

# SHARP MAXIMAL FUNCTION ESTIMATES AND BOUNDEDNESS FOR THE TOEPLITZ TYPE OPERATOR ASSOCIATED TO A MULTIPLIER OPERATOR

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**ABSTRACT.** In this paper, we establish sharp maximal function estimates for the Toeplitz type operator associated to a certain multiplier operator. As an application, we obtain the boundedness of the operator on Lebesgue, Morrey and Triebel-Lizorkin spaces.

**RÉSUMÉ.** Dans cet article, on établit des estimations de la fonction maximale optimale pour l'opérateur de type Toeplitz associé à un certain opérateur multiplicateur. Comme application, nous obtenons le caractère borné de l'opérateur sur les espaces de Lebesgue, de Morrey et de Triebel-Lizorkin.

**1. Introduction and Preliminaries** As part of the development of singular integral operators (see [5][19]), their commutators have been well studied. In [2][18], the authors prove that the commutators generated by the singular integral operators and  $BMO$  functions are bounded on  $L^p(\mathbb{R}^n)$  for  $1 < p < \infty$ . Chanillo (see [1]) proves a similar result when singular integral operators are replaced by the fractional integral operators. In [6][15], the boundedness for the commutators generated by the singular integral operators and Lipschitz functions on Triebel-Lizorkin and  $L^p(\mathbb{R}^n)$  ( $1 < p < \infty$ ) spaces are obtained. In [7][9][11], some Toeplitz type operators associated to singular integral operators and strongly singular integral operators are introduced, and the boundedness for the operators generated by  $BMO$  and Lipschitz functions are obtained. In this paper, we will study the Toeplitz type operators generated by certain multiplier operators and the Lipschitz and  $BMO$  functions.

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

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

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where, and in what follows,  $f_Q = |Q|^{-1} \int_Q f(x) dx$ . It is well-known that (see [5][19])

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

We say that  $f$  belongs to  $BMO(R^n)$  if  $M^\#(f)$  belongs to  $L^\infty(R^n)$  and define  $\|f\|_{BMO} = \|M^\#(f)\|_{L^\infty}$ . It has been known that (see [19])

$$\|f - f_{2^k Q}\|_{BMO} \leq Ck \|f\|_{BMO}.$$

Let

$$M(f)(x) = \sup_{Q \ni x} \frac{1}{|Q|} \int_Q |f(y)| dy.$$

For  $\eta > 0$ , let  $M_\eta(f)(x) = M(|f|^\eta)^{1/\eta}(x)$ .

For  $0 < \eta < n$  and  $1 \leq r < \infty$ , set

$$M_{\eta,r}(f)(x) = \sup_{Q \ni x} \left( \frac{1}{|Q|^{1-r\eta/n}} \int_Q |f(y)|^r dy \right)^{1/r}.$$

The  $A_p$  weight is defined by (see [5])

$$A_p = \left\{ w \in L^1_{loc}(R^n) : \sup_Q \left( \frac{1}{|Q|} \int_Q w(x) dx \right) \left( \frac{1}{|Q|} \int_Q w(x)^{-1/(p-1)} dx \right)^{p-1} < \infty \right\},$$

$$1 < p < \infty,$$

and

$$A_1 = \{w \in L^p_{loc}(R^n) : M(w)(x) \leq Cw(x), a.e.\}.$$

For  $\beta > 0$  and  $p > 1$ , let  $\dot{F}_p^{\beta,\infty}(R^n)$  be the homogeneous Triebel-Lizorkin space (see [15]).

For  $\beta > 0$ , the Lipschitz space  $Lip_\beta(R^n)$  is the space of functions  $f$  such that

$$\|f\|_{Lip_\beta} = \sup_{\substack{x,y \in R^n \\ x \neq y}} \frac{|f(x) - f(y)|}{|x - y|^\beta} < \infty.$$

**DEFINITION 1.** Let  $\varphi$  be a positive, increasing function on  $R^+$  and there exists a constant  $D > 0$  such that

$$\varphi(2t) \leq D\varphi(t) \quad \text{for } t \geq 0.$$

Let  $f$  be a locally integrable function on  $R^n$ . Set, for  $0 \leq \eta < n$  and  $1 \leq p < n/\eta$ ,

$$\|f\|_{L^{p,\eta,\varphi}} = \sup_{x \in R^n, d > 0} \left( \frac{1}{\varphi(d)^{1-p\eta/n}} \int_{Q(x,d)} |f(y)|^p dy \right)^{1/p},$$

where  $Q(x, d) = \{y \in R^n : |x - y| < d\}$ . The generalized fractional Morrey space is defined by

$$L^{p,\eta,\varphi}(R^n) = \{f \in L^1_{loc}(R^n) : \|f\|_{L^{p,\varphi}} < \infty\}.$$

We write  $L^{p,\eta,\varphi}(R^n) = L^{p,\varphi}(R^n)$  if  $\eta = 0$ , which is the generalized Morrey space. If  $\varphi(d) = d^\delta$ ,  $\delta > 0$ , then  $L^{p,\varphi}(R^n) = L^{p,\delta}(R^n)$ , which is the classical Morrey spaces (see [16][17]). If  $\varphi(d) = 1$ , then  $L^{p,\varphi}(R^n) = L^p(R^n)$ , which is the Lebesgue spaces.

As the Morrey space may be considered as an extension of the Lebesgue space, it is natural and important to study the boundedness of the operator on the Morrey spaces (see [3][4][10][14]).

In this paper, we will study some multiplier operator as following (see [8][12][20-22]).

A bounded measurable function  $k$  defined on  $R^n \setminus \{0\}$  is called a multiplier. The multiplier operator  $T$  associated with  $k$  is defined by

$$T(f)(x) = k(x)\hat{f}(x), \text{ for } f \in S(R^n),$$

where  $\hat{f}$  denotes the Fourier transform of  $f$  and  $S(R^n)$  is the Schwartz test function class. Now, we recall the definition of the class  $M(s, l)$ . Denote by  $|x| \sim t$  the fact that the value of  $x$  lies in the annulus  $\{x \in R^n : at < |x| < bt\}$ , where  $0 < a \leq 1 < b < \infty$  are values specified in each instance.

DEFINITION 2. Let  $l \geq 0$  be a real number and  $1 \leq s \leq 2$ . we say that the multiplier  $k$  satisfies the condition  $M(s, l)$ , if

$$\left( \int_{|\xi| \sim R} |D^\alpha k(\xi)|^s d\xi \right)^{\frac{1}{s}} < CR^{n/s - |\alpha|}$$

for all  $R > 0$  and multi-indices  $\alpha$  with  $|\alpha| \leq l$ , when  $l$  is a positive integer, and, in addition, if

$$\left( \int_{|\xi| \sim R} |D^\alpha k(\xi) - D^\alpha k(\xi - z)|^s d\xi \right)^{\frac{1}{s}} \leq C \left( \frac{|z|}{R} \right)^\gamma R^{\frac{n}{s} - |\alpha|}$$

for all  $|z| < R/2$  and all multi-indices  $\alpha$  with  $|\alpha| = [l]$ , the integer part of  $l$ , i.e.,  $[l]$  is the greatest integer less than or equal to  $l$ , and  $l = [l] + \gamma$  when  $l$  is not an integer.

DEFINITION 3. For a real number  $\tilde{l} \geq 0$  and  $1 \leq \tilde{s} < \infty$ , we say that  $K$  verifies the condition  $\tilde{M}(\tilde{s}, \tilde{l})$ , and write  $K \in \tilde{M}(\tilde{s}, \tilde{l})$ , if

$$\left( \int_{|x| \sim R} |D^{\tilde{\alpha}} K(x)|^{\tilde{s}} dx \right)^{\frac{1}{\tilde{s}}} \leq CR^{n/\tilde{s} - n - |\tilde{\alpha}|}, \quad R > 0$$

for all multi-indices  $|\tilde{\alpha}| \leq \tilde{l}$  and, in addition, if

$$\begin{aligned} & \left( \int_{|x| \sim R} |D^{\tilde{\alpha}} K(x) - D^{\tilde{\alpha}} K(x-z)|^{\tilde{s}} dx \right)^{\frac{1}{\tilde{s}}} \\ & \leq C \left( \frac{|z|}{R} \right)^v R^{\frac{n}{\tilde{s}} - n - u}, \quad \text{if } 0 < v < 1, \end{aligned}$$

$$\begin{aligned} & \left( \int_{|x| \sim R} |D^{\tilde{\alpha}} K(x) - D^{\tilde{\alpha}} K(x-z)|^{\tilde{s}} dx \right)^{\frac{1}{\tilde{s}}} \\ & \leq C \left( \frac{|z|}{R} \right) \left( \log \frac{R}{|z|} \right) R^{\frac{n}{\tilde{s}} - n - u}, \quad \text{if } v = 1, \end{aligned}$$

for all  $|z| < \frac{R}{2}$ ,  $R > 0$ , and all multi-indices  $\tilde{\alpha}$  with  $|\tilde{\alpha}| = u$ , where  $u$  denotes the largest integer strictly less than  $\tilde{l}$  with  $\tilde{l} = u + v$ .

Denote  $D(R^n) = \{\phi \in S(R^n) : \text{supp}(\phi) \text{ is compact}\}$  and  $\hat{D}_0(R^n) = \{\phi \in S(R^n) : \hat{\phi} \in D(R^n) \text{ and } \hat{\phi} \text{ vanishes in a neighbourhood of the origin}\}$ . The following boundedness property of  $T$  on  $L^p(R^n)$  is proved by Strömberg and Torkinsky (see [11-14]).

LEMMA 1 (see [8]). *Let  $k \in M(s, l)$ ,  $1 \leq s \leq 2$ , and  $l > \frac{n}{s}$ . Then the associated mapping  $T$ , defined a priori for  $f \in \hat{D}_0(R^n)$ ,  $T(f)(x) = (f * K)(x)$ , extends to a bounded mapping from  $L^p(R^n)$  into itself for  $1 < p < \infty$  and  $K(x) = \check{k}(x)$ .*

LEMMA 2 (see [8]). *Suppose  $k \in M(s, l)$ ,  $1 \leq s \leq 2$ . Given  $1 \leq \tilde{s} < \infty$ , let  $r \geq 1$  be such that  $\frac{1}{r} = \max\{\frac{1}{s}, 1 - \frac{1}{\tilde{s}}\}$ . Then  $K \in \check{M}(\tilde{s}, \tilde{l})$ , where  $\tilde{l} = l - \frac{n}{r}$ .*

LEMMA 3 (see [8]). *Let  $1 \leq s < \infty$ , suppose that  $l$  is a positive real number with  $l > n/r$ ,  $1/r = \max\{1/s, 1 - 1/\tilde{s}\}$ , and  $k \in M(s, l)$ . Then there is a positive constant  $a$ , such that*

$$\left( \int_{Q_k} |K(x-z) - K(x_Q - z)|^{\tilde{s}} dz \right)^{1/\tilde{s}} \leq C 2^{-ka} (2^k h)^{-n/\tilde{s}'}$$

Now we can define the Toeplitz type operator associated to the multiplier operator as following.

Let  $b$  be a locally integrable function on  $R^n$  and  $T$  be the multiplier operator. By Lemma 1,  $T(f)(x) = (K * f)(x)$  for  $K(x) = \check{k}(x)$ . The Toeplitz type operator associated to  $T$  is defined by

$$T_b = \sum_{k=1}^m (T^{k,1} M_b I_\alpha T^{k,2} + T^{k,3} I_\alpha M_b T^{k,4}),$$

where  $T^{k,1}$  are the multiplier operator  $T$  or  $\pm I$  (the identity operator),  $T^{k,2}$  and  $T^{k,4}$  are the linear operators,  $T^{k,3} = \pm I$ ,  $k = 1, \dots, m$ ,  $M_b(f) = bf$  and  $I_\alpha$  is the fractional integral operator ( $0 < \alpha < n$ ) (see [1]).

Note that the commutator  $[b, T](f) = bT(f) - T(bf)$  is a particular operator of the Toeplitz type operator  $T_b$ . The Toeplitz type operator  $T_b$  is the non-trivial generalizations of the commutator. It is well known that commutators are of great interest in harmonic analysis and have been widely studied by many authors (see [18]). The main purpose of this paper is to prove the sharp maximal inequalities for the Toeplitz type operator  $T_b$ . As the application, we obtain the  $L^p$ -norm inequality, Morrey and Triebel-Lizorkin spaces boundedness for the Toeplitz type operator  $T_b$ .

## 2. Theorems and Lemmas

We shall prove the following theorems.

**THEOREM 1.** *Let  $T$  be the multiplier operator,  $0 < \beta < \min(1, a)$ ,  $1 < s < \infty$  and  $b \in Lip_\beta(\mathbb{R}^n)$ . If  $T_1(g) = 0$  for any  $g \in L^u(\mathbb{R}^n)$  ( $1 < u < \infty$ ), then there exists a constant  $C > 0$  such that, for any  $f \in C_0^\infty(\mathbb{R}^n)$  and  $\tilde{x} \in \mathbb{R}^n$ ,*

$$M^\#(T_b(f))(\tilde{x}) \leq C \|b\|_{Lip_\beta} \sum_{k=1}^m (M_{\beta,s}(I_\alpha T^{k,2}(f))(\tilde{x}) + M_{\beta+\alpha,s}(T^{k,4}(f))(\tilde{x})).$$

**THEOREM 2.** *Let  $T$  be the multiplier operator,  $0 < \beta < 1$ ,  $1 < s < \infty$  and  $b \in Lip_\beta(\mathbb{R}^n)$ . If  $T_1(g) = 0$  for any  $g \in L^u(\mathbb{R}^n)$  ( $1 < u < \infty$ ), then there exists a constant  $C > 0$  such that, for any  $f \in C_0^\infty(\mathbb{R}^n)$  and  $\tilde{x} \in \mathbb{R}^n$ ,*

$$\begin{aligned} & \sup_{Q \ni \tilde{x}} \inf_{c \in \mathbb{R}} \frac{1}{|Q|^{1+\beta/n}} \int_Q |T_b(f)(x) - c| dx \\ & \leq C \|b\|_{Lip_\beta} \sum_{k=1}^m (M_s(I_\alpha T^{k,2}(f))(\tilde{x}) + M_{\alpha,s}(T^{k,4}(f))(\tilde{x})). \end{aligned}$$

**THEOREM 3.** *Let  $T$  be the multiplier operator,  $1 < s < \infty$  and  $b \in BMO(\mathbb{R}^n)$ . If  $T_1(g) = 0$  for any  $g \in L^u(\mathbb{R}^n)$  ( $1 < u < \infty$ ), then there exists a constant  $C > 0$  such that, for any  $f \in C_0^\infty(\mathbb{R}^n)$  and  $\tilde{x} \in \mathbb{R}^n$ ,*

$$M^\#(T_b(f))(\tilde{x}) \leq C \|b\|_{BMO} \sum_{k=1}^m (M_s(I_\alpha T^{k,2}(f))(\tilde{x}) + M_{\alpha,s}(T^{k,4}(f))(\tilde{x})).$$

**THEOREM 4.** *Let  $T$  be the multiplier operator,  $0 < \beta < \min(1, a)$ ,  $1 < p < n/(\alpha + \beta)$ ,  $1/q = 1/p - (\alpha + \beta)/n$  and  $b \in Lip_\beta(\mathbb{R}^n)$ . If  $T_1(g) = 0$  for any  $g \in L^u(\mathbb{R}^n)$  ( $1 < u < \infty$ ) and  $T^{k,2}$  and  $T^{k,4}$  are the bounded operators on  $L^p(\mathbb{R}^n)$  for  $1 < p < \infty$ ,  $k = 1, \dots, m$ , then  $T_b$  is bounded from  $L^p(\mathbb{R}^n)$  to  $L^q(\mathbb{R}^n)$ .*

**THEOREM 5.** *Let  $T$  be the multiplier operator,  $0 < \beta < 1$ ,  $1 < p < n/(\alpha + \beta)$ ,  $1/q = 1/p - (\alpha + \beta)/n$ ,  $0 < D < 2^n$  and  $b \in Lip_\beta(R^n)$ . If  $T_1(g) = 0$  for any  $g \in L^u(R^n)$  ( $1 < u < \infty$ ) and  $T^{k,2}$  and  $T^{k,4}$  are the bounded operators on  $L^{p,\varphi}(R^n)$  for  $1 < p < \infty$ ,  $k = 1, \dots, m$ , then  $T_b$  is bounded from  $L^{p,\alpha+\beta,\varphi}(R^n)$  to  $L^{q,\varphi}(R^n)$ .*

**THEOREM 6.** *Let  $T$  be the multiplier operator,  $0 < \beta < \min(1, a)$ ,  $1 < p < n/\alpha$ ,  $1/q = 1/p - \alpha/n$  and  $b \in Lip_\beta(R^n)$ . If  $T_1(g) = 0$  for any  $g \in L^u(R^n)$  ( $1 < u < \infty$ ) and  $T^{k,2}$  and  $T^{k,4}$  are the bounded operators on  $L^p(R^n)$  for  $1 < p < \infty$ ,  $k = 1, \dots, m$ , then  $T_b$  is bounded from  $L^p(R^n)$  to  $\dot{F}_q^{\beta,\infty}(R^n)$ .*

**THEOREM 7.** *Let  $T$  be the multiplier operator,  $1 < p < n/\alpha$ ,  $1/q = 1/p - \alpha/n$  and  $b \in BMO(R^n)$ . If  $T_1(g) = 0$  for any  $g \in L^u(R^n)$  ( $1 < u < \infty$ ) and  $T^{k,2}$  and  $T^{k,4}$  are the bounded operators on  $L^p(R^n)$  for  $1 < p < \infty$ ,  $k = 1, \dots, m$ , then  $T_b$  is bounded from  $L^p(R^n)$  to  $L^q(R^n)$ .*

**THEOREM 8.** *Let  $T$  be the multiplier operator,  $0 < D < 2^n$ ,  $1 < p < n/\alpha$ ,  $1/q = 1/p - \alpha/n$  and  $b \in BMO(R^n)$ . If  $T_1(g) = 0$  for any  $g \in L^u(R^n)$  ( $1 < u < \infty$ ) and  $T^{k,2}$  and  $T^{k,4}$  are the bounded operators on  $L^{p,\varphi}(R^n)$  for  $1 < p < \infty$ ,  $k = 1, \dots, m$ , then  $T_b$  is bounded from  $L^{p,\alpha,\varphi}(R^n)$  to  $L^{q,\varphi}(R^n)$ .*

**COROLLARY 1.** *Let  $[b, T](f) = bT(f) - T(bf)$  be the commutator generated by the multiplier operator  $T$  and  $b$ . Then Theorems 1-8 hold for  $[b, T]$ .*

To prove the theorems, we need the following lemmas.

**LEMMA 4** (see [15]). *For  $0 < \beta < 1$  and  $1 < p < \infty$ , we have*

$$\begin{aligned} \|f\|_{\dot{F}_p^{\beta,\infty}} &\approx \left\| \sup_{Q \ni \cdot} \frac{1}{|Q|^{1+\beta/n}} \int_Q |f(x) - f_Q| dx \right\|_{L^p} \\ &\approx \left\| \sup_{Q \ni \cdot} \inf_c \frac{1}{|Q|^{1+\beta/n}} \int_Q |f(x) - c| dx \right\|_{L^p}. \end{aligned}$$

**LEMMA 5** (see [5]). *Let  $0 < p < \infty$  and  $w \in \cup_{1 \leq r < \infty} A_r$ . Then, for any smooth function  $f$  for which the left-hand side is finite,*

$$\int_{R^n} M(f)(x)^p w(x) dx \leq C \int_{R^n} M^\#(f)(x)^p w(x) dx.$$

**LEMMA 6** (see [1][5]). *Suppose that  $0 < \alpha < n$ ,  $1 \leq s < p < n/\alpha$  and  $1/q = 1/p - \alpha/n$ . Then*

$$\|I_\alpha(f)\|_{L^q} \leq C \|f\|_{L^p}$$

and

$$\|M_{\alpha,s}(f)\|_{L^q} \leq C \|f\|_{L^p}.$$

LEMMA 7. *Let  $1 < p < \infty$ ,  $0 < D < 2^n$ . Then, for any smooth function  $f$  for which the left-hand side is finite,*

$$\|M(f)\|_{L^{p,\varphi}} \leq C \|M^\#(f)\|_{L^{p,\varphi}}.$$

PROOF. For any cube  $Q = Q(x_0, d)$  in  $R^n$ , we know  $M(\chi_Q) \in A_1$  for any cube  $Q = Q(x, d)$  by [5]. Noticing that  $M(\chi_Q) \leq 1$  and  $M(\chi_Q)(x) \leq d^n/(|x-x_0|-d)^n$  if  $x \in Q^c$ , by Lemma 3, we have, for  $f \in L^{p,\varphi}(R^n)$ ,

$$\begin{aligned} \int_Q M(f)(x)^p dx &= \int_{R^n} M(f)(x)^p \chi_Q(x) dx \\ &\leq \int_{R^n} M(f)(x)^p M(\chi_Q)(x) dx \leq C \int_{R^n} M^\#(f)(x)^p M(\chi_Q)(x) dx \\ &= C \left( \int_Q M^\#(f)(x)^p M(\chi_Q)(x) dx + \sum_{k=0}^{\infty} \int_{2^{k+1}Q \setminus 2^k Q} M^\#(f)(x)^p M(\chi_Q)(x) dx \right) \\ &\leq C \left( \int_Q M^\#(f)(x)^p dx + \sum_{k=0}^{\infty} \int_{2^{k+1}Q \setminus 2^k Q} M^\#(f)(x)^p \frac{|Q|}{|2^{k+1}Q|} dx \right) \\ &\leq C \left( \int_Q M^\#(f)(x)^p dx + \sum_{k=0}^{\infty} \int_{2^{k+1}Q} M^\#(f)(x)^p 2^{-kn} dy \right) \\ &\leq C \|M^\#(f)\|_{L^{p,\varphi}}^p \sum_{k=0}^{\infty} 2^{-kn} \varphi(2^{k+1}d) \\ &\leq C \|M^\#(f)\|_{L^{p,\varphi}}^p \sum_{k=0}^{\infty} (2^{-n}D)^k \varphi(d) \\ &\leq C \|M^\#(f)\|_{L^{p,\varphi}}^p \varphi(d), \end{aligned}$$

thus

$$\left( \frac{1}{\varphi(d)} \int_Q M(f)(x)^p dx \right)^{1/p} \leq C \left( \frac{1}{\varphi(d)} \int_Q M^\#(f)(x)^p dx \right)^{1/p}$$

and

$$\|M(f)\|_{L^{p,\varphi}} \leq C \|M^\#(f)\|_{L^{p,\varphi}}.$$

This finishes the proof.  $\square$

LEMMA 8. *Let  $0 < \alpha < n$ ,  $0 < D < 2^n$ ,  $1 \leq s < p < n/\alpha$  and  $1/q = 1/p - \alpha/n$ . Then*

$$\|I_\alpha(f)\|_{L^{q,\varphi}} \leq C \|f\|_{L^{p,\alpha,\varphi}}$$

and

$$\|M_{\alpha,s}(f)\|_{L^{r,\varphi}} \leq C \|f\|_{L^{p,\alpha,\varphi}}.$$

The proof of the Lemma is similar to that of Lemma 7 by Lemma 6, we omit the details.

### 3. Proofs of Theorems

PROOF OF THEOREM 1. It suffices to prove for  $f \in C_0^\infty(R^n)$  and some constant  $C_0$ , the following inequality holds:

$$\begin{aligned} & \frac{1}{|Q|} \int_Q |T_b(f)(x) - C_0| dx \\ & \leq C \|b\|_{Lip_\beta} \sum_{k=1}^m (M_{\beta,s}(I_\alpha T^{k,2}(f))(\tilde{x}) + M_{\beta+\alpha,s}(T^{k,4}(f))(\tilde{x})). \end{aligned}$$

Without loss of generality, we may assume  $T^{k,1}$  are  $T(k = 1, \dots, m)$ . Fix a cube  $Q = Q(x_0, d)$  and  $\tilde{x} \in Q$ . We write, by  $T_1(g) = 0$ ,

$$\begin{aligned} T_b(f)(x) &= \sum_{k=1}^m T^{k,1} M_b I_\alpha T^{k,2}(f)(x) + \sum_{k=1}^m T^{k,3} I_\alpha M_b T^{k,4}(f)(x) \\ &= A_b(x) + B_b(x) = A_{b-b_{2Q}}(x) + B_{b-b_{2Q}}(x), \end{aligned}$$

where

$$\begin{aligned} A_{b-b_{2Q}}(x) &= \sum_{k=1}^m T^{k,1} M_{(b-b_{2Q})\chi_{2Q}} I_\alpha T^{k,2}(f)(x) \\ &\quad + \sum_{k=1}^m T^{k,1} M_{(b-b_{2Q})\chi_{(2Q)^c}} I_\alpha T^{k,2}(f)(x) \\ &= A_1(x) + A_2(x) \end{aligned}$$

and

$$\begin{aligned} B_{b-b_{2Q}}(x) &= \sum_{k=1}^m T^{k,3} I_\alpha M_{(b-b_{2Q})\chi_{2Q}} T^{k,4}(f)(x) \\ &\quad + \sum_{k=1}^m T^{k,3} I_\alpha M_{(b-b_{2Q})\chi_{(2Q)^c}} T^{k,4}(f)(x) \\ &= B_1(x) + B_2(x). \end{aligned}$$

Then

$$\begin{aligned}
& \frac{1}{|Q|} \int_Q |T_b(f)(x) - A_2(x_0) - B_2(x_0)| dx \\
& \leq \frac{1}{|Q|} \int_Q |A_1(x)| dx + \frac{1}{|Q|} \int_Q |A_2(x) - A_2(x_0)| dx \\
& \quad + \frac{1}{|Q|} \int_Q |B_1(x)| dx + \frac{1}{|Q|} \int_Q |B_2(x) - B_2(x_0)| dx \\
& = I_1 + I_2 + I_3 + I_4.
\end{aligned}$$

For  $I_1$ , by Hölder's inequality and Lemma 1, we obtain

$$\begin{aligned}
& \frac{1}{|Q|} \int_Q |T^{k,1} M_{(b-b_{2Q})\chi_{2Q}} I_\alpha T^{k,2}(f)(x)| dx \\
& \leq \left( \frac{1}{|Q|} \int_{R^n} |T^{k,1} M_{(b-b_{2Q})\chi_{2Q}} I_\alpha T^{k,2}(f)(x)|^s dx \right)^{1/s} \\
& \leq C|Q|^{-1/s} \left( \int_{R^n} |M_{(b-b_{2Q})\chi_{2Q}} I_\alpha T^{k,2}(f)(x)|^s dx \right)^{1/s} \\
& \leq C|Q|^{-1/s} \left( \int_{2Q} (|b(x) - b_{2Q}| |I_\alpha T^{k,2}(f)(x)|)^s dx \right)^{1/s} \\
& \leq C|Q|^{-1/s} \|b\|_{Lip_\beta} |2Q|^{\beta/n} |2Q|^{1/s-\beta/n} \\
& \quad \times \left( \frac{1}{|2Q|^{1-s\beta/n}} \int_{2Q} |I_\alpha T^{k,2}(f)(x)|^s dx \right)^{1/s} \\
& \leq C \|b\|_{Lip_\beta} M_{\beta,s}(I_\alpha T^{k,2}(f))(\tilde{x}),
\end{aligned}$$

thus

$$\begin{aligned}
I_1 & \leq \sum_{k=1}^m \frac{1}{|Q|} \int_{R^n} |T^{k,1} M_{(b-b_{2Q})\chi_{2Q}} I_\alpha T^{k,2}(f)(x)| dx \\
& \leq C \|b\|_{Lip_\beta} \sum_{k=1}^m M_{\beta,s}(I_\alpha T^{k,2}(f))(\tilde{x}).
\end{aligned}$$

For  $I_2$ , we get, for  $x \in Q$ ,

$$\begin{aligned}
& |T^{k,1}M_{(b-b_{2Q})\chi_{(2Q)^c}}I_\alpha T^{k,2}(f)(x) - T^{k,1}M_{(b-b_{2Q})\chi_{(2Q)^c}}I_\alpha T^{k,2}(f)(x_0)| \\
& \leq \int_{(2Q)^c} |b(y) - b_{2Q}||K(x-y) - K(x_0-y)||I_\alpha T^{k,2}(f)(y)|dy \\
& \leq C \sum_{j=1}^{\infty} \int_{2^j d \leq |y-x_0| < 2^{j+1}d} \|b\|_{Lip_\beta} (2^{j+1}d)^\beta |K(x-y) - K(x_0-y)| \\
& \quad \times |I_\alpha T^{k,2}(f)(y)| dy \\
& \leq C \|b\|_{Lip_\beta} \sum_{j=1}^{\infty} (2^j d)^\beta \left( \int_{|y-x_0| < 2^{j+1}d} |I_\alpha T^{k,2}(f)(y)|^s dy \right)^{1/s} \\
& \quad \times \left( \int_{2^j d \leq |y-x_0| < 2^{j+1}d} |K(x-y) - K(x_0-y)|^{s'} dy \right)^{1/s'} \\
& \leq C \|b\|_{Lip_\beta} \sum_{j=1}^{\infty} 2^{j(\beta-a)} \left( \frac{1}{|2^{j+1}Q|^{1-s\beta/n}} \int_{2^{j+1}Q} |I_\alpha T^{k,2}(f)(y)|^s dy \right)^{1/s} \\
& \leq C \|b\|_{Lip_\beta} M_{\beta,s}(I_\alpha T^{k,2}(f))(\tilde{x}),
\end{aligned}$$

thus

$$\begin{aligned}
I_2 & \leq \frac{1}{|Q|} \int_Q \sum_{k=1}^m |T^{k,1}M_{(b-b_{2Q})\chi_{(2Q)^c}}I_\alpha T^{k,2}(f)(x) \\
& \quad - T^{k,1}M_{(b-b_{2Q})\chi_{(2Q)^c}}I_\alpha T^{k,2}(f)(x_0)| dx \\
& \leq C \|b\|_{Lip_\beta} \sum_{k=1}^m M_{\beta,s}(I_\alpha T^{k,2}(f))(\tilde{x}).
\end{aligned}$$

Similarly, by Lemma 6, for  $1/r = 1/s - \alpha/n$ ,

$$\begin{aligned}
I_3 &\leq \sum_{k=1}^m \left( \frac{1}{|Q|} \int_{R^n} |I_\alpha M_{(b-b_{2Q})\chi_{2Q}} T^{k,4}(f)(x)|^r dx \right)^{1/r} \\
&\leq C \sum_{k=1}^m |Q|^{-1/r} \left( \int_{2Q} (|b(x) - b_{2Q}| |T^{k,4}(f)(x)|)^s dx \right)^{1/s} \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m |Q|^{-1/r} |2Q|^{\beta/n} |2Q|^{1/s - (\beta+\alpha)/n} \\
&\quad \times \left( \frac{1}{|2Q|^{1-s(\beta+\alpha)/n}} \int_{2Q} |T^{k,4}(f)(x)|^s dx \right)^{1/s} \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m M_{\beta+\alpha,s}(T^{k,4}(f))(\tilde{x}), \\
\\
I_4 &\leq \sum_{k=1}^m \frac{1}{|Q|} \int_Q \int_{(2Q)^c} |b(y) - b_{2Q}| \left| \frac{1}{|x-y|^{n-\alpha}} - \frac{1}{|x_0-y|^{n-\alpha}} \right| \\
&\quad \times |T^{k,4}(f)(y)| dy dx \\
&\leq C \sum_{k=1}^m \sum_{j=1}^{\infty} \|b\|_{Lip_\beta} |2^{j+1}Q|^{\beta/n} \int_{2^j d \leq |y-x_0| < 2^{j+1}d} \frac{d}{|x_0-y|^{n-\alpha+1}} \\
&\quad \times |T^{k,4}(f)(y)| dy \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m \sum_{j=1}^{\infty} (2^j d)^\beta d (2^j d)^{-n+\alpha-1} (2^j d)^{n(1-1/s)} (2^j d)^{n/s-\beta-\alpha} \\
&\quad \times \left( \frac{1}{|2^{j+1}Q|^{1-s(\beta+\alpha)/n}} \int_{2^{j+1}Q} |T^{k,4}(f)(y)|^s dy \right)^{1/s} \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m M_{\beta+\alpha,s}(T^{k,4}(f))(\tilde{x}) \sum_{j=1}^{\infty} 2^{-j} \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m M_{\beta+\alpha,s}(T^{k,4}(f))(\tilde{x}).
\end{aligned}$$

These complete the proof of Theorem 1.  $\square$

PROOF OF THEOREM 2. It suffices to prove for  $f \in C_0^\infty(R^n)$  and some constant  $C_0$ , the following inequality holds:

$$\begin{aligned} & \frac{1}{|Q|^{1+\beta/n}} \int_Q |T_b(f)(x) - C_0| dx \\ & \leq C \|b\|_{Lip_\beta} \sum_{k=1}^m (M_s(I_\alpha T^{k,2}(f))(\tilde{x}) + M_{\alpha,s}(T^{k,4}(f))(\tilde{x})). \end{aligned}$$

Without loss of generality, we may assume  $T^{k,1}$  are  $T(k = 1, \dots, m)$ . Fix a cube  $Q = Q(x_0, d)$  and  $\tilde{x} \in Q$ . Similar to the proof of Theorem 1, we have

$$\begin{aligned} & \frac{1}{|Q|^{1+\beta/n}} \int_Q |T_b(f)(x) - A_2(x_0) - B_2(x_0)| dx \\ & \leq \frac{1}{|Q|^{1+\beta/n}} \int_Q |A_1(x)| dx + \frac{1}{|Q|^{1+\beta/n}} \int_Q |A_2(x) - A_2(x_0)| dx \\ & \quad + \frac{1}{|Q|^{1+\beta/n}} \int_Q |B_1(x)| dx + \frac{1}{|Q|^{1+\beta/n}} \int_Q |B_2(x) - B_2(x_0)| dx \\ & = J_1 + J_2 + J_3 + J_4. \end{aligned}$$

By using the same argument as in the proof of Theorem 1, we get, for  $1/r = 1/s - \alpha/n$ ,

$$\begin{aligned} J_1 & \leq |Q|^{-\beta/n} \sum_{k=1}^m \left( \frac{1}{|Q|} \int_{R^n} |T^{k,1} M_{(b-b_{2Q})\chi_{2Q}} I_\alpha T^{k,2}(f)(x)|^s dx \right)^{1/s} \\ & \leq C |Q|^{-\beta/n} \sum_{k=1}^m |Q|^{-1/s} \left( \int_{2Q} (|b(x) - b_{2Q}| |I_\alpha T^{k,2}(f)(x)|)^s dx \right)^{1/s} \\ & \leq C |Q|^{-\beta/n} \sum_{k=1}^m |Q|^{-1/s} \|b\|_{Lip_\beta} |2Q|^{\beta/n} |Q|^{1/s} \\ & \quad \times \left( \frac{1}{|2Q|} \int_{2Q} |I_\alpha T^{k,2}(f)(x)|^s dx \right)^{1/s} \\ & \leq C \|b\|_{Lip_\beta} \sum_{k=1}^m M_s(I_\alpha T^{k,2}(f))(\tilde{x}), \end{aligned}$$

$$\begin{aligned}
J_2 &\leq |Q|^{-\beta/n} \sum_{k=1}^m \frac{1}{|Q|} \int_Q \sum_{j=1}^{\infty} \int_{2^j d \leq |y-x_0| < 2^{j+1} d} |b(y) - b_{2Q}| \\
&\quad \times |K(x-y) - K(x_0-y)| |I_{\alpha} T^{k,2}(f)(y)| dy dx \\
&\leq C \|b\|_{Lip_{\beta}} |Q|^{-\beta/n} \sum_{k=1}^m \frac{1}{|Q|} \int_Q \sum_{j=1}^{\infty} |2^{j+1} Q|^{\beta/n} \\
&\quad \times \left( \int_{|y-x_0| < 2^{j+1} d} |I_{\alpha} T^{k,2}(f)(y)|^s dy \right)^{1/s} \\
&\quad \times \left( \int_{2^j d \leq |y-x_0| < 2^{j+1} d} |K(x-y) - K(x_0-y)|^{s'} dy \right)^{1/s'} \\
&\leq C \|b\|_{Lip_{\beta}} \sum_{k=1}^m \sum_{j=1}^{\infty} 2^{-j\beta} \left( \frac{1}{|2^{j+1} Q|} \int_{2^{j+1} Q} |I_{\alpha} T^{k,2}(f)(y)|^s dy \right)^{1/s} \\
&\leq C \|b\|_{Lip_{\beta}} \sum_{k=1}^m M_s(I_{\alpha} T^{k,2}(f))(\tilde{x}),
\end{aligned}$$

$$\begin{aligned}
J_3 &\leq |Q|^{-\beta/n} \sum_{k=1}^m \left( \frac{1}{|Q|} \int_{R^n} |I_{\alpha} M_{(b-b_{2Q})\chi_{2Q}} T^{k,4}(f)(x)|^r dx \right)^{1/r} \\
&\leq C |Q|^{-\beta/n-1/r} \sum_{k=1}^m \left( \int_{2Q} (|b(x) - b_{2Q}| |T^{k,4}(f)(x)|)^s dx \right)^{1/s} \\
&\leq C \|b\|_{Lip_{\beta}} \sum_{k=1}^m |Q|^{-\beta/n-1/r} |2Q|^{\beta/n} |Q|^{1/s-\alpha/n} \\
&\quad \times \left( \frac{1}{|2Q|^{1-s\alpha/n}} \int_{2Q} |T^{k,4}(f)(x)|^s dx \right)^{1/s} \\
&\leq C \|b\|_{Lip_{\beta}} \sum_{k=1}^m M_{\alpha,s}(T^{k,4}(f))(\tilde{x}),
\end{aligned}$$

$$\begin{aligned}
J_4 &\leq |Q|^{-\beta/n-1} \sum_{k=1}^m \int_Q \int_{(2Q)^c} |b(y) - b_{2Q}| \left| \frac{1}{|x-y|^{n-\alpha}} - \frac{1}{|x_0-y|^{n-\alpha}} \right| \\
&\quad \times |T^{k,4}(f)(y)| dy dx \\
&\leq C |Q|^{-\beta/n} \sum_{k=1}^m \sum_{j=1}^{\infty} \|b\|_{Lip_\beta} |2^{j+1}Q|^{\beta/n} \int_{2^j d \leq |y-x_0| < 2^{j+1}d} \frac{d}{|x_0-y|^{n-\alpha+1}} \\
&\quad \times |T^{k,4}(f)(y)| dy \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m \sum_{j=1}^{\infty} d^{-\beta} (2^j d)^\beta d (2^j d)^{-n+\alpha-1} (2^j d)^{n(1-1/s)} (2^j d)^{n/s-\alpha} \\
&\quad \times \left( \frac{1}{|2^{j+1}Q|^{1-s\alpha/n}} \int_{2^{j+1}Q} |T^{k,4}(f)(y)|^s dy \right)^{1/s} \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m M_{\alpha,s}(T^{k,4}(f))(\tilde{x}) \sum_{j=1}^{\infty} 2^{j(\beta-1)} \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m M_{\alpha,s}(T^{k,4}(f))(\tilde{x}).
\end{aligned}$$

These complete the proof of Theorem 2.  $\square$

PROOF OF THEOREM 3. It suffices to prove for  $f \in C_0^\infty(R^n)$  and some constant  $C_0$ , the following inequality holds:

$$\begin{aligned}
&\frac{1}{|Q|} \int_Q |T_b(f)(x) - C_0| dx \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m (M_s(I_\alpha T^{k,2}(f))(\tilde{x}) + M_{\alpha,s}(T^{k,4}(f))(\tilde{x})).
\end{aligned}$$

Without loss of generality, we may assume  $T^{k,1}$  are  $T(k=1, \dots, m)$ . Fix a cube  $Q = Q(x_0, d)$  and  $\tilde{x} \in Q$ . Similar to the proof of Theorem 1, we have

$$\begin{aligned}
&\frac{1}{|Q|} \int_Q |T_b(f)(x) - A_2(x_0) - B_2(x_0)| dx \\
&\leq \frac{1}{|Q|} \int_Q |A_1(x)| dx + \frac{1}{|Q|} \int_Q |A_2(x) - A_2(x_0)| dx \\
&\quad + \frac{1}{|Q|} \int_Q |B_1(x)| dx + \frac{1}{|Q|} \int_Q |B_2(x) - B_2(x_0)| dx \\
&= L_1 + L_2 + L_3 + L_4.
\end{aligned}$$

By using the same argument as in the proof of Theorem 1, we get, for  $1 < r_1 < s$ ,  $1 < r_2, r_3 < \infty$  with  $1/r_2 + 1/r_3 + 1/s = 1$ ,  $1 < p < \min(s, n/\alpha)$  with  $1/r_4 = 1/p - \alpha/n$ ,

$$\begin{aligned}
L_1 &\leq \sum_{k=1}^m \left( \frac{1}{|Q|} \int_{R^n} |T^{k,1} M_{(b-b_{2Q})\chi_{2Q}} I_\alpha T^{k,2}(f)(x)|^{r_1} dx \right)^{1/r_1} \\
&\leq C \sum_{k=1}^m |Q|^{-1/r} \left( \int_{2Q} (|b(x) - b_{2Q}| |I_\alpha T^{k,2}(f)(x)|)^{r_1} dx \right)^{1/r_1} \\
&\leq C \sum_{k=1}^m \left( \frac{1}{|2Q|} \int_{2Q} |I_\alpha T^{k,2}(f)(x)|^s dx \right)^{1/s} \\
&\quad \times \left( \frac{1}{|2Q|} \int_{2Q} |b(x) - b_{2Q}|^{sr_1/(s-r_1)} dx \right)^{(s-r_1)/sr_1} \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m M_s(I_\alpha T^{k,2}(f))(\tilde{x}),
\end{aligned}$$

$$\begin{aligned}
L_2 &\leq \sum_{k=1}^m \frac{1}{|Q|} \int_Q \sum_{j=1}^{\infty} \int_{2^j d \leq |y-x_0| < 2^{j+1} d} |b(y) - b_{2Q}| |K(x-y) - K(x_0-y)| \\
&\quad \times |I_\alpha T^{k,2}(f)(y)| dy dx \\
&\leq \sum_{k=1}^m \frac{C}{|Q|} \int_Q \sum_{j=1}^{\infty} \left( \int_{2^{j+1}Q} |b(y) - b_{2Q}|^{r_2} dy \right)^{1/r_2} \\
&\quad \times \left( \int_{2^{j+1}Q} |I_\alpha T^{k,2}(f)(y)|^s dy \right)^{1/s} \\
&\quad \times \left( \int_{2^j d \leq |y-x_0| < 2^{j+1} d} |K(x-y) - K(x_0-y)|^{r_3} dy \right)^{1/r_3} dx \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m \sum_{j=1}^{\infty} j 2^{-j} \left( \frac{1}{|2^{j+1}Q|} \int_{2^{j+1}Q} |I_\alpha T^{k,2}(f)(y)|^s dy \right)^{1/s} \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m M_s(I_\alpha T^{k,2}(f))(\tilde{x}),
\end{aligned}$$

$$\begin{aligned}
L_3 &\leq \sum_{k=1}^m \left( \frac{1}{|Q|} \int_{R^n} |I_\alpha M_{(b-b_{2Q})\chi_{2Q}} T^{k,4}(f)(x)|^{r_4} dx \right)^{1/r_4} \\
&\leq C|Q|^{-1/r_2} \sum_{k=1}^m \left( \int_{2Q} (|b(x) - b_{2Q}| |T^{k,4}(f)(x)|)^p dx \right)^{1/p} \\
&\leq C \sum_{k=1}^m \left( \frac{1}{|2Q|} \int_{2Q} |b(x) - b_{2Q}|^{ps/(s-p)} dx \right)^{(s-p)/ps} \\
&\quad \times \left( \frac{1}{|2Q|^{1-s\alpha/n}} \int_{2Q} |T^{k,4}(f)(x)|^s dx \right)^{1/s} \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m M_{\alpha,s}(T^{k,4}(f))(\tilde{x}),
\end{aligned}$$

$$\begin{aligned}
L_4 &\leq |Q|^{-1} \sum_{k=1}^m \int_Q \int_{(2Q)^c} |b(y) - b_{2Q}| \left| \frac{1}{|x-y|^{n-\alpha}} - \frac{1}{|x_0-y|^{n-\alpha}} \right| \\
&\quad \times |T^{k,4}(f)(y)| dy dx \\
&\leq C \sum_{k=1}^m \sum_{j=1}^{\infty} \int_{2^j d \leq |y-x_0| < 2^{j+1} d} |b(y) - b_{2Q}| \frac{d}{|x_0-y|^{n-\alpha+1}} |T^{k,4}(f)(y)| dy \\
&\leq C \sum_{k=1}^m \sum_{j=1}^{\infty} d(2^j d)^{-n+\alpha-1} (2^j d)^{n(1-1/s)} (2^j d)^{n/s-\alpha} \\
&\quad \times \left( \frac{1}{|2^{j+1}Q|} \int_{2^{j+1}Q} |b(y) - b_{2Q}|^{s'} dy \right)^{1/s'} \\
&\quad \times \left( \frac{1}{|2^{j+1}Q|^{1-s\alpha/n}} \int_{2^{j+1}Q} |T^{k,4}(f)(y)|^s dy \right)^{1/s} \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m M_{\alpha,s}(T^{k,4}(f))(\tilde{x}) \sum_{j=1}^{\infty} j 2^{-j} \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m M_{\alpha,s}(T^{k,4}(f))(\tilde{x}).
\end{aligned}$$

This completes the proof of Theorem 3.  $\square$

PROOF OF THEOREM 4. Choose  $1 < s < p$  in Theorem 1 and set  $1/r = 1/p - \alpha/n$ . We have, by Lemmas 5 and 6,

$$\begin{aligned}
\|T_b(f)\|_{L^q} &\leq \|M(T_b(f))\|_{L^q} \leq C\|M^\#(T_b(f))\|_{L^q} \\
&\leq C\|b\|_{Lip_\beta} \sum_{k=1}^m (\|M_{\beta,s}(I_\alpha T^{k,2}(f))\|_{L^q} + \|M_{\beta+\alpha,s}(T^{k,4}(f))\|_{L^q}) \\
&\leq C\|b\|_{Lip_\beta} \sum_{k=1}^m (\|I_\alpha T^{k,2}(f)\|_{L^r} + \|T^{k,4}(f)\|_{L^p}) \\
&\leq C\|b\|_{Lip_\beta} \sum_{k=1}^m (\|T^{k,2}(f)\|_{L^p} + \|f\|_{L^p}) \\
&\leq C\|b\|_{Lip_\beta} \|f\|_{L^p}.
\end{aligned}$$

This completes the proof of the theorem.  $\square$

PROOF OF THEOREM 5. Choose  $1 < s < p$  in Theorem 1 and set  $1/r = 1/p - \alpha/n$ . We have, by Lemmas 7 and 8,

$$\begin{aligned}
\|T_b(f)\|_{L^{q,\varphi}} &\leq \|M(T_b(f))\|_{L^{q,\varphi}} \leq C\|M^\#(T_b(f))\|_{L^{q,\varphi}} \\
&\leq C\|b\|_{Lip_\beta} \sum_{k=1}^m (\|M_{\beta,s}(I_\alpha T^{k,2}(f))\|_{L^{q,\varphi}} + \|M_{\beta+\alpha,s}(T^{k,4}(f))\|_{L^{q,\varphi}}) \\
&\leq C\|b\|_{Lip_\beta} \sum_{k=1}^m (\|I_\alpha T^{k,2}(f)\|_{L^{r,\beta,\varphi}} + \|T^{k,4}(f)\|_{L^{p,\alpha+\beta,\varphi}}) \\
&\leq C\|b\|_{Lip_\beta} \sum_{k=1}^m (\|T^{k,2}(f)\|_{L^{p,\alpha+\beta,\varphi}} + \|f\|_{L^{p,\alpha+\beta,\varphi}}) \\
&\leq C\|b\|_{Lip_\beta} \|f\|_{L^{p,\alpha+\beta,\varphi}}.
\end{aligned}$$

This completes the proof of the theorem.  $\square$

PROOF OF THEOREM 6. Choose  $1 < s < p$  in Theorem 2. We have, by Lemmas 4 and 6,

$$\begin{aligned}
\|T_b(f)\|_{\dot{F}_q^{\beta,\infty}} &\leq C \left\| \sup_{Q \ni \cdot} \frac{1}{|Q|^{1+\beta/n}} \int_Q |T_b(f)(x) - C_0| dx \right\|_{L^q} \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m (\|M_s(I_\alpha T^{k,2}(f))\|_{L^q} + \|M_{\alpha,s}(T^{k,4}(f))\|_{L^q}) \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m (\|I_\alpha T^{k,2}(f)\|_{L^q} + \|T^{k,4}(f)\|_{L^p}) \\
&\leq C \|b\|_{Lip_\beta} \sum_{k=1}^m (\|T^{k,2}(f)\|_{L^p} + \|f\|_{L^p}) \\
&\leq C \|b\|_{Lip_\beta} \|f\|_{L^p}.
\end{aligned}$$

This completes the proof of the theorem.  $\square$

PROOF OF THEOREM 7. Choose  $1 < s < p$  in Theorem 3, we have, by Lemmas 5 and 6,

$$\begin{aligned}
\|T_b(f)\|_{L^q} &\leq \|M(T_b(f))\|_{L^q} \leq C \|M^\#(T_b(f))\|_{L^q} \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m (\|M_s(I_\alpha T^{k,2}(f))\|_{L^q} + \|M_{\alpha,s}(T^{k,4}(f))\|_{L^q}) \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m (\|I_\alpha T^{k,2}(f)\|_{L^q} + \|T^{k,4}(f)\|_{L^p}) \\
&\leq C \|b\|_{BMO} \sum_{k=1}^m (\|T^{k,2}(f)\|_{L^p} + \|f\|_{L^p}) \\
&\leq C \|b\|_{BMO} \|f\|_{L^p}.
\end{aligned}$$

This completes the proof of the theorem.  $\square$

PROOF OF THEOREM 8. Choose  $1 < s < p$  in Theorem 3, we have, by Lemmas 7 and 8,

$$\begin{aligned}
\|T_b(f)\|_{L^{q,\varphi}} &\leq \|M(T_b(f))\|_{L^{q,\varphi}} \leq C\|M^\#(T_b(f))\|_{L^{q,\varphi}} \\
&\leq C\|b\|_{BMO} \sum_{k=1}^m (\|M_s(I_\alpha T^{k,2}(f))\|_{L^{q,\varphi}} + \|M_{\alpha,s}(T^{k,4}(f))\|_{L^{q,\varphi}}) \\
&\leq C\|b\|_{BMO} \sum_{k=1}^m (\|I_\alpha T^{k,2}(f)\|_{L^{q,\varphi}} + \|T^{k,4}(f)\|_{L^{p,\alpha,\varphi}}) \\
&\leq C\|b\|_{BMO} \sum_{k=1}^m (\|T^{k,2}(f)\|_{L^{p,\alpha,\varphi}} + \|f\|_{L^{p,\alpha,\varphi}}) \\
&\leq C\|b\|_{BMO}\|f\|_{L^{p,\alpha,\varphi}}.
\end{aligned}$$

This completes the proof of the theorem.  $\square$

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