

WEIGHTED SHARP INEQUALITY FOR VECTOR-VALUED MULTILINEAR SINGULAR INTEGRAL OPERATOR

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Abstract. In this paper, we prove a sharp inequality for some vector-valued multilinear singular integral operators. By using this inequality, we obtain the weighted L^p -norm inequality and $L\log L$ -type inequality for the vector-valued multilinear operators.

Keywords: Vector-valued multilinear operator; Singular integral operator; Sharp inequality; BMO; A_p -weight.

1. Introduction and Results

In this paper, we shall study some vector-valued multilinear singular integral operators which are defined as following.

Fixed $\varepsilon > 0$. Let $T : S \rightarrow S'$ be a linear operator and there exists a locally integrable function $K(x, y)$ on $\mathbb{R}^n \times \mathbb{R}^n \setminus \{(x, y) \in \mathbb{R}^n \times \mathbb{R}^n : x = y\}$ such that

$$T(f)(x) = \int_{\mathbb{R}^n} K(x, y) f(y) dy$$

for every bounded and compactly supported function f , where K satisfies:

$$|K(x, y)| \leq C|x - y|^{-n}$$

and

$$|K(y, x) - K(z, x)| + |K(x, y) - K(x, z)| \leq C|y - z|^\varepsilon |x - z|^{-n-\varepsilon}$$

if $2|y - z| \leq |x - z|$. Let m_j be the positive integers ($j = 1, \dots, l$), $m_1 + \dots + m_l = m$ and A_j be the functions on \mathbb{R}^n ($j = 1, \dots, l$). For $1 < s < \infty$, the vector-valued multilinear operator associated to T is defined by

$$|T_A(f)(x)|_s = \left(\sum_{i=1}^{\infty} |T_A(f_i)(x)|^s \right)^{1/s},$$

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where

$$T_A(f_i)(x) = \int_{R^n} \frac{\prod_{j=1}^l R_{m_j+1}(A_j; x, y)}{|x-y|^m} K(x, y) f_i(y) dy$$

and

$$R_{m_j+1}(A_j; x, y) = A_j(x) - \sum_{|\alpha| \leq m_j} \frac{1}{\alpha!} D^\alpha A_j(y) (x-y)^\alpha.$$

We also denote

$$|T(f)(x)|_s = \left(\sum_{i=1}^{\infty} |T(f_i)(x)|^s \right)^{1/s} \quad \text{and} \quad |f(x)|_s = \left(\sum_{i=1}^{\infty} |f_i(x)|^s \right)^{1/s}.$$

Suppose that $|T|_r$ is bounded on $L^p(R^n)$ for $1 < p < \infty$ and weak (L^1, L^1) -bounded.

Note that when $m = 0$, T_A is just the vector-valued multilinear commutator of T and A (see [11], [12]). While when $m > 0$, T_A is non-trivial generalizations of the commutator. It is well known that multilinear operators are of great interest in harmonic analysis and have been widely studied by many authors (see [1], [2], [3], [4], [5], [8], [14]). Hu and Yang (see [7]) proved a variant sharp estimate for the multilinear singular integral operators. In [11], Pérez and Trujillo-Gonzalez prove a sharp estimate for the multilinear commutator when $A_j \in \text{Osc}_{\exp L^r_j}$. The main purpose of this paper is to prove a sharp inequality for the vector-valued multilinear singular integral operators when $D^\alpha A_j \in \text{BMO}(R^n)$ for all α with $|\alpha| = m_j$. As the application, we obtain the weighted L^p -norm inequality and $L \log L$ -type inequality for the vector-valued multilinear operators.

First, let us introduce some notations. Throughout this paper, Q will denote a cube of R^n with sides parallel to the axes. For any locally integrable function f , the sharp function of f is defined by

$$f^\#(x) = \sup_{Q \ni x} \frac{1}{|Q|} \int_Q |f(y) - f_Q| dy,$$

where, and in what follows,

$$f_Q = |Q|^{-1} \int_Q f(x) dx.$$

It is well-known that (see [6])

$$f^\#(x) \approx \sup_{Q \ni x} \inf_{c \in \mathbb{C}} \frac{1}{|Q|} \int_Q |f(y) - c| dy.$$

We say that f belongs to $\text{BMO}(R^n)$ if $f^\#$ belongs to $L^\infty(R^n)$ and

$$\|f\|_{\text{BMO}} = \|f^\#\|_{L^\infty}.$$

For $0 < r < \infty$, we denote $f_r^\#$ by

$$f_r^\#(x) = [(|f|^r)^\#(x)]^{1/r}.$$

Let M be the Hardy-Littlewood maximal operator defined by

$$M(f)(x) = \sup_{x \in Q} |Q|^{-1} \int_Q |f(y)| dy,$$

For $k \in \mathbb{N}$, we denote by M^k the operator M iterated k times, i.e.,

$$M^1(f)(x) = M(f)(x)$$

and

$$M^k(f)(x) = M(M^{k-1}(f))(x) \text{ when } k \geq 2.$$

Let Φ be a Young function and $\tilde{\Phi}$ be the complementary associated to Φ , we denote that the Φ -average by, for a function f ,

$$\|f\|_{\Phi, Q} = \inf \left\{ \lambda > 0 : \frac{1}{|Q|} \int_Q \Phi \left(\frac{|f(y)|}{\lambda} \right) dy \leq 1 \right\}$$

and the maximal function associated to Φ by

$$M_\Phi(f)(x) = \sup_{x \in Q} \|f\|_{\Phi, Q}.$$

The Young functions to be used in this paper are

$$\Phi(t) = t(1 + \log t)^r, \quad \tilde{\Phi}(t) = \exp(t^{1/r}),$$

the corresponding average and maximal functions denoted by $\|\cdot\|_{L(\log L)^r, Q}$, $M_{L(\log L)^r}$ and $\|\cdot\|_{\exp L^{1/r}, Q}$, $M_{\exp L^{1/r}}$. Following [11], we know the generalized Hölder's inequality:

$$\frac{1}{|Q|} \int_Q |f(y)g(y)| dy \leq \|f\|_{\Phi, Q} \|g\|_{\tilde{\Phi}, Q}$$

and the following inequality, for $r, r_j \geq 1, j = 1, \dots, l$ with $1/r = 1/r_1 + \dots + 1/r_l$, and any $x \in \mathbb{R}^n, b \in BMO(\mathbb{R}^n)$,

$$\|f\|_{L(\log L)^{1/r}, Q} \leq M_{L(\log L)^{1/r}}(f) \leq CM_{L(\log L)^l}(f) \leq CM^{l+1}(f),$$

$$\|b - b_Q\|_{\exp L^r, Q} \leq C\|b\|_{BMO},$$

$$|b_{2^{k+1}Q} - b_{2^k Q}| \leq Ck\|b\|_{BMO}.$$

We denote the Muckenhoupt weights by A_p for $1 \leq p < \infty$ (see [6]).

We shall prove the following theorems.

Theorem 1. Let $1 < s < \infty$, $D^\alpha A_j \in BMO(\mathbb{R}^n)$ for all α with $|\alpha| = m_j$ and $j = 1, \dots, l$. Then there exists a constant $C > 0$ such that for any $f = \{f_j\} \in C_0^\infty(\mathbb{R}^n)$, $0 < r < 1$ and $x \in \mathbb{R}^n$,

$$(|T_A(f)|_s)_r^\#(x) \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO} \right) M^{l+1}(|f|_s)(x).$$

Theorem 2. Let $1 < s < \infty$, $D^\alpha A_j \in BMO(\mathbb{R}^n)$ for all α with $|\alpha| = m_j$ and $j = 1, \dots, l$. Then $|T_A|_s$ is bounded on $L^p(w)$ for any $1 < p < \infty$ and $w \in A_p$, that is

$$\| |T_A(f)|_s \|_{L^p(w)} \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO} \right) \| |f|_s \|_{L^p(w)},$$

Theorem 3. Let $1 < s < \infty$, $w \in A_1$, $D^\alpha A_j \in BMO(\mathbb{R}^n)$ for all α with $|\alpha| = m_j$ and $j = 1, \dots, l$. Then there exists a constant $C > 0$ such that for all $\lambda > 0$,

$$w(\{x \in \mathbb{R}^n : |T_A(f)(x)|_s > \lambda\}) \leq C \int_{\mathbb{R}^n} \frac{|f(x)|_s}{\lambda} \left[1 + \log^+ \left(\frac{|f(x)|_s}{\lambda} \right) \right]^l w(x) dx.$$

2. Proofs of Theorems

To prove the theorems, we need the following lemmas.

Lemma 1.([3]) Let A be a function on \mathbb{R}^n and $D^\alpha A \in L^q(\mathbb{R}^n)$ for all α with $|\alpha| = m$ and some $q > n$. Then

$$|R_m(A; x, y)| \leq C|x-y|^m \sum_{|\alpha|=m} \left(\frac{1}{|\tilde{Q}(x, y)|} \int_{\tilde{Q}(x, y)} |D^\alpha A(z)|^q dz \right)^{1/q},$$

where \tilde{Q} is the cube centered at x and having side length $5\sqrt{n}|x-y|$.

Lemma 2.([6]) Let $0 < p < q < \infty$ and for any function $f \geq 0$. We define that, for $1/r = 1/p - 1/q$

$$\|f\|_{WL^q} = \sup_{\lambda > 0} \lambda |\{x \in \mathbb{R}^n : f(x) > \lambda\}|^{1/q}, \quad N_{p,q}(f) = \sup_E \|f\chi_E\|_{L^p} / \|\chi_E\|_{L^r},$$

where the sup is taken for all measurable sets E with $0 < |E| < \infty$. Then

$$\|f\|_{WL^q} \leq N_{p,q}(f) \leq (q/(q-p))^{1/p} \|f\|_{WL^q}.$$

Lemma 3.([11]) Let $r_j \geq 1$ for $j = 1, \dots, l$, we denote $1/r = 1/r_1 + \dots + 1/r_l$. Then

$$\frac{1}{|Q|} \int_Q |f_1(x) \cdots f_l(x)g(x)| dx \leq \|f\|_{\exp L^{r_1, Q}} \cdots \|f\|_{\exp L^{r_l, Q}} \|g\|_{L(\log L)^{1/r, Q}}.$$

Proof of Theorem 1. It suffices to prove for $f = \{f_i\} \in C_0^\infty(\mathbb{R}^n)$ and some constant C_0 , the following inequality holds:

$$\left(\frac{1}{|Q|} \int_Q \|T_A(f)(x)\|_s^r - C_0 dx\right)^{1/r} \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO}\right) M^{l+1}(\|f\|_s)(x).$$

Without loss of generality, we may assume $l = 2$. Fix a cube $Q = Q(x_0, d)$ and $\tilde{x} \in Q$. Let $\tilde{Q} = 5\sqrt{n}Q$ and $\tilde{A}_j(x) = A_j(x) - \sum_{|\alpha|=m_j} \frac{1}{\alpha!} (D^\alpha A_j)_{\tilde{Q}} x^\alpha$, then $R_{m_j}(A_j; x, y) = R_{m_j}(\tilde{A}_j; x, y)$ and $D^\alpha \tilde{A}_j = D^\alpha A_j - (D^\alpha A_j)_{\tilde{Q}}$ for $|\alpha| = m_j$. We split $f = g + h = \{g_i\} + \{h_i\}$ for $g_i = f_i \chi_{\tilde{Q}}$ and $h_i = f_i \chi_{\mathbb{R}^n \setminus \tilde{Q}}$. Write

$$\begin{aligned} T_A(f_i)(x) &= \int_{\mathbb{R}^n} \frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{A}_j; x, y)}{|x-y|^m} K(x, y) f_i(y) dy \\ &= \int_{\mathbb{R}^n} \frac{\prod_{j=1}^2 R_{m_j+1}(\tilde{A}_j; x, y)}{|x-y|^m} K(x, y) h_i(y) dy \\ &\quad + \int_{\mathbb{R}^n} \frac{\prod_{j=1}^2 R_{m_j}(\tilde{A}_j; x, y)}{|x-y|^m} K(x, y) g_i(y) dy \\ &\quad - \sum_{|\alpha_1|=m_1} \frac{1}{\alpha_1!} \int_{\mathbb{R}^n} \frac{R_{m_2}(\tilde{A}_2; x, y)(x-y)^{\alpha_1}}{|x-y|^m} D^{\alpha_1} \tilde{A}_1(y) K(x, y) g_i(y) dy \\ &\quad - \sum_{|\alpha_2|=m_2} \frac{1}{\alpha_2!} \int_{\mathbb{R}^n} \frac{R_{m_1}(\tilde{A}_1; x, y)(x-y)^{\alpha_2}}{|x-y|^m} D^{\alpha_2} \tilde{A}_2(y) K(x, y) g_i(y) dy \\ &\quad + \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \frac{1}{\alpha_1! \alpha_2!} \int_{\mathbb{R}^n} \frac{(x-y)^{\alpha_1+\alpha_2} D^{\alpha_1} \tilde{A}_1(y) D^{\alpha_2} \tilde{A}_2(y)}{|x-y|^m} K(x, y) g_i(y) dy, \end{aligned}$$

then, by the Minkowski' inequality,

$$\begin{aligned} &\left[\frac{1}{|Q|} \int_Q \|T_A(f)(x)\|_s^r - \|T_{\tilde{A}}(h)(x_0)\|_s^r dx\right]^{1/r} \\ &\leq \left[\frac{1}{|Q|} \int_Q \left(\sum_{i=1}^\infty |T_A(f_i)(x) - T_{\tilde{A}}(h_i)(x_0)|^s dx\right)^{1/s}\right]^{1/r} \\ &\leq \left[\frac{C}{|Q|} \int_Q \left(\sum_{i=1}^\infty \left|\int_{\mathbb{R}^n} \frac{\prod_{j=1}^2 R_{m_j}(\tilde{A}_j; x, y)}{|x-y|^m} K(x, y) g_i(y) dy\right|^s\right)^{1/s} dx\right]^{1/r} \end{aligned}$$

$$\begin{aligned}
 & + \left[\frac{C}{|Q|} \int_Q \left(\sum_{i=1}^{\infty} \left| \sum_{|\alpha_1|=m_1} \int_{R^n} \frac{R_{m_2}(\tilde{A}_2; x, y)(x-y)^{\alpha_1}}{|x-y|^m} D^{\alpha_1} \tilde{A}_1(y) K(x, y) g_i(y) dy \right|^s \right)^{1/s} dx \right]^{1/r} \\
 & + \left[\frac{C}{|Q|} \int_Q \left(\sum_{i=1}^{\infty} \left| \sum_{|\alpha_2|=m_2} \int_{R^n} \frac{R_{m_1}(\tilde{A}_1; x, y)(x-y)^{\alpha_2}}{|x-y|^m} D^{\alpha_2} \tilde{A}_2(y) K(x, y) g_i(y) dy \right|^s \right)^{1/s} dx \right]^{1/r} \\
 & + \left[\frac{C}{|Q|} \int_Q \left(\sum_{i=1}^{\infty} \left| \sum_{\substack{|\alpha_1|=m_1, \\ |\alpha_2|=m_2}} \int_{R^n} \frac{(x-y)^{\alpha_1+\alpha_2} D^{\alpha_1} \tilde{A}_1(y) D^{\alpha_2} \tilde{A}_2(y)}{|x-y|^m} K(x, y) g_i(y) dy \right|^s \right)^{1/s} dx \right]^{1/r} \\
 & + \left[\frac{C}{|Q|} \int_Q \left(\sum_{i=1}^{\infty} |T_{\tilde{A}}(h_i)(x) - T_{\tilde{A}}(h_i)(x_0)|^s \right)^{1/s} dx \right]^{1/r} \\
 & := I_1 + I_2 + I_3 + I_4 + I_5.
 \end{aligned}$$

Now, let us estimate I_1, I_2, I_3, I_4 and I_5 , respectively. First, for $x \in Q$ and $y \in \tilde{Q}$, by Lemma 1, we get

$$R_m(\tilde{A}_j; x, y) \leq C|x-y|^m \sum_{|\alpha_j|=m} \|D^{\alpha_j} A_j\|_{BMO},$$

thus, by Lemma 2 and the weak type (1,1) of $|T|_r$, we obtain

$$\begin{aligned}
 I_1 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO} \right) \left(\frac{1}{|Q|} \int_Q |T(g)(x)|_s^r dx \right)^{1/r} \\
 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO} \right) |Q|^{-1} \frac{\|T(g)\|_{s\chi_Q} \|L^r\|}{|Q|^{1/r-1}} \\
 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO} \right) |Q|^{-1} \|T(g)\|_{s\chi_Q} \|L^r\| \\
 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO} \right) |\tilde{Q}|^{-1} \|g\|_{L^1} \\
 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO} \right) M(|f|_s)(\tilde{x}).
 \end{aligned}$$

For I_2 , we get, by Lemma 2 and generalized Hölder's inequality,

$$\begin{aligned}
 I_2 &\leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} A_2\|_{BMO} \sum_{|\alpha_1|=m_1} \left(\frac{1}{|Q|} \int_{R^n} |T(D^{\alpha_1} \tilde{A}_1 g)(x)|_s^r dx \right)^{1/r} \\
 &\leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} A_2\|_{BMO} \sum_{|\alpha_1|=m_1} |Q|^{-1} \frac{\|T(D^{\alpha_1} \tilde{A}_1 g)|_s \chi_Q\|_{L^r}}{|Q|^{1/r-1}} \\
 &\leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} A_2\|_{BMO} \sum_{|\alpha_1|=m_1} |Q|^{-1} \|T(D^{\alpha_1} \tilde{A}_1 g)|_s\|_{WL^1} \\
 &\leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} A_2\|_{BMO} \sum_{|\alpha_1|=m_1} |\tilde{Q}|^{-1} \|D^{\alpha_1} \tilde{A}_1 |g|_s\|_{L^1} \\
 &\leq C \sum_{|\alpha_2|=m_2} \|D^{\alpha_2} A_2\|_{BMO} \sum_{|\alpha_1|=m_1} \|D^{\alpha_1} A_1 - (D^{\alpha_1} A_1)_{\tilde{Q}}\|_{\exp L, \tilde{Q}} \|f|_s\|_{L(\log L), \tilde{Q}} \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^{\alpha} A_j\|_{BMO} \right) M^2(|f|_s)(\tilde{x}).
 \end{aligned}$$

For I_3 , similar to the proof of I_2 , we get

$$I_3 \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^{\alpha} A_j\|_{BMO} \right) M^2(|f|_s)(\tilde{x}).$$

Similarly, for I_4 , taking $r, r_1, r_2 \geq 1$ such that $1/r = 1/r_1 + 1/r_2$, we obtain, by Lemma 3,

$$\begin{aligned}
 I_4 &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \left(\frac{1}{|Q|} \int_{R^n} |T(D^{\alpha_1} \tilde{A}_1 D^{\alpha_2} \tilde{A}_2 g)(x)|_s^r dx \right)^{1/r} \\
 &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} |Q|^{-1} \frac{\|T(D^{\alpha_1} \tilde{A}_1 D^{\alpha_2} \tilde{A}_2 g)|_s \chi_Q\|_{L^r}}{|Q|^{1/r-1}} \\
 &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} |Q|^{-1} \|T(D^{\alpha_1} \tilde{A}_1 D^{\alpha_2} \tilde{A}_2 g)|_s\|_{WL^1} \\
 &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} |Q|^{-1} \|D^{\alpha_1} \tilde{A}_1 D^{\alpha_2} \tilde{A}_2 |g|_s\|_{L^1} \\
 &\leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \prod_{j=1}^2 \|D^{\alpha_j} A_j - (D^{\alpha_j} A_j)_{\tilde{Q}}\|_{\exp L^j, \tilde{Q}} \cdot \|f|_s\|_{L(\log L)^{1/r}, \tilde{Q}} \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^{\alpha} A_j\|_{BMO} \right) M^3(|f|_s)(\tilde{x}).
 \end{aligned}$$

For I_5 , we write

$$\begin{aligned}
T_{\tilde{A}}(h_i)(x) - T_{\tilde{A}}(h_i)(x_0) &= \int_{\mathbb{R}^n} \left(\frac{K(x, y)}{|x - y|^m} - \frac{K(x_0, y)}{|x_0 - y|^m} \right) \prod_{j=1}^2 R_{m_j}(\tilde{A}_j; x, y) h_i(y) dy \\
&+ \int_{\mathbb{R}^n} \left(R_{m_1}(\tilde{A}_1; x, y) - R_{m_1}(\tilde{A}_1; x_0, y) \right) \frac{R_{m_2}(\tilde{A}_2; x, y)}{|x_0 - y|^m} K(x_0, y) h_i(y) dy \\
&+ \int_{\mathbb{R}^n} \left(R_{m_2}(\tilde{A}_2; x, y) - R_{m_2}(\tilde{A}_2; x_0, y) \right) \frac{R_{m_1}(\tilde{A}_1; x_0, y)}{|x_0 - y|^m} K(x_0, y) h_i(y) dy \\
&- \sum_{|\alpha_1|=m_1} \frac{1}{\alpha_1!} \int_{\mathbb{R}^n} \left[\frac{R_{m_2}(\tilde{A}_2; x, y)(x - y)^{\alpha_1}}{|x - y|^m} K(x, y) - \frac{R_{m_2}(\tilde{A}_2; x_0, y)(x_0 - y)^{\alpha_1}}{|x_0 - y|^m} K(x_0, y) \right] \\
&\quad \times D^{\alpha_1} \tilde{A}_1(y) h_i(y) dy \\
&- \sum_{|\alpha_2|=m_2} \frac{1}{\alpha_2!} \int_{\mathbb{R}^n} \left[\frac{R_{m_1}(\tilde{A}_1; x, y)(x - y)^{\alpha_2}}{|x - y|^m} K(x, y) - \frac{R_{m_1}(\tilde{A}_1; x_0, y)(x_0 - y)^{\alpha_2}}{|x_0 - y|^m} K(x_0, y) \right] \\
&\quad \times D^{\alpha_2} \tilde{A}_2(y) h_i(y) dy \\
&+ \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \frac{1}{\alpha_1! \alpha_2!} \int_{\mathbb{R}^n} \left[\frac{(x - y)^{\alpha_1 + \alpha_2}}{|x - y|^m} K(x, y) - \frac{(x_0 - y)^{\alpha_1 + \alpha_2}}{|x_0 - y|^m} K(x_0, y) \right] \\
&\quad \times D^{\alpha_1} \tilde{A}_1(y) D^{\alpha_2} \tilde{A}_2(y) h_i(y) dy \\
&= I_5^{(1)} + I_5^{(2)} + I_5^{(3)} + I_5^{(4)} + I_5^{(5)} + I_5^{(6)}.
\end{aligned}$$

By Lemma 1 and the following inequality (see [13])

$$|b_{Q_1} - b_{Q_2}| \leq C \log(|Q_2|/|Q_1|) \|b\|_{BMO} \text{ for } Q_1 \subset Q_2,$$

we know that, for $x \in Q$ and $y \in 2^{k+1}\tilde{Q} \setminus 2^k\tilde{Q}$,

$$\begin{aligned}
|R_m(\tilde{A}; x, y)| &\leq C|x - y|^m \sum_{|\alpha|=m} (\|D^\alpha A\|_{BMO} + |(D^\alpha A)_{\tilde{Q}(x,y)} - (D^\alpha A)_{\tilde{Q}}|) \\
&\leq Ck|x - y|^m \sum_{|\alpha|=m} \|D^\alpha A\|_{BMO}.
\end{aligned}$$

Note that $|x - y| \sim |x_0 - y|$ for $x \in Q$ and $y \in \mathbb{R}^n \setminus \tilde{Q}$, we obtain, by the conditions on K ,

$$\begin{aligned}
 |I_5^{(1)}| &\leq C \int_{R^n} \left(\frac{|x-x_0|}{|x_0-y|^{m+n+1}} + \frac{|x-x_0|^\varepsilon}{|x_0-y|^{m+n+\varepsilon}} \right) \prod_{j=1}^2 R_{m_j}(\tilde{A}_j; x, y) |h_i(y)| dy \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) \sum_{k=0}^{\infty} \int_{2^{k+1}\tilde{Q} \setminus 2^k\tilde{Q}} k^2 \left(\frac{|x-x_0|}{|x_0-y|^{n+1}} + \frac{|x-x_0|^\varepsilon}{|x_0-y|^{n+\varepsilon}} \right) |f_i(y)| dy \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) \sum_{k=1}^{\infty} k^2 (2^{-k} + 2^{-\varepsilon k}) \frac{1}{|2^k\tilde{Q}|} \int_{2^k\tilde{Q}} |f_i(y)| dy,
 \end{aligned}$$

thus, by the Minkowski' inequality,

$$\begin{aligned}
 &\left(\sum_{i=1}^{\infty} |I_5^{(1)}|^s \right)^{1/s} \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) \sum_{k=1}^{\infty} k^2 (2^{-k} + 2^{-\varepsilon k}) \frac{1}{|2^k\tilde{Q}|} \int_{2^k\tilde{Q}} |f(y)|_s dy \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) M(|f|_s)(\tilde{x}).
 \end{aligned}$$

For $I_5^{(2)}$, by the formula (see [3]):

$$R_m(\tilde{A}; x, y) - R_m(\tilde{A}; x_0, y) = \sum_{|\beta|<m} \frac{1}{\beta!} R_{m-|\beta|}(D^\beta \tilde{A}; x, x_0)(x-y)^\beta$$

and Lemma 1, we have

$$|R_m(\tilde{A}; x, y) - R_m(\tilde{A}; x_0, y)| \leq C \sum_{|\beta|<m} \sum_{|\alpha|=m} |x-x_0|^{m-|\beta|} |x-y|^{|\beta|} \|D^\alpha A\|_{BMO},$$

thus

$$\begin{aligned}
 &\left(\sum_{i=1}^{\infty} |I_5^{(2)}|^s \right)^{1/s} \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) \sum_{k=0}^{\infty} \int_{2^{k+1}\tilde{Q} \setminus 2^k\tilde{Q}} k \frac{|x-x_0|}{|x_0-y|^{n+1}} |f(y)|_s dy \\
 &\leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) M(|f|_s)(\tilde{x}).
 \end{aligned}$$

Similarly,

$$\left(\sum_{i=1}^{\infty} |I_5^{(3)}|^r \right)^{1/r} \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) M(|f|_s)(\tilde{x}).$$

For $I_5^{(4)}$, recall that

$$|b_{2^{k+1}Q} - b_{2^k Q}| \leq Ck \|b\|_{BMO},$$

we get

$$\begin{aligned} & \left(\sum_{i=1}^{\infty} |I_5^{(4)}|^s \right)^{1/s} \\ & \leq C \sum_{|\alpha_1|=m_1} \int_{R^n} \left| \frac{(x-y)^{\alpha_1} K(x,y)}{|x-y|^m} - \frac{(x_0-y)^{\alpha_1} K(x_0,y)}{|x_0-y|^m} \right| \\ & \quad \times |R_{m_2}(\tilde{A}_2; x, y)| |D^{\alpha_1} \tilde{A}_1(y)| |h(y)|_s dy \\ & + C \sum_{|\alpha_1|=m_1} \int_{R^n \setminus \tilde{Q}} |R_{m_2}(\tilde{A}_2; x, y) - R_{m_2}(\tilde{A}_2; x_0, y)| \frac{|(x_0-y)^{\alpha_1} K(x_0, y)|}{|x_0-y|^m} \\ & \quad \times |D^{\alpha_1} \tilde{A}_1(y)| |h(y)|_s dy \\ & \leq C \sum_{|\alpha_1|=m_2} \|D^\alpha A_2\|_{BMO} \sum_{|\alpha_1|=m_1} \sum_{k=1}^{\infty} k(2^{-k} + 2^{-\varepsilon k}) \frac{1}{|2^k \tilde{Q}|} \int_{2^k \tilde{Q}} |f(y)|_s |D^{\alpha_1} \tilde{A}_1(y)| dy \\ & \leq C \sum_{|\alpha_1|=m_2} \|D^\alpha A_2\|_{BMO} \\ & \quad \times \sum_{|\alpha_1|=m_1} \sum_{k=1}^{\infty} k(2^{-k} + 2^{-\varepsilon k}) \|D^{\alpha_1} A_1 - (D^{\alpha_1} A_1)_{\tilde{Q}}\|_{\exp L, 2^k \tilde{Q}} \cdot \| |f|_s \|_{L(\log L), 2^k \tilde{Q}} \\ & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) \sum_{k=1}^{\infty} k^2 (2^{-k} + 2^{-\varepsilon k}) \| |f|_s \|_{L(\log L), 2^k \tilde{Q}} \\ & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) M^2(|f|_s)(\tilde{x}). \end{aligned}$$

Similarly,

$$\left(\sum_{i=1}^{\infty} |I_5^{(5)}|^s \right)^{1/s} \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^\alpha A_j\|_{BMO} \right) M^2(|f|_s)(\tilde{x}).$$

For $I_5^{(6)}$, similarly to the proof of I_4 , we get

$$\begin{aligned}
 & \left(\sum_{j=1}^{\infty} |I_5^{(j)}|^s \right)^{1/s} \\
 & \leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \int_{R^n \setminus \tilde{Q}} \left| \frac{(x-y)^{\alpha_1+\alpha_2} K(x,y)}{|x-y|^m} - \frac{(x_0-y)^{\alpha_1+\alpha_2} K(x_0,y)}{|x_0-y|^m} \right| \\
 & \times |D^{\alpha_1} \tilde{A}_1(y)| |D^{\alpha_2} \tilde{A}_2(y)| |h(y)|_s dy \\
 & \leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \sum_{k=1}^{\infty} k(2^{-k} + 2^{-\varepsilon k}) \frac{1}{|2^k \tilde{Q}|} \int_{2^k \tilde{Q}} |f(y)|_s |D^{\alpha_1} \tilde{A}_1(y)| |D^{\alpha_2} \tilde{A}_2(y)| dy \\
 & \leq C \sum_{|\alpha_1|=m_1, |\alpha_2|=m_2} \prod_{j=1}^2 \|D^{\alpha_j} A_j - (D^{\alpha_j} A_j)_{\tilde{Q}}\|_{\exp L^{j, 2^k \tilde{Q}}} \cdot \|f\|_{L(\log L)^{1/r, 2^k \tilde{Q}}} \\
 & \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^{\alpha} A_j\|_{BMO} \right) M^3(|f|_s)(\tilde{x}).
 \end{aligned}$$

Thus

$$|I_5| \leq C \prod_{j=1}^2 \left(\sum_{|\alpha|=m_j} \|D^{\alpha} A_j\|_{BMO} \right) M^3(|f|_s)(\tilde{x}).$$

This completes the proof of Theorem 1.

By Theorem 1 and the $L^p(w)$ -boundedness of M^3 , we may obtain the conclusions of Theorem 2. By Theorem 1 and [8][10], we may obtain the conclusions of Theorem 3.

3. Example

In this section we shall apply Theorems 1, 2 and 3 of the paper to the Calderón-Zygmund singular integral operator.

Let T be the Calderón-Zygmund operator (see [4],[6],[13]), the vector-valued multilinear operator related to T is defined by

$$|T_A(f)(x)|_r = \left(\sum_{i=1}^{\infty} |T_A(f_i)(x)|^r \right)^{1/r},$$

where

$$T_A(f_i)(x) = \int_{R^n} \frac{\prod_{j=1}^l R_{m_j+1}(A_j; x, y)}{|x-y|^m} K(x, y) f_i(y) dy.$$

Then

$$(1) \quad (|T^A(f)|_s)_r^{\#}(x) \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO} \right) M^{l+1}(|f|_s)(x)$$

for any $f \in C_0^\infty(\mathbb{R}^n)$, $1 < s < \infty$ and $0 < r < 1$;

$$(2) \quad \| |T^A(f)|_s \|_{L^p(w)} \leq C \prod_{j=1}^l \left(\sum_{|\alpha_j|=m_j} \|D^{\alpha_j} A_j\|_{BMO} \right) \|f\|_{L^p(w)}$$

for any $1 < s < \infty$, $w \in A_p$ and $1 < p < \infty$;

$$(3) \quad w(\{x \in \mathbb{R}^n : |T^A(f)(x)|_s > \lambda\}) \leq C \int_{\mathbb{R}^n} \frac{|f(x)|_s}{\lambda} \left[1 + \log^+ \left(\frac{|f(x)|_s}{\lambda} \right) \right]^l w(x) dx$$

for any $1 < s < \infty$, $w \in A_1$ and all $\lambda > 0$.

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