

## WEIGHTED LIPSCHITZ ESTIMATES FOR COMMUTATORS ON WEIGHTED MORREY-HERZ SPACES

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**Abstract.** In this paper, the authors establish the boundedness of commutators generated by Calderón-Zygmund singular integral operators and weighted Lipschitz functions on weighted Morrey-Herz spaces.

### 1. INTRODUCTION

The standard singular integral operator is defined by

$$Tf(x) = \text{p.v.} \int_{\mathbb{R}^n} K(x-y)f(y)dy.$$

A well-known result of Stein in [13] states that if  $T$  is bounded on  $L^q(\mathbb{R}^n)$ ,  $1 < q < \infty$ , and

$$(1.1) \quad |K(x)| \leq \frac{C}{|x|^n}, \quad \forall x \neq 0,$$

then  $T$  is also bounded on the weighted spaces  $L^q_{|x|^\beta}(\mathbb{R}^n)$ ,  $-n < \beta < n(q-1)$ , where the range of  $\beta$  is the best.

In 1994, the above Stein's result was developed by Soria and Weiss [12] in the following way. The singular integral operator satisfying (1.1) will be replaced by any sublinear operator  $T$  satisfying the following size condition: For any  $f \in L^1(\mathbb{R}^n)$  with compact support and for  $x \notin \text{supp} f$ ,

$$|Tf(x)| \leq C \int_{\mathbb{R}^n} \frac{|f(y)|}{|x-y|^n} dy.$$

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Originated from the definition of Coifman, Rochberg and Weiss [1], throughout this paper we focus on the Calderón-Zygmund singular integral operator,

$$Tf(x) = \text{p.v.} \int_{\mathbb{R}^n} K(x-y)f(y)dy,$$

which satisfies

- (1)  $|K(x)| \leq C|x|^{-n}$ ,  $x \neq 0$ ;
- (2)  $|K(x-y) - K(x)| \leq C \frac{|y|}{|x|^{n+1}}$ ,  $2|y| \leq |x|$ ;
- (3)  $T$  can be extended into a continuous operator on  $L^2(\mathbb{R}^n)$ .

Let  $b$  be a locally integrable function on  $\mathbb{R}^n$  and let  $T$  be a Calderón-Zygmund singular integral operator. The commutator  $[b, T]$  generated by  $b$  and  $T$  is defined by

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

Janson [4] proved that  $[b, T]$  is bounded on  $L^p$  for  $1 < p < \infty$  if and only if  $b \in BMO$ ; see also [1]. Paluszyński [11] showed that  $b \in Lip_\beta$  if and only if the commutator  $[b, T]$  is bounded from  $L^p$  to  $L^q$ , where  $1 < p < q < \infty$ ,  $0 < \beta < 1$  and  $1/q = 1/p - \beta/n$ . Lu and Yang [10] obtained the boundedness of commutators generated by singular integrals and Lipschitz functions on Herz spaces. And Lin [6] proved the boundedness of commutators generated by strongly singular Calderón-Zygmund operators and Lipschitz functions on Morrey type spaces.

Let  $B_k = \{x \in \mathbb{R}^n : |x| \leq 2^k\}$ ,  $E_k = B_k \setminus B_{k-1}$  and  $\chi_k = \chi_{E_k}$  for  $k \in \mathbb{Z}$ , where by  $\chi_E$  we denote the characteristic function of a set  $E$ . Let  $f_B = \frac{1}{|B|} \int_B f(x)dx$ .

**Definition 1.1.** Let  $\alpha \in \mathbb{R}$  and  $0 < p, q \leq \infty$ . The homogeneous Herz space  $\dot{K}_q^{\alpha, p}(\mathbb{R}^n)$  is defined by

$$\dot{K}_q^{\alpha, p}(\mathbb{R}^n) = \{f \in L_{\text{loc}}^q(\mathbb{R}^n \setminus \{0\}) : \|f\|_{\dot{K}_q^{\alpha, p}(\mathbb{R}^n)} < \infty\},$$

where

$$\|f\|_{\dot{K}_q^{\alpha, p}(\mathbb{R}^n)} = \left( \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \|f\chi_k\|_{L^q(\mathbb{R}^n)}^p \right)^{1/p}$$

with usual modifications made when  $p = \infty$ .

**Definition 1.2.** Let  $1 \leq p \leq q < \infty$ . The Morrey space  $M_p^q(\mathbb{R}^n)$  is defined by

$$M_p^q(\mathbb{R}^n) = \{f \in L_{\text{loc}}^q(\mathbb{R}^n) : \|f\|_{M_p^q(\mathbb{R}^n)} < \infty\},$$

where

$$\|f\|_{M_p^q(\mathbb{R}^n)} = \sup_{B \subset \mathbb{R}^n} |B|^{\frac{1}{q} - \frac{1}{p}} \left( \int_B |f(x)|^p dx \right)^{1/p}$$

with usual modifications made when  $p = \infty$ .

**Definition 1.3.** Let  $0 \leq \lambda < \infty$ ,  $\alpha \in \mathbb{R}$  and  $0 < p, q \leq \infty$ . A function  $f$  is said to belong to the Morrey-Herz space  $MK_{p,q}^{\alpha,\lambda}(\mathbb{R}^n)$  provided that

$$\|f\|_{MK_{p,q}^{\alpha,\lambda}(\mathbb{R}^n)} = \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{k=-\infty}^{k_0} 2^{k\alpha p} \|f\chi_k\|_{L^q(\mathbb{R}^n)}^p \right)^{1/p} < \infty$$

with usual modifications made when  $p = \infty$ .

A non-negative function  $\mu$  defined on  $\mathbb{R}^n$  is called a weight if it is locally integrable. A weight  $\mu$  is said to belong to the Muckenhoupt class  $A_p(\mathbb{R}^n)$  for  $1 < p < \infty$ , if there exists a constant  $C > 0$  such that

$$\left( \frac{1}{|B|} \int_B \mu(x) dx \right) \left( \frac{1}{|B|} \int_B \mu(x)^{-\frac{1}{p-1}} dx \right)^{p-1} \leq C,$$

for every ball  $B \subset \mathbb{R}^n$ . The class  $A_1(\mathbb{R}^n)$  is defined replacing the above inequality by

$$\frac{1}{|B|} \int_B \mu(x) dx \leq C\mu(x), \quad a.e. x \in \mathbb{R}^n.$$

A function  $\mu \in A_\infty$  if it satisfies the condition of  $A_p$  for some  $p > 1$ . It is well-known that if  $1 < p < q < \infty$ , then we have  $A_1 \subset A_p \subset A_q$ .

**Definition 1.4.** Let  $0 \leq \lambda < \infty$ ,  $\alpha \in \mathbb{R}$  and  $0 < p, q \leq \infty$ , and let  $\mu_1$  and  $\mu_2$  be non-negative weighted functions. A function  $f$  is said to belong to the weighted Morrey-Herz space  $MK_{p,q}^{\alpha,\lambda}(\mu_1, \mu_2)$  provided that

$$\|f\|_{MK_{p,q}^{\alpha,\lambda}(\mu_1, \mu_2)} = \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{k=-\infty}^{k_0} \mu_1(B_k)^{\alpha p/n} \|f\chi_k\|_{L^q(\mu_2)}^p \right)^{1/p} < \infty.$$

It is easy to see that  $\dot{K}_q^{0,q}(\mathbb{R}^n) = L^q(\mathbb{R}^n)$  for  $0 < q \leq \infty$ ,  $M_p^p(\mathbb{R}^n) = L^p(\mathbb{R}^n)$  with  $1 \leq p < \infty$ , so Herz spaces and Morrey spaces are the generalization of Lebesgue spaces. Meanwhile  $MK_{p,q}^{\alpha,0}(\mathbb{R}^n) = \dot{K}_q^{\alpha,p}(\mathbb{R}^n)$ , and  $MK_{q,q}^{0,\lambda}(\mathbb{R}^n) \supseteq M_q^{\frac{nq}{n-\lambda q}}(\mathbb{R}^n)$ , where  $1 \leq q < \infty$ ,  $0 \leq \lambda < n/q$ , so the special cases of Morrey-Herz spaces are Morrey spaces and Herz spaces. Obviously, when  $\mu_1 = \mu_2 \equiv 1$ ,  $MK_{p,q}^{\alpha,\lambda}(\mu_1, \mu_2) = MK_{p,q}^{\alpha,\lambda}(\mathbb{R}^n)$ .

Recently the necessary and sufficient conditions for boundedness of some commutators of singular integrals with weighted Lipschitz functions on weighted Lebesgue spaces are established by Hu and Gu in [3]. After this, the boundedness of commutators generated by weighted Lipschitz functions and singular integrals or fractional

integrals with rough kernels on weighted Lebesgue spaces was established in [7, 8]. And the boundedness of commutators generated by singular integrals and weighted Lipschitz functions on weighted Herz spaces has been obtained in [9]. Since Morrey-Herz spaces are generalizations of Herz spaces, a natural question is whether this kind of commutators also have boundedness on weighted Morrey-Herz spaces. The answer is affirmative. The main purpose of this paper is to generalize the above results and establish the corresponding boundedness on weighted Morrey-Herz spaces.

## 2. MAIN RESULTS

In order to obtain our main results, first we need introduce some necessary notations and requisite lemmas.

**Definition 2.1.** [2]. We say that a locally integrable function  $f$  belongs to the weighted Lipschitz space  $Lip_{\beta,\mu}^p$  for  $1 \leq p \leq \infty$ ,  $0 < \beta < 1$  and  $\mu \in A_\infty$ , if

$$\sup_B \frac{1}{\mu(B)^{\beta/n}} \left[ \frac{1}{\mu(B)} \int_B |f(x) - f_B|^p \mu(x)^{1-p} dx \right]^{1/p} < \infty,$$

where  $B$  is any ball in  $\mathbb{R}^n$ .

Modulo constants, the Banach space of such functions is denoted by  $Lip_{\beta,\mu}^p$ . The smallest bound  $C$  satisfying conditions above is taken to be the norm of  $f$  in this space, and is denoted by  $\|f\|_{Lip_{\beta,\mu}^p}$ . Put  $Lip_{\beta,\mu} = Lip_{\beta,\mu}^1$ . Obviously, for the case  $\mu \equiv 1$ , the space  $Lip_{\beta,\mu}$  is the classical Lipschitz space  $Lip_\beta$ . Thus, weighted Lipschitz spaces are generalizations of classical Lipschitz spaces.

If  $\mu \in A_1(\mathbb{R}^n)$ , García-Cuerva in [2] proved that the space  $Lip_{\beta,\mu}^p$  coincide, and the norm of  $\|\cdot\|_{Lip_{\beta,\mu}^p}$  are equivalent with respect to different values of  $p$  provided that  $1 \leq p \leq \infty$ . That is  $\|f\|_{Lip_{\beta,\mu}^p} \sim \|f\|_{Lip_{\beta,\mu}}$ , where  $1 \leq p \leq \infty$ .

**Lemma 2.1.** [5]. Let  $\mu \in A_1$ , then there are constants  $C_1, C_2$  and  $0 < \delta < 1$  depending only on  $A_1$ -constant of  $\mu$ , such that for any measurable subset  $E$  of a ball  $B$ ,

$$C_1 \frac{|E|}{|B|} \leq \frac{\mu(E)}{\mu(B)} \leq C_2 \left( \frac{|E|}{|B|} \right)^\delta.$$

**Lemma 2.2.** [9]. Let  $\mu \in A_1$  and  $b \in Lip_{\beta,\mu}$ , then there is a constant  $C$  such that for all  $j, k \in \mathbb{Z}$  with  $j > k$ ,

$$|b_{B_j} - b_{B_k}| \leq C(j - k) \|b\|_{Lip_{\beta,\mu}} \mu(B_j)^{\frac{\beta}{n}} \frac{\mu(B_k)}{|B_k|}.$$

**Lemma 2.3.** [9]. *Let  $\mu \in A_1$ , then there is a constant  $C$  such that for  $1 < p < \infty$  and any ball  $B$ ,*

$$\int_B \mu(x)^{1-p'} dx \leq C|B|^{p'} \mu(B)^{1-p'},$$

where  $1/p + 1/p' = 1$ .

Recently, the authors of [3] discussed the boundedness of commutators generated by singular integrals and weighted Lipschitz functions on weighted Lebesgue spaces.

**Theorem A.** [3]. *Let  $T$  be a Calderón-Zygmund singular integral operator. Let  $\mu \in A_1$ ,  $1/q = 1/p - \beta/n$  for  $0 < \beta < 1$  and  $1 < p < q < \infty$ . Let  $b \in Lip_{\beta, \mu}$ . Then the commutator  $[b, T]$  is bounded from  $L^p(\mu)$  to  $L^q(\mu^{1-q})$ .*

The purpose of this paper is to state the boundedness of commutators generated by singular integrals and weighted Lipschitz functions on weighted Morrey-Herz spaces. The main result is as follows:

**Theorem 2.1.** *Let  $T$  be a Calderón-Zygmund singular integral operator and  $\delta$  be defined as in Lemma 2.1. Let  $b \in Lip_{\beta, \mu}$ ,  $\mu \in A_1$ ,  $0 < \beta < 1$ , then the commutator  $[b, T]$  is bounded from  $MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)$  to  $MK_{p, q_2}^{\alpha, \lambda}(\mu, \mu^{1-q_2})$ , where  $0 \leq \lambda < \infty$ ,  $0 < p \leq \infty$ ,  $1 < q_1, q_2 < \infty$ ,  $1/q_2 = 1/q_1 - \beta/n$ ,  $1/\tilde{q}_1 = 1 - \min\{1 - \frac{1}{\delta q_1}, \delta - \frac{1}{q_1}\}$ ,  $1/\tilde{q}_2 = \min\{\frac{1}{q_1} - \frac{\beta}{n\delta}, \frac{\delta}{q_1} - \frac{\beta}{n}\}$ , and  $\lambda/\delta - n/\tilde{q}_2 < \alpha < n(1 - 1/\tilde{q}_1)$ .*

Note that if  $\delta = 1$ , then  $\tilde{q}_1 = q_1$  and  $\tilde{q}_2 = q_2$ , and hence when  $\mu \equiv 1$ , we have  $Lip_{\beta, \mu}(\mathbb{R}^n) = Lip_{\beta}(\mathbb{R}^n)$ ,  $MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu) = MK_{p, q_1}^{\alpha, \lambda}(\mathbb{R}^n)$ , and  $MK_{p, q_2}^{\alpha, \lambda}(\mu, \mu^{1-q_2}) = MK_{p, q_2}^{\alpha, \lambda}(\mathbb{R}^n)$ . Thus, we can obtain the boundedness of commutators generated by singular integrals and classical Lipschitz functions on Morrey-Herz spaces as a corollary of Theorem 2.1.

**Corollary 2.1.** *Let  $T$  be a Calderón-Zygmund singular integral operator. Let  $b \in Lip_{\beta}(\mathbb{R}^n)$ ,  $0 < \beta < 1$ , then the commutator  $[b, T]$  is bounded from  $MK_{p, q_1}^{\alpha, \lambda}(\mathbb{R}^n)$  to  $MK_{p, q_2}^{\alpha, \lambda}(\mathbb{R}^n)$ , where  $0 \leq \lambda < \infty$ ,  $0 < p \leq \infty$ ,  $1 < q_1, q_2 < \infty$ ,  $1/q_2 = 1/q_1 - \beta/n$ , and  $\lambda - n/q_2 < \alpha < n(1 - 1/q_1)$ .*

When  $\lambda = 0$ , the weighted Morrey-Herz space  $MK_{p, q}^{\alpha, 0}(\mu_1, \mu_2)$  is the homogeneous weighted Herz space  $\dot{K}_q^{\alpha, p}(\mu_1, \mu_2)$ . Thus, we can obtain the boundedness of commutators generated by singular integrals and weighted Lipschitz functions on weighted Herz spaces as another corollary of Theorem 2.1.

**Corollary 2.2.** *Let  $T$  be a Calderón-Zygmund singular integral operator and  $\delta$  be defined as in Lemma 2.1. Let  $b \in Lip_{\beta, \mu}$ ,  $\mu \in A_1$ ,  $0 < \beta < 1$ , then the commutator  $[b, T]$  is bounded from  $\dot{K}_{q_1}^{\alpha, p}(\mu, \mu)$  to  $\dot{K}_{q_2}^{\alpha, p}(\mu, \mu^{1-q_2})$ , where  $0 < p \leq \infty$ ,  $1 < q_1, q_2 <$*

$\infty$ ,  $1/q_2 = 1/q_1 - \beta/n$ ,  $1/\tilde{q}_1 = 1 - \min\{1 - \frac{1}{\delta q_1}, \delta - \frac{1}{q_1}\}$ ,  $1/\tilde{q}_2 = \min\{\frac{1}{q_1} - \frac{\beta}{n\delta}, \frac{\delta}{q_1} - \frac{\beta}{n}\}$ , and  $-n/\tilde{q}_2 < \alpha < n(1 - 1/\tilde{q}_1)$ .

**Remark 2.1.** Actually, the result of Corollary 2.2 has been obtained in [9], however there are some calculation errors in the proof of Theorem 2.5 in [9]. The exact range of  $\alpha$  there should be  $-n/\tilde{q}_2 < \alpha < n(1 - 1/\tilde{q}_1)$ .

### 3. PROOF OF THEOREM 2.1

In this section, we will give the proof of Theorem 2.1.

*Proof.* We only consider the case  $0 < p < \infty$  and omit the details of the case  $p = \infty$  since their similarity. Set

$$f = \sum_{j=-\infty}^{\infty} f\chi_j := \sum_{j=-\infty}^{\infty} f_j.$$

Then, by the Minkowski inequality, we write

$$\begin{aligned} & \| [b, T]f \|_{MK_{p, q_2}^{\alpha, \lambda}(\mu, \mu^{1-q_2})} \\ &= \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \| ([b, T]f)\chi_k \|_{L^{q_2}(\mu^{1-q_2})}^p \right)^{\frac{1}{p}} \\ &= \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \left\| \sum_{j=-\infty}^{\infty} ([b, T]f\chi_j)\chi_k \right\|_{L^{q_2}(\mu^{1-q_2})}^p \right)^{\frac{1}{p}} \\ &\leq C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \left( \sum_{j=-\infty}^{k-2} \| ([b, T]f\chi_j)\chi_k \|_{L^{q_2}(\mu^{1-q_2})} \right)^p \right)^{\frac{1}{p}} \\ &\quad + C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \left( \sum_{j=k-1}^{k+1} \| ([b, T]f\chi_j)\chi_k \|_{L^{q_2}(\mu^{1-q_2})} \right)^p \right)^{\frac{1}{p}} \\ &\quad + C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \left( \sum_{j=k+2}^{\infty} \| ([b, T]f\chi_j)\chi_k \|_{L^{q_2}(\mu^{1-q_2})} \right)^p \right)^{\frac{1}{p}} \\ &:= I_1 + I_2 + I_3. \end{aligned}$$

For  $I_2$ , by Theorem A and Lemma 2.1, we find

$$\begin{aligned} I_2 &\leq C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \left( \sum_{j=k-1}^{k+1} \| [b, T](f\chi_j) \|_{L^{q_2}(\mu^{1-q_2})} \right)^p \right)^{\frac{1}{p}} \\ &\leq C \|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \left( \sum_{j=k-1}^{k+1} \| f\chi_j \|_{L^{q_1}(\mu)} \right)^p \right)^{\frac{1}{p}} \end{aligned}$$

$$\begin{aligned}
 &\leq C \|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \|f \chi_k\|_{L^{q_1}(\mu)}^p \right)^{\frac{1}{p}} \\
 &= C \|b\|_{Lip_{\beta, \mu}} \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)}.
 \end{aligned}$$

To obtain the estimates for  $I_1$  and  $I_3$ , we first observe that for  $j, k \in \mathbb{Z}$  with  $|j - k| \geq 2$ ,

$$([b, T]f\chi_j)(x) = (b(x) - b_{B_j})T(f\chi_j)(x) - T((b - b_{B_j})f\chi_j)(x).$$

Thus,

$$\begin{aligned}
 &\|([b, T]f\chi_j)\chi_k\|_{L^{q_2}(\mu^{1-q_2})} \\
 &= \left( \int_{E_k} |[b, T](f\chi_j)(x)|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
 &= \left( \int_{E_k} |(b(x) - b_{B_j})T(f\chi_j)(x) - T((b - b_{B_j})f\chi_j)(x)|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
 &\leq \left( \int_{E_k} |b(x) - b_{B_j}|^{q_2} |T(f\chi_j)(x)|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
 &\quad + \left( \int_{E_k} |T((b - b_{B_j})f\chi_j)(x)|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
 &= \left( \int_{E_k} |b(x) - b_{B_j}|^{q_2} \left| \int_{E_j} K(x-y)(f\chi_j)(y) dy \right|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
 &\quad + \left( \int_{E_k} \left| \int_{E_j} K(x-y)(b(y) - b_{B_j})(f\chi_j)(y) dy \right|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
 &\leq \left( \int_{E_k} |b(x) - b_{B_j}|^{q_2} \left( \int_{E_j} \frac{1}{|x-y|^n} |(f\chi_j)(y)| dy \right)^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
 &\quad + \left( \int_{E_k} \left( \int_{E_j} \frac{1}{|x-y|^n} |b(y) - b_{B_j}| |(f\chi_j)(y)| dy \right)^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
 &:= D_1(j, k) + D_2(j, k).
 \end{aligned}$$

Now, let us estimate  $I_1$ . If  $j \leq k - 2$ , then

$$D_1(j, k) \leq C 2^{-kn} \left( \int_{E_k} |b(x) - b_{B_j}|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \left( \int_{E_j} |(f\chi_j)(y)| dy \right),$$

and

$$D_2(j, k) \leq C 2^{-kn} \left( \int_{E_k} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \left( \int_{E_j} |b(y) - b_{B_j}| |(f\chi_j)(y)| dy \right).$$

By Lemma 2.2, Lemma 2.3 and Lemma 2.1, for  $j \leq k - 2$  we have

$$\begin{aligned}
& \left( \int_{E_k} |b(x) - b_{B_j}|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
& \leq \left( \int_{B_k} |b(x) - b_{B_k}|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} + \left( \int_{B_k} |b_{B_k} - b_{B_j}|^{q_2} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
& \leq C \|b\|_{Lip_{\beta, \mu}} \mu(B_k)^{\frac{\beta}{n}} \mu(B_k)^{\frac{1}{q_2}} + |b_{B_k} - b_{B_j}| \left( \int_{B_k} \mu(x)^{1-q_2} dx \right)^{\frac{1}{q_2}} \\
& \leq C \|b\|_{Lip_{\beta, \mu}} \mu(B_k)^{\frac{\beta}{n}} \mu(B_k)^{\frac{1}{q_2}} + C(k-j) \|b\|_{Lip_{\beta, \mu}} \mu(B_k)^{\frac{\beta}{n}} \frac{\mu(B_j)}{|B_j|} |B_k| \mu(B_k)^{\frac{1-q_2}{q_2}} \\
& = C \|b\|_{Lip_{\beta, \mu}} \mu(B_k)^{\frac{1}{q_1}} + C \|b\|_{Lip_{\beta, \mu}} (k-j) \mu(B_k)^{\frac{1}{q_1}} \frac{|B_k|}{|B_j|} \frac{\mu(B_j)}{\mu(B_k)} \\
& \leq C \|b\|_{Lip_{\beta, \mu}} \mu(B_k)^{\frac{1}{q_1}} + C \|b\|_{Lip_{\beta, \mu}} (k-j) \mu(B_k)^{\frac{1}{q_1}} \frac{|B_k|}{|B_j|} \left( \frac{|B_j|}{|B_k|} \right)^{\delta} \\
& \leq C \|b\|_{Lip_{\beta, \mu}} (k-j) \mu(B_k)^{\frac{1}{q_1}} 2^{(k-j)n(1-\delta)}.
\end{aligned}$$

By Hölder's inequality and Lemma 2.3, denoting that  $1/q_1 + 1/q'_1 = 1$ , for all  $j \in \mathbb{Z}$ , we obtain

$$\begin{aligned}
\int_{E_j} |(f\chi_j)(y)| dy & \leq \left( \int_{B_j} |(f\chi_j)(y)|^{q_1} \mu(y) dy \right)^{\frac{1}{q_1}} \left( \int_{B_j} \mu(y)^{1-q'_1} dy \right)^{\frac{1}{q'_1}} \\
& \leq C \|f\chi_j\|_{L^{q_1}(\mu)} |B_j| \mu(B_j)^{-\frac{1}{q_1}} \\
& = C 2^{jn} \|f\chi_j\|_{L^{q_1}(\mu)} \mu(B_j)^{-\frac{1}{q_1}}.
\end{aligned}$$

By the above two estimates and Lemma 2.1, for  $j \leq k - 2$  we have

$$\begin{aligned}
D_1(j, k) & \leq C \|b\|_{Lip_{\beta, \mu}} 2^{-kn} (k-j) \mu(B_k)^{\frac{1}{q_1}} 2^{(k-j)n(1-\delta)} 2^{jn} \|f\chi_j\|_{L^{q_1}(\mu)} \mu(B_j)^{-\frac{1}{q_1}} \\
& = C \|b\|_{Lip_{\beta, \mu}} (k-j) 2^{-(k-j)n\delta} \left( \frac{\mu(B_k)}{\mu(B_j)} \right)^{\frac{1}{q_1}} \|f\chi_j\|_{L^{q_1}(\mu)} \\
& \leq C \|b\|_{Lip_{\beta, \mu}} (k-j) 2^{-(k-j)n\delta} \left( \frac{|B_k|}{|B_j|} \right)^{\frac{1}{q_1}} \|f\chi_j\|_{L^{q_1}(\mu)} \\
& = C \|b\|_{Lip_{\beta, \mu}} (k-j) 2^{(k-j)n(\frac{1}{q_1}-\delta)} \|f\chi_j\|_{L^{q_1}(\mu)}.
\end{aligned}$$

By Hölder's inequality, Lemma 2.3 and Lemma 2.1, for  $j \leq k - 2$  we have



$$\begin{aligned}
 D_2(j, k) &\leq C 2^{-kn} |B_k| \mu(B_k)^{\frac{1}{q_2}-1} \left( \int_{B_j} |b(y) - b_{B_j}|^{q'_1} \mu(y)^{-\frac{1}{q_1} q'_1} dy \right)^{\frac{1}{q'_1}} \\
 &\quad \times \left( \int_{B_j} |(f\chi_j)(y)|^{q_1} \mu(y) dy \right)^{\frac{1}{q_1}} \\
 &\leq C \|b\|_{Lip_{\beta, \mu}} \mu(B_k)^{\frac{1}{q_2}-1} \mu(B_j)^{\frac{1}{q_1}} \mu(B_j)^{\frac{\beta}{n}} \|f\chi_j\|_{L^{q_1}(\mu)} \\
 &= C \|b\|_{Lip_{\beta, \mu}} \left( \frac{\mu(B_j)}{\mu(B_k)} \right)^{1-\frac{1}{q_2}} \|f\chi_j\|_{L^{q_1}(\mu)} \\
 &\leq C \|b\|_{Lip_{\beta, \mu}} \left( \frac{|B_j|}{|B_k|} \right)^{\delta(1-\frac{1}{q_2})} \|f\chi_j\|_{L^{q_1}(\mu)} \\
 &= C \|b\|_{Lip_{\beta, \mu}} 2^{(j-k)n\delta(1-\frac{1}{q_2})} \|f\chi_j\|_{L^{q_1}(\mu)}.
 \end{aligned}$$

Combining the estimates for  $D_1(j, k)$  and  $D_2(j, k)$ , we obtain that if  $j \leq k - 2$ , then

$$\begin{aligned}
 &\|([b, T]f\chi_j)\chi_k\|_{L^{q_2}(\mu^{1-q_2})} \\
 &\leq C \|b\|_{Lip_{\beta, \mu}} (k-j) 2^{(k-j)n(\frac{1}{q_1}-\delta)} \|f\chi_j\|_{L^{q_1}(\mu)} \\
 &\quad + C \|b\|_{Lip_{\beta, \mu}} 2^{(k-j)n\delta(\frac{1}{q_2}-1)} \|f\chi_j\|_{L^{q_1}(\mu)} \\
 &\leq C \|b\|_{Lip_{\beta, \mu}} (k-j) 2^{(k-j)n(\frac{1}{q_1}-\delta)} \|f\chi_j\|_{L^{q_1}(\mu)}.
 \end{aligned}$$

So we have

$$\begin{aligned}
 I_1 &\leq C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \right. \\
 &\quad \left. \times \left( \sum_{j=-\infty}^{k-2} \|b\|_{Lip_{\beta, \mu}} (k-j) 2^{(k-j)n(\frac{1}{q_1}-\delta)} \|f\chi_j\|_{L^{q_1}(\mu)} \right)^p \right)^{\frac{1}{p}} \\
 &= C \|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=-\infty}^{k-2} \mu(B_j)^{\frac{\alpha}{n}} \right. \right. \\
 &\quad \left. \left. \times \left( \frac{\mu(B_k)}{\mu(B_j)} \right)^{\frac{\alpha}{n}} (k-j) 2^{(k-j)n(\frac{1}{q_1}-\delta)} \|f\chi_j\|_{L^{q_1}(\mu)} \right)^p \right)^{\frac{1}{p}}.
 \end{aligned}$$

Let  $W(j, k) = (k-j) 2^{(k-j)\delta(\alpha-n(1-1/\tilde{q}_1))}$  and  $M(j, k) = \left( \frac{\mu(B_k)}{\mu(B_j)} \right)^{\frac{\alpha}{n}} (k-j) 2^{(k-j)n(\frac{1}{q_1}-\delta)}$ .  
If  $\alpha \geq 0$ , then by Lemma 2.1,

$$\left( \frac{\mu(B_k)}{\mu(B_j)} \right)^{\alpha/n} \leq C \left( \frac{|B_k|}{|B_j|} \right)^{\alpha/n} = C 2^{(k-j)\alpha},$$

so

$$\begin{aligned} M(j, k) &\leq C2^{(k-j)\alpha}(k-j)2^{(k-j)n(\frac{1}{q_1}-\delta)} \\ &= C(k-j)2^{(k-j)[\alpha-n(\delta-\frac{1}{q_1})]} \\ &\leq C(k-j)2^{(k-j)[\alpha-n(1-\frac{1}{q_1})]} \\ &\leq CW(j, k). \end{aligned}$$

If  $\alpha < 0$ , then by Lemma 2.1,

$$\left(\frac{\mu(B_k)}{\mu(B_j)}\right)^{\alpha/n} \leq C\left(\frac{|B_k|}{|B_j|}\right)^{\delta\alpha/n} = C2^{(k-j)\delta\alpha},$$

so

$$\begin{aligned} M(j, k) &\leq C2^{(k-j)\delta\alpha}(k-j)2^{(k-j)n(\frac{1}{q_1}-\delta)} \\ &= C(k-j)2^{(k-j)\delta[\alpha-n(1-\frac{1}{q_1})]} \\ &\leq CW(j, k). \end{aligned}$$

Thus, in both cases  $\alpha \geq 0$  and  $\alpha < 0$ , we have

$$I_1 \leq C\|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=-\infty}^{k-2} W(j, k) \mu(B_j)^{\alpha/n} \|f\chi_j\|_{L^{q_1}(\mu)} \right)^p \right)^{\frac{1}{p}}.$$

If  $0 < p \leq 1$ , then it follows from  $\alpha < n(1 - 1/\tilde{q}_1)$  that

$$\begin{aligned} I_1 &\leq C\|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{k=-\infty}^{k_0} \sum_{j=-\infty}^{k-2} W(j, k)^p \mu(B_j)^{\frac{\alpha p}{n}} \|f\chi_j\|_{L^{q_1}(\mu)}^p \right)^{\frac{1}{p}} \\ &\leq C\|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{j=-\infty}^{k_0-2} \mu(B_j)^{\frac{\alpha p}{n}} \|f\chi_j\|_{L^{q_1}(\mu)}^p \left( \sum_{k=j+2}^{\infty} W(j, k)^p \right) \right)^{\frac{1}{p}} \\ &\leq C\|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{j=-\infty}^{k_0} \mu(B_j)^{\frac{\alpha p}{n}} \|f\chi_j\|_{L^{q_1}(\mu)}^p \right)^{\frac{1}{p}} \\ &= C\|b\|_{Lip_{\beta, \mu}} \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)}. \end{aligned}$$

When  $1 < p < \infty$ , by Hölder's inequality and  $\alpha < n(1 - 1/\tilde{q}_1)$ , we have

$$\begin{aligned} I_1 &\leq C\|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=-\infty}^{k-2} W(j, k) \right)^{\frac{p}{p'}} \right. \\ &\quad \left. \times \left( \sum_{j=-\infty}^{k-2} \mu(B_j)^{\frac{\alpha p}{n}} \|f\chi_j\|_{L^{q_1}(\mu)}^p W(j, k) \right) \right)^{\frac{1}{p}} \end{aligned}$$

$$\begin{aligned}
 &= C \|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=-\infty}^{k-2} \mu(B_j)^{\frac{\alpha p}{n}} \|f \chi_j\|_{L^{q_1}(\mu)}^p W(j, k) \right) \right)^{\frac{1}{p}} \\
 &\leq C \|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{j=-\infty}^{k_0} \mu(B_j)^{\frac{\alpha p}{n}} \|f \chi_j\|_{L^{q_1}(\mu)}^p \left( \sum_{k=j+2}^{\infty} W(j, k) \right) \right)^{\frac{1}{p}} \\
 &= C \|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{j=-\infty}^{k_0} \mu(B_j)^{\frac{\alpha p}{n}} \|f \chi_j\|_{L^{q_1}(\mu)}^p \right)^{\frac{1}{p}} \\
 &= C \|b\|_{Lip_{\beta, \mu}} \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)}.
 \end{aligned}$$

For  $I_3$ , by analogy to the estimates of  $I_1$ , we find, for  $j \geq k + 2$ ,

$$D_1(j, k) \leq C \|b\|_{Lip_{\beta, \mu}} (j - k) 2^{(k-j)n(\frac{\delta}{q_1} - \frac{\beta}{n})} \|f \chi_j\|_{L^{q_1}(\mu)},$$

and

$$D_2(j, k) \leq C \|b\|_{Lip_{\beta, \mu}} 2^{(k-j)n\frac{1}{q_2}} \|f \chi_j\|_{L^{q_1}(\mu)}.$$

Combining the estimates for  $D_1(j, k)$  and  $D_2(j, k)$ , we obtain that if  $j \geq k + 2$ , then

$$\begin{aligned}
 &\|([b, T]f \chi_j) \chi_k\|_{L^{q_2}(\mu^{1-q_2})} \\
 &\leq C \|b\|_{Lip_{\beta, \mu}} (j - k) 2^{(k-j)n(\frac{\delta}{q_1} - \frac{\beta}{n})} \|f \chi_j\|_{L^{q_1}(\mu)} + C \|b\|_{Lip_{\beta, \mu}} 2^{(k-j)n\frac{1}{q_2}} \|f \chi_j\|_{L^{q_1}(\mu)} \\
 &\leq C \|b\|_{Lip_{\beta, \mu}} (j - k) 2^{(k-j)n(\frac{\delta}{q_1} - \frac{\beta}{n})} \|f \chi_j\|_{L^{q_1}(\mu)}.
 \end{aligned}$$

So we have

$$\begin{aligned}
 I_3 &\leq C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \mu(B_k)^{\alpha p/n} \right. \\
 &\quad \left. \times \left( \sum_{j=k+2}^{\infty} \|b\|_{Lip_{\beta, \mu}} (j - k) 2^{(k-j)n(\frac{\delta}{q_1} - \frac{\beta}{n})} \|f \chi_j\|_{L^{q_1}(\mu)} \right)^p \right)^{\frac{1}{p}} \\
 &= C \|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=k+2}^{\infty} \mu(B_j)^{\frac{\alpha}{n}} \right. \right. \\
 &\quad \left. \left. \times \left( \frac{\mu(B_k)}{\mu(B_j)} \right)^{\frac{\alpha}{n}} (j - k) 2^{(k-j)n(\frac{\delta}{q_1} - \frac{\beta}{n})} \|f \chi_j\|_{L^{q_1}(\mu)} \right)^p \right)^{\frac{1}{p}}.
 \end{aligned}$$

Let  $V(j, k) = (j - k) 2^{(k-j)\delta(\alpha + n/q_2)}$  and  $N(j, k) = \left( \frac{\mu(B_k)}{\mu(B_j)} \right)^{\frac{\alpha}{n}} (j - k) 2^{(k-j)n(\frac{\delta}{q_1} - \frac{\beta}{n})}$ .

If  $\alpha \geq 0$ , then by Lemma 2.1,

$$\begin{aligned} N(j, k) &\leq C2^{(k-j)\delta\alpha}(j-k)2^{(k-j)n(\frac{\delta}{q_1}-\frac{\beta}{n})} \\ &= C(j-k)2^{(k-j)\delta[\alpha+n(\frac{1}{q_1}-\frac{\beta}{n\delta})]} \\ &\leq C(j-k)2^{(k-j)\delta(\alpha+\frac{n}{q_2})} \\ &= CV(j, k). \end{aligned}$$

If  $\alpha < 0$ , then by Lemma 2.1,

$$\begin{aligned} N(j, k) &\leq C2^{(k-j)\alpha}(j-k)2^{(k-j)n(\frac{\delta}{q_1}-\frac{\beta}{n})} \\ &= C(j-k)2^{(k-j)[\alpha+n(\frac{\delta}{q_1}-\frac{\beta}{n})]} \\ &\leq C(j-k)2^{(k-j)(\alpha+\frac{n}{q_2})} \\ &\leq CV(j, k). \end{aligned}$$

Thus, in both cases  $\alpha \geq 0$  and  $\alpha < 0$ , we have

$$\begin{aligned} I_3 &\leq C\|b\|_{Lip_{\beta, \mu}} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=k+2}^{\infty} V(j, k) \mu(B_j)^{\alpha/n} \|f\chi_j\|_{L^{q_1}(\mu)} \right)^p \right)^{\frac{1}{p}} \\ &\leq C\|b\|_{Lip_{\beta, \mu}} \left( \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=k+2}^{k_0} V(j, k) \mu(B_j)^{\alpha/n} \|f\chi_j\|_{L^{q_1}(\mu)} \right)^p \right)^{\frac{1}{p}} \right. \\ &\quad \left. + \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=k_0+1}^{\infty} V(j, k) \mu(B_j)^{\alpha/n} \|f\chi_j\|_{L^{q_1}(\mu)} \right)^p \right)^{\frac{1}{p}} \right) \\ &:= C\|b\|_{Lip_{\beta, \mu}} (I_{31} + I_{32}). \end{aligned}$$

If  $0 < p \leq 1$ , then it follows from  $\alpha > \lambda/\delta - n/\tilde{q}_2 \geq -n/\tilde{q}_2$  that

$$\begin{aligned} I_{31} &\leq \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{k=-\infty}^{k_0} \sum_{j=k+2}^{k_0} V(j, k)^p \mu(B_j)^{\alpha p/n} \|f\chi_j\|_{L^{q_1}(\mu)}^p \right)^{\frac{1}{p}} \\ &= \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{j=-\infty}^{k_0} \mu(B_j)^{\alpha p/n} \|f\chi_j\|_{L^{q_1}(\mu)}^p \left( \sum_{k=-\infty}^{j-2} V(j, k)^p \right) \right)^{\frac{1}{p}} \\ &= C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0\lambda} \left( \sum_{j=-\infty}^{k_0} \mu(B_j)^{\alpha p/n} \|f\chi_j\|_{L^{q_1}(\mu)}^p \right)^{\frac{1}{p}} \\ &= C\|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)}. \end{aligned}$$

When  $1 < p < \infty$ , by Hölder's inequality and  $\alpha > \lambda/\delta - n/\tilde{q}_2 \geq -n/\tilde{q}_2$ , we have

$$\begin{aligned}
 I_{31} &\leq \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=k+2}^{k_0} V(j, k) \right)^{\frac{p}{p'}} \left( \sum_{j=k+2}^{k_0} \mu(B_j)^{\alpha p/n} \|f \chi_j\|_{L^{q_1}(\mu)}^p V(j, k) \right) \right)^{\frac{1}{p}} \\
 &\leq C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \sum_{j=k+2}^{k_0} \mu(B_j)^{\alpha p/n} \|f \chi_j\|_{L^{q_1}(\mu)}^p V(j, k) \right)^{\frac{1}{p}} \\
 &= C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{j=-\infty}^{k_0} \mu(B_j)^{\alpha p/n} \|f \chi_j\|_{L^{q_1}(\mu)}^p \left( \sum_{k=-\infty}^{j-2} V(j, k) \right) \right)^{\frac{1}{p}} \\
 &= C \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{j=-\infty}^{k_0} \mu(B_j)^{\alpha p/n} \|f \chi_j\|_{L^{q_1}(\mu)}^p \right)^{\frac{1}{p}} \\
 &= C \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)}.
 \end{aligned}$$

Thus, in both cases  $0 < p \leq 1$  and  $1 < p < \infty$ , we have

$$I_{31} \leq C \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)}.$$

For all  $0 < p < \infty$ , it follows from  $\alpha > \lambda/\delta - n/\tilde{q}_2$  that

$$\begin{aligned}
 I_{32} &\leq \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=k_0+1}^{\infty} V(j, k) 2^{j\lambda} 2^{-j\lambda} \right. \right. \\
 &\quad \left. \left. \times \left( \sum_{l=-\infty}^j \mu(B_l)^{\alpha p/n} \|f \chi_l\|_{L^{q_1}(\mu)}^p \right)^{1/p} \right)^p \right)^{\frac{1}{p}} \\
 &\leq \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)} \sup_{k_0 \in \mathbb{Z}} 2^{-k_0 \lambda} \left( \sum_{k=-\infty}^{k_0} \left( \sum_{j=k_0+1}^{\infty} V(j, k) 2^{j\lambda} \right)^p \right)^{\frac{1}{p}} \\
 &= \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)} \sup_{k_0 \in \mathbb{Z}} \left( \sum_{k=-\infty}^{k_0} 2^{(k-k_0)\lambda p} \left( \sum_{j=k_0+1}^{\infty} V(j, k) 2^{(j-k)\lambda} \right)^p \right)^{\frac{1}{p}} \\
 &\leq \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)} \sup_{k_0 \in \mathbb{Z}} \left( \sum_{k=-\infty}^{k_0} 2^{(k-k_0)\lambda p} \left( \sum_{j=k_0}^{\infty} (j-k) 2^{(k-j)\delta(\alpha+n/\tilde{q}_2-\lambda/\delta)} \right)^p \right)^{\frac{1}{p}} \\
 &\leq C \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)} \sup_{k_0 \in \mathbb{Z}} \left( \sum_{k=-\infty}^{k_0} (k_0 - k)^p 2^{(k-k_0)\delta(\alpha+n/\tilde{q}_2)p} \right)^{1/p} \\
 &= C \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)}.
 \end{aligned}$$

Thus,

$$I_3 \leq C \|b\|_{Lip_{\beta, \mu}} \|f\|_{MK_{p, q_1}^{\alpha, \lambda}(\mu, \mu)}.$$

Combining the estimates for  $I_1$ ,  $I_2$  and  $I_3$ , we complete the proof of Theorem 2.1.

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