. (4.3) is the best order possible when N is fixed.

In [14], Jones showed two kinds of proofs. In this note, we show Theorem 2 by refining the second proof of [14].

As is shown in [14], though it is not explicitly stated, for the proof of Theorem 2, it suffices to show

THEOREM 3. *Let F_1, \dots, F_N and ε be as in Theorem A. Then, there exist $f_1, \dots, f_N \in \text{BMO}(R^1)$ satisfying*

$$(4.4) \quad \sum_{j=1}^N f_j(x) \equiv 1,$$

$$(4.5) \quad 0 \leq f_j(x) \leq 1, \quad 1 \leq j \leq N,$$

$$(4.6) \quad \int P_y(x-t)f_j(t)dt < 1/(2N) \quad \text{if } |F_j(x, y)| < 1 - \varepsilon^{1/3},$$

$$(4.7) \quad \|f_j\|_{\text{BMO}} \leq c_9(N)(\log(1/\varepsilon))^{-1}, \quad 1 \leq j \leq N,$$

where

$$P_y(x) = y/(\pi(x^2 + y^2))$$

that is the Poisson kernel.

The proof of the fact that Theorem 3 implies Theorem 2 is complicated. We omit it in this note. Roughly speaking, it is through “Carleson measure” that H^∞ relates to $BMO(R^1)$. For the definition of “Carleson measure” and for detailed discussion about the relation between Theorem 2 and Theorem 3, that is the relation among H^∞ , $BMO(R^1)$ and “Carleson measure”, see [14].

In the following, we prove Theorem 3.

For an interval $I \subset R^1$, let

$$T(I) = \{z = (x, y) : x \in I, |I|/2 < y < |I|\},$$

$$F_j(I) = \inf_{z \in T(I)} |F_j(z)|, 1 \leq j \leq N.$$

All we need is the following

THEOREM 4. *Let F_1, \dots, F_N and ε be as in Theorem A. Then, there exist measurable sets $E_1, \dots, E_N \subset R^1$ such that*

$$(C.1) \quad \min_{1 \leq j \leq N} |I \cap E_j|/|I| < \varepsilon^{1/28} \quad \text{for any interval } I,$$

$$(C.2) \quad |I \cap E_j|/|I| > 1 - \varepsilon^{1/101} \quad \text{if}$$

$$(4.8) \quad F_j(I) < 1 - \varepsilon^{1/3}.$$

Jones showed Theorem 4 for the case $N = 2$. Since our proof is very complicated, we postpone it to § 5.

It is fairly easy to show that Theorem 3 follows from Theorem 4 and Theorem 1. This idea is also due to [14]. First, by Theorem 4, we get E_1, \dots, E_N satisfying (C.1) and (C.2). Next, we apply Theorem 1 to these E_1, \dots, E_N and $\lambda = -(\log_2 \varepsilon)/(52d)$. Then, we get f_1, \dots, f_N satisfying (1.2)–(1.5). (4.4), (4.5) and (4.7) follow from (1.2), (1.3) and (1.5). So, it suffices to show (4.6).

Let $(x, y) \in R_+^2$ and $1 \leq j \leq N$ be such that

$$|F_j(x, y)| < 1 - \varepsilon^{1/3}.$$

Put

$$I = (x - y, x + y).$$

Then,

$$F_j(I) < 1 - \varepsilon^{1/3}.$$

So, by (C.2) and (1.4),

$$(4.9) \quad \int_I f_j(t) dt / |I| < \varepsilon^{1/101}.$$

On the other hand, by Lemma A and (4.7),

$$(4.10) \quad \left| \int_{x-2^k y}^{x+2^k y} f_j(t) dt / 2^{k+1} y - \int_{x-2^{k-1} y}^{x+2^{k-1} y} f_j(t) dt / 2^k y \right| < 8c_9(N) (\log(1/\varepsilon))^{-1}$$

for $k = 1, 2, \dots$. So, by (4.9) and (4.10),

$$\begin{aligned} \int P_y(x - t)f_j(t)dt &\leq C \sum_{k=0}^{\infty} \int_{x-2^ky}^{x+2^ky} f_j(t)dt 2^{-2ky}y^{-1} \\ &\leq C \sum_{k=0}^{\infty} 2^{-k} \{k(\log(1/\varepsilon))^{-1} + \varepsilon^{1/101}\} \\ &\leq C(\log(1/\varepsilon))^{-1} \\ &\leq 1/2N \text{ if } c_6(N) \text{ is small enough.} \end{aligned}$$

Thus, (4.6) follows.

5. Proof of Theorem 4. First, we prepare some definitions and lemmas.

DEFINITION. For an interval I , a function $F(x, y)$ defined on R_+^2 and a positive number a , let

$$\begin{aligned} \Gamma(x, a) &= \{(u, v) : |x - u| < 2v, 0 < v \leq a\}, \\ F^{*a}(x) &= \inf_{(u, v) \in \Gamma(x, a)} |F(u, v)|, \\ R(I, F, \delta) &= \{x \in I : F^{*|I|}(x) < 1 - \delta\}. \end{aligned}$$

For a measurable set E and $x \in R$, let

$$M_x(x) = \sup_{I \ni x} |I \cap E|/|I|.$$

LEMMA 5.1. Let $F(x, y)$ be as above. Let $\delta > 0$. Let I and J be intervals such that

$$I \subset J \text{ and } F(I) = \inf_{z \in T(I)} |F(z)| < 1 - \delta.$$

Then, $I \subset R(J, F, \delta)$.

Since $\Gamma(x, |J|) \supset T(I)$ for any $x \in I$, this follows very easily. See Fig. 1.

LEMMA D [Jones [14]. See also [4] and [17]]. Let $0 < \varepsilon < c_{10}$. Let $F(x, y)$ be a complex valued function, harmonic over R_+^2 and satisfying

$$\|F\|_{\infty} \leq 1.$$

Let I be an interval such that

$$\sup_{z \in T(I)} |F(z)| > 1 - \varepsilon.$$

Then,

$$|R(I, F, \varepsilon^{1/8})| \leq \varepsilon^{1/4}|I|.$$

For the proof of Lemma D, see [14].

Our first claim is the construction of the measurable sets $\mathcal{E}_1, \dots, \mathcal{E}_N \subset \mathbb{R}^1$ such that

$$(C.1)' \quad \max_{1 \leq j \leq N} |I \cap \mathcal{E}_j|/|I| \geq 1 - \varepsilon^{1/25} \quad \text{if } I \subset I_1 = (-1, 1),$$

$$(C.2)' \quad |I \cap \mathcal{E}_j|/|I| \leq \varepsilon^{1/100} \quad \text{if } I \subset I_1 \quad \text{and if (4.8).}$$

Note that if these $\mathcal{E}_1, \dots, \mathcal{E}_N$ have been constructed, then

$$(5.1) \quad E_j^1 = (\mathcal{E}_j)^c, \quad 1 \leq j \leq N,$$

satisfy

$$(C.1)'' \quad \min_{1 \leq j \leq N} |I \cap E_j^1|/|I| < \varepsilon^{1/25} \quad \text{if } I \subset I_1,$$

$$(C.2)'' \quad |I \cap E_j^1|/|I| > 1 - \varepsilon^{1/100} \quad \text{if } I \subset I_1 \quad \text{and if (4.8).}$$

In particular, E_1^1, \dots, E_N^1 satisfy (C.1) and (C.2) if $I \subset I_1$.

Now, we show the first step of this construction. See Fig. 2. By (4.1), there exists $p(1) \in \{1, \dots, N\}$ such that

$$\sup_{z \in T(I_1)} |F_{p(1)}(z)| > 1 - \varepsilon.$$

Set

$$R = R(I_1, F_{p(1)}, \varepsilon^{1/3}), \\ \mathcal{E}(1) = I_1 \setminus R.$$

Set

$$(5.2) \quad \mathcal{E}_{p(1),1} = \mathcal{E}(1), \\ \mathcal{E}_{j,1} = \emptyset \quad \text{if } j \neq p(1) \quad \text{and } 1 \leq j \leq N.$$

By Lemma D,

$$(5.3) \quad |R| \leq \varepsilon^{1/4} |I_1|.$$

Set

$$G = \{x \in I_1: M_R(x) > \varepsilon^{1/25}\}.$$

By the Hardy-Littlewood maximal theorem and (5.3),

$$|G| \leq C\varepsilon^{-1/25} |R| \leq \varepsilon^{1/25} |I_1|.$$

If $I \subset I_1$ and $I \not\subset G$, then

$$|I \cap R|/|I| \leq \varepsilon^{1/25}$$

by the definition of G . So,

$$(5.4) \quad |I \cap \mathcal{E}_{p(1),1}|/|I| > 1 - \varepsilon^{1/25}.$$

If $I \subset I_1$ and if $F_{p(1)}(I) < 1 - \varepsilon^{1/3}$, then $I \subset R$ by Lemma 5.1. So,

$$(5.5) \quad I \cap \mathcal{E}_{p(1),1} = \emptyset .$$

Thus, by (5.4) and (5.5), $\mathcal{E}_{1,1}, \dots, \mathcal{E}_{N,1}$ satisfy (C.1)' and (C.2)' under an additional condition $I \not\subset G$. This concludes the first step.

In the second step, we make each $\mathcal{E}_{j,1}$ a little larger so that (C.1)' holds under a weaker condition than $I \not\subset G$. But, if we make $\mathcal{E}_{j,1}$ too large, then (C.2)' will not hold. This is the difficult point.

Set

$$(5.6) \quad G = \sum_m I(2, m) ,$$

where $\{I(2, m)\}_{m=1}^\infty$ are disjoint open intervals. In the second step we repeat the above argument for each $I(2, m)$. In the first step, we had only to consider the intervals included in I_1 . But, this time, we cannot restrict our attention to the intervals included in $I(2, m)$ since the condition (C.2)' is very delicate. We have to pay attention to the relations among $\{I(2, m)\}_m$. This is why we will introduce the intervals $\{J(2, m)\}_m$ in the following. See Fig. 3.

LEMMA 5.2. *We can inductively construct open intervals $\{I(h, m)\}$, $\{J(h, m)\}$, measurable sets $\{\mathcal{E}(h, m)\}$ and integers $\{p(h, m)\}$, where $1 \leq h$ and $1 \leq m$, having following properties:*

(i) $I(1, 1) = I_1, \mathcal{E}(1, 1) = \mathcal{E}(1), p(1, 1) = p(1), J(1, 1) = (-\varepsilon^{-1/100}, \varepsilon^{-1/100}), I(1, m) = \emptyset, \mathcal{E}(1, m) = \emptyset, p(1, m) = 0, J(1, m) = \emptyset$ for $m \geq 2$, $\{I(2, m)\}_m$ are defined by (5.6),

(ii) $\sum_m I(h + 1, m) \subset \sum_m I(h, m)$, where $\{I(h, m)\}_m$ are disjoint,

(iii) $\sum_m |I(h + 1, m)| \leq \varepsilon^{1/25} \sum_m |I(h, m)|$,

(iv) $\sum_m J(h, m) = \{x: M_{\sum_n I(h, n)}(x) > \varepsilon^{1/100}\}$, where $\{J(h, m)\}_m$ are disjoint,

(v) $\mathcal{E}(h, m) \subset I(h, m)$,

(vi) if $I(h, m) \neq \emptyset$, then $p(h, m) \in \{1, \dots, N\}$,

(vii) if $I \subset I_1$ and if $I \not\subset \sum_m I(h + 1, m)$, then there exist $h' \leq h$ and $n \geq 1$ such that

$$(5.7) \quad |I \cap \mathcal{E}(h', n)|/|I| \geq 1 - \varepsilon^{1/25} ,$$

(viii) if I, h and n satisfy $I \subset \sum_m J(h, m)$, $p(h, n) \in \{1, \dots, N\}$ and $F_{p(h,n)}(I) < 1 - \varepsilon^{1/3}$, then $\mathcal{E}(h, n) \cap I = \emptyset$.

Let us accept Lemma 5.2 for the moment.

Set

$$(5.8) \quad \mathcal{E}_{j,h} = \bigcup_{k,m:k \leq h, p(k,m)=j} \mathcal{E}(k, m) .$$

Note that when $h = 1$, this definition coincides with (5.2). Note that

$$(5.9) \quad \mathcal{E}_{j,1} \subset \mathcal{E}_{j,2} \subset \cdots \subset \mathcal{E}_{j,h} \subset \cdots .$$

LEMMA 5.3.

$$(C.1)''' \quad \max_{1 \leq j \leq N} |I \cap \mathcal{E}_{j,h}|/|I| \geq 1 - \varepsilon^{1/25} \\ \text{if } I \subset I_1 \text{ and if } I \not\subset \sum_m I(h+1, m),$$

$$(C.2)''' \quad |I \cap \mathcal{E}_{j,h}|/|I| \leq \varepsilon^{1/100} \text{ if } I \subset I_1 \text{ and if (4.8).}$$

Proof. If $I \subset I_1$ and if $I \not\subset \sum_m I(h+1, m)$, then by (vii) there exist $h' \leq h$ and $n \geq 1$ such that (5.7). Since $\mathcal{E}_{p(h',n),h} \supset \mathcal{E}(h',n)$,

$$|I \cap \mathcal{E}_{p(h',n),h}|/|I| \geq 1 - \varepsilon^{1/25} .$$

This shows (C.1)'''.

Note that by (ii) and (iv)

$$(5.10) \quad \sum_m J(k+1, m) \subset \sum_m J(k, m) .$$

Let $I \subset I_1$ and $F_j(I) < 1 - \varepsilon^{1/3}$. If $I \subset \sum_m J(h, m)$, then by (5.10) $I \subset \sum_m J(h', m)$ for any $h' \in \{1, \dots, h\}$. By (viii),

$$\mathcal{E}(h', n) \cap I = \emptyset$$

for any $h' \leq h$ and $n \geq 1$ such that $p(h', n) = j$. So, by (5.8),

$$(5.11) \quad \mathcal{E}_{j,h} \cap I = \emptyset .$$

If $k_I < h$, $I \subset \sum_m J(k_I, m)$ and $I \not\subset \sum_m J(k_I+1, m)$, then by the same argument as above

$$\mathcal{E}_{j,k_I} \cap I = \emptyset .$$

By (iv)

$$|I \cap \sum_m I(k_I+1, m)|/|I| \leq \varepsilon^{1/100} .$$

Since

$$\mathcal{E}_{j,h} \subset \mathcal{E}_{j,k_I} \cup \left(\sum_m I(k_I+1, m) \right)$$

by (5.8) and (v).

$$(5.12) \quad |I \cap \mathcal{E}_{j,h}|/|I| \leq |I \cap \mathcal{E}_{j,k_I}|/|I| + |I \cap \sum_m I(k_I+1, m)|/|I| \\ \leq \varepsilon^{1/100} .$$

So, (C.2)''' follows from (5.11) and (5.12). This concludes the proof of Lemma 5.3. \square

Set

$$\mathcal{E}_j = \bigcup_{k=1}^{\infty} \mathcal{E}_{j,k}, \quad 1 \leq j \leq N.$$

Let $I \subset I_1$. Since

$$\left| \sum_m I(h+1, m) \right| \longrightarrow 0 \quad \text{as } h \longrightarrow \infty$$

by (iii), there exists h_I such that

$$I \not\subset \bigcup_m I(h+1, m) \quad \text{for any } h \geq h_I.$$

Thus,

$$\begin{aligned} \max_{1 \leq j \leq N} |I \cap \mathcal{E}_j|/|I| &= \max_{1 \leq j \leq N} \lim_{h \rightarrow \infty} |I \cap \mathcal{E}_{j,h}|/|I| \quad \text{by (5.9)} \\ &= \lim_{h \rightarrow \infty} \max_{1 \leq j \leq N} |I \cap \mathcal{E}_{j,h}|/|I| \\ &\geq 1 - \varepsilon^{1/25} \quad \text{by (C.1)''''}. \end{aligned}$$

If $I \subset I_1$ and if (4.8), then

$$\begin{aligned} |I \cap \mathcal{E}_j|/|I| &= \lim_{h \rightarrow \infty} |I \cap \mathcal{E}_{j,h}|/|I| \quad \text{by (5.9)} \\ &\leq \varepsilon^{1/100} \quad \text{by (C.2)''''}. \end{aligned}$$

Thus, these \mathcal{E}_j ($1 \leq j \leq N$) satisfy (C.1)' and (C.2)'. So, E_j^1 ($1 \leq j \leq N$) defined by (5.1) satisfy (C.1)'' and (C.2)''.

Lastly, we remove the restriction $I \subset I_1$ in (C.1)'' and (C.2)''. By the same argument as above, for each positive integer L we get measurable sets E_1^L, \dots, E_N^L such that

$$(C.1)'''' \quad \min_{1 \leq j \leq N} |I \cap E_j^L|/|I| < \varepsilon^{1/25} \quad \text{if } I \subset (-L, L),$$

$$(C.2)'''' \quad |I \cap E_j^L|/|I| > 1 - \varepsilon^{1/100} \quad \text{if } I \subset (-L, L) \quad \text{and if (4.8)}.$$

There exists a sequence

$$1 \leq L(1) < L(2) < \dots$$

such that

$$\{\chi_{E_j^{L(k)}}\}_{k=1}^{\infty}, \quad 1 \leq j \leq N,$$

converge weakly * in L^∞ . Let

$$E_j = \{x \in R: w^*\text{-}\lim_{k \rightarrow \infty} \chi_{E_j^{L(k)}}(x) > 1/2\}.$$

Then,

$$\begin{aligned} \min_{1 \leq j \leq N} |I \cap E_j|/|I| &\leq \min_{1 \leq j \leq N} 2 \int_I w^*\text{-}\lim \chi_{E_j^{L(k)}} dy / |I| \\ &= 2 \lim_{k \rightarrow \infty} \min_{1 \leq j \leq N} |I \cap E_j^{L(k)}|/|I| \leq 2\varepsilon^{1/25} < \varepsilon^{1/20}. \end{aligned}$$

Thus, (C.1) follows. If $F_j(I) < 1 - \varepsilon^{1/3}$, then

$$\begin{aligned} |I \cap E_j|/|I| &= 1 - |I \cap E_j^c|/|I| \\ &\geq 1 - 2 \left\{ |I| - \int_I w^* \text{-} \lim_{k \rightarrow \infty} \chi_{E_j^{L(k)}} dy \right\} / |I| \\ &= 1 - 2 \{ |I| - \lim_k |I \cap E_j^{L(k)}| \} / |I| \\ &\geq 1 - 2 \{ 1 - (1 - \varepsilon^{1/100}) \} \geq 1 - \varepsilon^{1/101}. \end{aligned}$$

Thus, (C.2) follows. This concludes the proof of Theorem 4.

Proof of Lemma 5.2. Assume that $\{I(h, m)\}$, ($h = 2, \dots, k$; $m = 1, 2, \dots$), $\{J(h, m)\}$, $\{\mathcal{E}(h, m)\}$, $\{p(h, m)\}$, ($h = 2, \dots, k-1$; $m = 1, 2, \dots$), have been defined so that they satisfy (i)–(viii). Define $\{J(k, m)\}_m$ by (iv). We show how to define $\{\mathcal{E}(k, m)\}_m$, $\{p(k, m)\}_m$ and $\{I(k+1, m)\}_m$.

Let

$$t(I) = \min \{ 1 \leq j \leq N: \sup_{z \in T(I)} |F_j(z)| > 1 - \varepsilon \}.$$

By (4.1), $t(I)$ is well defined.

If $I(k, n) = \emptyset$, then set

$$\mathcal{E}(k, n) = \emptyset, \quad p(k, n) = 0.$$

If $I(k, n) \neq \emptyset$, then there exists unique $J(k, m_n)$ satisfying

$$I(k, n) \subset J(k, m_n)$$

by the definition of $\{J(k, m)\}_m$. Set

$$\begin{aligned} R(k, n) &= I(k, n) \cap R(J(k, m_n), F_{t(J(k, m_n))}, \varepsilon^{1/3}), \\ \mathcal{E}(k, n) &= I(k, n) \setminus R(k, n), \\ p(k, n) &= t(J(k, m_n)). \end{aligned}$$

Note that

$$(5.13) \quad \sum_{n: I(k, n) \subset J(k, m)} \mathcal{E}(k, n) \subset J(k, m) \setminus R(J(k, m), F_{t(J(k, m))}, \varepsilon^{1/3}).$$

Set

$$(5.14) \quad \sum_i I(k+1, i) = \sum_n \{x \in I(k, n): M_{R(k, n)}(x) > \varepsilon^{1/25}\}$$

where $\{I(k+1, i)\}_i$ are disjoint open intervals. Then,

$$\sum_i |I(k+1, i)| \leq C\varepsilon^{-1/25} \sum_n |R(k, n)|$$

$$\begin{aligned} &\text{by the Hardy-Littlewood maximal theorem,} \\ &\leq C\varepsilon^{-1/25} \sum_m |R(J(k, m), F_{t(J(k, m))}, \varepsilon^{1/3})| \end{aligned}$$

$$\begin{aligned}
 (5.15) \quad & \text{by the definition of } \{R(k, n)\}_n, \\
 & \leq C\varepsilon^{-1/25+1/4} \sum_m |J(k, m)| \text{ by Lemma D,} \\
 & \leq C\varepsilon^{-1/25+1/4-1/100} \sum_n |I(k, n)| \\
 & \text{by the definition of } \{J(k, m)\}_m \text{ and} \\
 & \text{the Hardy-Littlewood maximal theorem,} \\
 & \leq \varepsilon^{1/25} \sum_n |I(k, n)|.
 \end{aligned}$$

Lastly, we show that the above defined $\{J(k, m)\}_m, \{\mathcal{E}(k, m)\}_m, \{p(k, m)\}_m$ and $\{I(k + 1, m)\}_m$ satisfy (ii)-(viii). (ii) and (iv)-(vi) are clear. (iii) follows from (5.15).

Let

$$I \subset I_1 \text{ and } I \not\subset \sum_m I(k + 1, m).$$

If $I \not\subset \sum_m I(k, m)$, then (vii) follows from the hypothesis of induction. Let

$$I \subset I(k, n).$$

Then, by (5.14)

$$|I \cap R(k, n)|/|I| \leq \varepsilon^{1/25}.$$

So

$$|I \cap \mathcal{E}(k, n)|/|I| > 1 - \varepsilon^{1/25}.$$

Thus, (vii) follows.

Let

$$\begin{aligned}
 (5.16) \quad & I \subset J(k, m), \quad p(k, n) \in \{1, \dots, N\} \text{ and} \\
 & F_{p(k, n)}(I) < 1 - \varepsilon^{1/3}.
 \end{aligned}$$

If $I(k, n) \cap I \neq \emptyset$, then

$$I(k, n) \subset J(k, m)$$

by the definition of $\{J(k, m)\}_m$ and

$$(5.17) \quad p(k, n) = t(J(k, m))$$

by the definition of $p(k, n)$. So, by (5.16)-(5.17) and Lemma 5.1,

$$I \subset R(J(k, m), F_{t(J(k, m))}, \varepsilon^{1/3}).$$

Thus, by (5.13)

$$I \cap \mathcal{E}(k, n) = \emptyset.$$

Hence, (viii) holds. This concludes the proof of Lemma 5.2. □

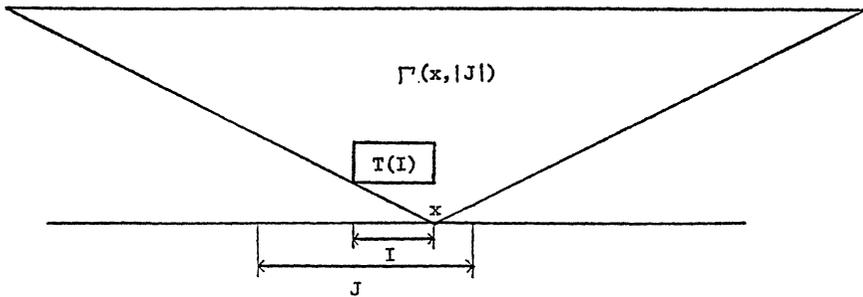


FIGURE 1

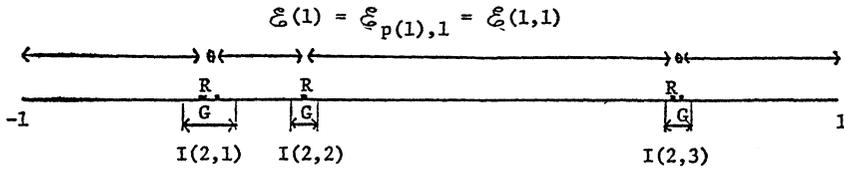


FIGURE 2

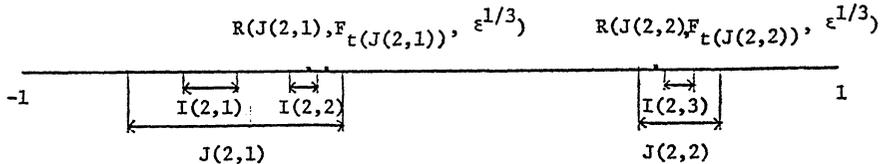


FIGURE 3

6. Further discussion. Jones [14] showed that for the case $d = 1$ Corollary 1 follows from Theorem A. By the same argument, we can show that for the case $d = 1$ Theorem 1 follows from Theorem 2.

The following is completely due to [14].

Let $E_1, \dots, E_N \subset R^1$ be such that (1.1). Let $h_j(z)$ be the harmonic extension to R^2_+ of $\chi_{E_j}(x)$ and $Hh_j(z)$ be the harmonic extension to R^2_+ of the Hilbert transform of $\chi_{E_j}(x)$. If

$$|(x - 2^\lambda y, x + 2^\lambda y) \cap E_j| / |(x - 2^\lambda y, x + 2^\lambda y)| \leq 2^{-2\lambda}$$

and if λ is large enough, then

$$\begin{aligned} h_j(x, y) &= \int_{E_j} (y / ((x - t)^2 + y^2)) dt / \pi \\ (6.1) \quad &\leq \int_{|x-t| > 2^\lambda y} (y / ((x - t)^2 + y^2)) dt / \pi + \int_{(x-2^\lambda y, x+2^\lambda y) \cap E_j} dt / (\pi y) \\ &\leq 2^{-\lambda/2}. \end{aligned}$$

Set

$$F'_j(z) = 2^{-2N(h_j(z) + iHh_j(z))}, \quad \text{where } i = \sqrt{-1}.$$

Then,

$$\begin{aligned}
 &F_j \in H^\infty, \\
 &\|F_j\|_\infty \leq 1, \\
 &\max_{1 \leq j \leq N} |F_j(z)| > 1 - 2N2^{-\lambda/2} \text{ for any } z \in R_+^2 \text{ by (6.1)}.
 \end{aligned}$$

Let G_1, \dots, G_N be corona solutions guaranteed by Theorem 2. Since

$$\begin{aligned}
 &\|G_j\|_\infty \leq 2 \\
 &|F_j(x, 0)| \leq 2^{-2N} \text{ a.e. on } E_j,
 \end{aligned}$$

we get

$$(6.2) \quad |G_j(x, 0)F_j(x, 0)| \leq 2 \cdot 2^{-2N} \leq 1/2N \text{ a.e. on } E_j.$$

Since

$$\|\text{Im}(F_j(\cdot, 0)G_j(\cdot, 0))\|_\infty \leq A(N, 2N2^{-\lambda/2}) \leq C_N/\lambda$$

by Theorem 2 and since the Hilbert transform is a bounded operator from L^∞ to BMO, we get

$$(6.3) \quad \|\text{Re}(F_j(\cdot, 0)G_j(\cdot, 0))\|_{\text{BMO}} \leq C_N/\lambda.$$

Set

$$\tilde{f}_j(x) = \max(\text{Re}(F_j(x, 0)G_j(x, 0)) - 1/2N, 0).$$

Then,

$$\tilde{f}_j(x) = 0 \text{ on } E_j \text{ by (6.2)}$$

and

$$\|\tilde{f}_j\|_{\text{BMO}} \leq C_N/\lambda \text{ by (6.3)}.$$

Since

$$\begin{aligned}
 &\sum_{j=1}^N \text{Re}(F_j G_j) \equiv 1, \\
 &\sum_{j=1}^N \tilde{f}_j(x) \geq 1/2 \text{ for any } x \in R^1.
 \end{aligned}$$

Set

$$f_j(x) = \tilde{f}_j(x) / \sum_{k=1}^N \tilde{f}_k(x).$$

Then, these satisfy (1.2)-(1.5).

REMARK. Recently, J. B. Garnet and P. W. Jones found a simple proof of [15]. And their method simplifies the proof of Theorem 1 in this paper. I would like to thank Professor P. W. Jones for valuable information and for his encouragement.

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