

**ON GENERALIZED FRACTIONAL INTEGRALS
IN THE ORLICZ SPACES
ON SPACES OF HOMOGENEOUS TYPE**

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Dedicated to Professor Marie Choda on her sixtieth birthday

ABSTRACT. It is known that the fractional integral I_α is bounded from $L^p(\mathbb{R}^n)$ to $L^q(\mathbb{R}^n)$ when $0 < \alpha < n$, $1 < p < n/\alpha$ and $n/q = n/p - \alpha$ as the Hardy-Littlewood-Sobolev theorem. In [10] the author introduced generalized fractional integrals and extended this theorem to the Orlicz spaces. The purpose of this paper is twofold. First, we extend this to spaces of homogeneous type. Secondly, we give several examples and compare with known results. For example, we show the boundedness from $\exp L^p$ to $\exp L^q$, from $L(\log L)^\alpha$ to $L(\log L)_{weak}^\beta$, from $L(\log L)^\alpha$ to $\exp L_{weak}^q$, etc.

1. INTRODUCTION

It is known that the fractional integral I_α is bounded from $L^p(\mathbb{R}^n)$ to $L^q(\mathbb{R}^n)$ when $0 < \alpha < n$, $1 < p < n/\alpha$ and $n/q = n/p - \alpha$ as the Hardy-Littlewood-Sobolev theorem. The fractional integral was studied by many authors (see, for example, Rubin [16] or Chapter 5 in Stein [17]). The Hardy-Littlewood-Sobolev theorem is an important result in the fractional integral theory and the potential theory.

In [10] the author introduced generalized fractional integrals I_ρ and extended the above boundedness to the Orlicz spaces on the n -dimensional Euclidean space \mathbb{R}^n . If $\rho(r) = r^\alpha$, then I_ρ is the usual fractional integral I_α . The purpose of this paper is twofold. First, we extend this to spaces of homogeneous type. Secondly, we give several examples and compare with known results. For example, we have the following; the generalized fractional integral I_ρ is bounded from $\exp L^p$ to $\exp L^q$ (Remark 5.1), where

$$\rho(r) = \begin{cases} 1/(\log(1/r))^{\alpha+1} & \text{for small } r, \\ (\log r)^{\alpha-1} & \text{for large } r, \end{cases} \quad \alpha > 0,$$

$0 < p < 1/\alpha$, $1/q = 1/p - \alpha$ and $\exp L^p$ is the Orlicz space L^Φ with

$$\Phi(r) = \begin{cases} 1/\exp(1/r^p) & \text{for small } r, \\ \exp(r^p) & \text{for large } r. \end{cases}$$

Gatto and Vági [4], and, Gatto, Segovia and Vági [5] studied the fractional integral of functions defined on the space of homogeneous type. We state our results on the space of homogeneous type which contains \mathbb{R}^n case.

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The fractional integral in the Orlicz spaces was studied in [19], [7] [6], [1], etc. Torchinsky [19] treated sublinear operators with weak type (p_i, q_i) ($i = 1, 2$) and used interpolation. Kokilashvili and Krbeč [7] considered the boundedness of I_α with weights, and gave a necessary and sufficient condition on the weights so that weighted inequalities hold. Recently, Genebashvili, Gogatishvili, Kokilashvili and Krbeč [6] gave the weighted theory for integral transforms on spaces of homogeneous type. Cianchi [1] gave a necessary and sufficient condition on Φ and Ψ so that the fractional integral I_α is bounded from L^Φ to L^Ψ or from L^Φ to $L^\Psi_{w\epsilon ak}$. The result in [1] can cover Trudinger's inequality [20] and is better than ours in the case that $\rho(r) = r^\alpha$ and $L^\Psi = \exp L^q$. However, fractional integral I_α is not well-defined on $\exp L^p(\mathbb{R}^n)$.

O'Neil [13] gave a sufficient condition on Φ , Ψ and g so that the convolution operator T_g , $T_g f = g * f$, is bounded from L^Φ to L^Ψ on \mathbb{R}^n . Our results are better in the case that $L^\Phi = \exp L^p$, $L^\Psi = \exp L^q$ and $g(x) = \rho(|x|)/|x|^n$.

It was proved by Pustylnik [14] that one of our conditions (2.10) is necessary for the boundedness from L^Φ to L^Ψ . In [14] the generalized fractional integrals with $\rho(r) = r^n/\varphi(r)$ are treated. However, the sufficient condition in [14] does not valid for $\exp L^p$.

Definitions and results are stated in the next section. Section 3 is for the preliminaries. We give a proof of the theorem in Section 4. In Section 5, as examples of our results, we investigate the cases

$$\rho(r) = (\log(1/r))^{-\alpha}, (\log(1/r))^{-1}(\log \log(1/r))^{-\alpha}, r^Q(\log(1/r))^\alpha, \text{ etc.},$$

and consider the boundedness of I_ρ from $\exp L^p$ to $\exp L^q$, from $\exp \exp L^p$ to $\exp \exp L^q$, from $L(\log L)^\alpha$ to $L(\log L)^\beta_{w\epsilon ak}$, from $L(\log L)^\alpha$ to $\exp L^q_{w\epsilon ak}$, etc.

The author stated Theorem 2.1 in \mathbb{R}^n case in [10]. The proof method is essentially the same. The author also reported some of his results in [9] without proofs.

The letter C shall always denote a constant, not necessarily the same one.

2. DEFINITIONS AND RESULTS

Let $X = (X, d, \mu)$ be a space of homogeneous type, i.e. X is a topological space endowed with a quasi-distance d and a positive measure μ such that

$$d(x, y) \geq 0 \quad \text{and} \quad d(x, y) = 0 \text{ if and only if } x = y,$$

$$d(x, y) = d(y, x),$$

$$d(x, y) \leq K_1 (d(x, z) + d(z, y)),$$

the balls $B(x, r) = \{y \in X : d(x, y) < r\}$, $r > 0$, form a basis of neighborhoods of the point x , μ is defined on a σ -algebra of subsets of X which contains the balls, and

$$0 < \mu(B(x, 2r)) \leq K_2 \mu(B(x, r)) < +\infty,$$

where $K_i \geq 1$ ($i = 1, 2$) are constants independent of $x, y, z \in X$ and $r > 0$.

We assume that $\mu(\{x\}) = 0$ for all $x \in X$ and that the space of compactly supported continuous functions is dense in $L^1(X, \mu)$.

If $\mu(X) < +\infty$, then there exists a constant $R_0 > 0$ such that

$$(2.1) \quad X = B(x, R_0) \quad \text{for all } x \in X$$

(see Lemma 5.1 in [12]).

X is called Q -homogeneous ($Q > 0$), if there exists constant $K_3 \geq 1$ such that

$$(2.2) \quad K_3^{-1} r^Q \leq \mu(B(x, r)) \leq K_3 r^Q \quad \text{for} \quad \begin{cases} 0 < r < +\infty & \text{when } \mu(X) = +\infty, \\ 0 < r < R_0 & \text{when } \mu(X) < +\infty, \end{cases}$$

where R_0 is the constant in (2.1). The n -dimensional Euclidean space \mathbb{R}^n is n -homogeneous. If $Q = 1$, then (X, d, μ) is said to be normal. Macías and Segovia [8] showed that for any space of homogeneous type (X, d, μ) there exists a quasi-distance δ such that (X, δ, μ) is normal and that the topologies induced on X by d and δ coincide.

Let a function $\rho : (0, +\infty) \rightarrow (0, +\infty)$ satisfy the following:

$$(2.3) \quad \frac{1}{A_1} \leq \frac{\rho(s)}{\rho(r)} \leq A_1 \quad \text{for} \quad \frac{1}{2} \leq \frac{s}{r} \leq 2,$$

$$(2.4) \quad \frac{\rho(r)}{r^Q} \leq A_2 \frac{\rho(s)}{s^Q} \quad \text{for} \quad s \leq r,$$

$$(2.5) \quad \int_0^1 \frac{\rho(t)}{t} dt < +\infty,$$

where $A_i > 0$ ($i = 1, 2$) are independent of $r, s > 0$. For a Q -homogeneous space (X, d, μ) , let

$$I_\rho f(x) = \int_X f(y) \frac{\rho(d(x, y))}{d(x, y)^Q} d\mu(y).$$

If $\rho(r) = r^\alpha$, $0 < \alpha < Q$, then I_ρ is the fractional integral or the Riesz potential denoted by I_α .

Without the assumption Q -homogeneous, we define

$$\bar{I}_\rho f(x) = \int_X f(y) \frac{\rho(\mu(B(x, d(x, y))))}{\mu(B(x, d(x, y)))} d\mu(y),$$

where ρ satisfies (2.3)-(2.5) with $Q = 1$ (see also [6, p. 121]).

A function $\Phi : [0, +\infty] \rightarrow [0, +\infty]$ is called a Young function if Φ is convex, $\lim_{r \rightarrow +0} \Phi(r) = \Phi(0) = 0$ and $\lim_{r \rightarrow +\infty} \Phi(r) = \Phi(+\infty) = +\infty$. Any Young function is increasing.

For a Young function Φ , the complementary function is defined by

$$\tilde{\Phi}(r) = \sup\{rs - \Phi(s) : s \geq 0\}, \quad r \geq 0.$$

Then $\tilde{\Phi}$ is also a Young function. For example, if $\Phi(r) = r^p/p$, $1 < p < \infty$, then $\tilde{\Phi}(r) = r^{p'}/p'$, $1/p + 1/p' = 1$. If $\Phi(r) = r$, then $\tilde{\Phi}(r) = 0(0 \leq r \leq 1), = +\infty(r > 1)$.

For a Young function Φ , let

$$L^\Phi(X) = \left\{ f \in L^1_{loc}(X) : \int_X \Phi(\epsilon|f(x)|) d\mu(x) < +\infty \text{ for some } \epsilon > 0 \right\},$$

$$\|f\|_\Phi = \inf \left\{ \lambda > 0 : \int_X \Phi\left(\frac{|f(x)|}{\lambda}\right) d\mu(x) \leq 1 \right\},$$

$$L^\Phi_{weak}(X) = \left\{ f \in L^1_{loc}(X) : \sup_{r>0} \Phi(r) m(r, \epsilon f) < +\infty \text{ for some } \epsilon > 0 \right\},$$

$$\|f\|_{\Phi, weak} = \inf \left\{ \lambda > 0 : \sup_{r>0} \Phi(r) m\left(r, \frac{f}{\lambda}\right) \leq 1 \right\},$$

where $m(r, f) = \mu(\{x \in X : |f(x)| > r\})$.

If a Young function Φ satisfies

$$(2.6) \quad 0 < \Phi(r) < +\infty \quad \text{for} \quad 0 < r < +\infty,$$

then Φ is continuous and bijective from $[0, +\infty)$ to itself. The inverse function Φ^{-1} is also increasing and continuous.

A function Φ is said to satisfy the ∇_2 -condition, denoted $\Phi \in \nabla_2$, if

$$\Phi(r) \leq \frac{1}{2^k} \Phi(kr), \quad r \geq 0,$$

for some $k > 1$.

Let $Mf(x)$ be the maximal function, i.e.

$$Mf(x) = \sup_{B \ni x} \frac{1}{\mu(B)} \int_B |f(y)| d\mu(y),$$

where the supremum be taken over all balls B containing x .

We assume that Φ satisfies (2.6). Then M is bounded from $L^\Phi(X)$ to $L_{weak}^\Phi(X)$ and

$$(2.7) \quad \|Mf\|_{\Phi, weak} \leq C_0 \|f\|_\Phi.$$

If $\Phi \in \nabla_2$, then M is bounded on $L^\Phi(X)$ and

$$(2.8) \quad \|Mf\|_\Phi \leq C_0 \|f\|_\Phi.$$

Let

$$\omega = \begin{cases} +\infty & \text{when } \mu(X) = +\infty, \\ R_0 & \text{when } \mu(X) < +\infty, \end{cases}$$

where R_0 is the constant in (2.1). Then our results are as follows.

Theorem 2.1. *Let (X, d, μ) be Q -homogeneous and ρ satisfy (2.3)–(2.5). Let Φ and Ψ be Young functions with (2.6). Assume that there exist constants $A, A', A'' > 0$ such that*

$$(2.9) \quad \int_r^\omega \tilde{\Phi} \left(\frac{\rho(t)}{A \int_0^r (\rho(s)/s) ds \Phi^{-1}(1/r^Q) t^Q} \right) t^{Q-1} dt \leq A' \quad \text{for } 0 < r < \omega,$$

$$(2.10) \quad \int_0^{\min(r, \omega)} \frac{\rho(t)}{t} dt \Phi^{-1} \left(\frac{1}{r^Q} \right) \leq A'' \Psi^{-1} \left(\frac{1}{r^Q} \right) \quad \text{for } 0 < r < +\infty,$$

where $\tilde{\Phi}$ is the complementary function with respect to Φ . Then, for any $C_0 > 0$, there exists a constant $C_1 > 0$ such that, for $f \in L^\Phi(X)$,

$$(2.11) \quad \Psi \left(\frac{|I_\rho f(x)|}{C_1 \|f\|_\Phi} \right) \leq \Phi \left(\frac{Mf(x)}{C_0 \|f\|_\Phi} \right).$$

Therefore I_ρ is bounded from $L^\Phi(X)$ to $L_{weak}^\Psi(X)$. Moreover, if $\Phi \in \nabla_2$, then I_ρ is bounded from $L^\Phi(X)$ to $L^\Psi(X)$.

Remark 2.1. Let

$$Tf(x) = \sup_{t>0} \left| \int_X f(y) K(t, x, y) d\mu(y) \right|,$$

where $K : (0, +\infty) \times X \times X \rightarrow \mathbb{C}$ is a kernel such that

$$(2.12) \quad |K(t, x, y)| \leq C \frac{\rho(d(x, y))}{d(x, y)^Q},$$

for some $C > 0$ independently of t, x, y . Then the theorem also holds for the operator T .

Remark 2.2. We define a generalized fractional maximal function M_ρ by

$$M_\rho f(x) = \sup_{B \ni x} \frac{\rho(\mu(B)^{1/Q})}{\mu(B)} \int_B |f(y)| d\mu(y).$$

Let

$$K(t, x, y) = \begin{cases} \rho(t)/t^Q & y \in B(x, t), \\ 0 & y \notin B(x, t). \end{cases}$$

Then K satisfies (2.12) and $T|f| \sim M_\rho f$. Hence the theorem also holds for the operator M_ρ .

The next corollary is for the operator \bar{I}_ρ . For any space of homogeneous type (X, d, μ) there exists a quasi-distance δ such that (X, δ, μ) is normal and that

$$\delta(x, y) \leq C\mu(B(x, d(x, y)))$$

(see Macías and Segovia [8]). From (2.3) and (2.4) with $Q = 1$ it follows that

$$\frac{\rho(\mu(B(x, d(x, y))))}{\mu(B(x, d(x, y)))} \leq C \frac{\rho(\delta(x, y))}{\delta(x, y)}.$$

By Remark 2.1 we have the following:

Corollary 2.2. *Let ρ satisfy (2.3)–(2.5) with $Q = 1$. Let Φ and Ψ be Young functions with (2.6). Assume that (2.9) and (2.10) hold with $Q = 1$. Then, for any $C_0 > 0$, there exists a constant $C_1 > 0$ such that, for $f \in L^\Phi(X)$,*

$$(2.13) \quad \Psi \left(\frac{|\bar{I}_\rho f(x)|}{C_1 \|f\|_\Phi} \right) \leq \Phi \left(\frac{Mf(x)}{C_0 \|f\|_\Phi} \right).$$

Therefore \bar{I}_ρ is bounded from $L^\Phi(X)$ to $L^\Psi_{weak}(X)$. Moreover, if $\Phi \in \nabla_2$, then \bar{I}_ρ is bounded from $L^\Phi(X)$ to $L^\Psi(X)$.

For functions $\theta, \kappa : (0, +\infty) \rightarrow (0, +\infty)$, we denote $\theta(r) \sim \kappa(r)$ if there exists a constant $C > 0$ such that

$$C^{-1}\theta(r) \leq \kappa(r) \leq C\theta(r), \quad r > 0.$$

A function $\theta : (0, +\infty) \rightarrow (0, +\infty)$ is said to be almost increasing (almost decreasing) if there exists a constant $C > 0$ such that $\theta(r) \leq C\theta(s)$ ($\theta(r) \geq C\theta(s)$) for $r \leq s$.

Remark 2.3. From (2.3) it follows that

$$(2.14) \quad \rho(r) \leq C \int_0^r \frac{\rho(t)}{t} dt.$$

If $\rho(r)/r^\varepsilon$ is almost increasing for some $\varepsilon > 0$ and $\rho(t)/t^Q$ is almost decreasing, then ρ satisfies (2.3)–(2.5) and $\int_0^r (\rho(t)/t) dt \sim \rho(r)$. Let ρ satisfy (2.4) and

$$\rho(r) = \begin{cases} 1/(\log(1/r))^{\alpha+1} & \text{for small } r, \\ (\log r)^{\alpha-1} & \text{for large } r, \end{cases} \quad \alpha > 0.$$

Then

$$\int_0^r \frac{\rho(t)}{t} dt \sim \begin{cases} 1/(\log(1/r))^\alpha & \text{for small } r, \\ (\log r)^\alpha & \text{for large } r. \end{cases}$$

Remark 2.4. In the case $\Phi(r) = r$, (2.9) is equivalent to

$$\frac{\rho(t)}{t^Q} \leq \frac{A \int_0^r (\rho(s)/s) ds}{r^Q}, \quad 0 < r \leq t.$$

This inequality follows from (2.4) and (2.14).

Remark 2.5. If $\mu(X) < +\infty$, then (2.10) for large r is equivalent to $\Psi(r) \leq \Phi(Cr)$ for small r .

We will apply Theorem 2.1 to prove Propositions 5.3 and 5.4. The following corollaries are stated without the complementary function. We will apply Corollary 2.3 to prove Propositions 5.1 and 5.2. We cannot use, however, the corollaries to prove Propositions 5.3 and 5.4. The proof of the next corollary is the same as [10, Proof of Cor. 3.2].

Corollary 2.3. *Let (X, d, μ) be Q -homogeneous and ρ satisfy (2.3)–(2.5). Let Φ and Ψ be Young functions with (2.6). Assume that*

$$\int_0^r \frac{\rho(t)}{t} dt \Phi^{-1}\left(\frac{1}{r^Q}\right)$$

is almost decreasing for $0 < r < \omega$ and that there exist constants $A, A' > 0$ such that

$$(2.15) \quad \int_r^\omega \frac{\rho(t)}{t} \Phi^{-1}\left(\frac{1}{t^Q}\right) dt \leq A \int_0^r \frac{\rho(t)}{t} dt \Phi^{-1}\left(\frac{1}{r^Q}\right) \quad \text{for } 0 < r < \omega,$$

$$(2.16) \quad \int_0^{\min(r, \omega)} \frac{\rho(t)}{t} dt \Phi^{-1}\left(\frac{1}{r^Q}\right) \leq A' \Psi^{-1}\left(\frac{1}{r^Q}\right) \quad \text{for } 0 < r < +\infty.$$

Then (2.11) holds. Therefore I_ρ is bounded from $L^\Phi(X)$ to $L^\Psi_{weak}(X)$. Moreover, if $\Phi \in \nabla_2$, then I_ρ is bounded from $L^\Phi(X)$ to $L^\Psi(X)$.

Remark 2.6. If $r^\varepsilon \rho(r) \Phi^{-1}(1/r^Q)$ is almost decreasing for some $\varepsilon > 0$, then

$$\int_r^\omega \frac{\rho(t)}{t} \Phi^{-1}\left(\frac{1}{t^Q}\right) dt \leq C \rho(r) \Phi^{-1}\left(\frac{1}{r^Q}\right).$$

This inequality and (2.14) yield (2.15).

Corollary 2.4. *Let (X, d, μ) be Q -homogeneous and $\rho(r) = r^\alpha$ with $0 < \alpha < Q$. Let Φ and Ψ be Young functions with (2.6). Assume that there exist constants $A, A' > 0$ such that*

$$(2.17) \quad \int_r^\omega t^{\alpha-1} \Phi^{-1}\left(\frac{1}{t^Q}\right) dt \leq A r^\alpha \Phi^{-1}\left(\frac{1}{r^Q}\right) \quad \text{for } 0 < r < \omega,$$

$$(2.18) \quad \min(r, \omega)^\alpha \Phi^{-1}\left(\frac{1}{r^Q}\right) \leq A' \Psi^{-1}\left(\frac{1}{r^Q}\right) \quad \text{for } 0 < r < +\infty.$$

Then (2.11) holds. Therefore I_α is bounded from $L^\Phi(X)$ to $L^\Psi_{weak}(X)$. Moreover, if $\Phi \in \nabla_2$, then I_α is bounded from $L^\Phi(X)$ to $L^\Psi(X)$.

To prove this corollary by Corollary 2.3, we need the almost decreasingness of $r^\alpha \Phi^{-1}(1/r^Q)$. Since the function $r^\alpha \Phi^{-1}(1/r^Q)$ satisfies (2.3), it follows from (2.17) that

$$\int_r^\omega t^{\alpha-1} \Phi^{-1}\left(\frac{1}{t^Q}\right) dt \sim r^\alpha \Phi^{-1}\left(\frac{1}{r^Q}\right) \quad \text{for } 0 < 2r < \omega.$$

Hence $r^\alpha \Phi^{-1}(1/r^Q)$ is almost decreasing.

The Hardy-Littlewood-Sobolev theorem follows immediately from Corollary 2.4.

Corollary 2.5 (Hardy-Littlewood-Sobolev). *Let (X, d, μ) be Q -homogeneous and $\rho(r) = r^\alpha$, $\Phi(r) = r^p$ and $\Psi(r) = r^q$ with $0 < \alpha < Q$, $1 \leq p < Q/\alpha$ and $Q/q = Q/p - \alpha$. Then (2.11) holds. Therefore I_α is bounded from $L^1(X)$ to $L^q_{weak}(X)$ for $p = 1$ and from $L^p(X)$ to $L^q(X)$ for $1 < p < Q/\alpha$.*

Similarly to Corollaries 2.3–2.5, we can state the results for the operator \bar{I}_ρ .

3. PRELIMINALIES

Let Φ be a Young function. By the convexity and $\Phi(0) = 0$, we have

$$(3.1) \quad \Phi(r) \leq \frac{r}{s}\Phi(s) \quad \text{for } r \leq s.$$

Let $\tilde{\Phi}$ be the complementary function with respect to Φ . Then

$$(3.2) \quad \tilde{\Phi}\left(\frac{\Phi(r)}{r}\right) \leq \Phi(r), \quad r > 0.$$

Actually,

$$\frac{\Phi(r)}{r}s - \Phi(s) \leq \Phi(r) \quad \text{for } s < r$$

and

$$\frac{\Phi(r)}{r}s - \Phi(s) \leq 0 \quad \text{for } s \geq r.$$

We note that

$$(3.3) \quad \int_X |f(x)g(x)| d\mu(x) \leq 2\|f\|_{\Phi}\|g\|_{\tilde{\Phi}}$$

(see for example [15]).

A function Φ is said to satisfy the Δ_2 -condition, denoted $\Phi \in \Delta_2$, if

$$\Phi(2r) \leq k\Phi(r), \quad r \geq 0,$$

for some $k > 0$.

A Young function Φ with (2.6) is called an N-function if $\Phi(r)/r \rightarrow 0$ as $r \rightarrow +0$ and $\Phi(r)/r \rightarrow +\infty$ as $r \rightarrow +\infty$. If Φ is an N-function, then the complementary function $\tilde{\Phi}$ is also an N-function, and

$$(3.4) \quad r \leq \Phi^{-1}(r)\tilde{\Phi}^{-1}(r) \leq 2r, \quad r \geq 0.$$

$\Phi \in \nabla_2$ if and only if $\tilde{\Phi} \in \Delta_2$.

Let K_3 be the constant in (2.2) and let $K_4^Q = K_3(1 + K_3)$. Then

$$(3.5) \quad r^Q = (K_3^{-1}K_4^Q - K_3)r^Q \leq \mu(B(x, K_4r) \setminus B(x, r)) \leq K_3K_4^Q r^Q \quad \text{for } K_4r < \omega.$$

4. PROOF OF THEOREM 2.1

Let

$$J_1 = \int_{d(x,y) < r} f(y) \frac{\rho(d(x,y))}{d(x,y)^Q} d\mu(y) \quad \text{and}$$

$$J_2 = \int_{d(x,y) \geq r} f(y) \frac{\rho(d(x,y))}{d(x,y)^Q} d\mu(y).$$

Let

$$h(r) = \inf \left\{ \frac{\rho(s)}{s^Q} : s \leq r \right\}, \quad r > 0.$$

Then h is nonincreasing. It follows that

$$\int_{d(x,y) < r} |f(y)|h(d(x,y)) d\mu(y) \leq Mf(x) \int_{d(x,y) < r} h(d(x,y)) d\mu(y)$$

(see Stein[18, p.57]). Since $h(r) \sim \rho(r)/r^Q$,

$$|J_1| \leq CMf(x) \int_{d(x,y) < r} \frac{\rho(d(x,y))}{d(x,y)^Q} d\mu(y) = CMf(x) \int_{d(x,y) < \min(r,\omega)} \frac{\rho(d(x,y))}{d(x,y)^Q} d\mu(y).$$

By (2.3) and (3.5), we have

$$\int_{s \leq d(x,y) < K_4 s} \frac{\rho(d(x,y))}{d(x,y)^Q} d\mu(y) \sim \int_s^{K_4 s} \frac{\rho(t)}{t} dt \quad \text{for } K_4 s < \omega.$$

Hence

$$(4.1) \quad |J_1| \leq CMf(x) \int_0^{\min(r,\omega)} \frac{\rho(t)}{t} dt.$$

Next we estimate J_2 . If $r \geq \omega$, then $J_2 = 0$. So we assume that $r < \omega$. By (3.3) we have

$$(4.2) \quad |J_2| \leq 2 \left\| \frac{\rho(d(x,\cdot))}{d(x,\cdot)^Q} \chi_{B(x,r)^c(\cdot)} \right\|_{\tilde{\Phi}} \|f\|_{\Phi}.$$

where $\chi_{B(x,r)^c}$ is the characteristic function of the complement of $B(x,r)$. Let

$$(4.3) \quad F(r) = \int_0^r \frac{\rho(s)}{s} ds \Phi^{-1} \left(\frac{1}{r^Q} \right).$$

We show

$$(4.4) \quad \left\| \frac{\rho(d(x,\cdot))}{d(x,\cdot)^Q} \chi_{B(x,r)^c(\cdot)} \right\|_{\tilde{\Phi}} \leq CF(r).$$

From (2.3), (3.5) and the increasingness of $\tilde{\Phi}$ it follows that

$$(4.5) \quad \int_{s \leq d(x,y) < K_4 s} \tilde{\Phi} \left(\frac{\rho(d(x,y))}{\lambda d(x,y)^Q} \right) d\mu(y) \leq C_3 \int_s^{K_4 s} \tilde{\Phi} \left(\frac{C_2 \rho(t)}{\lambda t^Q} \right) t^{Q-1} dt,$$

where C_2 and C_3 are independent of $\lambda > 0$, $s > 0$ and $x \in X$. We may assume that $C_3 A' \geq 1$. By (3.1) and (2.9) we have

$$(4.6) \quad \int_r^\omega \tilde{\Phi} \left(\frac{\rho(t)}{C_3 A A' F(r) t^Q} \right) t^{Q-1} dt \leq \frac{1}{C_3 A'} \int_r^\omega \tilde{\Phi} \left(\frac{\rho(t)}{A F(r) t^Q} \right) t^{Q-1} dt \leq \frac{1}{C_3}.$$

Let $\lambda = C_2 C_3 A A' F(r)$. Then, by (4.5) and (4.6) we have

$$(4.7) \quad \int_{d(x,y) \geq r} \tilde{\Phi} \left(\frac{\rho(d(x,y))}{\lambda d(x,y)^Q} \right) d\mu(y) \leq 1,$$

and so (4.4). By (4.1), (4.2) and (4.4) we have

$$(4.8) \quad |I_\rho f(x)| = |J_1 + J_2| \leq C \left(Mf(x) + \|f\|_{\Phi} \Phi^{-1} \left(\frac{1}{r^Q} \right) \right) \int_0^{\min(r,\omega)} \frac{\rho(t)}{t} dt.$$

Choose $r > 0$ so that

$$(4.9) \quad \Phi^{-1} \left(\frac{1}{r^Q} \right) = \frac{Mf(x)}{C_0 \|f\|_{\Phi}}.$$

Then

$$(4.10) \quad \int_0^{\min(r,\omega)} \frac{\rho(t)}{t} dt \leq A'' \frac{\Psi^{-1} \left(\frac{1}{r^Q} \right)}{\Phi^{-1} \left(\frac{1}{r^Q} \right)} = A'' \frac{\Psi^{-1} \circ \Phi \left(\frac{Mf(x)}{C_0 \|f\|_{\Phi}} \right)}{\frac{Mf(x)}{C_0 \|f\|_{\Phi}}}.$$

By (4.8), (4.9) and (4.10) we have

$$|I_\rho f(x)| \leq C_1 \|f\|_{\Phi} \Psi^{-1} \circ \Phi \left(\frac{Mf(x)}{C_0 \|f\|_{\Phi}} \right).$$

Therefore we have (2.11).

Let C_0 be as in (2.7). Then

$$\begin{aligned} \sup_{r>0} \Psi(r) m \left(r, \frac{|I_\rho f(x)|}{C_1 \|f\|_\Phi} \right) &= \sup_{r>0} r m \left(r, \Psi \left(\frac{|I_\rho f(x)|}{C_1 \|f\|_\Phi} \right) \right) \\ &\leq \sup_{r>0} r m \left(r, \Phi \left(\frac{Mf(x)}{C_0 \|f\|_\Phi} \right) \right) = \sup_{r>0} \Phi(r) m \left(r, \frac{Mf(x)}{C_0 \|f\|_\Phi} \right) \leq 1, \end{aligned}$$

i.e.

$$\|I_\rho f\|_{\Psi, weak} \leq C_1 \|f\|_\Phi.$$

Let C_0 be as in (2.8). Then

$$\int_X \Psi \left(\frac{|I_\rho f(x)|}{C_1 \|f\|_\Phi} \right) d\mu(x) \leq \int_X \Phi \left(\frac{Mf(x)}{C_0 \|f\|_\Phi} \right) d\mu(x) \leq 1,$$

i.e.

$$\|I_\rho f\|_\Psi \leq C_1 \|f\|_\Phi.$$

5. PROPOSITIONS

In this section we investigate the cases

$$\rho(r) = (\log(1/r))^{-\alpha}, (\log(1/r))^{-1}(\log \log(1/r))^{-\alpha}, r^Q(\log(1/r))^\alpha, \text{ etc.}$$

We assume that $\mu(X) = +\infty$. (For the case $\mu(X) < +\infty$, see Remark 2.5.)

For large r , let

$$\begin{aligned} l_1(r) &= \log r, & l_{i+1}(r) &= \log l_i(r) \quad (i = 1, 2, \dots), \\ e_1(r) &= \exp r, & e_{i+1}(r) &= \exp e_i(r) \quad (i = 1, 2, \dots). \end{aligned}$$

Let $-\infty < \alpha < +\infty$. For small r , let

$$L_{[n,\alpha]}(r) = \begin{cases} r^\alpha & n = 0, \\ (\log(1/r))^{-\alpha} & n = 1, \\ \left(\prod_{i=1}^{n-1} l_i(1/r) \right)^{-1} (l_n(1/r))^{-\alpha} & n \geq 2. \end{cases}$$

For large r , let

$$L^{[n,\alpha]}(r) = \begin{cases} r^\alpha & n = 0, \\ (\log r)^\alpha & n = 1, \\ \left(\prod_{i=1}^{n-1} l_i(r) \right)^{-1} (l_n(r))^\alpha & n \geq 2. \end{cases}$$

Let $0 < p < \infty$. For small ξ , let

$$E_{[n,p]}(\xi) = \begin{cases} \xi^p & n = 0, \\ 1/e_n(1/\xi^p) & n \geq 1. \end{cases}$$

For large ξ , let

$$E^{[n,p]}(\xi) = \begin{cases} \xi^p & n = 0, \\ e_n(\xi^p) & n \geq 1. \end{cases}$$

We define $G_i \subset (\{0\} \cup \mathbb{N}) \times (-\infty, +\infty) \times (0, +\infty) \times (0, +\infty)$ ($i = 1, 2$) as follows:

$$\begin{aligned} (n, \alpha, p, q) \in G_1 &\iff \\ &\begin{cases} 0 < \alpha < Q, 1 < p < Q/\alpha, q > 1, Q/q \geq Q/p - \alpha, & \text{when } n = 0, \\ \alpha > 1, 0 < p < 1/(\alpha - 1), 1/q \geq 1/p - (\alpha - 1), & \text{when } n \geq 1. \end{cases} \end{aligned}$$

$$(n, \alpha, p, q) \in G_2 \iff \begin{cases} 1 < p < Q/\alpha, & Q/q \leq Q/p - \alpha, & \text{when } n = 0 \text{ and } 0 < \alpha < Q, \\ 1 < p < q < \infty, & & \text{when } n = 0 \text{ and } \alpha = 0, \\ 1 < p \leq q < \infty, & & \text{when } n = 0 \text{ and } \alpha < 0, \\ 0 < p < 1/(\alpha + 1), & 1/q \leq 1/p - (\alpha + 1), & \text{when } n \geq 1 \text{ and } \alpha > -1, \\ 0 < p < q < \infty, & & \text{when } n \geq 1 \text{ and } \alpha = -1, \\ 0 < p \leq q < \infty, & & \text{when } n \geq 1 \text{ and } \alpha < -1. \end{cases}$$

Proposition 5.1. *Let $(n_i, \alpha_i, p_i, q_i) \in G_i$ ($i = 1, 2$). Let ρ satisfy (2.3) and*

$$\rho(r) = \begin{cases} L_{[n_1, \alpha_1]}(r) & \text{for small } r, \\ L_{[n_2, \alpha_2]}(r) & \text{for large } r. \end{cases}$$

Let Φ and Ψ be N -functions such that

$$\Phi(\xi) = \begin{cases} E_{[n_2, p_2]}(\xi) & \text{for small } \xi, \\ E_{[n_1, p_1]}(\xi) & \text{for large } \xi, \end{cases} \quad \Psi(\xi) = \begin{cases} E_{[n_2, q_2]}(\xi) & \text{for small } \xi, \\ E_{[n_1, q_1]}(\xi) & \text{for large } \xi. \end{cases}$$

Then (2.11) holds and I_ρ is bounded from $L^\Phi(X)$ to $L^\Psi(X)$.

Remark 5.1. The case

$$(n_1, \alpha_1, p_1, q_1) = (n_2, \alpha_2, p_2, q_2) = (0, \alpha, p, q)$$

is the Hardy-Littlewood-Sobolev theorem. Let

$$(n_1, \alpha_1, p_1, q_1) = (1, \alpha + 1, p, q) \quad \text{and} \quad (n_2, \alpha_2, p_2, q_2) = (1, \alpha - 1, p, q).$$

Then we have that I_ρ is bounded from $\exp L^p$ to $\exp L^q$.

Proof. There exist small constant r_1 and large constant r_2 such that, for $0 < r \leq r_1$,

$$\begin{cases} \rho(r) = r^{\alpha_1}, \\ \Phi^{-1}(1/r^Q) = r^{-Q/p_1}, \\ \Psi^{-1}(1/r^Q) = r^{-Q/q_1}, \\ \rho(r)\Phi^{-1}(1/r^Q) = r^{\alpha_1 - Q/p_1}, \end{cases} \quad \text{when } n_1 = 0.$$

$$\begin{cases} \rho(r) = L_{[n_1, \alpha_1]}(r), \\ \Phi^{-1}(1/r^Q) \sim (l_{n_1}(1/r))^{1/p_1}, \\ \Psi^{-1}(1/r^Q) \sim (l_{n_1}(1/r))^{1/q_1}, \\ \rho(r)\Phi^{-1}(1/r^Q) \sim L_{[n_1, \alpha_1 - 1/p_1]}(r), \end{cases} \quad \text{when } n_1 \geq 1,$$

and, for $r \geq r_2$,

$$\begin{cases} \rho(r) = r^{\alpha_2}, \\ \Phi^{-1}(1/r^Q) = r^{-Q/p_2}, \\ \Psi^{-1}(1/r^Q) = r^{-Q/q_2}, \\ \rho(r)\Phi^{-1}(1/r^Q) = r^{\alpha_2 - Q/p_2}, \end{cases} \quad \text{when } n_2 = 0.$$

$$\begin{cases} \rho(r) = L_{[n_2, \alpha_2]}(r), \\ \Phi^{-1}(1/r^Q) \sim (l_{n_2}(r))^{-1/p_2}, \\ \Psi^{-1}(1/r^Q) \sim (l_{n_2}(r))^{-1/q_2}, \\ \rho(r)\Phi^{-1}(1/r^Q) \sim L_{[n_2, \alpha_2 - 1/p_2]}(r), \end{cases} \quad \text{when } n_2 \geq 1.$$

Hence, for $0 < r \leq r_1$,

$$\int_0^r \frac{\rho(t)}{t} dt \sim \begin{cases} r^{\alpha_1}, & \text{when } n_1 = 0, \\ (l_{n_1}(1/r))^{-\alpha_1+1}, & \text{when } n_1 \geq 1, \end{cases}$$

$$\int_r^{r_1} \frac{\rho(t)}{t} \Phi^{-1}\left(\frac{1}{t^Q}\right) dt \leq \begin{cases} Cr^{\alpha_1-Q/p_1}, & \text{when } n_1 = 0, \\ C(l_{n_1}(1/r))^{-\alpha_1+1+1/p_1}, & \text{when } n_1 \geq 1, \end{cases}$$

and, for $r \geq r_2$,

$$\int_0^r \frac{\rho(t)}{t} dt \sim \begin{cases} r^{\alpha_2}, & \text{when } n_2 = 0 \text{ and } 0 < \alpha_2 < Q, \\ \log r, & \text{when } n_2 = 0 \text{ and } \alpha_2 = 0, \\ 1, & \text{when } n_2 = 0 \text{ and } \alpha_2 < 0, \\ (l_{n_2}(r))^{\alpha_2+1}, & \text{when } n_2 \geq 1 \text{ and } \alpha_2 > -1, \\ (l_{n_2+1}(r)), & \text{when } n_2 \geq 1 \text{ and } \alpha_2 = -1, \\ 1, & \text{when } n_2 \geq 1 \text{ and } \alpha_2 < -1, \end{cases}$$

$$\int_r^{+\infty} \frac{\rho(t)}{t} \Phi^{-1}\left(\frac{1}{t^Q}\right) dt \sim \begin{cases} r^{\alpha_2-Q/p_2}, & \text{when } n_2 = 0, \\ (l_{n_2}(r))^{\alpha_2+1-1/p_2}, & \text{when } n_2 \geq 1. \end{cases}$$

Let $F(r)$ be as (4.3). Then

$$\int_r^{r_1} \frac{\rho(t)}{t} \Phi^{-1}\left(\frac{1}{t^Q}\right) dt \leq CF(r) \leq C'\Psi^{-1}\left(\frac{1}{r^Q}\right), \quad 0 < r \leq r_1,$$

and

$$\int_r^{+\infty} \frac{\rho(t)}{t} \Phi^{-1}\left(\frac{1}{t^Q}\right) dt \leq CF(r) \leq C'\Psi^{-1}\left(\frac{1}{r^Q}\right), \quad r \geq r_2.$$

Since $F(r)$ and $\Psi^{-1}(1/r^Q)$ are continuous,

$$\int_{r_1}^{r_2} \frac{\rho(t)}{t} \Phi^{-1}\left(\frac{1}{t^Q}\right) dt \leq CF(r) \leq C'\Psi^{-1}\left(\frac{1}{r^Q}\right), \quad r_1 \leq r \leq r_2.$$

Using the almost decreasingness of $F(r)$, we have (2.15) and (2.16). Applying Corollary 2.3, we obtain the desired result. \square

We define $H_i \subset [1, Q) \times (-\infty, +\infty) \times (-\infty, +\infty) \times (-\infty, +\infty)$ ($i = 1, 2$) as follows:

$$(p, \alpha, \beta, \gamma) \in H_1 \iff \begin{cases} \alpha > 1, 0 \leq \beta < +\infty, 0 \leq \gamma \leq \alpha + \beta - 1 & \text{when } p = 1, \\ \alpha > 1, -\infty < \beta < +\infty, \gamma \leq \alpha + \beta - 1 & \text{when } 1 < p < Q. \end{cases}$$

$$(p, \alpha, \beta, \gamma) \in H_2 \iff$$

$$\begin{cases} 0 \leq \beta < +\infty, \gamma \geq \alpha + \beta + 1 & \text{when } p = 1 \text{ and } \alpha > -1, \\ 0 \leq \beta < \gamma < +\infty & \text{when } p = 1 \text{ and } \alpha = -1, \\ 0 \leq \beta \leq \gamma < +\infty & \text{when } p = 1 \text{ and } \alpha < -1, \\ -\infty < \beta < +\infty, \gamma \geq \alpha + \beta + 1 & \text{when } 1 < p < Q \text{ and } \alpha > -1, \\ -\infty < \beta < \gamma < +\infty & \text{when } 1 < p < Q \text{ and } \alpha = -1, \\ -\infty < \beta \leq \gamma < +\infty & \text{when } 1 < p < Q \text{ and } \alpha < -1. \end{cases}$$

Proposition 5.2. *Let $n_i \geq 1$ and $(p_i, \alpha_i, \beta_i, \gamma_i) \in H_i$ ($i = 1, 2$). Let ρ satisfy (2.3) and*

$$\rho(r) = \begin{cases} L_{[n_1, \alpha_1]}(r) & \text{for small } r, \\ L_{[n_2, \alpha_2]}(r) & \text{for large } r. \end{cases}$$

Let Φ and Ψ be Young functions such that

$$\begin{aligned} \Phi(\xi) &= \begin{cases} \xi^{p_2}(l_{n_2}(1/\xi))^{-p_2\beta_2} & \text{for small } \xi, \\ \xi^{p_1}(l_{n_1}(\xi))^{p_1\beta_1} & \text{for large } \xi, \end{cases} \\ \Psi(\xi) &= \begin{cases} \xi^{p_2}(l_{n_2}(1/\xi))^{-p_2\gamma_2} & \text{for small } \xi, \\ \xi^{p_1}(l_{n_1}(\xi))^{p_1\gamma_1} & \text{for large } \xi. \end{cases} \end{aligned}$$

Then (2.11) holds. Therefore I_ρ is bounded from $L^\Phi(X)$ to $L_{weak}^\Psi(X)$ for $p_1 = 1$ or $p_2 = 1$, and, from $L^\Phi(X)$ to $L^\Psi(X)$ for $1 < p_i < Q$ ($i = 1, 2$).

Proof. First we note that

$$\Phi^{-1}(\xi) \sim \begin{cases} \xi^{1/p_2}(l_{n_2}(1/\xi))^{\beta_2} & \text{for small } \xi, \\ \xi^{1/p_1}(l_{n_1}(\xi))^{-\beta_1} & \text{for large } \xi \end{cases}$$

follows from

$$\begin{cases} \Phi(\xi^{1/p_2}(l_{n_2}(1/\xi))^{\beta_2}) \sim \xi & \text{for small } \xi, \\ \Phi(\xi^{1/p_1}(l_{n_1}(\xi))^{-\beta_1}) \sim \xi & \text{for large } \xi, \end{cases}$$

and $\Phi^{-1} \in \Delta_2$. Similarly,

$$\Psi^{-1}(\xi) \sim \begin{cases} \xi^{1/p_2}(l_{n_2}(1/\xi))^{\gamma_2} & \text{for small } \xi, \\ \xi^{1/p_1}(l_{n_1}(\xi))^{-\gamma_1} & \text{for large } \xi. \end{cases}$$

There exist small constant r_1 and large constant r_2 such that, for $0 < r \leq r_1$,

$$\begin{aligned} \int_0^r \frac{\rho(t)}{t} dt &\sim (l_{n_1}(1/r))^{-\alpha_1+1}, \\ \Phi^{-1}(1/r^Q) &\sim (1/r^Q)^{1/p_1}(l_{n_1}(1/r))^{-\beta_1}, \\ \Psi^{-1}(1/r^Q) &\sim (1/r^Q)^{1/p_1}(l_{n_1}(1/r))^{-\gamma_1}, \\ \rho(r)\Phi^{-1}(1/r^Q) &\sim (1/r^Q)^{1/p_1}L_{[n_1, \alpha_1+\beta_1]}(r), \end{aligned}$$

and, for $r \geq r_2$,

$$\begin{aligned} \int_0^r \frac{\rho(t)}{t} dt &\sim \begin{cases} (l_{n_2}(r))^{\alpha_2+1}, & \text{when } \alpha_2 > -1, \\ (l_{n_2+1}(r)), & \text{when } \alpha_2 = -1, \\ 1, & \text{when } \alpha_2 < -1, \end{cases} \\ \Phi^{-1}(1/r^Q) &\sim (1/r^Q)^{1/p_2}(l_{n_2}(r))^{\beta_2}, \\ \Psi^{-1}(1/r^Q) &\sim (1/r^Q)^{1/p_2}(l_{n_2}(r))^{\gamma_2}, \\ \rho(r)\Phi^{-1}(1/r^Q) &\sim (1/r^Q)^{1/p_2}L^{[n_2, \alpha_2+\beta_2]}(r). \end{aligned}$$

Then we have (2.16). Since $r^\varepsilon \rho(r)\Phi^{-1}(1/r^Q)$ is almost decreasing for some $\varepsilon > 0$, by Remark 2.6 we have (2.15). Applying Corollary 2.3, we obtain the desired result. \square

Proposition 5.3. Let $n_i \geq 1, \alpha_i > 0$ ($i = 1, 2$). Let ρ satisfy (2.3) and

$$\rho(r) = \begin{cases} r^Q(l_{n_1}(1/r))^{\alpha_1} & \text{for small } r, \\ r^Q(l_{n_2}(r))^{-\alpha_2} & \text{for large } r. \end{cases}$$

Let $\Phi(\xi) = \xi$, and Ψ be N -function such that

$$\Psi(\xi) = \begin{cases} 1/e_{n_2}((1/\xi)^{1/\alpha_2}) & \text{for small } \xi, \\ e_{n_1}(\xi^{1/\alpha_1}) & \text{for large } \xi. \end{cases}$$

Then (2.11) holds and I_ρ is bounded from $L^1(X)$ to $L_{weak}^\Psi(X)$.

Proof. By Remark 2.4 we have (2.9). There exist small constant r_1 and large constant r_2 such that, for $0 < r \leq r_1$,

$$\begin{aligned} \int_0^r \frac{\rho(t)}{t} dt &\sim \rho(r) = r^Q (l_{n_1}(1/r))^{\alpha_1}, \\ \Phi^{-1}(1/r^Q) &= 1/r^Q, \\ \Psi^{-1}(1/r^Q) &\sim (l_{n_1}(1/r))^{\alpha_1}, \end{aligned}$$

and, for $r \geq r_2$,

$$\begin{aligned} \int_0^r \frac{\rho(t)}{t} dt &\sim \rho(r) = r^Q (l_{n_2}(r))^{-\alpha_2} \\ \Phi^{-1}(1/r^Q) &= 1/r^Q, \\ \Psi^{-1}(1/r^Q) &\sim (l_{n_2}(r))^{-\alpha_2}. \end{aligned}$$

Then we have (2.10). Applying Theorem 2.1, we obtain the desired result. □

Proposition 5.4. *Let $n_i \geq 1, \alpha_i > \beta_i > 0$ ($i = 1, 2$). Let ρ satisfy (2.3) and*

$$\rho(r) = \begin{cases} r^Q (l_{n_1}(1/r))^{\alpha_1} & \text{for small } r, \\ r^Q (l_{n_2}(r))^{-\alpha_2} & \text{for large } r. \end{cases}$$

Let Φ and Ψ be N -functions such that

$$\begin{aligned} \Phi(\xi) &= \begin{cases} \xi (l_{n_2}(1/\xi))^{-\beta_2} & \text{for small } \xi, \\ \xi (l_{n_1}(\xi))^{\beta_1} & \text{for large } \xi, \end{cases} \\ \Psi(\xi) &= \begin{cases} 1/e_{n_2}((1/\xi)^{1/(\alpha_2-\beta_2)}) & \text{for small } \xi, \\ e_{n_1}(\xi^{1/(\alpha_1-\beta_1)}) & \text{for large } \xi. \end{cases} \end{aligned}$$

Then (2.11) holds and I_ρ is bounded from $L^\Phi(X)$ to $L_{weak}^\Psi(X)$.

Proof. First we note that

$$\Phi^{-1}(\xi) \sim \begin{cases} \xi (l_{n_2}(1/\xi))^{\beta_2} & \text{for small } \xi, \\ \xi (l_{n_1}(\xi))^{-\beta_1} & \text{for large } \xi. \end{cases}$$

Let $\tilde{\Phi}$ be the complementary function with respect to Φ . From (3.4) it follows that

$$\tilde{\Phi}^{-1}(\xi) \sim \begin{cases} (l_{n_2}(1/\xi))^{-\beta_2} & \text{for small } \xi, \\ (l_{n_1}(\xi))^{\beta_1} & \text{for large } \xi. \end{cases}$$

Then there exist constants ξ_1, ξ_2 ($0 < \xi_2 < \xi_1$) such that

$$(5.1) \quad 1/e_{n_2}((\xi/C)^{-1/\beta_2}) \leq \tilde{\Phi}(\xi) \leq 1/e_{n_2}((C\xi)^{-1/\beta_2}), \quad 0 \leq \xi \leq \xi_2,$$

$$(5.2) \quad e_{n_1}((\xi/C)^{1/\beta_1}) \leq \tilde{\Phi}(\xi) \leq e_{n_1}((C\xi)^{1/\beta_1}), \quad \xi \geq \xi_1.$$

There exist small constant r_1 and large constant r_2 such that, for $0 < r \leq r_1$,

$$\begin{aligned} \int_0^r \frac{\rho(t)}{t} dt &\sim \rho(r) = r^Q (l_{n_1}(1/r))^{\alpha_1}, \\ \Phi^{-1}(1/r^Q) &\sim (1/r^Q) (l_{n_1}(1/r))^{-\beta_1}, \\ \Psi^{-1}(1/r^Q) &\sim (l_{n_1}(1/r))^{\alpha_1-\beta_1}, \end{aligned}$$

and, for $r \geq r_2$,

$$\begin{aligned} \int_0^r \frac{\rho(t)}{t} dt &\sim \rho(r) = r^Q (l_{n_2}(r))^{-\alpha_2} \\ \Phi^{-1}(1/r^Q) &\sim (1/r^Q) (l_{n_2}(r))^{\beta_2}, \\ \Psi^{-1}(1/r^Q) &\sim (l_{n_2}(r))^{-\alpha_2 + \beta_2}. \end{aligned}$$

Then we have (2.10).

There exist constants $\delta, M, r_3, r_4 > 0$ ($r_3 \leq r_1, r_2 \leq r_4$) such that

$$(5.3) \quad e_{n_1} \left(\delta l_{n_1} \left(\frac{1}{t} \right) \right) \leq \left(\frac{1}{t} \right)^{Q/2}, \quad 0 < t \leq r_3,$$

$$(5.4) \quad e_{n_2} (M l_{n_2}(t)) \geq t^{2Q}, \quad t \geq r_4.$$

Let $A > 0$ be sufficiently large. Let $F(r)$ be as (4.3).

Let $0 < r \leq t \leq r_3$. If $\rho(t)/(AF(r)t^Q) > \xi_1$, then (5.2) and (5.3) show

$$\begin{aligned} \tilde{\Phi} \left(\frac{\rho(t)}{AF(r)t^Q} \right) &\leq e_{n_1} \left(\left(\frac{C\rho(t)}{AF(r)t^Q} \right)^{1/\beta_1} \right) \leq e_{n_1} \left(\left(\frac{C_4(l_{n_1}(1/t))^{\alpha_1}}{A(l_{n_1}(1/r))^{\alpha_1 - \beta_1}} \right)^{1/\beta_1} \right) \\ &= e_{n_1} \left(\left(\frac{C_4(l_{n_1}(1/t))^{\alpha_1 - \beta_1}}{A(l_{n_1}(1/r))^{\alpha_1 - \beta_1}} \right)^{1/\beta_1} l_{n_1} \left(\frac{1}{t} \right) \right) \leq e_{n_1} \left(\left(\frac{C_4}{A} \right)^{1/\beta_1} l_{n_1} \left(\frac{1}{t} \right) \right) \leq \left(\frac{1}{t} \right)^{Q/2}. \end{aligned}$$

If $\rho(t)/(AF(r)t^Q) \leq \xi_1$, then $\tilde{\Phi}(\rho(t)/(AF(r)t^Q)) \leq \tilde{\Phi}(\xi_1)$. Hence

$$(5.5) \quad \int_r^{r_3} \tilde{\Phi} \left(\frac{\rho(t)}{AF(r)t^Q} \right) t^{Q-1} dt \leq C, \quad 0 < r \leq r_3.$$

Let $r_4 \leq r \leq t$. Since

$$\frac{\rho(t)}{F(r)t^Q} \sim \frac{(l_{n_2}(t))^{-\alpha_2}}{(l_{n_2}(r))^{-\alpha_2 + \beta_2}} \leq \frac{1}{(l_{n_2}(r_4))^{\beta_2}},$$

we may assume $\rho(t)/(AF(r)t^Q) < \xi_2$. Then (5.1) and (5.4) show

$$\begin{aligned} \tilde{\Phi} \left(\frac{\rho(t)}{AF(r)t^Q} \right) &\leq 1/e_{n_2} \left(\left(\frac{C\rho(t)}{AF(r)t^Q} \right)^{-1/\beta_2} \right) \leq 1/e_{n_2} \left(\left(\frac{C_5(l_{n_2}(t))^{-\alpha_2}}{A(l_{n_2}(r))^{-\alpha_2 + \beta_2}} \right)^{-1/\beta_2} \right) \\ &= 1/e_{n_2} \left(\left(\frac{C_5(l_{n_2}(t))^{-\alpha_2 + \beta_2}}{A(l_{n_2}(r))^{-\alpha_2 + \beta_2}} \right)^{-1/\beta_2} l_{n_2}(t) \right) \leq 1/e_{n_2} \left(\left(\frac{C_5}{A} \right)^{-1/\beta_2} l_{n_2}(t) \right) \leq t^{-2Q}. \end{aligned}$$

Hence

$$(5.6) \quad \int_r^{+\infty} \tilde{\Phi} \left(\frac{\rho(t)}{AF(r)t^Q} \right) t^{Q-1} dt \leq C, \quad r \geq r_4.$$

Using (5.5), (5.6) and the almost decreasingness of $F(r)$, we have (2.9).

Applying Theorem 2.1, we obtain the desired result. \square

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