

CALDERÓN–ZYGmund OPERATORS ON  $H^p(R^n)$ 

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*Dedicated to Professor Kôzô Yabuta on his sixtieth birthday*

ABSTRACT. We consider  $H^p \rightarrow H^p$  and  $H^p \rightarrow h^p$  (local Hardy space) boundedness of Calderón–Zygmund operators and give a counter example at critical index. We show  $H^p \rightarrow h^p$  boundedness of Calderón’s commutator.

## 1. INTRODUCTION

Consider the operator defined by

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

where  $K$  is a Calderón–Zygmund kernel (see Sect.2).

Alvarez and Milman [1],[2] proved that if kernel  $K(x, y)$  has some regularity then  $T$  is a bounded operator from  $H^p$  to  $L^p$ , and if  $T^*1 = 0$  then  $T$  is a bounded operator from  $H^p$  to  $H^p$ .

In this paper we show that if  $T^*1$  belongs to Lipschitz class then  $T$  is bounded operator from  $H^p$  to  $h^p$  (local Hardy space defined by Goldberg [4]).

## 2. DEFINITIONS AND NOTATIONS

The following notation is used: For a set  $E \subset R^n$  we denote the Lebesgue measure of  $E$  by  $|E|$  and  $\chi_E$  is a characteristic function of  $E$ .

We denote a ball of radius  $r$  centered at  $x_0$  by  $B(x_0, r) = \{x; |x - x_0| < r\}$ .

We define two maximal functions.

Let  $\varphi \in \mathcal{S}$  be a fixed function such that  $\int \varphi(x)dx \neq 0$ , then we define

$f^{++}(x) = \sup_{t>0} |\int f(y)\varphi_t(x-y)dy|$ ,  $f^+(x) = \sup_{1>t>0} |\int f(y)\varphi_t(x-y)dy|$ ,  
where  $\varphi_t(x) = t^{-n}\varphi(x/t)$ .

**Definition 2.1.** (Fefferman–Stein’s Hardy space [3])

$$H^p(R^n) = \{f \in \mathcal{S}'; \|f\|_{H^p} = \|f^{++}\|_{L^p} < \infty\}.$$

**Definition 2.2.** (local Hardy space [4])

$$h^p(R^n) = \{f \in \mathcal{S}'; \|f\|_{h^p} = \|f^+\|_{L^p} < \infty\}.$$

*Remark .*  $\|f\|_{h^p} \leq \|f\|_{H^p}$ .

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**Definition 2.3.** (Lipschitz space)

$$\text{Lip}_\epsilon(R^n) = \{f; \|f\|_{\text{Lip}_\epsilon} = \sup_{x \neq y} \frac{|f(x) - f(y)|}{|x - y|^\epsilon} < \infty\} \quad \text{for } 0 < \epsilon < 1.$$

*Remark .*  $(H^p)^* = \text{Lip}_{n(1/p-1)}$  where  $n/(n+1) < p < 1$  (duality, see [3]).

**Definition 2.4.** Let  $T$  be a bounded linear operator from  $\mathcal{S}$  to  $\mathcal{S}'$ .  $T$  is called a standard operator if  $T$  satisfies the following conditions.

- (i)  $T$  extends to a continuous operator on  $L^2$ .
- (ii) There exists a function  $K(x, y)$  defined on  $\{(x, y) \in R^n \times R^n; x \neq y\}$  which satisfies
$$|K(x, y)| \leq \frac{C}{|x - y|^n}.$$
- (iii)  $(Tf, g) = \int \int K(x, y) f(y) g(x) dy dx$  for  $f, g \in \mathcal{S}$  with disjoint supports.

**Definition 2.5.** A standard operator  $T$  is called a  $\delta$ -Calderón–Zygmund operator if  $K(x, y)$  satisfies

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

if  $2|y - z| < |x - z|$ , for some  $0 < \delta \leq 1$ .

*Examples .* Let  $T$  be a classical singular integral operator defined by

$$Tf(x) = p.v. \int_{R^n} \frac{\Omega(x - y)}{|x - y|^n} f(y) dy,$$

where  $\Omega$  satisfies the following conditions.

- (iv)  $\Omega(rx) = \Omega(x)$  for  $r > 0, x \neq 0$ .
- (v)  $\int_{S^{n-1}} \Omega(x) d\sigma = 0$  where  $d\sigma$  is the induced Euclidean measure on  $S^{n-1}$ .
- (vi)  $\Omega \in \text{Lip}_\delta$ .

Then  $T$  is a  $\delta$ -Calderón–Zygmund operator.

The Hilbert transform and the Riesz transforms are 1-Calderón–Zygmund operators ( $\delta = 1$ ).

**Definition 2.6.** A standard operator  $T$  is called a weak- $\delta$ -Calderón–Zygmund operator if  $K(x, y)$  satisfies

$$\sup_{r>0} \sup_{|y-z|<r} \int_{2^j r \leq |x-z| < 2^{j+1} r} (|K(x, y) - K(x, z)| + |K(y, x) - K(z, x)|) dx \leq C 2^{-j\delta}$$

for some  $0 < \delta \leq 1, j = 1, 2, 3, \dots$ .

*Remark .* If a standard operator  $T$  is  $\delta$ -Calderón–Zygmund operator then it is weak- $\delta$ -Calderón–Zygmund operator.

*Examples .* Let  $I_j = (2^j, 2^{j+1}]$  where  $j \in \mathbb{Z}$ . For  $x > 0$ , we define  $K(x) = 2^{-j}$  if  $x \in I_j$ . And for  $x < 0$ , let  $K(x) = -K(-x)$ .

We define  $Tf(x) = p.v. \int_{R^1} K(x - y) f(y) dy$ . Then  $T$  is a weak-1-Calderón–Zygmund operator ( $\delta = 1$ ).

The truncated Riesz transforms  $(R_j)_a^b f(x) = \int_{a < |y| < b} y_j / |y|^n \cdot f(x - y) dy$  ( $0 < a < b$ ) are weak-1-Calderón–Zygmund operators.

## 3. THEOREMS

Alvarez and Milman [1], [2] obtained next results.

**Theorem A .** *If  $T$  is a weak- $\delta$ -Calderón-Zygmund operator then  $T$  is a bounded operator from  $H^p$  to  $L^p$  where  $\frac{n}{n+\delta} < p \leq 1$ .*

**Theorem B .** *If  $T$  is a  $\delta$ -Calderón-Zygmund operator such that  $T^*1 = 0$  then  $T$  is a bounded operator from  $H^p$  to  $H^p$  where  $\frac{n}{n+\delta} < p \leq 1$ .*

*Remark .*  $T^*$  is an adjoint operator of  $T$ .  $T$  and  $T^*$  are simultaneously  $\delta$ - or weak- $\delta$ -Calderón-Zygmund operators. For the definition of  $T^*1$ , see [6], p.412.

We have the following:

**Theorem 1.** *If  $T$  is a weak- $\delta$ -Calderón-Zygmund operator such that  $T^*1 = 0$  then  $T$  is a bounded operator from  $H^p$  to  $H^p$  where  $\frac{n}{n+\delta} < p \leq 1$ .*

**Theorem 2.** *If  $T$  is a weak- $\delta$ -Calderón-Zygmund operator such that  $T^*1 \in Lip_\epsilon$  then  $T$  is a bounded operator from  $H^p$  to  $h^p$  where  $\frac{n}{n+\delta} < p \leq 1$  and  $\frac{n}{n+\epsilon} \leq p$ .*

*Remark .* The conditions  $\frac{n}{n+\delta} < p$  and  $\frac{n}{n+\epsilon} \leq p$  are the best possible (see Sect.6).

## 4. LEMMAS

We shall show some properties about Hardy space. Let  $\frac{n}{n+1} < p < 1$ .

**Definition 4.1.** A function  $a(x)$  is a  $(H^p, \infty)$ -atom centered at  $x_0$  if there exists a ball  $B(x_0, r)$  such that the following conditions are satisfied

- (1)  $\text{supp } a \subset B(x_0, r)$ ,
- (2)  $\|a\|_{L^\infty} \leq r^{-n/p}$ ,
- (3)  $\int a(x)dx = 0$ .

**Definition 4.2.** A function  $a(x)$  is a  $(H^p, 1)$ -atom centered at  $x_0$  if there exists a ball  $B(x_0, r)$  such that the following conditions are satisfied (1), (3) and

- (2')  $\|a\|_{L^1} \leq r^{n(1-1/p)}$ .

**Lemma 1** ([5], p.34). *If a function  $a(x)$  is a  $(H^p, \infty)$ -atom or  $(H^p, 1)$ -atom then we have  $\|a\|_{H^p} \leq C_{p,n}$  where  $C_{p,n}$  is a constant depending only  $p$  and  $n$ .*

*Remark .* Note that  $p < 1$ .

**Definition 4.3.** A function  $a(x)$  is a  $(h^p, 1)$ -atom centered at  $x_0$  if there exists a ball  $B(x_0, r)$  of radius  $r \geq 1$  such that the following conditions are satisfied (1) and (2').

**Lemma 2** ([4]). *If a function  $a(x)$  is a  $(h^p, 1)$ -atom then we have  $\|a\|_{h^p} \leq C_{p,n}$ .*

**Lemma 3.** *We assume a function  $a(x)$  satisfies next conditions. There exists  $0 < r < 1$  and  $x_0 \in \mathbb{R}^n$  such that (1), (2) and*

- (3')  $|\int a(x)dx| \leq 1$ .

*Then we have  $\|a\|_{h^p} \leq C_{p,n}$ .*

*Proof.* We write

$$a(x) = (a(x) - a_B)\chi_B(x) + a_B\chi_B(x) = a_1(x) + a_2(x),$$

where  $B = B(x_0, r)$  and  $a_B = \frac{1}{|B|} \int_B a(y)dy$ .

$a_1(x)/2$  is a  $(H^p, \infty)$ -atom, so by Lemma 1 we have  $\|a_1\|_{H^p} \leq C_{p,n}$ .

$\text{supp } a_2 \subset B(x_0, 1)$  and  $\int |a_2(x)|dx \leq |a_B||B| = |\int_B a(y)dy| \leq 1$ . So  $a_2(x)$  is a  $(h^p, 1)$ -atom. By Lemma 2 we have  $\|a_2\|_{h^p} \leq C_{p,n}$ .

**Definition 4.4.** Suppose  $\alpha > n(1/p - 1)$ . A function  $M(x)$  is a  $(h^p, 1, \alpha)$ -molecule centered at  $x_0$  if there exists  $r > 0$  such that the following conditions are satisfied

$$\begin{aligned} (M_1) \quad & \int_{|x-x_0| < 2r} |M(x)| dx \leq r^{n(1-1/p)}, \\ (M_2) \quad & \int_{|x-x_0| \geq 2r} |M(x)| |x-x_0|^\alpha dx \leq r^{\alpha+n(1-1/p)}, \\ (M_3) \quad & \left| \int M(x) dx \right| \leq 1. \end{aligned}$$

*Remark .* For the definition of  $H^p$ -molecule, see [2] and [5].

**Lemma 4.** *If a function  $M(x)$  is a  $(h^p, 1, \alpha)$ -molecule then we have  $\|M\|_{h^p} \leq C_{p,\alpha,n}$ .*

*Proof.* Let  $E_0 = \{x; |x-x_0| < 2r\}$  and  $E_i = \{x; 2^i r \leq |x-x_0| < 2^{i+1} r\}, i = 1, 2, 3, \dots$ , and let  $\chi_i(x) = \chi_{E_i}(x)$ ,  $\tilde{\chi}_i(x) = \frac{1}{|E_i|} \chi_{E_i}(x)$ ,  $m_i = \frac{1}{|E_i|} \int_{E_i} M(y) dy$ ,  $\tilde{m}_i = \int_{E_i} M(y) dy$  and  $M_i(x) = (M(x) - m_i) \chi_i(x)$ .

We write

$$M(x) = \sum_{i=0}^{\infty} M_i(x) + \sum_{i=0}^{\infty} m_i \chi_i(x) = \sum_{i=0}^{\infty} M_i(x) + \sum_{i=0}^{\infty} \tilde{m}_i \tilde{\chi}_i(x).$$

Let  $N_j = \sum_{k=j}^{\infty} \tilde{m}_k$  and we write

$$\begin{aligned} M(x) &= \sum_{i=0}^{\infty} M_i(x) + \sum_{i=1}^{\infty} N_i(\tilde{\chi}_i(x) - \tilde{\chi}_{i-1}(x)) + N_0 \tilde{\chi}_0(x) \\ &= I + II + III. \end{aligned}$$

We shall show  $\|I\|_{H^p} \leq C_{p,\alpha,n}$ ,  $\|II\|_{H^p} \leq C_{p,\alpha,n}$  and  $\|III\|_{h^p} \leq C_{p,n}$ .

First we estimate  $I$ .

It is clear that  $\text{supp } M_i \subset B(x_0, 2^{i+1}r)$ ,  $\int M_i(x) dx = 0$ .

Furthermore  $\int |M_0(x)| dx \leq 2r^{n(1-1/p)}$  by the condition  $(M_1)$ . So by Lemma 1 we have  $\|M_0\|_{H^p} \leq C_{p,n}$ .

Using the condition  $(M_2)$ , we have

$$\begin{aligned} \int |M_i(x)| dx &\leq 2(2^i r)^{-\alpha} \int_{E_i} |M(x)| |x-x_0|^\alpha dx \\ &\leq 2(2^i r)^{-\alpha} r^{\alpha+n(1-1/p)} \leq 2 \cdot 2^{-\alpha i} r^{n(1-1/p)}. \end{aligned}$$

By Lemma 1 we have

$$\|M\|_{H^p} \leq C_{p,n} 2^{-\alpha i} r^{n(1-1/p)} (2^{i+1} r)^{n(1/p-1)} = C_{p,n} 2^{(-\alpha+n(1/p-1))i}.$$

Since  $\alpha > n(1/p - 1)$ , we obtain  $\sum_{i=1}^{\infty} \|M_i\|_{H^p}^p \leq C_{p,\alpha,n}$  and  $\|I\|_{H^p} \leq C_{p,\alpha,n}$ .

Next we estimate  $II$ .

Let  $A_i(x) = N_i(\tilde{\chi}_i(x) - \tilde{\chi}_{i-1}(x))$ .

It is clear that  $\text{supp } A_i \subset B(x_0, 2^{i+1}r)$ ,  $\int A_i(x) dx = 0$ .

Using the condition  $(M_2)$ , we have

$$\begin{aligned} \|A_i\|_{L^\infty} &\leq C_n (2^i r)^{-n} \int_{|x-x_0| \geq 2^i r} |M(x)| dx \\ &\leq C_n (2^i r)^{-n} (2^i r)^{-\alpha} \int_{|x-x_0| \geq 2^i r} |M(x)| |x-x_0|^\alpha dx \\ &\leq C_n 2^{i(-n-\alpha)} r^{-n-\alpha} r^{\alpha+n(1-1/p)} = C_n 2^{i(-n-\alpha)} r^{-n/p}. \end{aligned}$$

By Lemma 1 we have

$$\|A_i\|_{H^p} \leq C_{p,n} 2^{i(-n-\alpha)} r^{-n/p} (2^{i+1}r)^{n/p} \leq C_{p,n} 2^{i(-\alpha+n(1/p-1))}.$$

Since  $\alpha > n(1/p - 1)$ , we obtain  $\sum_{i=1}^{\infty} \|A_i\|_{H^p}^p \leq C_{p,\alpha,n}$  and  $\|II\|_{H^p} \leq C_{p,\alpha,n}$ .  
Finally we estimate  $III$ .

It is clear that  $\text{supp } N_0 \tilde{\chi}_0 \subset B(x_0, 2r)$ .

Using the conditions (M<sub>1</sub>) and (M<sub>2</sub>), we have

$$\begin{aligned} \|N_0 \tilde{\chi}_0\|_{L^1} &\leq \int |M(x)| dx \\ &\leq \int_{|x-x_0| < 2r} |M(x)| dx + (2r)^{-\alpha} \int_{|x-x_0| \geq 2r} |M(x)| |x-x_0|^\alpha dx \\ &\leq r^{n(1-1/p)} + (2r)^{-\alpha} r^{\alpha+n(1-1/p)} \leq 2r^{n(1-1/p)}. \end{aligned}$$

Similarly we have

$$\|N_0 \tilde{\chi}_0\|_{L^\infty} \leq C_n r^{-n} \int |M(x)| dx \leq C_n r^{-n/p}.$$

If  $r \geq 1$ , by Lemma 2 we have  $\|N_0 \tilde{\chi}_0\|_{h^p} \leq C_{p,n}$ .

If  $r < 1$ , using the condition (M<sub>3</sub>), we have

$$\left| \int N_0 \tilde{\chi}_0(x) dx \right| = \left| \int M(x) dx \right| \leq 1.$$

By Lemma 3 we have  $\|N_0 \tilde{\chi}_0\|_{h^p} \leq C_{p,n}$ .

So we obtain  $\|III\|_{h^p} \leq C_{p,n}$ .

## 5. PROOF OF THEOREMS

The proofs of two theorems are similar, so we prove only Theorem 2.

By the atomic decomposition, it suffices to show that there exists  $C_{p,\epsilon,\delta,n} > 0$  such that  $\|Ta\|_{h^p} \leq C_{p,\epsilon,\delta,n}$ , for every  $(H^p, \infty)$ -atom  $a$ .

By using the interpolation theorem between  $L^2$  and  $H^p$  or  $h^p$ , we may assume  $p < 1$ .

We have to check that if an atom  $a(x)$  is supported in  $B(x_0, r)$  then  $Ta(x)$  satisfies the conditions of Definition 4.4.

Since  $T$  is bounded on  $L^2$ , we have

$$\begin{aligned} (4) \quad \int_{|x-x_0| \leq 2r} |Ta(x)| dx &\leq C_n r^{n/2} \|Ta\|_{L^2} \\ &\leq C_n r^{n/2} \|a\|_{L^2} \leq C_n r^{n/2} \|a\|_{L^\infty} r^{n/2} = C_n r^{n(1-1/p)}. \end{aligned}$$

By the condition of Definition 2.6 and the cancellation property of atom we have

$$\begin{aligned}
& \int_{|x-x_0| \geq 2r} |Ta(x)| |x-x_0|^\alpha dx = \sum_{j=1}^{\infty} \int_{2^j r \leq |x-x_0| < 2^{j+1} r} |Ta(x)| |x-x_0|^\alpha dx \\
& \leq \sum_{j=1}^{\infty} (2^{j+1} r)^\alpha \int_{2^j r \leq |x-x_0| < 2^{j+1} r} \left| \int_{|y-x_0| < r} [K(x, y) - K(x, x_0)] a(y) dy \right| dx \\
& \leq \sum_{j=1}^{\infty} (2^{j+1} r)^\alpha r^{-n/p} \int_{|y-x_0| < r} \int_{2^j r \leq |x-x_0| < 2^{j+1} r} |K(x, y) - K(x, x_0)| dx dy \\
& \leq \sum_{j=1}^{\infty} C_n 2^\alpha (2^j r)^\alpha r^{-n/p} r^n 2^{-j\delta} = \sum_{j=1}^{\infty} C_n 2^\alpha 2^{j(\alpha-\delta)} r^{\alpha+n(1-1/p)}.
\end{aligned}$$

Since  $p > \frac{n}{n+\delta}$  we can choose  $\alpha$  such that  $n(1/p - 1) < \alpha < \delta$ .

So we have

$$(5) \quad \int_{|x-x_0| \geq 2r} |Ta(x)| |x-x_0|^\alpha dx \leq C_{\delta, n} r^{\alpha+n(1-1/p)}.$$

If  $r \geq 1$ , by (1) and (2), we have

$$(6) \quad \left| \int Ta(x) dx \right| \leq \|Ta\|_{L^1} \leq C_{\delta, n} r^{n(1-1/p)} \leq C_{\delta, n}.$$

If  $r < 1$ , by the duality of  $H^p$  and  $\text{Lip}_\epsilon$ , we have

$$\begin{aligned}
\left| \int Ta(x) dx \right| &= |(Ta, 1)| = |(a, T^*1)| \leq C_n \|a\|_{H^{\frac{n}{n+\epsilon}}} \|T^*1\|_{\text{Lip}_\epsilon} \\
&\leq C_n \|T^*1\|_{\text{Lip}_\epsilon} r^{n+\epsilon-n/p}.
\end{aligned}$$

Since  $p \geq \frac{n}{n+\epsilon}$  we have

$$(7) \quad \left| \int Ta(x) dx \right| \leq C_n \|T^*1\|_{\text{Lip}_\epsilon}.$$

By (4)–(7) we obtain the desired result.

## 6. EXAMPLE AND COUNTEREXAMPLES

**Definition 6.1.** Calderón's commutator is defined as

$$T_b f(x) = p.v. \int_{R^1} \frac{b(x) - b(y)}{(x-y)^2} f(y) dy.$$

**Theorem 3.** If  $b' \in L^\infty \cap \text{Lip}_\epsilon$ , then  $T_b$  is a bounded operator from  $H^p$  to  $h^p$  where  $\frac{1}{1+\epsilon} \leq p \leq 1$ .

*Proof.* If  $b' \in L^\infty$  then  $T_b$  is bounded on  $L^2$  (see [6], p.408) and a 1-Calderón–Zygmund operator ( $\delta = 1$ ).

We can write  $T_b^*1(x) = -H(b')(x)$  where  $H$  is the Hilbert transform. Since  $H$  is bounded on  $\text{Lip}_\epsilon$  (see [6], p.214), we have  $T_b^*1(x) \in \text{Lip}_\epsilon$ .

By Theorem 2 we obtain the desired result.

**Theorem 4.** The conclusion of Theorem A is not true in general for  $p \leq \frac{n}{n+\delta}$ .

*Proof.* Let

$$\phi(x) = \begin{cases} x^\delta, & 0 \leq x \leq 1/2 \\ (1-x)^\delta, & 1/2 < x \leq 1 \\ 0, & \text{otherwise.} \end{cases}$$

And let  $I_j^k = [2^j + 2k, 2^j + 2k + 1]$  where  $j = 1, 2, 3, \dots$ , and  $k$  is an integer such that  $0 \leq k \leq 2^{j-1} - 1$ .

For  $x \geq 0$ , we define  $K(x)$  as

$$K(x) = \begin{cases} 2^{-j(1+\delta)} \phi(x - 2^j - 2k), & \text{if } x \in I_j^k \text{ for some } j, k \\ 0, & \text{otherwise.} \end{cases}$$

And for  $x \leq 0$ , let  $K(x) = -K(-x)$ .

We define  $Tf(x) = \int_{\mathbb{R}^1} K(x-y)f(y)dy$ .

It is clear that  $T$  is a  $\delta$ -Calderón-Zygmund operator.

We shall show that  $Ta$  does not belong to  $L^p(\mathbb{R}^1)$  for some  $a(x) \in H^p$  where  $p \leq \frac{1}{1+\delta}$ .

Let

$$a(x) = \begin{cases} 1, & 0 \leq x < 1/2 \\ -1, & 1/2 \leq x < 1 \\ 0, & \text{otherwise.} \end{cases}$$

And let  $I_j^{k*} = [2^j + 2k, 2^j + 2k + 1/2]$ .

For  $x \in I_j^{k*}$  we have

$$\begin{aligned} Ta(x) &= 2^{-j(1+\delta)} \int_{2^j+2k}^x (y - 2^j - 2k)^\delta dy \\ &= 2^{-j(1+\delta)} (x - 2^j - 2k)^{\delta+1} / (\delta + 1). \end{aligned}$$

So we have

$$\begin{aligned} \int_{I_j^{k*}} |Ta(x)|^p dx &= C_{p,\delta} 2^{-j(1+\delta)p} \int_{I_j^{k*}} (x - 2^j - 2k)^{(\delta+1)p} dx \\ &= C_{p,\delta} 2^{-j(1+\delta)p} \int_0^{1/2} x^{(\delta+1)p} dx \\ &= C_{p,\delta} 2^{-j(1+\delta)p}, \end{aligned}$$

and

$$\begin{aligned} \int_{|x| \geq 2} |Ta(x)|^p dx &\geq \sum_{j=1}^{\infty} \sum_k \int_{I_j^{k*}} |Ta(x)|^p dx \\ &= C_{p,\delta} \sum_{j=1}^{\infty} 2^{-j(1+\delta)p} 2^{j-1} \\ &= C_{p,\delta} \sum_{j=1}^{\infty} 2^{j(1-(1+\delta)p)}. \end{aligned}$$

This series diverges if  $p \leq \frac{1}{1+\delta}$ .

*Remark .* Similarly we can give counterexamples for  $n \geq 2$ .

**Theorem 5.** *The conclusion of Theorem 2 is not true in general for  $p < \frac{1}{1+\epsilon}$ .*

*Proof.* We consider Calderón's commutator  $T_b f(x) = p.v. \int_{R^1} \frac{b(x)-b(y)}{(x-y)^2} f(y) dy$ , where

$$b(x) = \begin{cases} \frac{1}{1+\epsilon} x^{1+\epsilon}, & 0 \leq x < 1 \\ x - \frac{\epsilon}{1+\epsilon}, & 1 \leq x \\ 0, & \text{otherwise.} \end{cases}$$

Then  $T_b$  is a 1-Calderón-Zygmund operator and  $T_b^* 1 \in \text{Lip}_\epsilon$ , but we shall show  $\lim_{r \rightarrow 0} \|T_b(a_r)\|_{h^p} = \infty$  for some  $(H^p, \infty)$ -atoms  $\{a_r(x)\}$ .

Let

$$a_r(x) = \begin{cases} -r^{-1/p}, & -r \leq x < -r/2 \\ r^{-1/p}, & -r/2 \leq x < 0 \\ 0, & \text{otherwise,} \end{cases}$$

where  $r > 0$ .

By the same argument used in the proof of Lemma 4 (see the estimate of III), it suffices to show

$$\lim_{r \rightarrow 0} \left| \int_{R^1} T_b(a_r)(x) dx \right| = \infty.$$

By calculations we have

$$\begin{aligned} T_b(a_r)(x) &= r^{-1/p} b(x) \left\{ - \int_{-r}^{-r/2} \frac{1}{(x-y)^2} dy + \int_{-r/2}^0 \frac{1}{(x-y)^2} dy \right\} \\ &= \frac{r^{2-1/p}}{2(1+\epsilon)} \cdot \frac{x^\epsilon}{(x+r)(x+r/2)} \end{aligned}$$

for  $0 < x < 1$ .

Since  $T_b(a_r)(x) \geq 0$ , we have

$$\begin{aligned} \int_{R^1} T_b(a_r)(x) dx &\geq \frac{r^{2-1/p}}{2(1+\epsilon)} \int_0^r \frac{x^\epsilon}{(x+r)(x+r/2)} dx \\ &\geq \frac{r^{2-1/p}}{2(1+\epsilon)} \frac{1}{3r^2} \int_0^r x^\epsilon dx \\ &= \frac{r^{-1/p+1+\epsilon}}{6(1+\epsilon)^2}. \end{aligned}$$

If  $p < \frac{1}{1+\epsilon}$ , we have

$$\lim_{r \rightarrow 0} \int_{R^1} T_b(a_r)(x) dx = \infty.$$

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