

**BOUNDEDNESS FOR MULTILINEAR COMMUTATOR ASSOCIATED WITH
LITTLEWOOD-PALEY OPERATOR ON TWO SPACES ***

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Abstract. In this paper, the (H_b^p, L^p) and $(\dot{H}_{q,b}^{\alpha,p}, \dot{K}_q^{\alpha,p})$ type boundedness for the multilinear commutator associated with the Littlewood-Paley operator on Hardy and Herz-Hardy spaces are obtained, using some techniques for classical inequalities.

Keywords: Littlewood-Paley operator; Multilinear commutator; BMO; Hardy space; Herz-Hardy space.

1. Introduction and definition

Let T be the Calderón-Zygmund operator and $b \in BMO(\mathbb{R}^n)$. Then we can define the commutator $[b, T]$ generated by b and T as follows,

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

In [2], Coifman, Rochberg and Weiss prove the boundedness of the commutator $[b, T]$ on $L^p(\mathbb{R}^n)$ ($1 < p < \infty$). However, it is well known that the $[b, T]$ is not bounded, in general, from $H^p(\mathbb{R}^n)$ to $L^p(\mathbb{R}^n)$. But if a suitable atomic space $H_b^p(\mathbb{R}^n)$ or $\dot{H}_{q,b}^{\alpha,p}(\mathbb{R}^n)$ substituted for $H^p(\mathbb{R}^n)$, then $[b, T]$ maps continuously $H_b^p(\mathbb{R}^n)$ into $L^p(\mathbb{R}^n)$ and $\dot{H}_{q,b}^{\alpha,p}(\mathbb{R}^n)$ into $\dot{K}_q^{\alpha,p}$. Moreover, it was observed that $H_b^p(\mathbb{R}^n) \subset H^p(\mathbb{R}^n)$, $\dot{K}_{q,b}^{\alpha,p}(\mathbb{R}^n) \subset \dot{H}_q^{\alpha,p}(\mathbb{R}^n)$. In this paper, we will establish the continuity of the multilinear commutators related to the Littlewood-Paley operators and $BMO(\mathbb{R}^n)$ functions on certain Hardy and Herz-Hardy spaces.

At first, let us introduce some definitions (see [1], [3], [4], [5], [6], [7], [8], [9], [10], [11], [13], [14], [17],). Suppose a positive integer m and $1 \leq j \leq m$, we denote by C_j^m the family of all finite subsets $\sigma = \{\sigma(1), \dots, \sigma(j)\}$ of $\{1, \dots, m\}$ of j different elements.

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For $\sigma \in C_j^m$, set $\sigma^c = \{1, \dots, m\} \setminus \sigma$. For $\vec{b} = (b_1, \dots, b_m)$ and $\sigma = \{\sigma(1), \dots, \sigma(j)\} \in C_j^m$, set $\vec{b}_\sigma = (b_{\sigma(1)}, \dots, b_{\sigma(j)})$, $b_\sigma = b_{\sigma(1)} \cdots b_{\sigma(j)}$ and $\|\vec{b}_\sigma\|_{BMO} = \|b_{\sigma(1)}\|_{BMO} \cdots \|b_{\sigma(j)}\|_{BMO}$.

Definition 1. Let b_i ($i = 1, \dots, m$) be a locally integrable function and $0 < p \leq 1$. A bounded measurable function a on \mathbb{R}^n is said to be a (p, \vec{b}) atom if it satisfies the following condition,

- (1) $\text{supp } a \subset B = B(x_0, r)$,
- (2) $\|a\|_{L^\infty} \leq |B|^{-1/p}$,
- (3) $\int_B a(y) dy = \int_B a(y) \prod_{l \in \sigma} b_l(y) dy = 0$ for any $\sigma \in C_j^m$, $1 \leq j \leq m$.

We say that a temperate distribution f belongs to $H_b^p(\mathbb{R}^n)$ if in the Schwartz distribution sense it can be written as

$$f(x) = \sum_{j=1}^{\infty} \lambda_j a_j(x).$$

where a_j 's are (p, \vec{b}) atoms, $\lambda \in C$ and $\sum_{j=1}^{\infty} |\lambda_j|^p < \infty$. Moreover, $\|f\|_{H_b^p(\mathbb{R}^n)} \approx (\sum_{j=1}^{\infty} |\lambda_j|^p)^{1/p}$.

Definition 2. Let $0 < p, q < \infty$, $\alpha \in \mathbb{R}$. For $k \in \mathbb{Z}$, set $B_k = \{x \in \mathbb{R}^n : |x| \leq 2^k\}$ and $C_k = B_k \setminus B_{k-1}$. Denote by χ_k the characteristic function of C_k and χ_0 the characteristic function of B_0 .

- (1) The homogeneous Herz space is defined by

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

where

$$\|f\|_{\dot{K}_q^{\alpha, p}} = \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \|f \chi_{B_k}\|_{L^q}^p \right]^{1/p}.$$

- (2) The nonhomogeneous Herz space is defined by

$$K_q^{\alpha, p}(\mathbb{R}^n) = \left\{ f \in L_{loc}^q(\mathbb{R}^n) : \|f\|_{K_q^{\alpha, p}} < \infty \right\},$$

where

$$\|f\|_{K_q^{\alpha, p}} = \left[\sum_{k=1}^{\infty} 2^{k\alpha p} \|f \chi_k\|_{L^q}^p + \|f \chi_{B_0}\|_{L^q}^p \right]^{1/p}.$$

Definition 3. Let

$$\alpha \in \mathbb{R}^n, 1 < q < \infty, \alpha \geq n(1 - \frac{1}{q}), b_i \in BMO(\mathbb{R}^n), 1 \leq i \leq m.$$

A function $a(x)$ is called a central (α, q, \vec{b}) -atom (or a central (α, q, \vec{b}) -atom of restrict type) if

- (1) $\text{supp} a \in B = B(x_0, r)$ (or for some $r \geq 1$),
- (2) $\|a\|_{L^q} \leq |B|^{-\alpha/n}$,
- (3) $\int_B a(x) x^\beta dx = \int_B a(x) x^\beta \prod_{i \in \sigma} b_i(x) dx = 0$ for any $\sigma \in C_j^m$, $1 \leq j \leq m$.

We say that a temperate distribution f belongs to $HK_{q, \vec{b}}^{\alpha, p}(R^n)$ (or $HK_{q, \vec{b}}^{\alpha, p}(R^n)$) if it can be written as $f = \sum_{j=-\infty}^{\infty} \lambda_j a_j$ (or $f = \sum_{j=0}^{\infty} \lambda_j a_j$), in the $S'(R^n)$ sense, where a_j is a central (α, q, \vec{b}) -atom (or a central (α, q, \vec{b}) -atom of restrict type) supported on $B(0, 2^j)$ and $\sum_{j=-\infty}^{\infty} |\lambda_j|^p < \infty$ (or $\sum_{j=0}^{\infty} |\lambda_j|^p < \infty$). Moreover,

$$\|f\|_{HK_{q, \vec{b}}^{\alpha, p}} \text{ (or } \|f\|_{HK_{q, \vec{b}}^{\alpha, p}}) = \inf \left(\sum_j |\lambda_j|^p \right)^{1/p},$$

where the infimum is taken over all the decompositions of f as above.

Definition 4. Let $\varepsilon > 0$, $\mu > 1$ and ψ be a fixed function which satisfies the following properties:

- (1) $\int_{R^n} \psi(x) dx = 0$,
- (2) $|\psi(x)| \leq C(1 + |x|)^{-(n+1)}$,
- (3) $|\psi(x+y) - \psi(x)| \leq C|y|^\varepsilon (1 + |x|)^{-(n+1+\varepsilon)}$ when $2|y| < |x|$;

The Littlewood-Paley multilinear commutator is defined by

$$g_{\mu}^{\vec{b}}(f)(x) = \left[\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\mu} |F_t^{\vec{b}}(f)(x, y)|^2 \frac{dy dt}{t^{n+1}} \right]^{1/2},$$

where

$$F_t^{\vec{b}}(f)(x, y) = \int_{R^n} \left[\prod_{j=1}^m (b_j(x) - b_j(z)) \right] \psi_t(y - z) f(z) dz.$$

When $m = 1$, set

$$g_{\mu}^b(f)(x) = \left[\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\mu} |F_t^b(f)(x, y)|^2 \frac{dy dt}{t^{n+1}} \right]^{1/2},$$

where

$$F_t^b(f)(x, y) = \int_{R^n} (b(x) - b(z)) \psi_t(y - z) f(z) dz$$

and $\psi_t(x) = t^{-n} \psi(x/t)$ for $t > 0$. Set $F_t(f)(x) = f * \psi_t(x)$, we also define that

$$g_{\mu}(f)(x) = \left[\int \int_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\mu} |F_t(f)(y)|^2 \frac{dy dt}{t^{n+1}} \right]^{1/2},$$

which is the Littlewood-Paley function (see [16]).

2. Theorems and Proofs

We shall prove the following theorems.

Theorem 1. Let

$$\mu > 3 + 2/n + 2\varepsilon/n, b_i \in BMO, 1 \leq i \leq m, \vec{b} = (b_1, \dots, b_m), n/(n + \varepsilon) < p \leq 1.$$

Then the multilinear commutator $g_{\mu}^{\vec{b}}$ is bounded from $H_{\vec{b}}^p(\mathbb{R}^n)$ to $L^p(\mathbb{R}^n)$.

Proof. It suffices to show that there exists a constant $C > 0$, such that for every (p, \vec{b}) atom a ,

$$\|g_{\mu}^{\vec{b}}(a)\|_{L^p} \leq C.$$

Let a be a (p, \vec{b}) atom supported on a ball $B = B(x_0, r)$. When $m = 1$ see [8], and now we assume $m > 1$. Write

$$\int_{\mathbb{R}^n} |g_{\mu}^{\vec{b}}(a)(x)|^p dx = \int_{|x-x_0| \leq 2r} |g_{\mu}^{\vec{b}}(a)(x)|^p dx + \int_{|x-x_0| > 2r} |g_{\mu}^{\vec{b}}(a)(x)|^p dx = I + II.$$

For I , taking $q > 1$, by Hölder's inequality and the L^q -boundedness of $g_{\mu}^{\vec{b}}$, we see that

$$\begin{aligned} I &\leq \left(\int_{|x-x_0| \leq 2r} |g_{\mu}^{\vec{b}}(a)(x)|^q dx \right)^{p/q} \cdot |B(x_0, 2r)|^{1-p/q} \\ &\leq C \|g_{\mu}^{\vec{b}}(a)(x)\|_{L^q}^p \cdot |B(x_0, 2r)|^{1-p/q} \\ &\leq C \|\vec{b}\|_{BMO}^p \|a\|_{L^q}^p |B|^{1-p/q} \\ &\leq C \|\vec{b}\|_{BMO}^p. \end{aligned}$$

For II , denoting $\lambda = (\lambda_1, \dots, \lambda_m)$ with $\lambda_i = (b_i)_B$, $1 \leq i \leq m$, where

$$(b_i)_B = \frac{1}{|B(x_0, r)|} \int_{B(x_0, r)} b_i(x) dx,$$

by Hölder's inequality and the vanishing moment of a , we get

$$\begin{aligned} II &= \sum_{k=1}^{\infty} \int_{2^{k+1}B \setminus 2^k B} |g_{\mu}^{\vec{b}}(a)(x)|^p dx \\ &\leq C \sum_{k=1}^{\infty} |2^{k+1}B|^{1-p} \left(\int_{2^{k+1}B \setminus 2^k B} |g_{\mu}^{\vec{b}}(a)(x)| dx \right)^p \end{aligned}$$

$$\leq C \sum_{k=1}^{\infty} |2^{k+1}B|^{1-p} \left[\int_{2^{k+1}B \setminus 2^k B} \left(\int_{\mathbb{R}^{n+1}} \left(\frac{t}{t+|x-y|} \right)^{n\mu} \right. \right. \\ \left. \left. \times \left(\int_B |\psi_t(y-z) - \psi_t(y)| \prod_{j=1}^m |b_j(x) - b_j(z)| |a(z)| dz \right)^2 \frac{dydt}{t^{n+1}} \right)^{1/2} dx \right]^p.$$

noting that $z \in B, y \in 2^{k+1}B \setminus 2^k B$, then

$$\left[\int \int_{\mathbb{R}^{n+1}} \left(\frac{t}{t+|x-y|} \right)^{n\mu} \left(\int_B |\psi_t(y-z) - \psi_t(y)| \prod_{j=1}^m |b_j(x) - b_j(z)| |a(z)| dz \right)^2 \frac{dydt}{t^{n+1}} \right]^{1/2} \\ \leq C \left[\iint_{\mathbb{R}^{n+1}} \left(\frac{t}{t+|x-y|} \right)^{n\mu} \left(\int_B t^{-n} |a(z)| \prod_{j=1}^m |b_j(x) - b_j(z)| \frac{(|z|/t)^\varepsilon}{(1+|y|/t)^{n+1+\varepsilon}} dy \right)^2 \frac{dydt}{t^{n+1}} \right]^{1/2} \\ \leq C \left(\int \int_{\mathbb{R}^{n+1}} \left(\frac{t}{t+|x-y|} \right)^{n\mu} \frac{t^{1-n} dydt}{(t+|y|)^{2(n+1+\varepsilon)}} \right)^{1/2} \left(\int_B \prod_{j=1}^m |b_j(x) - b_j(z)| |z|^\varepsilon |a(z)| dz \right).$$

Using the notation $B' = B'(x, t)$, we have

$$t^{-n} \int_{\mathbb{R}^n} \left(\frac{t}{t+|x-y|} \right)^{n\mu} \frac{dy}{(t+|y|)^{2(n+1+\varepsilon)}} \\ \leq t^{-n} \left(\int_{B'} \left(\frac{t}{t+|x-y|} \right)^{n\mu} \frac{dy}{(t+|y|)^{2(n+1+\varepsilon)}} \right. \\ \left. + \sum_{k=1}^{\infty} \int_{2^k B' \setminus 2^{k-1} B'} \left(\frac{t}{t+|x-y|} \right)^{n\mu} \frac{dy}{(t+|y|)^{2(n+1+\varepsilon)}} \right) \\ \leq C t^{-n} \left(\int_{B'} \frac{2^{2(n+1+\varepsilon)} dy}{(2t+|y|)^{2(n+1+\varepsilon)}} + \sum_{k=1}^{\infty} \int_{2^k B'} \left(\frac{t}{t+2^{k-1}t} \right)^{n\mu} \frac{2^{2(k+1)(n+1+\varepsilon)} dy}{(2^{k+1}t+|y|)^{2(n+1+\varepsilon)}} \right) \\ \leq C t^{-n} \left(t^n + \sum_{k=1}^{\infty} 2^{-kn\mu} 2^{2k(n+1+\varepsilon)} (2^k t)^n \right) \frac{1}{(t+|x|)^{2(n+1+\varepsilon)}} \\ \leq C \left(1 + \sum_{k=1}^{\infty} 2^{k(3n+2\varepsilon-n\mu+2)} \right) \frac{1}{(t+|x|)^{2(n+1+\varepsilon)}} \\ \leq C \frac{1}{(t+|x|)^{2(n+1+\varepsilon)}},$$

it is easy to calculate that

$$\int_0^\infty \frac{tdt}{(t+|x|)^{2n+1+\varepsilon}} = C|x|^{-2(n+\varepsilon)}.$$

So

$$\begin{aligned} II &\leq C \sum_{k=1}^{\infty} |2^{k+1}B|^{1-p} \\ &\times \left[\int_{2^{k+1}B \setminus 2^k B} |x|^{(-n+\varepsilon)} \left(\int_B \prod_{j=1}^m |b_j(x) - b_j(z)| |z^\varepsilon| |a(z)| dz \right) dx \right]^p \\ &\leq C \sum_{k=1}^{\infty} |2^{k+1}B|^{1-p} \\ &\times \left[\sum_{j=0}^m \sum_{\sigma \in C_j^m} \int_{2^{k+1}B \setminus 2^k B} |x|^{(-n+\varepsilon)} |(\vec{b}(x) - \lambda)_\sigma| dx \int_B |(\vec{b}(z) - \lambda)_{\sigma^c}| |z^\varepsilon| |a(z)| dz \right]^p \\ &\leq C \sum_{j=0}^m \sum_{\sigma \in C_j^m} \left(\int_B |(\vec{b}(y) - \lambda)_{\sigma^c}| |z^\varepsilon| |a(z)| dz \right)^p \\ &\times \sum_{k=1}^{\infty} |2^{k+1}B|^{1-p} \left[\int_{2^{k+1}B \setminus 2^k B} |x|^{(-n+\varepsilon)} |(\vec{b}(x) - \lambda)_\sigma| dx \right]^p \\ &\leq C \sum_{j=0}^m \sum_{\sigma \in C_j^m} \|\vec{b}_{\sigma^c}\|_{BMO}^p \cdot \|\vec{b}_\sigma\|_{BMO}^p \sum_{k=1}^{\infty} |2^{k+1}B|^{(1-p(n+\varepsilon)/n)} k^p |B|^{(1+\varepsilon/n-1/p)p} \\ &\leq C \|\vec{b}\|_{BMO}^p \sum_{k=1}^{\infty} k^p \cdot 2^{kn(1-p(n+\varepsilon)/n)} \\ &\leq C \|\vec{b}\|_{BMO}. \end{aligned}$$

This finish the proof of Theorem 1.

Theorem 2. Let

$$\mu > 3 + 2/n + 2\varepsilon/n, \quad 0 < p < \infty, \quad 1 < q < \infty, \quad n(1 - 1/q) \leq \alpha < n(1 - 1/q) + \varepsilon$$

and

$$b_i \in BMO(\mathbb{R}^n), \quad 1 \leq i \leq m, \quad \vec{b} = (b_1, \dots, b_m).$$

Then $g_\mu^{\vec{b}}$ is bounded from $H\dot{K}_{q,\vec{b}}^{\alpha,p}(\mathbb{R}^n)$ to $\dot{K}_q^{\alpha,p}(\mathbb{R}^n)$.

Proof. Let $f \in HK_{q, \vec{b}}^{\alpha, p}(R^n)$ and $f(x) = \sum_{j=-\infty}^{\infty} \lambda_j a_j(x)$ be the atomic decomposition for f as in Definition 3, so we write

$$\begin{aligned} \|g_{\mu}^{\vec{b}}(f)(x)\|_{\dot{K}_q^{\alpha, p}} &\leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{\infty} |\lambda_j| \|g_{\mu}^{\vec{b}}(a_j) \chi_k\|_{L^q} \right)^p \right]^{1/p} \\ &\leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| \|g_{\mu}^{\vec{b}}(a_j) \chi_k\|_{L^q} \right)^p \right]^{1/p} \\ &\quad + C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-2}^{\infty} |\lambda_j| \|g_{\mu}^{\vec{b}}(a_j) \chi_k\|_{L^q} \right)^p \right]^{1/p} \\ &= I + II. \end{aligned}$$

For II , by the boundedness of $g_{\mu}^{\vec{b}}$ on L^q and the Hölder's inequality, we have

$$\begin{aligned} II &\leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-2}^{\infty} |\lambda_j| \|g_{\mu}^{\vec{b}}(a_j) \chi_j\|_{L^q} \right)^p \right]^{1/p} \\ &\leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-2}^{\infty} |\lambda_j| \|a_j\|_{L^q} \right)^p \right]^{1/p} \\ &\leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-2}^{\infty} |\lambda_j| \cdot 2^{-j\alpha} \right)^p \right]^{1/p} \\ &\leq C \begin{cases} \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=-\infty}^{j+2} 2^{(k-j)\alpha p} \right]^{1/p}, & 0 < p \leq 1 \\ \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=-\infty}^{j+2} 2^{(k-j)p/2} \right]^{1/p}, & 1 < p < \infty \end{cases} \\ &\leq C \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p} \\ &\leq C \|f\|_{HK_{q, \vec{b}}^{\alpha, p}}. \end{aligned}$$

For I , when $m = 1$, let

$$\begin{aligned} C_k &= B_k \setminus B_{k-1}, \\ \chi_k &= \chi_{A_k}, \quad b_j^i = |B_j|^{-1} \int_{B_j} b_i(x) dx, \quad 1 \leq i \leq m, \quad \vec{b} = (b_j^1, \dots, b_j^m). \end{aligned}$$

Similar to the proof of *II* in Theorem 1, we have

$$\begin{aligned}
g_\mu^{b_1}(a_j)(x) &= \left(\int_{\mathbb{R}_+^{n+1}} \int \left(\frac{t}{t+|x-y|} \right)^{n\mu} \left| \int_{B_j} (b_1(x) - b_1(z)) \psi_t(y-z) a_j(z) dz \right|^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \\
&\leq C \left(\int_{\mathbb{R}_+^{n+1}} \int \left(\frac{t}{t+|x-y|} \right)^{n\mu} \left(\int_{B_j} |\psi_t(y-z) - \psi_t(y)| |b_1(x) - b_1(z)| |a_j(z)| dz \right)^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \\
&\leq C \left(\int_{\mathbb{R}_+^{n+1}} \int \left(\frac{t}{t+|x-y|} \right)^{n\mu} \left(\int_{B_j} t^{-n} |a_j(z)| |b_1(x) - b_1(z)| \frac{(|z|/t)^\varepsilon}{(1+|y|/t)^{n+1+\varepsilon}} dz \right)^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \\
&\leq C \left(\int_{\mathbb{R}_+^{n+1}} \int \left(\frac{t}{t+|x-y|} \right)^{n\mu} \frac{t^{1-n} dy dt}{(t+|y|)^{2(n+1+\varepsilon)}} \right)^{1/2} \left(\int_{B_j} |b_1(x) - b_1(z)| |z|^\varepsilon |a_j(z)| dz \right) \\
&\leq C \left(\int_0^\infty \frac{t dt}{(t+|x|)^{2n+1+\varepsilon}} \right)^{1/2} \left(\int_{B_j} |b_1(x) - b_1(z)| |z|^\varepsilon |a_j(z)| dz \right) \\
&\leq C |x|^{-n+\varepsilon} \int_{B_j} |z|^\varepsilon |a_j(z)| |b_1(x) - b_1(z)| dz \\
&\leq C |x|^{-n+\varepsilon} \int_{B_j} |z|^\varepsilon |a_j(z)| |b_1(x) - b_j^1| dz + C |x|^{-(n+\varepsilon)} \int_{B_j} |z|^\varepsilon |a_j(z)| |b_1(z) - b_j^1| dz \\
&\leq C |x|^{-(n+\varepsilon)} (|b_1(x) - b_j^1| 2^{j(\varepsilon+n(1-1/q)-\alpha)} + 2^{j(\varepsilon+n(1-1/q)-\alpha)} \|b_1\|_{BMO}).
\end{aligned}$$

So

$$\begin{aligned}
&\|g_\mu^{b_1}(a_j)\chi_k\|_{L_q} \\
&\leq C 2^{j(\varepsilon+n(1-1/q)-\alpha)} \left[\int_{B_k} |x|^{-(n+\varepsilon)q} |b_1(x) - b_j^1|^q dx \right]^{1/q} + \left[\int_{B_k} |x|^{-(n+\varepsilon)q} dx \right]^{1/q} \|b_1\|_{BMO} \\
&\leq C 2^{j(\varepsilon+n(1-1/q)-\alpha)} \left[2^{-k(n+\varepsilon)} \cdot |B_k|^{1/q} \|b_1\|_{BMO} + 2^{-k(n+\varepsilon)} \cdot |B_k|^{1/q} \|b_1\|_{BMO} \right] \\
&\leq C \|b_1\|_{BMO} 2^{[j(\varepsilon+n(1-1/q)-\alpha)-k(n+\varepsilon)+kn/q]}.
\end{aligned}$$

Thus

$$\begin{aligned}
I &= C \left[\sum_{j=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| \|g_{\mu}^{b_1}(a_j) \chi_k\|_{L^q} \right)^{p-1/p} \right] \\
&\leq C \|b_1\|_{BMO} \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| 2^{[j(\varepsilon+n(1-1/q)-\alpha)-k(n+\varepsilon)+kn/q]} \right)^{p-1/p} \right] \\
&\leq C \|b_1\|_{BMO} \begin{cases} \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \sum_{j=-\infty}^{k-3} |\lambda_j|^p 2^{[j(\varepsilon+n(1-1/q)-\alpha)-k(n+\varepsilon)+kn/q]p} \right]^{1/p}, & 0 < p \leq 1 \\ \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j|^p 2^{p/2[j(\varepsilon+n(1-1/q)-\alpha)-k(n+\varepsilon)+kn/q]} \right) \right. \\ \quad \left. \times \left(\sum_{j=-\infty}^{k-3} 2^{p'/2[j(\varepsilon+n(1-1/q)-\alpha)-k(n+\varepsilon)+kn/q]} \right)^{p/p'} \right]^{1/p}, & 1 < p < \infty \end{cases} \\
&\leq C \|b_1\|_{BMO} \begin{cases} \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=j+3}^{\infty} 2^{(j-k)(\varepsilon+n(1-1/q)-\alpha)p} \right]^{1/p}, & 0 < p \leq 1 \\ \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=j+3}^{\infty} 2^{(j-k)(\varepsilon+n(1-1/q)-\alpha)p/2} \right]^{1/p}, & 1 < p < \infty \end{cases} \\
&\leq C \|b_1\|_{BMO} \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p} \\
&\leq C \|f\|_{HK_{q,\vec{b}}^{\alpha,p}}.
\end{aligned}$$

When $m > 1$, similarly to the proof of $g_{\mu}^b(a_j)(x)$, we have

$$\begin{aligned}
&g_{\mu}^{\vec{b}}(a_j)(x) \\
&= \left(\int_{\mathbb{R}_+^{n+1}} \left(\frac{t}{t+|x-y|} \right)^{n\mu} \left| \int_{B_j} \prod_{i=1}^m (b_i(x) - b_i(z)) \psi_t(y-z) a_j(z) dz \right|^2 \frac{dy dt}{t^{m+1}} \right)^{1/2} \\
&\leq C |x|^{-(n+\varepsilon)} \int_{B_j} |z|^{\varepsilon} |a_j(z)| \prod_{i=1}^m |b_i(x) - b_i(z)| dz \\
&\leq C |x|^{-(n+\varepsilon)} \sum_{i=0}^m \sum_{\sigma \in C_i^m} |(\vec{b}(x) - \vec{b}')_{\sigma}| \int_{B_j} |z|^{\varepsilon} |a_j(z)| |(\vec{b}(x) - \vec{b}')_{\sigma^c}| dz
\end{aligned}$$

$$\begin{aligned}
&\leq C|\mathbf{x}|^{-(n+\varepsilon)} \sum_{i=0}^m \sum_{\sigma \in C_i^m} |(\vec{b}(\mathbf{x}) - \vec{b}')_{\sigma}| 2^{j\varepsilon} \cdot 2^{-j\alpha} \cdot 2^{jn(1-1/q)} \|\vec{b}_{\sigma^c}\|_{BMO} \\
&\leq C|\mathbf{x}|^{-(n+\varepsilon)} \cdot 2^{j(\varepsilon+n(1-1/q)-\alpha)} \sum_{i=0}^m \sum_{\sigma \in C_i^m} |(\vec{b}(\mathbf{x}) - \vec{b}')_{\sigma}| \|\vec{b}_{\sigma^c}\|_{BMO}.
\end{aligned}$$

So

$$\begin{aligned}
&\|g_{\mu}^{\vec{b}}(a_j)\chi_k\|_{L^q} \\
&\leq C2^{j(\varepsilon+n(1-1/q)-\alpha)} \|\vec{b}_{\sigma^c}\|_{BMO} \left[\int_{B_k} \left(|\mathbf{x}|^{-(n+\varepsilon)} \sum_{i=0}^m \sum_{\sigma \in C_i^m} |(\vec{b}(\mathbf{x}) - \vec{b}')_{\sigma}| \right)^{1/q} \right] \\
&\leq C\|\vec{b}_{\sigma^c}\|_{BMO} 2^{j(\varepsilon+n(1-1/q)-\alpha)} \cdot 2^{-k(n+\varepsilon)+kn/q} \\
&\leq C\|\vec{b}\|_{BMO},
\end{aligned}$$

then

$$\begin{aligned}
I &= C \left[\sum_{j=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| \|g_{\mu}^{\vec{b}}(a_j)\chi_k\|_{L^q} \right)^{p-1/p} \right] \\
&\leq C\|\vec{b}\|_{BMO} \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| 2^{[j(\varepsilon+n(1-1/q)-\alpha)-k(n+\varepsilon)+kn/q]} \right)^{p-1/p} \right] \\
&\leq C\|\vec{b}\|_{BMO} \begin{cases} \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \sum_{j=-\infty}^{k-3} |\lambda_j|^p 2^{[j(\varepsilon+n(1-1/q)-\alpha)-k(n+\varepsilon)+kn/q]p} \right]^{1/p}, & 0 < p \leq 1 \\ \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j|^p 2^{p[j(\varepsilon+n(1-1/q)-\alpha)-k(n+\varepsilon)+kn/q]/2} \right) \right. \\ \quad \left. \times \left(\sum_{j=-\infty}^{k-3} 2^{p'[j(\varepsilon+n(1-1/q)-\alpha)-k(n+\varepsilon)+kn/q]} \right)^{p/p'} \right]^{1/p}, & 1 < p < \infty \end{cases} \\
&\leq C\|\vec{b}\|_{BMO} \begin{cases} \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=j+3}^{\infty} 2^{(j-k)(\varepsilon+n(1-1/q)-\alpha)p} \right]^{1/p}, & 0 < p \leq 1 \\ \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=j+3}^{\infty} 2^{(j-k)(\varepsilon+n(1-1/q)-\alpha)p/2} \right]^{1/p}, & 1 < p < \infty \end{cases} \\
&\leq C\|\vec{b}\|_{BMO} \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p} \\
&\leq C\|f\|_{HK_{q,b}^{\alpha,p}}.
\end{aligned}$$

Remark. Theorem 2 also holds for nonhomogeneous Herz-type spaces, so we omitted the details.

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