

WEIGHTED NORM INEQUALITIES FOR GENERAL OPERATORS ON MONOTONE FUNCTIONS

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ABSTRACT. In this paper we characterize the weights w, v for which $\|S_\phi f\|_{p,w} \leq C\|f\|_{q,v}$, for f nonincreasing, where $S_\phi f = \int_0^\infty \phi(x, y)f(y)dy$.

1. INTRODUCTION

In this paper we will study weighted norm inequalities of general operators of the form

$$(1.1) \quad S_\phi f(x) = \int_0^\infty \phi(x, y)f(y)dy$$

on monotone functions $f: \mathbb{R}_+ \rightarrow \mathbb{R}_+$. Operators of this type dominate many classical operators T in the sense that $(Tf)^*(t) \leq CS_\phi f^*(t)$, where $g^*(t) = \inf\{y; |\{x; |g(x)| > y\}| \leq t\}$, the rearrangement of g . We refer the reader to [2, 5] for examples, as the Hardy-Littlewood maximal operator, the Hilbert transform, etc.

It is thus of interest to characterize the weights $w: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ for which

$$(1.2) \quad \|S_\phi f\|_{p,w} \leq C\|f\|_{p,w},$$

as this gives extensions of the classical norm inequalities. This is the reason why the study of (1.2) has recently attracted a great deal of attention [3, 4, 6–9], beginning with [1] Ariño and Muckenhoupt for the averaging operator $Af(x) = \frac{1}{x} \int_0^x f$ to the more general version of [3] for operators of the type $S_\phi f(x) = \int_0^1 \phi(t)f(tx)dt$. All of these operators are special cases of (1.1). In this paper we use extensions and refinements of the method introduced in [6] for Af to characterize those $w: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ for which (1.2) holds for monotone functions. This will be done §2–§6. The final section deals with applications and a discussion of the sharp norm constant in (1.2) for various choices of $\phi: \mathbb{R}_+ \times \mathbb{R}_+ \rightarrow \mathbb{R}_+$ and $w: \mathbb{R}_+ \rightarrow \mathbb{R}_+$.

Throughout we shall use the notation $f \downarrow$ ($f \uparrow$) to indicate that $f: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ is nonincreasing (nondecreasing). When proving inequalities for monotone functions, we may as usual restrict ourselves to homeomorphisms since a general monotone function can be approximated by homeomorphisms.

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2. OPERATOR S_ϕ

In this section we study p , q -norm inequalities with double weights for

$$S_\phi f(x) = \int_0^\infty \phi(x, y) f(y) dy.$$

Define

$$\Phi(x, r) = \int_0^r \phi(x, y) dy, \quad \Phi_1(x, r) = \int_r^\infty \phi(x, y) dy,$$

where $\phi: \mathbb{R}_+ \times \mathbb{R}_+ \rightarrow \mathbb{R}_+$. We have

Theorem 2.1. *If $1 \leq q \leq p < \infty$, then*

$$(2.1) \quad \left(\int_0^\infty f^p w \right)^{1/p} \leq C \left[\int_0^\infty (S_\phi f)^q v \right]^{1/q}$$

holds for all $f \downarrow$ iff

$$(2.2) \quad \left(\int_0^r w \right)^{1/p} \leq C \left[\int_0^\infty \Phi(x, r)^q v \right]^{1/q}, \quad \forall r > 0.$$

Moreover (2.1) and (2.2) have same constant C .

Theorem 2.2. *If $0 < q \leq p \leq 1$, then*

$$(2.3) \quad \left[\int_0^\infty (S_\phi f)^p w \right]^{1/p} \leq C \left(\int_0^\infty f^q v \right)^{1/q}$$

holds for all $f \downarrow$ iff

$$(2.4) \quad \left[\int_0^\infty \Phi(x, r)^p w \right]^{1/p} \leq C \left(\int_0^r v \right)^{1/q}, \quad \forall r > 0.$$

Moreover (2.3) and (2.4) have same constant C .

Theorem 2.3. *If $1 \leq q \leq p < \infty$, then (2.1) holds for all $f \uparrow$ iff*

$$(2.5) \quad \left(\int_r^\infty w \right)^{1/p} \leq C \left[\int_0^\infty \Phi_1(x, r)^q v \right]^{1/q}, \quad \forall r > 0.$$

Moreover (2.1) and (2.5) have same constant C .

Theorem 2.4. *If $0 < q \leq p \leq 1$, then (2.3) holds for all $f \uparrow$ iff*

$$(2.6) \quad \left(\int_0^\infty \Phi_1(x, r)^p w \right)^{1/p} \leq C \left(\int_r^\infty v \right)^{1/q}, \quad \forall r > 0.$$

Moreover (2.3) and (2.6) have same constant C .

To prove Theorems 2.1–2.4, we need the following lemmas.

Lemma 2.5. Suppose $g, h : \mathbb{R}_+ \rightarrow \mathbb{R}_+$, h is AC, and $h' \geq 0$, $h(0^+) = 0$, then

(i) For $q \geq 1$,

$$(2.7) \quad \int_0^r g \leq C_0 h(r)^q, \quad \forall r > 0$$

iff

$$(2.8) \quad \int_0^\infty f^q g \leq C_0 \left[\int_0^\infty f h' \right]^q, \quad \forall f \downarrow.$$

(ii) For $0 < q \leq 1$,

$$\int_0^r g \geq C_0 h(r)^q, \quad \forall r > 0$$

iff

$$\int_0^\infty f^q g \geq C_0 \left[\int_0^\infty f h' \right]^q, \quad \forall f \downarrow.$$

Lemma 2.6. Suppose h is AC, and $h' \leq 0$, $h(\infty^-) = 0$, then

(i) For $q \geq 1$,

$$\int_r^\infty g \leq C_0 h(r)^q, \quad \forall r > 0$$

iff

$$\int_0^\infty f^q g \leq C_0 \left[- \int_0^\infty f h' \right]^q, \quad \forall f \uparrow.$$

(ii) For $0 < q \leq 1$,

$$\int_r^\infty g \geq C_0 h(r)^q, \quad \forall r > 0$$

iff

$$\int_0^\infty f^q g \geq C_0 \left[- \int_0^\infty f h' \right]^q, \quad \forall f \uparrow.$$

Proof of Lemma 2.5. Suppose $q \geq 1$.

(2.8) \rightarrow (2.7) Let $f = \chi_{(0,r)}$.

(2.7) \rightarrow (2.8) Let $r = \psi(y) \downarrow$, $\psi(0) = \infty$, $\psi(\infty) = 0$, then

$$\begin{aligned} \int_0^\infty \left[\int_0^{\psi(y)} g(t) dt \right]^{1/q} dy &\leq C_0^{1/q} \int_0^\infty h(\psi(y)) dy \\ &= -C_0^{1/q} \int_0^\infty h(t) d\psi^{-1}(t) \\ &= C_0^{1/q} \int_0^\infty \psi^{-1}(t) h'(t) dt, \end{aligned}$$

$$\begin{aligned} \text{LHS} &= \int_0^\infty \left[\int_0^\infty \chi_{(0,\psi(y))}^q(t) g(t) dt \right]^{1/q} dy \\ &\geq \left\{ \int_0^\infty \left[\int_0^\infty \chi_{(0,\psi(y))}(t) dy \right]^q g(t) dt \right\}^{1/q} \quad \text{by Minkowski's inequality} \\ &= \left[\int_0^\infty \psi^{-1}(t)^q g(t) dt \right]^{1/q}. \end{aligned}$$

Now let $\psi^{-1}(t) = f(t)$ to complete the proof for (i). The proof for (ii) is similar. \square

The proof of Lemma 2.6 is similar to that of Lemma 2.5. In fact we can show that Lemma 2.5 and Lemma 2.6 are equivalent. For convenience we state the following particular case of Lemma 2.5, which can be derived by taking $g(x) = x^{p-1}$, $h(r) = r$, $C_0 = 1/p$.

Lemma 2.7. (i) For $0 < p \leq 1$, we have

$$\left(\int_0^\infty f \right)^p \leq p \int_0^\infty f^p(x) x^{p-1} dx, \quad \forall f \downarrow.$$

(ii) For $p \geq 1$, we have

$$\left(\int_0^\infty f \right)^p \geq p \int_0^\infty f^p(x) x^{p-1} dx, \quad \forall f \downarrow.$$

Proof of Theorem 2.1. (2.1) \rightarrow (2.2) Let $f = \chi_{(0,r)}$.

(2.2) \rightarrow (2.1) Let $r = \psi(y) \downarrow$, where $\psi : (0, \infty) \rightarrow (0, \infty)$ is onto, then

$$\begin{aligned} L &\equiv \int_0^\infty \left(\int_0^{\psi(y)} w(x) dx \right)^{q/p} y^{q/p-1} dy \\ &\leq C^q \int_0^\infty \int_0^\infty \Phi(x, \psi(y))^q v(x) dx y^{q/p-1} dy \\ &\equiv C^q R, \end{aligned}$$

where

$$\begin{aligned} R &= \int_0^\infty \int_0^\infty \Phi(x, \psi(y))^q y^{q/p-1} dy v(x) dx \\ &\equiv \int_0^\infty I(x) v(x) dx. \end{aligned}$$

Fix $x > 0$, let $t = \psi(y)$ in $I(x)$, then

$$\begin{aligned} I(x) &= - \int_0^\infty \Phi(x, t)^q \psi^{-1}(t)^{q/p-1} d\psi^{-1}(t) \\ &= \frac{p}{q} \cdot q \int_0^\infty \psi^{-1}(t)^{q/p} \Phi(x, t)^{q-1} \phi(x, t) dt. \end{aligned}$$

Now take

$$\begin{aligned} g(t) &= \Phi(x, t)^{q-1} \phi(x, t), \quad h(t) = \Phi(x, t), \\ f(t) &= \psi^{-1}(t)^{1/p}, \quad C_0 = \frac{1}{q} \end{aligned}$$

in Lemma 2.5(i). We get

$$I(x) \leq \frac{p}{q} \left[\int_0^\infty \psi^{-1}(t)^{1/p} \phi(x, t) dt \right]^q.$$

Now by Lemma 2.7(i), since $q \leq p$,

$$\begin{aligned} L &\geq \frac{p}{q} \left[\int_0^\infty \int_0^{\psi(y)} w(x) dx dy \right]^{q/p} \\ &= \frac{p}{q} \left[\int_0^\infty \psi^{-1}(x) w(x) dx \right]^{q/p}. \end{aligned}$$

Finally by taking $\psi^{-1}(x) = f(x)^p$, we complete the proof with the same constant C . \square

Proof of Theorem 2.2. (2.3) \rightarrow (2.4) Let $f = \chi_{(0,r)}$.

(2.4) \rightarrow (2.3) Let $r = \psi(y) \downarrow$, then

$$\begin{aligned} L &= \int_0^\infty \int_0^\infty \Phi(x, \psi(y))^p w(x) dx y^{p/q-1} dy \\ &\leq C^p \int_0^\infty \left(\int_0^{\psi(y)} v(x) dx \right)^{p/q} y^{p/q-1} dy \\ &\leq C^p \frac{q}{p} \left[\int_0^\infty \int_0^{\psi(y)} v(x) dx dy \right]^{p/q} \quad \text{by Lemma 2.7(ii)} \\ &= C^p \frac{q}{p} \left[\int_0^\infty \psi^{-1}(x) v(x) dx \right]^{p/q}, \\ L &= \int_0^\infty \int_0^\infty \Phi(x, \psi(y))^p y^{p/q-1} dy w(x) dx. \end{aligned}$$

Denote

$$I(x) = \int_0^\infty \Phi(x, \psi(y))^p y^{p/q-1} dy.$$

Let $t = \psi(y)$, then

$$\begin{aligned} I(x) &= - \int_0^\infty \Phi(x, t)^p \psi^{-1}(t)^{p/q-1} d\psi^{-1}(t) \\ &= \frac{q}{p} \int_0^\infty \psi^{-1}(t)^{p/q} \Phi(x, t)^{p-1} \phi(x, t) dt \\ &\geq \frac{q}{p} \left[\int_0^\infty \psi^{-1}(t)^{1/q} \phi(x, t) dt \right]^p \quad \text{by Lemma 2.5(ii)}. \end{aligned}$$

Finally take $\psi^{-1}(t) = f(t)^q$. \square

The proofs of Theorems 2.3 and 2.4 are similar to those of Theorems 2.1 and 2.2. In fact we can show that Theorem 2.1 and Theorem 2.3, Theorem 2.2 and Theorem 2.4 are equivalent respectively by the following change of variable,

$$S_\phi f(x) = \int_0^\infty \frac{\phi(x, 1/t)}{t^2} \tilde{f}(t) dt,$$

with $\tilde{f}(t) = f(1/t) \downarrow$ if $f \uparrow$ and so on. In §7 we will give some applications of these theorems.

3. OPERATOR T_ϕ

In order to obtain $\|S_\phi f\|_{p,w} \leq C\|f\|_{p,w}$ in the range $1 \leq p < \infty$, it is convenient to split $S_\phi = T_\phi + T_\phi^*$, where

$$T_\phi f(x) = \int_0^x \phi(x, y) f(y) dy.$$

The operator T_ϕ^* will be studied in the next section. We shall assume

$$(H1) \quad \Phi(x, r) \leq B\Phi(x, t)\Phi(t, r), \quad 0 < r \leq t \leq x;$$

$$(H2) \quad f \downarrow \Rightarrow T_\phi f \downarrow.$$

Remark 1. (H1) implies $\Phi(x, x) \leq B\Phi(x, x)^2$ or $\Phi(x, x) \geq B^{-1}$. Also we notice that (H2) is equivalent to the condition $\Phi(x, r) \downarrow$ in x for $x > r$ and $\Phi(x, x) \downarrow$. In fact if the latter condition holds, then for $f \downarrow$, we have $T_\phi f(x) = \int_0^x \phi(x, y) \int_0^\infty \chi_E(y, t) dt dy = \int_0^\infty \int_0^x \phi(x, y) \chi_E(y, t) dy dt = \int_0^\infty T_\phi \chi_{(0, \tilde{y}(t))}(x) dt \downarrow$, where $E \equiv \{(y, t); f(y) > t\}$, and $(0, \tilde{y}(t)) \equiv \{y; f(y) > t\}$, for $t > 0$.

Remark 2. A special case of (H1) already appears in [3].

Theorem 3.1. *If $1 \leq p < \infty$, and (H1), (H2) hold, then*

$$(3.1) \quad \int_0^\infty (T_\phi f)^p w \leq C_1 \int_0^\infty f^p w, \quad \forall f \downarrow$$

iff

$$(3.2) \quad \int_0^r \Phi(x, x)^p w(x) dx + \int_r^\infty \Phi(x, r)^p w(x) dx \leq C_2 \int_0^r w, \quad \forall r > 0.$$

Remark 3. We will see later (Remark after Theorem 6.1) that (H2) plus (3.2) without (H1) is not enough for the norm inequality (3.1) to hold.

Proof. (3.1) \rightarrow (3.2) Let $f = \chi_{(0, r)}$. Then

$$(3.3) \quad T_\phi f(x) = \begin{cases} \Phi(x, x) & \text{if } x < r, \\ \Phi(x, r) & \text{if } x \geq r. \end{cases}$$

So (3.2) holds with $C_2 = C_1$.

(3.2) \rightarrow (3.1) Let $r = \psi(y) \downarrow$, then

$$(3.4) \quad \begin{aligned} L &\equiv \int_0^\infty \int_0^{\psi(y)} \Phi(x, x)^p w(x) dx dy + \int_0^\infty \int_{\psi(y)}^\infty \Phi(x, \psi(y))^p w(x) dx dy \\ &\leq C_2 \int_0^\infty \int_0^{\psi(y)} w(x) dx dy = C_2 \int_0^\infty \psi^{-1}(x) w(x) dx. \end{aligned}$$

Changing the order of integration and integrating by parts, we get

$$\begin{aligned} L &= \int_0^\infty \psi^{-1}(x) \Phi(x, x)^p w(x) dx + \int_0^\infty \int_{\psi^{-1}(x)}^\infty \Phi(x, \psi(y))^p dy w(x) dx \\ &= -p \int_0^\infty \int_{\psi^{-1}(x)}^\infty y \Phi(x, \psi(y))^{p-1} \phi(x, \psi(y)) d\psi(y) w(x) dx. \end{aligned}$$

Let $t = \psi(y)$, then

$$L = p \int_0^\infty \int_0^x \psi^{-1}(t) \Phi(x, t)^{p-1} \phi(x, t) dt w(x) dx.$$

Take

$$\psi^{-1}(t) = f(t) (T_\phi f)^{p-1}(t) = f(t) \left(\int_0^t \phi(t, y) f(y) dy \right)^{p-1},$$

then since (H1) implies

$$\int_0^t \phi(x, y) f(y) dy \leq B \Phi(x, t) \int_0^t \phi(t, y) f(y) dy,$$

we get

$$\begin{aligned} (3.5) \quad L &\geq p B^{-(p-1)} \int_0^\infty \int_0^x \left(\int_0^t \phi(x, y) f(y) dy \right)^{p-1} f(t) \phi(x, t) dt w(x) dx \\ &= B^{-(p-1)} \int_0^\infty \left(\int_0^x \phi(x, y) f(y) dy \right)^p w(x) dx. \end{aligned}$$

Combining (3.4), (3.5) we complete the proof with $C_1 = C_2^p B^{p(p-1)}$ by Hölder's inequality. \square

Definition. For $0 < p < \infty$,

$$w \in B_p(\phi) \leftrightarrow \int_r^\infty \Phi(x, r)^p w(x) dx \leq C \int_0^r w, \quad \forall r > 0.$$

Remark 4. If we assume

$$(H3) \quad \Phi(x, x) \leq C,$$

then we have $B_q(\phi) \subset B_p(\phi)$, $q \leq p$. The next theorem gives a result for $q > p$.

Remark 5. It is easy to see that if $\eta \downarrow$, then $w \in B_p(\phi)$ implies $\eta w \in B_p(\phi)$.

Theorem 3.2. Suppose $0 < p < \infty$, and (H1), (H2), and (H3) hold, then

$$w \in B_p(\phi) \rightarrow \exists \epsilon > 0, \text{ such that } w \in B_{p-\epsilon}(\phi).$$

Proof. Suppose $w \in B_p(\phi)$, then we have by Theorems 2.2 and 3.1,

$$\int_0^\infty (T_\phi f)^p w \leq C \int_0^\infty f^p w, \quad \forall f \downarrow.$$

Let for $0 < \epsilon < 1$,

$$f_r(y) = \begin{cases} A, & \text{if } y \leq r, \\ \epsilon \Phi(y, r)^{1-\epsilon}, & \text{if } y > r, \end{cases}$$

where the constant A will be chosen so that $f_r \downarrow$. Then for $y > r$, $f_r(y) =$

$\epsilon T_\phi \chi_{(0,r)}(y)^{1-\epsilon} \downarrow$ by (H2). Hence for $x > r$,

$$\begin{aligned}
 T_\phi f_r(x) &= A \int_0^r \phi(x, y) dy + \epsilon \int_r^x \phi(x, y) \Phi(y, r)^{1-\epsilon} dy \\
 &= A \Phi(x, r) + \epsilon \int_r^x \phi(x, y) \Phi(y, r)^{1-\epsilon} dy \\
 &\geq A \Phi(x, r) + \epsilon B^{1-\epsilon} \int_r^x \phi(x, y) \frac{\Phi(x, r)^{1-\epsilon}}{\Phi(x, y)^{1-\epsilon}} dy \\
 &\geq (A - C_0) \Phi(x, r) + C_0 \Phi(x, x)^\epsilon \Phi(x, r)^{1-\epsilon} \\
 &\geq C_0 \Phi(x, x)^\epsilon \Phi(x, r)^{1-\epsilon} \quad \text{if } A > C_0 \\
 &\geq C \Phi(x, r)^{1-\epsilon} \quad \text{since } \Phi(x, x) \geq B^{-1}
 \end{aligned}$$

where $C_0 = \min\{1, B\}$. We get

$$\int_0^\infty (T_\phi f_r)^p w \geq C \int_r^\infty \Phi(x, r)^{(1-\epsilon)p} w(x) dx.$$

On the other hand,

$$\int_0^\infty f_r^p w = A^p \int_0^r w(x) dx + \epsilon^p \int_r^\infty \Phi(x, r)^{(1-\epsilon)p} w(x) dx.$$

For $\epsilon > 0$ small we get $w \in B_{(1-\epsilon)p}(\phi)$. \square

4. ADJOINT OPERATOR T_ϕ^*

In this section we consider

$$T_\phi^* f(x) = \int_x^\infty \phi(x, y) f(y) dy,$$

and set

$$\Phi^*(x, r) = \int_x^r \phi(x, y) dy + 1, \quad x \leq r.$$

We need conditions similar to (H1), (H2), i.e.

$$(H4) \quad \Phi^*(x, y) \leq B \Phi^*(x, t) \Phi^*(t, y), \quad \text{for } x \leq t \leq y;$$

$$(H5) \quad f \downarrow \Rightarrow T_\phi^* f \downarrow.$$

We notice that (H5) is equivalent to the condition $\Phi^*(x, r) \downarrow$ in x for $x < r, \forall r > 0$.

Theorem 4.1. Suppose ϕ satisfies (H4), (H5), then for $p \geq 1$,

$$(4.1) \quad \int_0^\infty (T_\phi^* f)^p w \leq C \int_0^\infty f^p w, \quad \forall f \downarrow$$

iff

$$(4.2) \quad \int_0^r \Phi^*(x, r)^p w \leq C \int_0^r w, \quad \forall r > 0.$$

Remark. We will see later (Remark after Theorem 6.1) that (H5) plus (4.2) without (H4) is not enough for (4.1) to hold.

Proof. (4.1) \rightarrow (4.2) Let $f = \chi_{(0,r)}$.

(4.2) \rightarrow (4.1) Let $r = \psi(y) \downarrow$, then

$$\begin{aligned}
 L &\equiv \int_0^\infty \int_0^{\psi(y)} \Phi^*(x, \psi(y))^p w(x) dx dy \\
 &\leq C \int_0^\infty \int_0^{\psi(y)} w(x) dx dy \\
 &= C \int_0^\infty \psi^{-1}(x) w(x) dx \\
 &\equiv CR,
 \end{aligned}
 \tag{4.3}$$

Changing the order of integration in the definition of L , we get

$$L = \int_0^\infty \int_0^{\psi^{-1}(x)} \Phi^*(x, \psi(y))^p dy w(x) dx.
 \tag{4.4}$$

Let

$$I(x) = \int_0^{\psi^{-1}(x)} \Phi^*(x, \psi(y))^p dy.
 \tag{4.5}$$

Fix $x > 0$, let $u = \Phi^*(x, \psi(y))$, $y = \psi^{-1}(\Phi_x^{*-1}(u))$. Then

$$I \equiv I(x) = - \int_{\Phi^*(x,x)}^\infty u^p d\psi^{-1}(\Phi_x^{*-1}(u)).$$

Let $t = \Phi_x^{*-1}(u)$, or $u = \Phi^*(x, t)$, we have

$$I = y \Phi^*(x, \psi(y))^p \Big|_0^{\psi^{-1}(x)} + p \int_x^\infty \psi^{-1}(t) \Phi^*(x, t)^{p-1} \phi(x, t) dt.$$

Now take

$$\begin{aligned}
 \psi^{-1}(t) &= f(t) [T_\phi^* f(t) + f(t)]^{p-1} \\
 &= f(t) \left[\int_t^\infty \phi(t, y) f(y) dy + f(t) \right]^{p-1}.
 \end{aligned}$$

Since (H4) implies for $x \leq t$, $y > 0$,

$$\int_t^\infty \phi(x, s) \chi_{(0,y)}(s) ds \leq B \Phi^*(x, t) \left(\int_t^\infty \phi(t, s) \chi_{(0,y)}(s) ds + \chi_{(0,y)}(t) \right),$$

we have by a suitable approximation argument that

$$\int_t^\infty \phi(x, y) f(y) dy \leq B \Phi^*(x, t) \left(\int_t^\infty \phi(t, y) f(y) dy + f(t) \right).$$

Thus we get

$$\begin{aligned}
 I &\geq p \int_x^\infty \left[\int_t^\infty \phi(t, y) f(y) dy + f(t) \right]^{p-1} \Phi^*(x, t)^{p-1} \phi(x, t) f(t) dt \\
 &\geq B^{-p+1} p \int_x^\infty \left[\int_t^\infty \phi(x, y) f(y) dy \right]^{p-1} \phi(x, t) f(t) dt \\
 &= B^{-p+1} (T_\phi^* f)^p.
 \end{aligned}
 \tag{4.6}$$

On the other hand

$$R \leq C \int_0^\infty \left(\frac{1}{\epsilon} f \right) (\epsilon (T_\phi^* f)^{p-1}) w + C \int_0^\infty f^p w.$$

Combining this with (4.3)–(4.6), we complete the proof by using Young's inequality with ϵ small. \square

Definition. For $0 < p < \infty$,

$$w \in B_p^*(\phi) \leftrightarrow \int_0^r \Phi^*(x, r)^p w(x) dx \leq C \int_0^r w, \quad \forall r > 0.$$

If $\phi(x, y) \equiv \frac{1}{x} \chi_{(x, \infty)}(y)$, we simply write B_p^* instead of $B_p^*(\phi)$.

Corollary 4.2. Suppose $0 < p < \infty$, and if $p > 1$, ϕ satisfies (H1)–(H5), then

$$\int_0^\infty (T_\phi f + T_\phi^* f)^p w \leq C \int_0^\infty f^p w$$

iff

$$w \in B_p(\phi) \cap B_p^*(\phi).$$

Remark. Suppose (H5) holds and $\eta \uparrow$, then $w \in B_p^*(\phi)$ implies $\eta w \in B_p^*(\phi)$.

Proof. Let $0 < s < r$, $w \in B_p^*(\phi)$, then

$$\int_0^r \Phi^*(x, r)^p w(x) dx \leq C_0 \int_0^r w(x) dx.$$

So, if $\Phi^*(s, r)^p \geq C_0$, we have by (H5)

$$\begin{aligned} \int_s^r \Phi^*(x, r)^p w &= \int_0^r \Phi^*(x, r)^p w - \int_0^s \Phi^*(x, r)^p w \\ &\leq C_0 \int_0^r w - \Phi^*(s, r)^p \int_0^s w \\ &\leq C_0 \int_s^r w. \end{aligned}$$

If $\Phi^*(s, r)^p \leq C_0$, then

$$\int_s^r \Phi^*(x, r)^p w \leq \Phi^*(s, r)^p \int_s^r w \leq C_0 \int_s^r w.$$

Thus

$$\int_s^r \Phi^*(x, r)^p w \leq C_0 \int_s^r w, \quad \forall 0 < s < r.$$

From this we get

$$\int_0^r \Phi^*(x, r)^p \eta w \leq C_0 \int_0^r \eta w, \quad \forall \eta \uparrow$$

by a suitable approximation argument. \square

It is clear that $B_q^*(\phi) \subset B_p^*(\phi)$, $q \geq p$, and in the other direction we have

Theorem 4.3. Suppose $0 < p < \infty$, and (H4), (H5) hold. Then

$$w \in B_p^*(\phi) \rightarrow \exists \epsilon > 0, \text{ such that } w \in B_{p+\epsilon}^*(\phi).$$

Proof. By Theorems 2.1 and 4.1, we have

$$\int_0^\infty (T_\phi^* f)^p w \leq C \int_0^\infty f^p w, \quad \forall f \downarrow.$$

Take

$$f(x) = (\alpha - 1) \Phi^*(x, r)^\alpha \chi_{(0, r)}(x), \quad \alpha > 1 \text{ to be chosen.}$$

Then for $x \leq r$,

$$\begin{aligned} T_\phi^* f(x) &= (\alpha - 1) \int_x^r \Phi^*(y, r)^\alpha \phi(x, y) dy \\ &\geq \frac{\alpha - 1}{B^\alpha} \Phi^*(x, r)^\alpha \int_x^r \frac{\phi(x, y)}{\Phi^*(x, y)^\alpha} dy \quad \text{by (H4)} \\ &= \frac{1}{B^\alpha} \Phi^*(x, r)^\alpha \Phi^*(x, y)^{1-\alpha} \Big|_{y=r}^x \\ &= \frac{1}{B^\alpha} [\Phi^*(x, x)^{1-\alpha} \Phi^*(x, r)^\alpha - \Phi^*(x, r)]. \end{aligned}$$

So

$$\begin{aligned} &\int_0^r \Phi^*(x, x)^{(1-\alpha)p} \Phi^*(x, r)^{\alpha p} w(x) dx \\ &\leq C \int_0^r \Phi^*(x, r)^p w(x) dx + (\alpha - 1)^p C'(p, B) \int_0^r \Phi^*(x, r)^{\alpha p} w(x) dx \\ &\leq C \int_0^r w + (\alpha - 1)^p C' \int_0^r \Phi^*(x, r)^{\alpha p} w(x) dx. \end{aligned}$$

Note that $\Phi^*(x, x) = 1$ and $w \in B_p^*(\phi)$. Choosing α close to 1, we get $w \in B_{\alpha p}(\phi)$. \square

Corollary 4.4. Under the hypothesis of Theorem 4.3, we have for some $\epsilon > 0$,

$$\Phi^*(r, \sigma r)^{p+\epsilon} \frac{\int_0^r w}{\int_0^{\sigma r} w} \leq C, \quad \forall r > 0, \sigma > 1.$$

Proof. $w \in B_p^*(\phi) \rightarrow \exists \epsilon > 0$ such that $w \in B_{p+\epsilon}^*(\phi)$, so

$$\int_0^r \Phi^*(x, r)^{p+\epsilon} w(x) dx \leq C \int_0^r w(x) dx.$$

Let $\sigma \geq 1$,

$$\begin{aligned} \int_0^r w(x) dx &= \int_0^r \frac{\Phi^*(x, \sigma r)^{p+\epsilon}}{\Phi^*(x, \sigma r)^{p+\epsilon}} w(x) dx \\ &\leq \frac{C}{\Phi^*(r, \sigma r)^{p+\epsilon}} \int_0^{\sigma r} w \end{aligned}$$

since $\Phi^*(x, r) \downarrow$ in x by (H5). \square

5. CALDERÓN OPERATOR

In this section we consider Calderón operators

$$\begin{aligned} Tf(x) &= x^{-\alpha} \int_0^{x^\beta} s^{\gamma-1} f(s) ds, \quad \alpha, \beta, \gamma > 0; \\ T^*f(x) &= x^{-\alpha_1} \int_{x^\beta}^1 s^{\gamma_1-1} f(s) ds, \quad \alpha_1, \gamma_1 \geq 0; \\ Sf(x) &= Tf(x) + T^*f(x). \end{aligned}$$

These operators occur in the study of operators which are weak type (p_i, q_i) , $i = 1, 2$ [2].

It is easy to see that for $f \downarrow$, if $\beta \leq \alpha/\gamma$ then $Tf \downarrow$, and if $-\alpha_1 \leq \beta\gamma_1$, then $T^*f \downarrow$. Denote $\delta = \beta\gamma - \alpha$, then we have

Theorem 5.1. Suppose $\delta \leq 0$, $\alpha \geq \gamma$, $p \geq 1$, then

$$(5.1) \quad \int_0^1 (Tf)^p w \leq C \int_0^1 f^p w, \quad \forall f \downarrow$$

iff

$$(5.2) \quad \int_0^r x^{p\delta} w + r^{p\delta} \int_r^1 \left(\frac{r}{x}\right)^{p\alpha} w \leq C \int_0^{r^\beta} w, \quad \forall 0 < r < 1.$$

Proof. (5.1) \rightarrow (5.2) Let $f = \chi_{(0, r^\beta)}$.

(5.2) \rightarrow (5.1) Let $r = \psi(y)^\beta \downarrow$, where $\psi : (0, \infty) \rightarrow (0, 1)$ is onto. Then

$$\begin{aligned} L &\equiv \int_0^\infty \int_{\psi(y)}^1 \left(\frac{\psi(y)^{\beta\gamma}}{x^\alpha} \right)^p w(x) dx dy \\ &\leq C \int_0^\infty \int_0^{\psi(y)^\beta} w(x) dx dy \\ &\leq C \int_0^1 \psi^{-1}(x^{\frac{1}{\beta}}) w(x) dx \\ &\equiv CR. \end{aligned}$$

Changing the order of integration, we get

$$L = \int_0^1 \int_{\psi^{-1}(x)}^\infty \psi(y)^{\beta\gamma p} dy \frac{w(x)}{x^{\alpha p}} dx.$$

Denote

$$I(x) = \int_{\psi^{-1}(x)}^\infty \psi(y)^{\beta\gamma p} dy$$

and let $u = \psi(y)$, then we have

$$\begin{aligned} I &= - \int_0^x u^{\beta\gamma p} d\psi^{-1}(u) \\ &= -u^{\beta\gamma p} \psi^{-1}(u)|_0^x + \beta\gamma p \int_0^x \psi^{-1}(u) u^{\beta\gamma p-1} du. \end{aligned}$$

Let I_1 be the last integral. Take

$$\psi^{-1}(u) = f(u^\beta) \left[u^{-\beta\gamma} \int_0^{u^\beta} s^{\gamma-1} f(s) ds \right]^{p-1},$$

then

$$\begin{aligned} I_1 &= \int_0^x \left[\int_0^{u^\beta} s^{\gamma-1} f(s) ds \right]^{p-1} u^{\beta\gamma-1} f(u^\beta) du \\ &= \frac{1}{\beta p} \left[\int_0^{x^\beta} s^{\gamma-1} f(s) ds \right]^p. \end{aligned}$$

So

$$\begin{aligned} L &\geq \gamma \int_0^1 \left[\int_0^{x^\beta} s^{\gamma-1} f(s) ds \right]^p \frac{w(x)}{x^{\alpha p}} dx - \int_0^1 x^{\beta\gamma p} \psi^{-1}(x) w(x) dx \\ &\geq \gamma \int_0^1 \left[\int_0^{x^\beta} s^{\gamma-1} f(s) ds \right]^p \frac{w(x)}{x^{\alpha p}} dx - CR \quad \text{by (5.2)} \\ R &\equiv \int_0^1 f(x) \left[x^{-\gamma} \int_0^x s^{\gamma-1} f(s) ds \right]^{p-1} w(x) dx. \end{aligned}$$

(1) If $\beta \leq 1$, then $x \leq x^\beta$. Since $\alpha \geq \gamma$, we have

$$\begin{aligned} R &\leq \int_0^1 f(x) \left[x^{-\alpha} \int_0^{x^\beta} s^{\gamma-1} f(s) ds \right]^{p-1} x^{(\alpha-\gamma)(p-1)} w(x) dx \\ &\leq \int_0^1 f(Tf)^{p-1} w. \end{aligned}$$

(2) If $\beta \geq 1$, then $x \geq x^\beta$. Since $Tf \downarrow$ if $f \downarrow$,

$$x^{-\gamma} \int_0^x s^{\gamma-1} f(s) ds \leq x^{-\beta\gamma} \int_0^{x^\beta} s^{\gamma-1} f(s) ds$$

so that

$$\begin{aligned} R &\leq \int_0^1 f(x) (Tf)^{p-1}(x) x^{(\alpha-\beta\gamma)(p-1)} w(x) dx \\ &\leq \int_0^1 f(Tf)^{p-1} w, \end{aligned}$$

since $\alpha - \beta\gamma \geq 0$. \square

Theorem 5.2. Suppose $\beta = \frac{\alpha-\alpha_1}{\gamma-\gamma_1}$, $\delta \equiv \beta\gamma - \alpha$ ($= \beta\gamma_1 - \alpha_1$) ≤ 0 , and $\beta \geq 1$. Then for $1 \leq p < \infty$,

$$(5.3) \quad \int_0^1 (Sf)^p w \leq C \int_0^1 f^p w, \quad \forall f \downarrow$$

iff $\forall 0 < r < 1$,

$$(5.4) \quad \int_0^r x^{p\delta} w + r^{p\delta} \int_0^r \left(\frac{r}{x}\right)^{p\alpha_1} w + r^{p\delta} \int_r^1 \left(\frac{r}{x}\right)^{p\alpha} w \leq C \int_0^{r^\beta} w.$$

Proof. (5.3) \rightarrow (5.4) Let $f = \chi_{(0, r^\beta)}$.

(5.4) \rightarrow (5.3) In view of Theorem 5.1 we only need to show the norm inequality holds for T^*f . Let $r = \psi(y) \downarrow$, where $\psi : (0, \infty) \rightarrow (0, 1)$ is onto. Then we have

$$\begin{aligned} L &\equiv \int_0^1 I_1(x) \frac{w(x)}{x^{\alpha_1 p}} dx \equiv \int_0^1 \int_0^{\psi^{-1}(x)} \psi(y)^{\beta \gamma_1 p} dy \frac{w(x)}{x^{\alpha_1 p}} dx \\ &\leq C \int_0^\infty \int_0^{\psi(y)^\beta} w(x) dx dy \\ &= C \int_0^1 \psi^{-1}(x^{\frac{1}{\beta}}) w(x) dx \\ &\equiv C R. \end{aligned}$$

(1) Let $u = \psi(y)$ in I_1 , then

$$\begin{aligned} I_1 &= - \int_x^1 u^{\beta \gamma_1 p} d\psi^{-1}(u) \\ &= x^{\beta \gamma_1 p} \psi^{-1}(x) + \beta \gamma_1 p \int_x^1 \psi^{-1}(u) u^{\beta \gamma_1 p - 1} du. \end{aligned}$$

Let

$$\psi^{-1}(u) = f(u^\beta) \left[u^{-\beta \gamma_1} \int_{u^\beta}^1 s^{\gamma_1 - 1} f(s) ds \right]^{p-1}.$$

Since

$$\frac{d}{du} \int_{u^\beta}^1 s^{\gamma_1 - 1} f(s) ds = -\beta u^{\beta \gamma_1 - 1} f(u^\beta),$$

we get

$$\begin{aligned} I_1 &= x^{\beta \gamma_1 p} \psi^{-1}(x) + \beta \gamma_1 p \int_x^1 \left[\int_{u^\beta}^1 s^{\gamma_1 - 1} f(s) ds \right]^{p-1} f(u^\beta) u^{\beta \gamma_1 - 1} du \\ &= x^{\beta \gamma_1 p} \psi^{-1}(x) + \gamma_1 \left[\int_{x^\beta}^1 s^{\gamma_1 - 1} f(s) ds \right]^p. \end{aligned}$$

So

$$L \geq \gamma_1 \int_0^1 (T^*f)^p w.$$

(2) Now we estimate R .

$$\begin{aligned} R &= \int_0^1 f(x) \left[x^{-\gamma_1} \int_x^1 s^{\gamma_1 - 1} f(s) ds \right]^{p-1} w(x) dx \\ &\leq \int_0^1 f(T^*f)^{p-1} w, \end{aligned}$$

since $\gamma_1 \beta \leq \alpha_1$, $\beta \geq 1$. \square

If $\gamma_1 = 0$, $\alpha_1 > 0$, we have

Theorem 5.3. *If $1 \leq p < \infty$, $1 \leq \beta = \frac{\alpha - \alpha_1}{\gamma} < \frac{\alpha}{\gamma}$, then (5.3) holds iff (5.2) holds.*

Proof. In this case

$$T^* f(x) = x^{-\alpha_1} \int_{x^\beta}^1 s^{-1} f(s) ds.$$

So

$$T^* f(x) \leq x^{-\alpha_1} f(x^\beta) \beta \log x^{-1}.$$

Now $\delta = \beta\gamma - \alpha = -\alpha_1$, and hence

$$\begin{aligned} \int_0^1 (T^* f)^p(x) w(x) dx &\leq \beta^p \int_0^1 x^{-\alpha_1 p} (\log x^{-1})^p f(x^\beta)^p w(x) dx \\ &\leq C \int_0^1 (\log x^{-1})^p f(x)^p w(x) dx \quad \text{by Theorem 5.1} \\ &\leq C \int_0^1 x^{-\alpha_1 p} f(x)^p w(x) dx \\ &\leq C \int_0^1 f^p w \quad \text{by Theorem 5.1} \end{aligned}$$

which completes the proof. \square

If $\alpha_1 = \gamma_1 = 0$, we have

Theorem 5.4. *If $1 \leq p < \infty$, $\beta = \frac{\alpha}{\gamma} \geq 1$, then (5.3) holds iff (5.2) holds and*

$$(5.5) \quad \int_0^r \log \frac{r}{x} w(x) dx \leq C \int_0^{r^\beta} w, \quad \forall 0 < r < 1.$$

Proof. Let $r = \psi(y)^{1/\beta}$ in (5.5), where $\psi : (0, \infty) \rightarrow (0, 1)$ is onto, and $\psi \downarrow$. Hence

$$\int_0^\infty \int_0^{\psi(y)^{1/\beta}} \log \frac{\psi(y)^{1/\beta}}{x} w(x) dx dy \leq C \int_0^1 \psi^{-1}(x) w(x) dx.$$

By changing the order of integration, letting $t = \psi(y)$, and integrating by parts, we get (note that $\alpha_1 = \gamma_1 = 0$)

$$\text{LHS} = \frac{1}{\beta} \int_0^1 \int_{x^\beta}^1 \psi^{-1}(t) \frac{dt}{t} w(x) dx = \frac{1}{\beta} \int_0^1 T^* \psi^{-1}(x) w(x) dx.$$

Take $\psi^{-1}(t) = f(t)$, we get the result for $p = 1$. For $p > 1$, for $f \downarrow$, let

$$F(x) = p\beta f(x) \left[\int_x^1 \frac{f(u)}{u} \right]^{p-1},$$

then

$$\begin{aligned}
 \int_0^1 (T^* f)^p w &= \int_0^1 T^* F w \\
 &\leq C \int_0^1 F w \quad \text{from the case } p = 1 \\
 &= C \int_0^1 f(x) \left[\int_x^1 \frac{f(u)}{u} \right]^{p-1} w(x) dx \\
 &\leq C \int_0^1 f (T^* f)^{p-1} w \quad \text{since } \beta \geq 1.
 \end{aligned}$$

We complete the proof by using Hölder's inequality. \square

Remark. We also mention here that for $\beta \geq 1$, $0 < p \leq 1$, (5.5) holds iff

$$(5.6) \quad \int_0^r \left(\log \frac{r}{x} \right)^p w(x) dx \leq C \int_0^{r^\beta} w, \quad \forall 0 < r < 1.$$

In fact suppose (5.6) holds, then in Theorem 2.2 we take

$$\phi(x, y) = \frac{1}{y} \chi_{(x^\beta, 1)}(y),$$

we get

$$\int_0^1 (T^* f)^p w \leq C \int_0^1 f^p w.$$

Let $f \downarrow$, and take

$$F(x) = \frac{1}{p} \left(\int_x^1 \frac{f(u)}{u} \right)^{\frac{1}{p}-1} f(x),$$

then $T^* f(x) = (T^* F(x))^p$, so

$$\begin{aligned}
 \int_0^1 T^* f w &= \int_0^1 (T^* F)^p w \leq C \int_0^1 F^p w \\
 &\leq \frac{C}{p^p} \int_0^1 (T^* f)^{1-p} f^p w, \quad \text{since } \beta \geq 1.
 \end{aligned}$$

This implies (5.5) by Hölder's inequality. \square

For $0 < p \leq 1$, we may use Theorems 2.1 and 2.2.

6. SPECIAL WEIGHTS

For operators of the form

$$Tf(x) = \int_0^\infty \phi(t) f(tx) dt,$$

Minkowski's integral inequality easily gives us a necessary condition for a norm inequality. For special multiplicative weights the necessary condition is also sufficient. The condition will also give us examples showing that (H1), (H4) are necessary for norm inequalities in Theorems 3.1 and 4.1.

Theorem 6.1. Suppose $1 \leq p < \infty$, $\phi: \mathbb{R}_+ \rightarrow \mathbb{R}_+$, $w: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ such that $w \uparrow$ and $w(xy) \sim w(x)w(y)$. Then

$$(6.1) \quad \|Tf\|_{p,w} \leq C \|f\|_{p,w}, \quad f \downarrow$$

iff

$$(6.2) \quad \int_0^\infty \frac{\phi(t)}{t^{1/p}} w(1/t)^{1/p} dt < \infty.$$

Proof. Note that $w(1) \sim w(x)w(1/x)$ or $w(1/x) \sim 1/w(x)$.

(6.2) \rightarrow (6.1).

$$\begin{aligned} \|Tf\|_{p,w} &\leq \int_0^\infty \phi(t) \left\{ \int_0^\infty f(tx)^p w(x) dx \right\}^{1/p} dt \\ &= \int_0^\infty \phi(t) \left\{ \int_0^\infty f(u)^p w(u/t) \frac{du}{t} \right\}^{1/p} dt \\ &\leq C \int_0^\infty \frac{\phi(t)}{[tw(t)]^{1/p}} dt \|f\|_{p,w}. \end{aligned}$$

(6.1) \rightarrow (6.2). For N a positive integer let

$$f_N(t) = \begin{cases} N^{1/p} w(N)^{1/p}, & \text{for } 0 < t \leq 1/N, \\ \frac{w(1/t)^{1/p}}{t^{1/p}}, & \text{for } 1/N < t \leq N, \\ 0, & \text{for } t > N. \end{cases}$$

We then have

$$\begin{aligned} Tf_N(x) &= \int_0^{N/x} \phi(t) f_N(tx) dt \geq \int_{1/Nx}^{N/x} \frac{\phi(t)}{(tx)^{1/p}} w(1/tx)^{1/p} dt \\ &= \frac{1}{x^{1/p}} w(1/x)^{1/p} \int_{1/Nx}^{N/x} \frac{\phi(t)}{t^{1/p}} w(1/t)^{1/p} dt \\ &\geq \frac{C}{[xw(x)]^{1/p}} \int_{1/Nx}^{N/x} \frac{\phi(t)}{t^{1/p}} w(1/t)^{1/p} dt \\ &\geq \frac{C}{[xw(x)]^{1/p}} \int_{1/N^{1/2}}^{N^{1/2}} \frac{\phi(t)}{t^{1/p}} w(1/t)^{1/p} dt, \text{ if } 1/N^{1/2} \leq x \leq N^{1/2}. \end{aligned}$$

Hence

$$\left(\int_{1/N^{1/2}}^{N^{1/2}} \frac{\phi(t)}{t^{1/p}} w(1/t)^{1/p} dt \right)^p \frac{1}{x} \leq C (Tf_N)^p(x) w(x)$$

and

$$\int_0^\infty (Tf_N)^p w \leq C \int_0^\infty f_N^p w = C \left\{ \int_0^{1/N} N w(N) w(t) dt + \int_{1/N}^N \frac{w(t)w(1/t)}{t} dt \right\}.$$

The expression in $\{\dots\} \leq C(1 + 2 \log N)$, since $w(N) \leq w(1/t)$ for $0 < t < 1/N$ and $w(t)w(1/t) \leq C$.

Thus for every N ,

$$\left(\int_{1/N^{1/2}}^{N^{1/2}} \frac{\phi(t)}{t^{1/p}} w(1/t)^{1/p} dt \right)^p \int_{1/N^{1/2}}^{N^{1/2}} \frac{dx}{x} \leq C(1 + 2 \log N)$$

and the second integral $= \log N$. Let $N \rightarrow \infty$. \square

Remark. (i) From the proof of Theorem 6.1, the condition $w \uparrow$ can be replaced by $xw(x) \uparrow$, and $\frac{1}{r} \int_0^r w \leq Cw(r)$, $\forall r > 0$ and the last condition follows from the multiplicative condition for w .

(ii) Let for $1 < p < \infty$,

$$\phi(t) = \frac{1}{t^{1/p'} \log \frac{e}{t}} \chi_{(0,1)}(t).$$

Then $\phi \in L^{p'}$ and $\int_0^\infty \frac{\phi(t)}{t^{1/p}} dt = \infty$. For this ϕ the operator

$$Tf(x) = \int_0^\infty \phi(t)f(tx) dt, \quad f \downarrow,$$

is not strong- (p, p) by Theorem 6.1 with $w \equiv 1$. In fact we can check that ϕ does not satisfy the condition (H1). In this case, $\phi(x, t) = \frac{1}{x} \phi(t/x)$ and (H1) becomes

$$\Phi(s_1 s_2) \leq B \Phi(s_1) \Phi(s_2), \quad \forall 0 < s_1, s_2 < 1$$

where $\Phi(s) = \int_0^s \phi$. Let $s_1 = s_2 = s$, then

$$\frac{\Phi(s^2)}{\Phi(s)\Phi(s)} = \frac{\int_0^{s^2} \frac{1}{t^{1/p'} \log \frac{e}{t}} dt}{\left(\int_0^s \frac{1}{t^{1/p'} \log \frac{e}{t}} dt \right)^2} \rightarrow \frac{1}{2} \lim_{s \rightarrow 0} \frac{s^{1/p}}{\int_0^s \frac{1}{t^{1/p'} \log \frac{e}{t}} dt} = \infty.$$

Moreover we check that (3.2) holds for $w = 1$, $1 < p < \infty$. In fact

$$\begin{aligned} \int_r^\infty \Phi(x, r)^p dx &= r \int_1^\infty \left(\int_0^{1/x} \frac{1}{t^{1/p'} \log \frac{e}{t}} dt \right)^p dx \\ &\leq r \int_1^\infty \frac{1}{(\log ex)^p} \left(\int_0^{1/x} t^{-1/p'} dt \right)^p dx \\ &= \frac{p^p}{p-1} r. \end{aligned}$$

This shows that the condition (H1) is needed in general for the norm inequality (3.1) to hold. Similarly if we take

$$\phi(t) = \frac{1}{t^{1/p'} \log et} \chi_{(1,\infty)}(t),$$

then we know that the condition (H4) is needed in general for Theorem 4.1 to hold.

7. APPLICATIONS AND SHARP CONSTANTS

(1) Laplace transform

$$Lf(x) = \int_0^\infty e^{-xt} f(t) dt.$$

We can take $\phi(x, t) = e^{-xt}$ in Theorems 2.1 and 2.2 to get results for $Lf(x)$. Also we can use the estimate

$$e^{-1} \int_x^\infty f\left(\frac{1}{t}\right) \frac{dt}{t^2} \leq Lf(x) \leq (1 + e^{-1}) \int_x^\infty f\left(\frac{1}{t}\right) \frac{dt}{t^2},$$

and let $\phi(x, y) = (x/y^2)\chi_{[x, \infty)}(y)$, then we get different versions of the results for the operator $xL f(x)$ by using Theorems 2.3 and 2.4 (see also [4]).

(2) We consider the Riemann-Liouville fractional integral operator:

$$\begin{aligned} R_\alpha f(x) &= \frac{1}{x^\alpha} \int_0^x (x-t)^{\alpha-1} f(t) dt \\ &= \int_0^1 (1-t)^{\alpha-1} f(tx) dt, \quad f \downarrow, 0 < \alpha \leq 1. \end{aligned}$$

We get

Proposition 7.1. Suppose $1 \leq p < \infty$, $0 < \alpha \leq 1$, then

$$(7.1) \quad \int_r^\infty \left[1 - \left(1 - \frac{r}{x}\right)^\alpha\right]^p w \leq C_1 \int_0^r w, \quad \forall r > 0$$

implies

$$\int_0^\infty (R_\alpha f)^p w \leq C_2 \int_0^\infty f^p w, \quad \forall f \downarrow$$

with $C_2 \leq ((1 + C_1)/\alpha^p)^p$. The converse holds with $C_1 \leq C_2 \alpha^p - 1$. Moreover (7.1) is equivalent with $w \in B_p$.

Proof. Take

$$\phi(x, t) = \frac{1}{x^\alpha} (x-t)^{\alpha-1} \chi_{(0, x)}(t)$$

in Theorem 3.1, then

$$\Phi(x, r) = \begin{cases} \frac{1}{\alpha}, & x < r, \\ \frac{1}{\alpha} [1 - (1 - \frac{r}{x})^\alpha], & x \geq r. \end{cases}$$

Clearly $\Phi(x, r) \downarrow$ in x , $\forall x > r$. To check ϕ satisfies (H1), let $0 < r < t < x$, $a = \frac{r}{x}$, $b = \frac{t}{x}$ ($0 < a < b < 1$), then

$$\frac{\Phi(x, t)\phi(t, r)}{\phi(x, r)} = \frac{1 - (1-b)^\alpha}{\alpha b^\alpha} \left(1 - \frac{1-b}{1-a}\right)^{\alpha-1} \geq \frac{1}{\alpha} A(b),$$

where $A(b) = \frac{1 - (1-b)^\alpha}{b}$. It is easy to see that $A(0^+) = \alpha$, $A(1^-) = 1$ and $A(\cdot) \uparrow$ by showing that $A' > 0$. So $\inf_{0 < b < 1} A(b) = \alpha$. Hence

$$\phi(x, r) \leq B \Phi(x, t) \phi(t, r), \quad 0 < r < t < x,$$

with $B = 1$. This implies that (H1) holds with $B = 1$. Theorem 3.1 completes the proof of the first part of the proposition. The equivalence of (7.1) and $w \in B_p$ is clear since $\alpha \leq A(b) \leq 1$. \square

We also note that this ϕ satisfies the other conditions in §3.

(3) If we take

$$\phi_\alpha(x, y) = \frac{1}{x^\alpha y^{1-\alpha}} \chi_{(0, x)}(y), \quad \alpha \in (0, 1],$$

in Theorem 3.1, or

$$\phi_\alpha^*(x, y) = \frac{1}{x^\alpha y^{1-\alpha}} \chi_{[x, \infty)}(y), \quad \alpha \in [0, 1],$$

in Theorem 4.1 we get the results for operators

$$A_\alpha f(x) = \frac{1}{x^\alpha} \int_0^x f(y) \frac{dy}{y^{1-\alpha}}, \quad A_\alpha^* f(x) = \frac{1}{x^\alpha} \int_x^\infty f(y) \frac{dy}{y^{1-\alpha}}.$$

(4) Define $w \in B_\infty^*$ iff

$$\int_0^r \log \frac{r}{x} w(x) \leq C \int_0^r w.$$

Using the notation of [7], we have

Theorem 7.2. If $(u, v) \in A_{p_0}^*$, $0 < p < \infty$, $1 \leq p_0 < \infty$, $w \in B_{p/p_0} \cap B_\infty^*$, where $B_{p/p_0} = B_{p/p_0}(\phi_\alpha)$, $\alpha = 1$, then

$$\int_0^\infty ((Mf)_u^*)^p w \leq C \int_0^\infty (f_v^*)^p w,$$

where

$$(u, v) \in A_{p_0}^* \leftrightarrow \inf\{p : (u, v) \in A_p\} = p_0.$$

This follows from Theorem 2.2, Remark after Theorem 5.4 with $\beta = 1$ and methods developed in [6].

(5) We now compute some special sharp constants. We first do this for the operator $A_\alpha f$.

Theorem 7.3. Suppose $0 < p < \infty$, $\alpha > 0$, $\alpha p - s > 1$, $s > -1$ then for $w = x^s$, we have

$$C_1 \int_0^\infty f^p w \leq \int_0^\infty (A_\alpha f)^p w \leq C_2 \int_0^\infty f^p w, \quad \forall f \downarrow$$

where

$$C_1 = \begin{cases} \alpha^{1-p} \frac{p}{\alpha p - s - 1}, & p \geq 1, \\ \left(\frac{p}{\alpha p - s - 1} \right)^p, & 0 < p \leq 1, \end{cases}$$

and

$$C_2 = \begin{cases} \left(\frac{p}{\alpha p - s - 1} \right)^p, & p \geq 1, \\ \alpha^{1-p} \frac{p}{\alpha p - s - 1}, & 0 < p \leq 1. \end{cases}$$

Moreover these constants are sharp.

We will prove this theorem in several lemmas.

Lemma 7.4. For $0 < p < \infty$, $0 < \alpha < \infty$, $p\alpha - s > 1$, $s > -1$, then for $w = x^s$,

$$(7.2) \quad \int_0^\infty (A_\alpha f)^p w \leq C_0 \int_0^\infty f^p w, \quad \forall f \downarrow$$

where

$$C_0 = \begin{cases} \left(\frac{p}{\alpha p - s - 1} \right)^p, & p \geq 1, \\ \alpha^{-p} \frac{p}{\alpha p - s - 1}, & 0 < p \leq 1. \end{cases}$$

Moreover, the constant is sharp.

Proof. Let $\phi(x, y) = x^{-\alpha} y^{\alpha-1} \chi_{(0, x)}(y)$, then

$$\Phi(x, r) = \begin{cases} \frac{1}{\alpha}, & x < r, \\ \frac{1}{\alpha} \left(\frac{r}{x} \right)^\alpha, & x \geq r, \end{cases}$$

and $B = \alpha$. So

$$\frac{1}{\alpha^p} \int_0^r w + \frac{1}{\alpha^p} \int_r^\infty \left(\frac{r}{x}\right)^{\alpha p} w \leq C_1 \int_0^r w, \quad \forall r > 0$$

implies (7.2) with $C_0 \leq B^{p(p-1)} C_1^p$, by Theorem 3.1 if $p \geq 1$, and $C_0 = C_1$ if $0 < p \leq 1$ by Theorem 2.2. Now take $w = x^s$, then it is easy to compute that $C_1 = \frac{\alpha p}{\alpha p - s - 1} \alpha^{-p}$. So, we get the result for $0 < p \leq 1$, and that $C_0 \leq \left(\frac{p}{\alpha p - s - 1}\right)^p$, if $p \geq 1$. We now show that the constant is the best for $p \geq 1$. For further use we let $0 < p < \infty$, and take

$$f_a(x) = x^{a-\alpha} \chi_{(0,1)}, \quad \text{for } \alpha - \frac{1+s}{p} < a < \alpha.$$

Then

$$A_\alpha f_a(x) = \begin{cases} \frac{1}{a} x^{a-\alpha}, & x \leq 1, \\ \frac{1}{a} \frac{1}{x^\alpha}, & x > 1. \end{cases}$$

So

$$\begin{aligned} \int_0^\infty (A_\alpha f_a)^p w &= \int_0^1 a^{-p} x^{p(a-\alpha)} x^s dx + a^{-p} \int_1^\infty x^{-\alpha p} x^s dx \\ &= \frac{a^{-p}}{1+s-(\alpha-a)p} + \frac{a^{-p}}{\alpha p - s - 1}, \\ \int_0^\infty f_a^p w &= \frac{1}{1+s-(\alpha-a)p}. \end{aligned}$$

Thus

$$\frac{\int_0^\infty (A_\alpha f_a)^p w}{\int_0^\infty f_a^p w} \rightarrow \left(\frac{p}{\alpha p - s - 1}\right)^p$$

by letting $a \rightarrow \frac{\alpha p - s - 1}{p}$, we get $C_0 \geq \left(\frac{p}{\alpha p - s - 1}\right)^p$, which completes the proof. \square

Lemma 7.5. For $1 \leq p < \infty$, $\alpha > 0$, $\alpha p - s > 1$, $s > -1$, $w = x^s$,

$$\int_0^\infty f^p w \leq \frac{\alpha p - s - 1}{p} \alpha^{p-1} \int_0^\infty (A_\alpha f)^p w, \quad \forall f \downarrow.$$

Moreover, the constant is sharp.

Proof. By Theorem 2.1 with $w = v = x^s$, $\phi(x, y) = x^{-\alpha} y^{\alpha-1} \chi_{(0,x)}(y)$, $p = q$, we can compute the constant $C^p = \frac{\alpha p - s - 1}{p} \alpha^{p-1}$. It is clear that the constant is sharp. \square

In particular, if we take $\alpha = 1$, $s = 0$, we have

Corollary 7.6. we have for $1 < p < \infty$,

$$\frac{p}{p-1} \int_0^\infty f^p \leq \int_0^\infty \left(\frac{1}{x} \int_0^x f(t) dt\right)^p dx \leq \left(\frac{p}{p-1}\right)^p \int_0^\infty f^p, \quad \forall f \downarrow.$$

To prove next lemma, we recall the Hölder's inequality. For $0 < p \leq 1$,

$$\int f g^{p-1} \geq \left(\int f^p\right)^{1/p} \left(\int g^p\right)^{1-1/p}.$$

Lemma 7.7. Suppose $0 < p \leq 1$, $\alpha > 0$, and $\forall r > 0$,

$$\int_r^\infty \left(\frac{r}{x}\right)^{\alpha p} w \geq C_0 r w(r),$$

then

$$(pC_0)^p \int_0^\infty f^p w \leq \int_0^\infty (A_\alpha f)^p w.$$

Note. If for some $s < \alpha p - 1$, $x^{-s} w \uparrow$, then w satisfies the hypothesis.

Proof. We have

$$\begin{aligned} \int_0^\infty (A_\alpha f)^p w &= p \int_0^\infty \int_0^x \left(\int_0^y \frac{f(t)}{t^{1-\alpha}} \right)^{p-1} \frac{f(y)}{y^{1-\alpha}} dy \frac{w(x)}{x^{\alpha p}} dx \\ &= p \int_0^\infty \int_y^\infty \frac{w(x)}{x^{\alpha p}} dx \left(\int_0^y \frac{f(t)}{t^{1-\alpha}} \right)^{p-1} \frac{f(y)}{y^{1-\alpha}} dy \\ &\geq pC_0 \int_0^\infty \frac{w(y)}{y^{\alpha p-1}} \left(\int_0^y \frac{f(t)}{t^{1-\alpha}} \right)^{p-1} \frac{f(y)}{y^{1-\alpha}} dy \\ &= pC_0 \int_0^\infty f (A_\alpha f)^{p-1} w. \end{aligned}$$

The proof is completed by applying Hölder's inequality. \square

Lemma 7.8. Suppose $0 < p \leq 1$, $\alpha p - s > 1$, $s > -1$, and $w(x) = x^s$, then

$$\left(\frac{p}{\alpha p - s - 1} \right)^p \int_0^\infty f^p w \leq \int_0^\infty (A_\alpha f)^p w.$$

Proof. Take $w(x) = x^s$ in Lemma 7.7, then $C_0 = \frac{1}{\alpha p - s - 1}$. The proof of Lemma 7.4 also shows that this constant is sharp. \square

Note that the above two lemmas hold for all f not only for $f \downarrow$. Now combining Lemmas 7.4, 7.5, and 7.8 we complete the proof for Theorem 7.3.

Next we compute some best constants for the operator $A_\alpha^* f$.

Theorem 7.9. Suppose $0 < p < \infty$, $\alpha \geq 0$, $\alpha p - s < 1$, then for $w = x^s$, we have

$$C_1 \int_0^\infty f^p w \leq \int_0^\infty (A_\alpha^* f)^p w \leq C_2 \int_0^\infty f^p w, \quad \forall f \downarrow$$

where

$$C_1 = \begin{cases} \frac{p}{\alpha p} B(p, \frac{1+s}{\alpha} - p), & p \geq 1, \alpha > 0, \\ \frac{p}{(1+s)^p} \Gamma(p), & p \geq 1, \alpha = 0, \\ \left(\frac{p}{1+s-\alpha p} \right)^p, & 0 < p \leq 1, \end{cases}$$

$$C_2 = \begin{cases} \left(\frac{p}{1+s-\alpha p} \right)^p, & p \geq 1, \\ \frac{p}{\alpha p} B(p, \frac{1+s}{\alpha} - p), & 0 < p \leq 1, \alpha > 0, \\ \frac{p}{(1+s)^p} \Gamma(p), & 0 < p \leq 1, \alpha = 0, \end{cases}$$

and $B(\cdot, \cdot)$ is the beta function. Moreover these constants are sharp.

We will also prove this theorem in several lemmas.

Lemma 7.10. For $0 < p \leq 1$, $\alpha p - s < 1$, $w = x^s$,

(i) if $\alpha > 0$,

$$\int_0^\infty (A_\alpha^* f)^p w \leq c_0 \int_0^\infty f^p w, \quad \forall f \downarrow$$

where $c_0 = \alpha^{-p} p B(p, \frac{1+s}{\alpha} - p)$.

(ii) if $\alpha = 0$,

$$\int_0^\infty \left(\int_x^\infty \frac{f(t)}{t} dt \right)^p w dx \leq \frac{p}{(1+s)^p} \Gamma(p) \int_0^\infty f^p w, \quad \forall f \downarrow.$$

(iii) In particular for $\alpha = 1$, $s = 0$, since $B(p, 1-p) = \Gamma(p)\Gamma(1-p) = \frac{\pi}{\sin \pi p}$, we have for $0 < p < 1$,

$$\int_0^\infty \left(\frac{1}{x} \int_x^\infty f(t) dt \right)^p dx \leq \frac{\pi p}{\sin \pi p} \int_0^\infty f(x)^p dx, \quad \forall f \downarrow.$$

Moreover all constants are sharp.

Proof. In Theorem 2.2, let $\phi(x, y) = x^{-\alpha} y^{\alpha-1} \chi_{(x, \infty)}(y)$, then for $r \geq x$,

$$\Phi(x, r) = \begin{cases} \frac{1}{\alpha} \left(\left(\frac{r}{x} \right)^\alpha - 1 \right), & \alpha > 0, \\ \log \frac{r}{x}, & \alpha = 0. \end{cases}$$

Hence for $\alpha > 0$,

$$\begin{aligned} C^p &= \frac{1}{\alpha^p} \frac{s+1}{r^{s+1}} \int_0^r \left(\left(\frac{r}{x} \right)^\alpha - 1 \right)^p x^s dx \\ &= \frac{s+1}{\alpha^{1+p}} \int_0^1 (1-y)^p y^{\frac{1+s}{\alpha}-1-p} dy \\ &= \frac{s+1}{\alpha^{1+p}} B\left(\frac{1+s}{\alpha} - p, p+1\right) \\ &= \alpha^{-p} p B\left(p, \frac{1+s}{\alpha} - p\right). \end{aligned}$$

For $\alpha = 0$,

$$C^p = \frac{1+s}{r^{1+s}} \int_0^r \left(\log \frac{r}{x} \right)^p x^s dx = (1+s) \int_0^\infty t^p e^{-(s+1)t} dt = (1+s)^{-p} p \Gamma(p).$$

Hence we complete the proof. \square

Lemma 7.11. Suppose $\alpha \geq 0$, $p \geq 1$ and $\forall r > 0$,

$$\int_0^r \left(\frac{r}{x} \right)^{\alpha p} w(x) dx \leq C_0 r w(r),$$

then

$$\int_0^\infty (A_\alpha^* f)^p w \leq (p C_0)^p \int_0^\infty f^p.$$

Note. If for some $s > \alpha p - 1$, $x^{-s} w \uparrow$, then w satisfies the hypothesis.

Proof. We have

$$\begin{aligned}
 \int_0^\infty (A_\alpha^* f)^p w &= p \int_0^\infty \int_x^\infty \left(\int_y^\infty \frac{f(t)}{t^{1-\alpha}} dt \right)^{p-1} \frac{f(y)}{y^{1-\alpha}} dy \frac{w(x)}{x^{\alpha p}} dx \\
 &= p \int_0^\infty \left(\int_y^\infty \frac{f(t)}{t^{1-\alpha}} dt \right)^{p-1} \frac{f(y)}{y^{1-\alpha}} \int_0^y \frac{w(x)}{x^{\alpha p}} dx dy \\
 &\leq C_0 p \int_0^\infty \left(\int_y^\infty \frac{f(t)}{t^{1-\alpha}} dt \right)^{p-1} f(y) y^{\alpha(1-p)} w(y) dy \\
 &= C_0 p \int_0^\infty (A_\alpha^* f)^{p-1} f w.
 \end{aligned}$$

We complete the proof by applying Hölder's inequality. \square

Lemma 7.12. Suppose $\alpha \geq 0$, $p \geq 1$, $\alpha p - s < 1$, $w(x) = x^s$ then

$$(7.3) \quad \int_0^\infty (A_\alpha^* f)^p w \leq \left(\frac{p}{1+s-\alpha p} \right)^p \int_0^\infty f^p w.$$

Moreover, the constant is sharp.

Proof. In Lemma 7.11, let $w(x) = x^s$, then we can take $C_0 = \frac{1}{1+s-\alpha p}$, so (7.3) holds. We now show the constant is the best. For $0 < p < \infty$, let

$$f_a = x^{-(a+\alpha)} \chi_{(0,1)}, \quad 0 < a < \frac{1+s-\alpha p}{p}.$$

Then

$$A_\alpha^* f_a(x) = \frac{1}{x^\alpha} \int_x^1 t^{-a-1} dt = \frac{1}{ax^\alpha} \left(\frac{1}{x^a} - 1 \right).$$

So

$$\begin{aligned}
 \int_0^\infty (A_\alpha^* f_a)^p w &= a^{-p} \int_0^1 x^{-\alpha p + s} \left(\frac{1}{x^a} - 1 \right)^p dx \\
 \int_0^\infty f_a^p w &= \int_0^1 x^{-(a+\alpha)p+s} dx \\
 &= \frac{1}{1+s-(a+\alpha)p}.
 \end{aligned}$$

Let $\beta = 1+s-(a+\alpha)p > 0$, we have

$$\begin{aligned}
 \frac{\int_0^\infty (A_\alpha^* f_a)^p w}{\int_0^\infty f_a^p w} &= (1+s-(a+\alpha)p) a^{-p} \int_0^1 (1-x^a)^p x^{s-(a+\alpha)p} dx \\
 &= a^{-p} \beta \int_0^1 (1-x^a)^p x^{\beta-1} dx \\
 &= a^{-p} p a \int_0^1 x^\beta (1-x^a)^{p-1} x^{a-1} dx \\
 &\rightarrow a_0^{1-p} p \int_0^1 (1-x^{a_0})^{p-1} x^{a_0-1} dx = a_0^{-p},
 \end{aligned}$$

by the dominated convergence theorem, and letting $a \rightarrow a_0 \equiv \frac{1+s-\alpha p}{p}$, or $\beta \rightarrow 0$. \square

Lemma 7.13. Suppose $0 < p \leq 1$, $\alpha \geq 0$, and $\forall r > 0$,

$$\int_0^r \left(\frac{r}{x}\right)^{\alpha p} w \geq C_0 r w(r),$$

then

$$(pC_0)^p \int_0^\infty f^p w \leq \int_0^\infty (A_\alpha^* f)^p w.$$

Note. If for some $s > \alpha p - 1$, $x^{-s} w \downarrow$, then w satisfies the hypothesis.

Proof. We have

$$\begin{aligned} \int_0^\infty (A_\alpha^* f)^p w &= p \int_0^\infty \int_x^\infty \left(\int_y^\infty \frac{f(t)}{t^{1-\alpha}} \right)^{p-1} \frac{f(y)}{y^{1-\alpha}} dy \frac{w(x)}{x^{\alpha p}} dx \\ &= p \int_0^\infty \int_0^y \frac{w(x)}{x^{\alpha p}} dx \left(\int_y^\infty \frac{f(t)}{t^{1-\alpha}} \right)^{p-1} \frac{f(y)}{y^{1-\alpha}} dy \\ &\geq pC_0 \int_0^\infty \frac{w(y)}{y^{\alpha p-1}} \left(\int_y^\infty \frac{f(t)}{t^{1-\alpha}} \right)^{p-1} \frac{f(y)}{y^{1-\alpha}} dy \\ &= pC_0 \int_0^\infty f (A_\alpha^* f)^{p-1} w. \end{aligned}$$

The proof is completed by applying Hölder's inequality. \square

Lemma 7.14. Suppose $0 < p \leq 1$, $\alpha p - s < 1$, $\alpha \geq 0$, then for $w = x^s$, we have

$$\left(\frac{p}{1+s-\alpha p} \right)^p \int_0^\infty f^p w \leq \int_0^\infty (A_\alpha^* f)^p w.$$

Moreover the constant is sharp.

Proof. Take $w = x^s$, in Lemma 7.13, then $C_0 = \frac{1}{1+s-\alpha p}$. The proof of Lemma 7.12 shows that this constant is sharp. \square

Note that the above four lemmas hold for any f not only for $f \downarrow$.

Lemma 7.15. Suppose $p \geq 1$, $\alpha p - s < 1$, $\alpha \geq 0$, then for $w = x^s$,

$$C_0 \int_0^\infty f^p w \leq \int_0^\infty (A_\alpha^* f)^p w, \quad \forall f \downarrow$$

where

$$C_0 = \begin{cases} \frac{p}{\alpha^p} B(p, \frac{1+s}{\alpha} - p), & p \geq 1, \alpha > 0, \\ \frac{p}{(1+s)^p} \Gamma(p), & p \geq 1, \alpha = 0. \end{cases}$$

Moreover the constant is sharp.

Proof. Take $w = v = x^s$, $p = q$ in the Theorem 2.1, then the same computation as in the proof of Lemma 7.10 gives the constant C_0 . Clearly the constant is the best. \square

Finally combining Lemmas 7.10, 7.12, 7.14, and 7.15 we get Theorem 7.9.

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