# Course: Weighted inequalities and dyadic harmonic analysis 

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CIMPA2017 Research School - IX Escuela Santaló
Harmonic Analysis, Geometric Measure Theory and Applications Buenos Aires, July 31 - August 11, 2017

## Outline

- Lecture 1.

Weighted Inequalities and Dyadic Harmonic Analysis. Model cases: Hilbert transform and Maximal function.

- Lecture 2.

Brief Excursion into Spaces of Homogeneous Type. Simple Dyadic Operators and Weighted Inequalities à la Bellman.

- Lecture 3.

Case Study: Commutators. Sparse Revolution.

## Outline Lecture 3

(1) Case study: Commutator $[H, b]$

- Dyadic proof of quadratic estimate
- Transference theorem
- Coifman-Rochberg-Weiss argument
- Recent Progress
(2) Sparse operators and families of dyadic cubes
- $A_{2}$ theorem for sparse operators
- Sparse vs Carleson families
- Domination by Sparse Operators
- Case study: Sparse operators vs commutators
(3) Acknowledgements


## Case study: Commutator $[H, b]$

For $b \in B M O$, and $H$ the Hilbert Transform, let

$$
[b, H] f:=b(H f)-H(b f)
$$

- The commutator is bounded on $L^{p}$ for $1<p<\infty$ if and only if $b \in B M O$ (Coifman, Rochberg, Weiss '76). Moreover

$$
\|[H, b] f\|_{p} \leq C_{p}\|b\|_{B M O}\|f\|_{p} .
$$

- Commutator is NOT of weak-type $(1,1)$ (Pérez ‘96).
- Commutator is more singular than $H$.
- $b H$ and $H b$ are NOT necessarily bounded on $L^{p}$ when $b \in B M O$. The commutator introduces some key cancellation. This is very much connected to the celebrated $H^{1}-B M O$ duality by Feffferman, Stein '72.


## Weighted Inequalities

Theorem (Bloom '85)
If $u, v \in A_{2}$ then $[b, H]: L^{p}(u) \rightarrow L^{p}(v)$ is bounded if and only if $b \in B M O_{\mu}$ where $\mu=u^{-1 / p} v^{1 / p}$ and

$$
\|b\|_{B M O_{\mu}}:=\sup _{I \in \mathbb{R}} \frac{1}{\mu(I)} \int_{I}\left|b(x)-\langle b\rangle_{I}\right| d x<\infty .
$$

Theorem (Alvarez, Bagby, Kurtz, Pérez '93)
If $w \in A_{p}$ then $\|[T, b] f\|_{L^{p}(w)} \leq C_{p}(w)\|b\|_{B M O}\|f\|_{L^{p}(w)}$.
Result valid for general linear operators $T$, and two-weight estimates. Proof used classical Coifman-Rochberg-Weiss ' 76 argument.

## Theorem (Daewon Chung '11)

$$
\|[H, b] f\|_{L^{2}(w)} \leq C\|b\|_{B M O}[w]_{A_{2}}^{2}\|f\|_{L^{2}(w)}
$$

## Dyadic proof for commutator $[H, b]$

Theorem (Daewon Chung '11)

$$
\|[H, b] f\|_{L^{2}(w)} \leq C\|b\|_{B M O}[w]_{A_{2}}^{2}\|f\|_{L^{2}(w)} .
$$

Daewon's "dyadic" proof is based on:
(1) Use Petermichl's dyadic shift operator $\amalg$ instead of $H$, and prove uniform (on grids) quadratic estimates for its commutator [ $\amalg, b]$.
(2) Decomposition of the product bf in terms of paraproducts

$$
b f=\pi_{b} f+\pi_{b}^{*} f+\pi_{f} b
$$

the first two terms are bounded in $L^{p}(w)$ when $b \in B M O$ and $w \in A_{p}$, the enemy is the third term. Decomposing commutator

$$
[\amalg, b] f=\left[\amalg, \pi_{b}\right] f+\left[\amalg, \pi_{b}^{*}\right] f+\left[\amalg\left(\pi_{f} b\right)-\pi_{\amalg f}(b)\right] .
$$

cont. "dyadic proof" commutator
(3) Linear bounds for paraproducts $\pi_{b}, \pi_{b}^{*}$ (Bez '08) and W (Pet '07) gives quadratic bounds for first two terms.

$$
[\amalg, b] f=\left[\amalg, \pi_{b}\right] f+\left[\amalg, \pi_{b}^{*}\right] f+\left[\amalg\left(\pi_{f} b\right)-\pi_{\amalg f}(b)\right] .
$$

(4) Third term is better, it obeys a linear bound, and so do halves of the two commutators (using Bellman function techniques):

$$
\left\|\amalg\left(\pi_{f} b\right)-\pi_{\amalg f}(b)\right\|+\left\|\amalg \pi_{b} f\right\|+\left\|\pi_{b}^{*} \amalg f\right\| \leq C\|b\|_{B M O}[w]_{A_{2}}\|f\| .
$$

Providing uniform quadratic bounds for commutator $[\amalg, b]$ hence

$$
\|[H, b]\|_{L^{2}(w)} \leq C\|b\|_{B M O}[w]_{A_{2}}^{2}\|f\|_{L^{2}(w)}
$$

Bad guys non-local terms $\pi_{b} \amalg, ~ Ш \pi_{b}^{*}$.
Estimate and extrapolated estimates are sharp! (Chung-P.-Pérez '12).

## Afterthoughts

- A posteriori one realizes the pieces that obey linear bounds are generalized Haar Shift operators and hence their linear bounds can be deduced from general results for those operators ...
- As a byproduct of Chung's dyadic proof we get that Beznosova's extrapolated bounds for the paraproduct are optimal:

$$
\left\|\pi_{b} f\right\|_{L^{p}(w)} \leq C_{p}[w]_{A_{p}}^{\max \left\{1, \frac{1}{p-1}\right\}}\|f\|_{L^{p}(w)}
$$

Proof: by contradiction, if not for some $p$ then $[H, b]$ will have better bound in $L^{p}(w)$ than the known optimal quadratic bound.

## Transference theorem

## Theorem (Chung, P., Pérez '12, P. '13 )

Given linear operator $T$ and $1<r<\infty$ if for all $w \in A_{r}$ there exists a $C_{T, d}>0$ such that for all $f \in L^{r}(w)$,

$$
\|T f\|_{L^{r}(w)} \leq C_{T, d}[w]_{A_{r}}^{\alpha}\|f\|_{L^{r}(w)} .
$$

then its commutator with $b \in B M O$ obeys the following bound

$$
\|[T, b] f\|_{L^{r}(w)} \leq C_{r, T, d}[w]_{A_{r}}^{\alpha+\max \left\{1, \frac{1}{r-1}\right\}}\|b\|_{B M O}\|f\|_{L^{r}(w)} .
$$

- Proof follows classical Coifman-Rochberg-Weiss '76 argument using (i) Cauchy integral formula; (ii) quantitative Coifman-Fefferman result: $w \in A_{r}$ implies $w \in R H_{q}$ with $q=1+c_{d} /[w]_{A_{r}}$ and $[w]_{R H_{q}} \leq 2$; (iii) quantitative version: $b \in B M O$ implies $e^{\alpha b} \in A_{r}$ for $\alpha$ small enough with control on $\left[e^{\alpha b}\right]_{A_{r}}$.



## $A_{2}$ Conjecture (Now Theorem)

Transference theorem for commutators are useless unless there are operators known to obey an initial $L^{r}(w)$ bound. Do they exist? Yes!

## Theorem (Hytönen, Annals '12)

Let $T$ be a Calderón-Zygmund operator, $w \in A_{2}$. Then there is a constant $C_{T, d}>0$ such that for all $f \in L^{2}(w)$,

$$
\|T f\|_{L^{2}(w)} \leq C_{T, d}[w]_{A_{2}}\|f\|_{L^{2}(w)} .
$$

We conclude that for all Calderón-Zygmund operators $T$ their commutators obey a quadratic bound in $L^{2}(w)$.

$$
\begin{gathered}
\|[T, b] f\|_{L^{2}(w)} \leq C_{T, d}[w]_{A_{2}}^{2}\|b\|_{B M O}\|f\|_{L^{2}(w)} . \\
\|\left[T_{b}^{k} f\left\|_{L^{2}(w)} \leq C_{T, d}[w]_{A_{2}}^{1+k}\right\| b\left\|_{B M O}^{k}\right\| f \|_{L^{2}(w)}\right.
\end{gathered}
$$

## Some generalizations

- Extensions to commutators with fractional integral operators, two-weight problem Cruz-Uribe, Moen '12
- Extensions using $[w]_{A_{1}}, A_{1} \subset \cap_{p>1} A_{p}$, Ortiz-Caraballo ' 11 .
- Mixed $A_{2}-A_{\infty}, A_{\infty}=\cup_{p>1} A_{p},[w]_{A_{\infty}} \leq[w]_{A_{2}}$, Hytönen, Pérez '13

$$
\|[T, b]\|_{L^{2}(w)} \leq C_{n}[w]_{A_{2}}^{\frac{1}{2}}\left([w]_{A_{\infty}}+\left[w^{-1}\right]_{A_{\infty}}\right)^{\frac{3}{2}}\|b\|_{B M O} .
$$

See also Ortiz-Caraballo, Pérez, Rela '13.

- Matrix valued operators and $B M O$, Isralowitch, Kwon, Pott '15
- Two weight setting (both weights in $A_{p}$, à la Bloom) Holmes, Lacey, Wick '16. Also for biparameter Journé operators Holmes, Petermichl, Wick '17.
- Pointwise control by sparse operators adapted to commutator, improving weak-type, Orlicz bounds, and quantitative two weight Bloom bounds, Lerner, Ombrosi, Rivera-Ríos, arXiv '17.


## The Coifman-Rochberg-Weiss argument when $r=2$

"Conjugate" operator as follows: for any $z \in \mathbb{C}$ define

$$
T_{z}(f)=e^{z b} T\left(e^{-z b} f\right)
$$

A computation + Cauchy integral theorem give (for "nice" functions),

$$
[b, T](f)=\left.\frac{d}{d z} T_{z}(f)\right|_{z=0}=\frac{1}{2 \pi i} \int_{|z|=\epsilon} \frac{T_{z}(f)}{z^{2}} d z, \quad \epsilon>0
$$

Now, by Minkowski's inequality

$$
\|[b, T](f)\|_{L^{2}(w)} \leq \frac{1}{2 \pi \epsilon^{2}} \int_{|z|=\epsilon}\left\|T_{z}(f)\right\|_{L^{2}(w)}|d z|, \quad \epsilon>0
$$

Key point is to find appropriate radius $\epsilon$.
Look at inner norm and try to find bounds depending on $z$.

$$
\left\|T_{z}(f)\right\|_{L^{2}(w)}=\left\|T\left(e^{-z b} f\right)\right\|_{L^{2}\left(w e^{2 R e z b}\right)}
$$

Use main hypothesis: $\|T\|_{L^{2}(v)} \leq C[v]_{A_{2}}$, for $v=w e^{2 \operatorname{Rez} b}$.
Must check that if $w \in A_{2}$ then $v \in A_{2}$ for $|z|$ small enough.

For $v=w e^{2 R e z b}$. Must check that if $w \in A_{2}$ then $v \in A_{2}$ for small $|z|$.
$[v]_{A_{2}}=\sup _{Q}\left(\frac{1}{|Q|} \int_{Q} w(x) e^{2 \operatorname{Rez} b(x)} d x\right)\left(\frac{1}{|Q|} \int_{Q} w^{-1}(x) e^{-2 \operatorname{Rez} b(x)} d x\right)$.
If $w \in A_{2} \Rightarrow w \in R H_{q}$ for some $q>1$ (Coifman, Fefferman '73).
Quantitative version: if $q=1+\frac{1}{2^{d+5}[w]_{A_{2}}}$ then

$$
\left(\frac{1}{|Q|} \int_{Q} w^{q}(x) d x\right)^{\frac{1}{q}} \leq \frac{2}{|Q|} \int_{Q} w(x) d x
$$

and similarly for $w^{-1} \in A_{2}$ (since $[w]_{A_{2}}=\left[w^{-1}\right]_{A_{2}}$ ),

$$
\left(\frac{1}{|Q|} \int_{Q} w^{-q}(x) d x\right)^{\frac{1}{q}} \leq \frac{2}{|Q|} \int_{Q} w^{-1}(x) d x
$$

In what follows $q$ is as above.

Using these and Holder's inequality we have for an arbitrary $Q$

$$
\begin{gathered}
{[v]_{A_{2}}=\left(\frac{1}{|Q|} \int_{Q} w(x) e^{2 \operatorname{Rez} b(x)} d x\right)\left(\frac{1}{|Q|} \int_{Q} w(x)^{-1} e^{-2 \operatorname{Rez} b(x)} d x\right)} \\
\leq\left(\frac{1}{|Q|} \int_{Q} w^{q}\right)^{\frac{1}{q}}\left(\frac{1}{|Q|} \int_{Q} e^{2 \operatorname{Rez} q^{\prime} b}\right)^{\frac{1}{q^{\prime}}}\left(\frac{1}{|Q|} \int_{Q} w^{-q}\right)^{\frac{1}{q}}\left(\frac{1}{|Q|} \int_{Q} e^{-2 \operatorname{Rez} q^{\prime} b}\right)^{\frac{1}{q^{\prime}}} \\
\leq 4\left(\frac{1}{|Q|} \int_{Q} w\right)\left(\frac{1}{|Q|} \int_{Q} w^{-1}\right)\left(\frac{1}{|Q|} \int_{Q} e^{2 \operatorname{Rez} q^{\prime} b}\right)^{\frac{1}{q^{\prime}}}\left(\frac{1}{|Q|} \int_{Q} e^{-2 \operatorname{Rez} q^{\prime} b}\right)^{\frac{1}{q^{\prime}}} \\
\leq 4[w]_{A_{2}}\left[e^{2 \operatorname{Rez} q^{\prime} b}\right]_{A_{2}}^{\frac{1}{q^{\prime}}}
\end{gathered}
$$

Now, since $b \in B M O$ there are $0<\alpha_{d}<1$ and $\beta_{d}>1$ such that if $\left|2 R e z q^{\prime}\right| \leq \frac{\alpha_{d}}{\|b\|_{B M O}}$ then $\left[e^{2 R e z q^{\prime} b}\right]_{A_{2}} \leq \beta_{d}$. Hence for these $z$,

$$
[v]_{A_{2}}=\left[w e^{2 R e z b}\right]_{A_{2}} \leq 4[w]_{A_{2}} \beta_{d}^{\frac{1}{q^{\prime}}} \leq 4[w]_{A_{2}} \beta_{d}
$$

$$
\begin{aligned}
& \text { If }|z| \leq \frac{\alpha_{d}}{2 q^{\prime}\|b\|_{B M O}} \text { then }[v]_{A_{2}} \leq 4[w]_{A_{2}} \beta_{d} \text { and } \\
& \qquad\left\|T_{z}(f)\right\|_{L^{2}(w)}=\left\|T\left(e^{-z b} f\right)\right\|_{L^{2}(v)} \lesssim[v]_{A_{2}}\|f\|_{L^{2}(w)} \leq 4[w]_{A_{2}} \beta_{d}\|f\|_{L^{2}(w)}
\end{aligned}
$$

$$
\left(\text { since }\left\|e^{-z b} f\right\|_{L^{2}(v)}=\left\|e^{-z b} f\right\|_{L^{2}\left(w e^{2 R e z b}\right)}=\|f\|_{L^{2}(w)}\right) \text {. }
$$

Thus choose the radius $\epsilon:=\frac{\alpha_{d}}{2 q^{\prime}\|b\|_{B M O}}$, and get

$$
\|[b, T](f)\|_{L^{2}(w)} \leq \frac{1}{2 \pi \epsilon^{2}} \int_{|z|=\epsilon}\left\|T_{z}(f)\right\|_{L^{2}(w)}|d z|
$$

$$
\leq \frac{1}{2 \pi \epsilon^{2}} \int_{|z|=\epsilon} 4[w]_{A_{2}} \beta_{d}\|f\|_{L^{2}(w)}|d z|=\frac{1}{\epsilon} 4[w]_{A_{2}} \beta_{d}\|f\|_{L^{2}(w)}
$$

Note that $\epsilon^{-1} \approx[w]_{A_{2}}\|b\|_{B M O}$, because $q^{\prime}=1+2^{d+5}[w]_{A_{2}} \approx 2^{d}[w]_{A_{2}}$,

$$
\|[b, T](f)\|_{L^{2}(w)} \leq C_{d}[w]_{A_{2}}^{2}\|b\|_{B M O}
$$

## Recent progress

Active area of research!

- Extensions to metric spaces with geometric doubling condition and spaces of homogeneous type.
- Generalizations to matrix valued operators (so far $3 / 2$ estimates for paraproducts, linear for square function).
- Pointwise domination by sparse positive dyadic operators:
- Rough CZ operators and commutators, more next slides.
- Singular non-integral operators (Bernicot, Frey, Petermichl '15).
- Multilinear SIO (Culiuc, Di Plinio, Ou; Lerner, Nazarov ; K. Li '16. Benea, Muscalu '17).
- Non-homogeneous CZ operators (Conde-Alonso, Parcet '16).
- Uncentered variational operators (Franca Silva, Zorin-Kranich '16).
- Maximally truncated oscillatory SIO (Krause, Lacey '17).
- Spherical maximal function (Lacey '17).
- Radon transform (Oberlin '17).
- Hilbert transform along curves (Cladek, Ou '17).
- Convex body domination (Nazarov, Petermichl, Treil, Volberg '17).


## Sparse positive dyadic operators

Cruz-Uribe, Martell, Pérez ' 10 showed the $A_{2}$-conjecture in a few lines for sparse operators $\mathcal{A}_{\mathcal{S}}$, where $S$ is a sparse collection of dyadic cubes, defined as follows

$$
\mathcal{A}_{\mathcal{S}} f(x)=\sum_{Q \in \mathcal{S}} m_{Q} f \mathbb{1}_{Q}(x)
$$

## Definition

A collection of dyadic cubes $\mathcal{S}$ in $\mathbb{R}^{d}$ is $\eta$-sparse, $0<\eta<1$ if there are pairwise disjoint measurable sets

$$
E_{Q} \subset Q \text { with }\left|E_{Q}\right| \geq \eta|Q| \quad \forall Q \in \mathcal{S} .
$$

(Rough) CZ operators are pointwise dominated by a finite number of sparse operators Lerner '10,'13, Conde-Alonso, Rey '14, Lerner, Nazarov '14, Lacey '15, quantitative form Lerner '15, Hytönen, Roncal, Tapiola ' 15.

## $A_{2}$ theorem for $\mathcal{A}_{\mathcal{S}} f(x)=\sum_{Q \in \mathcal{S}} m_{Q} f \mathbb{1}_{Q}(x)$

For $w \in A_{2}, \mathcal{S}$ sparse family, to show that

$$
\left\|\mathcal{A}_{\mathcal{S}} f\right\|_{L^{2}(w)} \leq C[w]_{A_{2}}\|f\|_{L^{2}(w)}
$$

is equivalent by duality to show $\forall f \in L^{2}(w), g \in L^{2}\left(w^{-1}\right)$

$$
\left|\left\langle\mathcal{A}_{\mathcal{S}} f, g\right\rangle\right| \leq C[w]_{A_{2}}\|f\|_{L^{2}(w)}\|g\|_{L^{2}\left(w^{-1}\right)}
$$

By CS inequality $\left|E_{Q}\right|=\int_{E_{Q}} w^{\frac{1}{2}} w^{-\frac{1}{2}} \leq\left(w\left(E_{Q}\right)\right)^{\frac{1}{2}}\left(w^{-1}\left(E_{Q}\right)\right)^{\frac{1}{2}}$ and

$$
\begin{aligned}
\left|\left\langle\mathcal{A}_{\mathcal{S}} f, g\right\rangle\right| & \leq \sum_{Q \in \mathcal{S}}\langle | f| \rangle_{Q}\langle | g| \rangle_{Q}|Q| \\
& \leq \frac{1}{\eta} \sum_{Q \in \mathcal{S}} \frac{\langle | f\left|w w^{-1}\right\rangle_{Q}}{\left\langle w^{-1}\right\rangle_{Q}} \frac{\langle | g\left|w^{-1} w\right\rangle_{Q}}{\langle w\rangle_{Q}}\langle w\rangle_{Q}\left\langle w^{-1}\right\rangle_{Q}\left|E_{Q}\right| \\
& \leq \frac{[w]_{A_{2}}}{\eta} \sum_{Q \in \mathcal{S}} \frac{\langle | f\left|w w^{-1}\right\rangle_{Q}}{\left\langle w^{-1}\right\rangle_{Q}}\left(w^{-1}\left(E_{Q}\right)\right)^{\frac{1}{2}} \frac{\langle | g\left|w^{-1} w\right\rangle_{Q}}{\langle w\rangle_{Q}}\left(w\left(E_{Q}\right)\right)^{\frac{1}{2}}
\end{aligned}
$$

## cont. $A_{2}$ theorem for sparse operators

$\left|\left\langle\mathcal{A}_{s} f, g\right\rangle\right|$

$$
\begin{aligned}
& \leq \frac{[w]_{A_{2}}}{\eta} \sum_{Q \in \mathcal{S}} \frac{\langle | f\left|w w^{-1}\right\rangle_{Q}}{\left\langle w^{-1}\right\rangle_{Q}}\left(w^{-1}\left(E_{Q}\right)\right)^{\frac{1}{2}} \frac{\langle | g\left|w^{-1} w\right\rangle_{Q}}{\langle w\rangle_{Q}}\left(w\left(E_{Q}\right)\right)^{\frac{1}{2}} \\
& \leq \frac{[w]_{A_{2}}}{\eta}\left[\sum_{Q \in \mathcal{S}} \frac{\langle | f\left|w w^{-1}\right\rangle_{Q}^{2}}{\left\langle w^{-1}\right\rangle_{Q}^{2}} w^{-1}\left(E_{Q}\right)\right]^{\frac{1}{2}}\left[\sum_{Q \in \mathcal{S}} \frac{\langle | g\left|w^{-1} w\right\rangle_{Q}^{2}}{\langle w\rangle_{Q}^{2}} w\left(E_{Q}\right)\right]^{\frac{1}{2}} \\
& \leq \frac{[w]_{A_{2}}}{\eta}\left[\sum_{Q \in \mathcal{S}} \int_{E_{Q}} M_{w^{-1}}^{2}(f w) w^{-1} d x\right]^{\frac{1}{2}}\left[\sum_{Q \in \mathcal{S}} \int_{E_{Q}} M_{w}^{2}\left(g w^{-1}\right) w d x\right]^{\frac{1}{2}} \\
& \leq \frac{[w]_{A_{2}}}{\eta}\left\|M_{w^{-1}}(f w)\right\|_{L^{2}\left(w^{-1}\right)}\left\|M_{w}\left(g w^{-1}\right)\right\|_{L^{2}(w)} \\
& \leq C[w]_{A_{2}}\|f w\|_{L^{2}\left(w^{-1}\right)}\left\|g w^{-1}\right\|_{L^{2}(w)}=C[w]_{A_{2}}\|f\|_{L^{2}(w)}\|g\|_{L^{2}\left(w^{-1}\right)}
\end{aligned}
$$

Similar argument yields linear bounds in $L^{p}(w)$ for $p>2$ and by duality get $[w]_{A_{p}}^{\frac{1}{p-1}}=\left[w^{\frac{-1}{p-1}}\right]_{A_{p^{\prime}}}$ when $1<p<2$ (Mien '12).

## Sparse vs Carleson families of dyadic cubes

## Definition

A family of dyadic cubes $\mathcal{S}$ in $\mathbb{R}^{d}$ is called $\Lambda$-Carleson, $\Lambda>1$ if

$$
\sum_{P \in \mathcal{S}, P \subset Q}|P| \leq \Lambda|Q| \quad \forall Q \in \mathcal{D}
$$

Equivalent to: sequence $\left\{|P| \mathbb{1}_{\mathcal{S}}(P)\right\}_{P \in \mathcal{D}}$ is Carleson with intensity $\Lambda$.
Lemma (Lerner-Nazarov '14 in Intuitive Dyadic Calculus)
$\mathcal{S}$ is $\Lambda$-Carleson iff $\mathcal{S}$ is $1 / \Lambda$-sparse.
Proof $(\Leftarrow) . \mathcal{S}$ a $1 / \Lambda$-sparse means for all $P \in \mathcal{S}$ there are $E_{P} \subset P$ pairwise disjoint subsets such that $\Lambda\left|E_{P}\right| \geq|P|$. Hence

$$
\sum_{P \in \mathcal{S}, P \subset Q}|P| \leq \Lambda \sum_{P \in \mathcal{S}, P \subset Q}\left|E_{P}\right| \leq \Lambda|Q|
$$

## $\Lambda$-Carleson $\Rightarrow 1 / \Lambda$-sparse

## Proof $(\Rightarrow)$ (Lemma 6.3 in Lerner, Nazarov ' 14 ).

If $\mathcal{S}$ had a bottom layer $\mathcal{D}_{K}$, then consider all $Q \in \mathcal{S} \cap \mathcal{D}_{K}$, choose any sets $E_{Q} \subset Q$ with $\left|E_{Q}\right|=\frac{1}{\Lambda}|Q|$. Then go up layer by layer, for each $Q \in \mathcal{D}_{k}, k \leq K$, choose any $E_{Q} \subset Q \backslash \cup_{R \in \mathcal{S}, R \subsetneq Q} E_{R}$ with $\left|E_{Q}\right|=\frac{1}{\Lambda}|Q|$. Choice always possible because for every $Q \in \mathcal{S}$ we have

$$
\left|\cup_{R \in \mathcal{S}, R \subsetneq Q} E_{R}\right| \leq \frac{1}{\Lambda} \sum_{R \in \mathcal{S}, R \subsetneq Q}|R| \leq \frac{\Lambda-1}{\Lambda}|Q|=\left(1-\frac{1}{\Lambda}\right)|Q|
$$

Where we used in $(\leq)$ the $\Lambda$-Carleson hypothesis.
So $\left|Q \backslash \cup_{R \in \mathcal{S}, R \subsetneq Q} E_{R}\right| \geq \frac{1}{\Lambda}|Q|$, and by construction the sets $E_{Q}$ are pairwise disjoint, and we are done.
But, WHAT IF THERE IS NO BOTTOM LAYER? Run construction for each $K \geq 0$ and pass to the limit! Have to be a bit careful!

All we have to do is replace "free choice" with "canonical choice". from Lerner, Nazarov ' 14

## $\Lambda$-Carleson $\Rightarrow 1 / \Lambda$-sparse

Cont. proof $(\Rightarrow)$ (Lemma 6.3 in Lerner, Nazarov ' 14 ).
Fix $K \geq 0$, for $Q \in \mathcal{S} \cap\left(\cup_{k \leq K} \mathcal{D}_{k}\right)$ define $\widehat{E}_{Q}^{(K)}$ inductively as follows:

- if $Q \in \mathcal{S} \cap \mathcal{D}_{K}$ then $\widehat{E}_{Q}^{(K)}$ is cube with same "SW corner" $x_{Q}$ as $Q$, and $\left|\widehat{E}_{Q}^{(K)}\right|=\frac{1}{\Lambda}|Q|$, namely $\widehat{E}_{Q}^{(K)}:=x_{Q}+\Lambda^{-\frac{1}{d}}\left(Q-x_{Q}\right)$.
- if $Q \in \mathcal{S} \cap \mathcal{D}_{k}, k<K$ then $\widehat{E}_{R}^{(K)}$ are defined for $R \in \mathcal{S}, R \subsetneq Q$, set

$$
\widehat{E}_{Q}^{(K)}:=\left(x_{Q}+t\left(Q-x_{Q}\right)\right) \cup F_{Q}^{(K)}, \quad F_{Q}^{(K)}:=\cup_{R \in \mathcal{S}, R \subsetneq Q} \widehat{E}_{R}^{(K)},
$$

and $t \in[0,1]$ is the largest number such that $\left|E_{Q}^{(K)}\right| \leq \frac{1}{\Lambda}|Q|$ where

$$
E_{Q}^{(K)}=\left(x_{Q}+t\left(Q-x_{Q}\right)\right) \backslash F_{Q}^{(K)}
$$

Such $t \in[0,1]$ exists, moreover $\left|E_{Q}^{(K)}\right|=\frac{1}{\Lambda}|Q|$ by monotonicity and continuity of the function $t \rightarrow\left|\left(x_{Q}+t\left(Q-x_{Q}\right)\right) \backslash F_{Q}^{(K)}\right|$.


Figure 11. The construction from the bottom level (brown) to 4 levels up (yellow). For the largest cube $Q \in \mathcal{S}$ shown, the set $\widehat{E}_{Q}^{(K)}$ is the total colored area, the set $E_{Q}^{(K)}$ is the yellow area, and the set $F_{Q}^{(K)}$ is the area colored with colors other than yellow.

Figure 11 from Intuitive dyadic calculus: the basics, by A. K. Lerner, F. Nazarov ' 14

## $\Lambda$-Carleson $\Rightarrow 1 / \Lambda$-sparse

Cont. proof $(\Rightarrow)$ (Lemma 6.3 in Lerner, Nazarov '14).

- Claim: $\widehat{E}_{R}^{(K)} \subset \widehat{E}_{R}^{(K+1)}$ for every $Q \in \mathcal{S} \cap\left(\cup_{k \leq K} \mathcal{D}_{k}\right)$. Proof by backward induction.
- Let $\widehat{E}_{Q}=\lim _{K \rightarrow \infty} \widehat{E}_{Q}^{(K)}=\cup_{K=0}^{\infty} \widehat{E}_{Q}^{(K)} \subset Q$.
- Note that $\left|E_{Q}^{(K)}\right|=\left|\widehat{E}_{Q}^{(K)} \backslash F_{Q}^{(K)}\right|=(1 / \Lambda)|Q|$, and $F_{Q}^{(K)} \subset F_{Q}^{(K+1)}$.
- $E_{Q}:=\lim _{K \rightarrow \infty} E_{Q}^{(K)}=\widehat{E}_{Q} \backslash\left(\lim _{K \rightarrow \infty} F_{Q}^{(K)}\right)=\widehat{E}_{Q} \backslash\left(\cup_{R \in \mathcal{S}, R \subsetneq Q} \widehat{E}_{R}\right)$ is a well defined subset of $Q$ with $\left|E_{Q}\right|=\frac{1}{\Lambda}|Q|$.
- Sets $E_{Q}$ with $Q \in \mathcal{S}$ are pairwise disjoint by construction.


## Lemma (Rey, Reznikov '15)

Let $\left\{\alpha_{Q}\right\}_{I \in \mathcal{D}}$ be a Carleson sequence, then the positive dyadic operator

$$
T_{0} f(x):=\sum_{Q \in \mathcal{D}} \frac{\alpha_{Q}}{|Q|}\langle f\rangle_{Q} \mathbb{1}_{Q}(x)
$$

is bounded in $L^{2}(w)$ for all $w \in A_{2}$, moreover

$$
\left\|T_{0} f\right\|_{L^{2}(w)} \leq C[w]_{A_{2}}\|f\|_{L^{2}(w)}
$$

Proof. Done if we can dominate $T_{0}$ with sparse operators.
Rey, Reznikov ' 15 showed that localized positive dyadic operators of complexity $m \geq 1$ defined for $\left\{\alpha_{I}\right\}$ Carleson,

$$
T_{m}^{Q_{0}} f(x):=\sum_{Q \in \mathcal{D}\left(Q_{0}\right)} \sum_{R \in \mathcal{D}_{m}(Q)} \frac{\alpha_{R}}{|R|}\langle f\rangle_{Q} \mathbb{1}_{R}(x)
$$

are pointwise bounded by localized sparse operators.
Lerner, Nazarov '14 removed the localization.
Finally $T_{0}$ is a sum of $T_{1}$ s simply because $\mathbb{1}_{Q}=\sum_{R \in \mathcal{D}_{1}(Q)} \mathbb{1}_{R}$.

## Domination by sparse operators

$\mathcal{S}, \mathcal{S}_{i}$ are sparse families.

- Martingale transform: $\left|\mathbb{1}_{Q_{0}} T_{\sigma} f\right| \lesssim \mathcal{A}_{\mathcal{S}}|f|$. Same holds for maximal truncations (Lacey '15).
- Paraproduct: $\left|\mathbb{1}_{Q_{0}} \pi_{b} f\right| \lesssim \mathcal{A}_{\mathcal{S}}|f|$ (Lacey '15).
- CZ operators $|T f| \leq \sum_{i=1}^{N_{d}} \mathcal{A}_{\mathcal{S}_{i}} f$.
- Square function $\left|S^{d} f\right|^{2} \leq \sum_{i=1}^{N_{d}} \sum_{I \in \mathcal{S}_{i}}\langle | f| \rangle_{I}^{2} \mathbb{1}_{I}$ (Lacey, K. Li '16).
- Commutator $[b, T]$ for $T$ an $\omega$-CZ operator with $\omega$ satisfying a Dini condition, $b \in L_{l o c}^{1}$ can be pointwise dominated by finitely many sparse-like operators and their adjoints (Lerner, Ombrosi, Rivera-Ríos '17).


## Case study: Sparse operators vs commutators

- Pérez, Rivera-Ríos '17. The following $L \log L$-sparse operator cannot bound pointwise $[T, b]$

$$
B_{\mathcal{S}} f(x)=\sum_{Q \in \mathcal{S}}\|f\|_{L \log L, Q} \mathbb{1}_{Q}(x)
$$

( $M^{2} \sim M_{L \log L}$ is correct maximal function for commutator).

- Lerner, Ombrosi, Rivera-Ríos '17. Adapted sparse operator and its adjoint provide pointwise estimates for $[T, b]$ :

$$
\begin{aligned}
\mathcal{T}_{\mathcal{S}, b} f(x) & :=\sum_{Q \in \mathcal{S}}\left|b(x)-\langle b\rangle_{Q}\right|\langle | f| \rangle_{Q} \mathbb{1}_{Q}(x), \\
\mathcal{T}_{\mathcal{S}, b}^{*} f(x) & :=\sum_{Q \in \mathcal{S}}\langle | b-\langle b\rangle_{Q}| | f| \rangle_{Q} \mathbb{1}_{Q}(x)
\end{aligned}
$$

## Sparse domination for commutator

## Theorem (Lerner, Ombrosi, Rivera-Ríos '17)

Let $T$ an $\omega-C Z$ operator with $\omega$ satisfying a Dini condition, $b \in L_{l o c}^{1}$. For every compactly supported $f \in L^{\infty}\left(\mathbb{R}^{n}\right)$, there are $3^{n}$ dyadic lattices $\mathcal{D}^{(k)}$ and $\frac{1}{2 \cdot 9^{n}}$-sparse families $\mathcal{S}_{k} \subset \mathcal{D}^{(k)}$ such that for a.e. $x \in \mathbb{R}^{n}$

$$
|[b, T] f(x)| \leq c_{n} C_{T} \sum_{k=1}^{3^{n}}\left(\mathcal{T}_{\mathcal{S}_{k}, b}|f|(x)+\mathcal{T}_{\mathcal{S}_{k}, b}^{*}|f|(x)\right)
$$

- Quadratic bounds on $L^{2}(w)$ for $[b, T]$ follow from quadratic bounds for this adapted sparse operators.
- Quadratic bounds on $L^{2}(w)$ for $\mathcal{T}_{\mathcal{S}, b}, \mathcal{T}_{\mathcal{S}, b}^{*}$,

$$
\left\|\mathcal{T}_{\mathcal{S}, b} f\right\|_{L^{2}(w)}+\left\|\mathcal{T}_{\mathcal{S}, b}^{*} f\right\|_{L^{2}(w)} \leq C\|b\|_{B M O}[w]_{A_{2}}^{2}\|f\|_{L^{2}(w)}
$$

and much more follow from a key lemma.

Key lemma $\mathcal{T}_{\widetilde{\mathcal{S}}, b}^{*} f(x)=\sum_{Q \in \tilde{\mathcal{S}}}\langle | b-\langle b\rangle_{Q}| | f| \rangle_{Q} \mathbb{1}_{Q}(x)$
Lemma (Lerner, Ombrosi, Rivera-Ríos '17)
Given $\mathcal{S} \eta$-sparse family in $\mathcal{D}, b \in L_{\text {loc }}^{1}$ then $\exists \widetilde{\mathcal{S}} \in \mathcal{D} a \frac{\eta}{2(1+\eta)}$-sparse family, $\mathcal{S} \subset \widetilde{\mathcal{S}}$, such that $\forall Q \in \widetilde{\mathcal{S}}$, with $\Omega(b ; R):=\frac{1}{|R|} \int_{R}\left|b(x)-\langle b\rangle_{R}\right| d x$,

$$
\left|b(x)-\langle b\rangle_{Q}\right| \leq 2^{n+2} \sum_{R \in \tilde{\mathcal{S}}, R \subset Q} \Omega(b ; R) \mathbb{1}_{R}(x), \quad \text { a.e. } x \in Q,
$$

Corollary (Quantitative Bloom, LOR ‘17)
Let $u, v \in A_{p}, \mu=u^{1 / p} v^{-1 / p},\|b\|_{B M O_{\mu}}=\sup _{Q}|Q| \Omega(b ; Q) / \mu(Q)$, then

$$
\mathcal{T}_{\mathcal{\mathcal { S }}, b}^{*}|f|(x) \leq c_{n}\|b\|_{B M O_{\mu}} \mathcal{A}_{\widetilde{\mathcal{S}}}\left(\mathcal{A}_{\widetilde{\mathcal{S}}}(|f|) \mu\right)(x) .
$$

Hence $\left\|\mathcal{T}_{\mathcal{S}, b}^{*}|f|\right\|_{L^{p}(v)} \leq c_{n, p}\|b\|_{B M O_{\mu}}\left\|\mathcal{A}_{\tilde{\mathcal{S}}}\right\|_{L^{p}(v)}\left\|\mathcal{A}_{\tilde{\mathcal{S}}}\right\|_{L^{p}(u)}\|f\|_{L^{p}(u)}$

$$
\leq c_{n, p}\|b\|_{B M O_{\mu}}\left([v]_{A_{p}}[u]_{A_{p}}\right)^{\max \left\{1, \frac{1}{p-1}\right\}}\|f\|_{L^{p}(u)} .
$$

For $u, v \in A_{p}, \mu=u^{1 / p} v^{-1 / p}$ and $b \in B M O_{\mu}$ that

$$
\left\|\mathcal{T}_{\mathcal{S}, b}^{*}|f|\right\|_{L^{p}(v)} \leq c_{n, p}\|b\|_{B M O_{\mu}}\left([v]_{A_{p}}[u]_{A_{p}}\right)^{\max \left\{1, \frac{1}{p-1}\right\}}\|f\|_{L^{p}(u)}
$$

Set now $u=v=w \in A_{p}$, then $\mu \equiv 1$ and $b \in B M O$

$$
\left\|\mathcal{T}_{\mathcal{S}, b}^{*}|f|\right\|_{L^{p}(w)} \leq c_{n, p}\|b\|_{B M O}[w]_{A_{p}}^{2 \max \left\{1, \frac{1}{p-1}\right\}}\|f\|_{L^{p}(w)}
$$

## ;-)

Gracias Úrsula y todo el comité organizador por darme la oportunidad de dar este curso!!!! Y por supuesto gracias a los estudiantes que sin ustedes no hay cursol!!

## Domination of martingale transform d'après Lacey

Given $I_{0} \in \mathcal{D}$, need to find sparse $\mathcal{S} \subset \mathcal{D}$ such that $\left|\mathbb{1}_{I_{0}} T_{\sigma} f\right| \leq C \mathcal{A}_{\mathcal{S}}|f|$.

- Sharp truncation $T_{\sigma}^{\sharp}$ is of weak-type $(1,1)$ (Burkholder ' 66 ),

$$
\sup _{\lambda>0} \lambda\left|\left\{x \in \mathbb{R}: T_{\sigma}^{\sharp} f(x)>\lambda\right\}\right| \leq C\|f\|_{L^{1}(\mathbb{R})} .
$$

Maximal function $M$ is also of weak-type $(1,1)$. So $\exists C_{0}>0$ s.t.

$$
F_{I_{0}}:=\left\{x \in I_{0}: \max \left\{M f, T_{\sigma}^{\sharp} f\right\}(x)>\frac{1}{2} C_{0}\langle | f| \rangle_{I_{0}}\right\}
$$

satisfies $\left|F_{I_{0}}\right| \leq \frac{1}{2}\left|I_{0}\right|$. Where $T_{\sigma}^{\sharp} f=\sup _{I^{\prime} \in \mathcal{D}}\left|\sum_{I \in \mathcal{D}, I \supset I^{\prime}} \sigma_{I}\left\langle f, h_{I}\right\rangle h_{I}\right|$.

- Let $\mathcal{E}_{I_{0}}=\left\{I \in \mathcal{D}\right.$ : maximal intervals $I$ contained in $\left.F_{I_{0}}\right\}$, then

$$
\begin{equation*}
\left|T_{\sigma} f(x)\right| \mathbb{1}_{I_{0}}(x) \leq C_{0}\langle | f| \rangle_{I_{0}}+\sum_{I \in \mathcal{E}_{I_{0}}}\left|T_{\sigma}^{I} f(x)\right| \tag{1}
\end{equation*}
$$

where $T_{\sigma}^{I} f:=\sigma_{\tilde{I}}\langle f\rangle_{I} \mathbb{1}_{I}+\sum_{J: J \subset I} \sigma_{J}\left\langle f, h_{J}\right\rangle h_{J}, \quad \tilde{I}$ is the parent of $I$.

## Domination of martingale transform d'après Lacey

- Repeat for each $I \in \mathcal{E}_{I_{0}}$, then for each $I^{\prime} \in \mathcal{E}_{I}$, etc. Let $\mathcal{S}_{0}=\left\{I_{0}\right\}$, and $\mathcal{S}_{j}:=\cup_{I \in \mathcal{S}_{j-1}} \mathcal{E}_{I}$. Finally let $\mathcal{S}:=\cup_{j=0}^{\infty} \mathcal{S}_{j}$. For each $I \in \mathcal{S}$, let $E_{I}=I \backslash F_{I}$, by construction $\left|E_{I}\right| \geq \frac{1}{2}|I|$ and $\mathcal{S}$ is a $\frac{1}{2}$-sparse family.
This is an example of a stopping time illustrated below using the house/roof metaphor


Figure 8. The roofs $Q \in \mathcal{S}$ (red intervals under blue triangles) and the houses $H_{\mathcal{S}}(Q)$ (with red walls). The house of the top interval is highlighted in green.

Figure 8 from Intuitive dyadic calculus: the basics, by A. K. Lerner, F. Nazarov '14

## Domination of martingale transform d'après Lacey

Claim (1): $\left|T_{\sigma} f(x)\right| \mathbb{1}_{I_{0}}(x) \leq C_{0}\langle | f| \rangle_{I_{0}}+\sum_{I \in \mathcal{E}_{I_{0}}}\left|T_{\sigma}^{I} f(x)\right|$.

- Note that $\left|T_{\sigma} f(x)\right| \leq T_{\sigma}^{\sharp} f(x)$. Thus, if $x \in I_{0} \backslash F_{I_{0}}$ then $\left|T_{\sigma} f(x)\right| \leq \frac{1}{2} C_{0}\langle | f| \rangle_{I_{0}}$, and (1) is satisfied.
- If $x \in F_{I_{0}}$ then there is unique $I \in \mathcal{S}_{1}$ with $x \in I$, and

$$
\begin{aligned}
T_{\sigma} f(x) & =\sum_{J \supsetneq \tilde{I}} \sigma_{J}\left\langle f, h_{J}\right\rangle h_{J}(x)+\sum_{J \subset \tilde{I}} \sigma_{J}\left\langle f, h_{J}\right\rangle h_{J}(x) \\
& =\sum_{J \supsetneq \tilde{I}} \sigma_{J}\left\langle f, h_{J}\right\rangle h_{J}(x)-\sigma_{\tilde{I}}\langle f\rangle_{\tilde{I}}+T_{\sigma}^{I} f(x) .
\end{aligned}
$$

where $T_{\sigma}^{I} f:=\sigma_{\tilde{I}}\langle f\rangle_{I} \mathbb{1}_{I}+\sum_{J \subset I} \sigma_{J}\left\langle f, h_{J}\right\rangle h_{J}$, and $\left\langle f, h_{\tilde{I}}\right\rangle h_{\tilde{I}}(x)=\langle f\rangle_{I}-\langle f\rangle_{\tilde{I}}$.

- $T_{\sigma}^{I}-\sigma_{\tilde{I}}\langle f\rangle_{I} \mathbb{1}_{I}$ has a similar estimate to (1), we can then recursively get the sparse domination.

