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# Weighted Sobolev-Lieb-Thirring inequalities

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**Abstract.** We give a weighted version of the Sobolev-Lieb-Thirring inequality for suborthonormal functions. In the proof of our result we use  $\varphi$ -transform of Frazier-Jawerth.

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## 1 Introduction

In 1994 Edmunds and Ilyin proved a generalization of the Sobolev-Lieb-Thirring inequality.

**Theorem 1.1 ([2]).** *Let  $n \in \mathbb{N}, s > 0$  and  $p$  with*

$$\max\left(1, \frac{n}{2s}\right) < p \leq 1 + \frac{n}{2s}.$$

*Then there exists a positive constant  $c = c(p, n, s)$  such that for every family  $\{\phi_i\}_{i=1}^N$  in  $H^s(\mathbb{R}^n)$  which is orthonormal in  $L^2(\mathbb{R}^n)$ , we have*

$$(1) \quad \left\{ \int_{\mathbb{R}^n} \rho(x)^{p/(p-1)} dx \right\}^{2s(p-1)/n} \leq c \sum_{i=1}^N \|(-\Delta)^{s/2} \phi_i\|^2$$

where

$$\rho(x) = \sum_{i=1}^N |\phi_i(x)|^2.$$

In this theorem  $H^s(\mathbb{R}^n)$  denotes the Sobolev space of order  $s$  and  $\|\cdot\|$  is the norm of  $L^2(\mathbb{R}^n)$ .

In [8] Lieb and Thirring proved this theorem for  $s = 1$  and applied it to the problem of the stability of matter. Ghidaglia, Marion, and Temam proved (1) for  $s \in \mathbb{N}$  under

the suborthonormal condition on  $\{\phi_i\}$ , where  $\{\phi_i\}_{i=1}^N$  in  $L^2(\mathbb{R}^n)$  is called suborthonormal if the inequality

$$\sum_{i,j=1}^N \xi_i \overline{\xi_j} (\phi_i, \phi_j) \leq \sum_{i=1}^N |\xi_i|^2$$

holds for all  $\xi_i \in \mathbb{C}, i = 1, \dots, N$  ([4]). They applied the inequality (1) to the estimate of the dimension of attractors associated with partial differential equations(c.f.[13]). In this paper we shall give a weighted version of (1) under suborthonormal condition on  $\{\phi_i\}$ . In the proof of our theorem we shall use Frazier-Jawerth's  $\varphi$ -transform([3]).

For the statement of our result we need to recall the definition of  $A_p$ -weights(c.f. [5], [10]). By a cube in  $\mathbb{R}^n$  we mean a cube which sides are parallel to coordinate axes. Let  $w$  be a non-negative, locally integrable function on  $\mathbb{R}^n$ . We say that  $w$  is an  $A_p$ -weight for  $1 < p < \infty$  if there exists a positive constant  $C$  such that

$$\frac{1}{|Q|} \int_Q w(x) dx \left( \frac{1}{|Q|} \int_Q w(x)^{-1/(p-1)} dx \right)^{p-1} \leq C$$

for all cubes  $Q \subset \mathbb{R}^n$ . The infimum of the constant  $C$  is called the  $A_p$ -constant of  $w$ . For example,  $w(x) = |x|^\alpha$  is an  $A_p$ -weight when  $-n < \alpha < n(p-1)$ .

We say that  $w$  is an  $A_1$ -weight if there exists a positive constant  $C$  such that

$$\frac{1}{|Q|} \int_Q w(y) dy \leq Cw(x) \quad a.e. x \in Q$$

for all cubes  $Q \subset \mathbb{R}^n$ . The infimum of the constant  $C$  is called the  $A_1$ -constant of  $w$ . Let  $A_p$  be the class of  $A_p$ -weights. The inclusion  $A_p \subset A_q$  holds for  $p < q$ .

For a nonnegative, locally integrable function  $w$  on  $\mathbb{R}^n$  we define

$$L^p(w) = \left\{ f : \text{measurable on } \mathbb{R}^n, \int_{\mathbb{R}^n} |f(x)|^p w(x) dx < \infty \right\}.$$

For  $\nu \in \mathbb{Z}$  and  $k \in \mathbb{Z}^n$  the cube  $Q$  defined by

$$Q = Q_{\nu k} = \{(x_1, \dots, x_n) : k_i \leq 2^\nu x_i < k_i + 1, i = 1, \dots, n\}$$

is called a dyadic cube in  $\mathbb{R}^n$ . Let  $\mathcal{Q}$  be the set of all dyadic cubes in  $\mathbb{R}^n$ . For any  $Q \in \mathcal{Q}$  there exists a unique  $Q' \in \mathcal{Q}$  such that  $Q \subset Q'$  and the side-length of  $Q'$  is double of that of  $Q$ . We call  $Q'$  the parent of  $Q$ .

For  $s > 0$  and  $f \in C_0^\infty(\mathbb{R}^n)$  we define via inverse Fourier transform

$$(-\Delta)^{s/2} f(x) = \mathcal{F}^{-1}(|\xi|^s \hat{f})(x).$$

Let  $w \in A_2$  and  $\mathcal{H}^s(w)$  be the completion of  $C_0^\infty(\mathbb{R}^n)$  with respect to the norm

$$\|f\|_{\mathcal{H}^s(w)} = \left\{ \int_{\mathbb{R}^n} |(-\Delta)^{s/2} f(x)|^2 w(x) dx + \|f\|^2 \right\}^{1/2}.$$

We remark that for  $f \in C_0^\infty(\mathbb{R}^n)$  we have

$$\int_{\mathbb{R}^n} |(-\Delta)^{s/2} f(x)|^2 w(x) dx < \infty$$

because

$$|(-\Delta)^{s/2} f(x)| \leq \frac{c}{(1+|x|)^n} \quad (x \in \mathbb{R}^n)$$

and

$$\int_{\mathbb{R}^n} \frac{w(x)}{(1+|x|)^{2n}} dx < \infty$$

(c.f. [10, p.209]).

Let  $f \in \mathcal{H}^s(w)$  and  $\{f_i\}_{i=1}^\infty$  be a sequence in  $C_0^\infty(\mathbb{R}^n)$  such that  $\|f - f_i\|_{\mathcal{H}^s(w)} \rightarrow 0$  ( $i \rightarrow \infty$ ). This means that there exist  $g_1 \in L^2(\mathbb{R}^n)$  and  $g_2 \in L^2(w)$  such that  $\|g_1 - f_i\| \rightarrow 0$  and

$$\int_{\mathbb{R}^n} |g_2(x) - (-\Delta)^{s/2} f_i(x)|^2 w(x) dx \rightarrow 0$$

as  $i \rightarrow \infty$ . We denote  $(-\Delta)^{s/2} f = g_2$ . We remark that  $g_1 \equiv 0$  means  $g_2 \equiv 0$ . In fact, for any  $\varphi \in C_0^\infty(\mathbb{R}^n)$ , we have

$$\int_{\mathbb{R}^n} g_2 \bar{\varphi} dx = \lim_{i \rightarrow \infty} \int_{\mathbb{R}^n} (-\Delta)^{s/2} f_i \bar{\varphi} dx = \lim_{i \rightarrow \infty} \int_{\mathbb{R}^n} \overline{f_i (-\Delta)^{s/2} \varphi} dx = 0.$$

Hence we have  $g_2 \equiv 0$ . This means that we can identify  $\mathcal{H}^s(w)$  as a subspace of  $L^2(\mathbb{R}^n)$ .

The following is the main result of this paper.

**Theorem 1.2.** *Let  $n \in \mathbb{N}, s > 0$ , and*

$$\max(1, \frac{n}{2s}) < p \leq 1 + \frac{n}{2s}.$$

*Let  $w \in A_2$ . If  $2s < n$ , then we assume that  $w^{-n/(2s)} \in A_{n/(2s)}$ . If  $2s \geq n$ , then we assume that  $w^{-n/(2s)} \in A_p$  and*

$$(2) \quad \int_{Q'} w dx \leq 2^{2s} \int_Q w dx$$

*for all dyadic cubes  $Q \in \mathcal{Q}$  and its parent  $Q'$ .*

*Then there exists a positive constant  $c$  such that for every family  $\{\phi_i\}_{i=1}^N$  in  $\mathcal{H}^s(w)$  which is suborthonormal in  $L^2(\mathbb{R}^n)$ , we have*

$$\left\{ \int_{\mathbb{R}^n} \rho(x)^{p/(p-1)} w(x)^{n/(2s(p-1))} dx \right\}^{2s(p-1)/n} \leq c \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i(x)|^2 w(x) dx,$$

where

$$\rho(x) = \sum_{i=1}^N |\phi_i(x)|^2$$

and  $c$  depends only on  $n, s, p, A_2$ -constant of  $w$ , and  $A_{n/(2s)}$  or  $A_p$ -constant of  $w^{-n/(2s)}$ .

When  $2s < n$ , an example of weight function  $w$  is given by  $w(x) = |x|^\alpha$  for  $-n+2s < \alpha < 2s$ . When  $2s > n$ , an example of weight function  $w$  is given by  $w(x) = |x|^\alpha$  for  $0 \leq \alpha < \min\{2s - n, n\}$  (c.f.[12, Section 4]). When  $2s = n$ , the condition (2) means  $w$  is equivalent to a constant almost everywhere (c.f.[12, Proposition 4.1]).

## 2 Preliminaries

Let  $\psi$  be a function which satisfies the following conditions.

(A1)  $\psi \in \mathcal{S}(\mathbb{R}^n)$ .

(A2)  $\text{supp } \hat{\psi} \subset \{\xi \in \mathbb{R}^n : \frac{1}{2} \leq |\xi| \leq 2\}$

(A3)  $|\hat{\psi}(\xi)| \geq c > 0$  if  $\frac{3}{5} \leq |\xi| \leq \frac{5}{3}$ .

(A4)  $\sum_{\nu \in \mathbb{Z}} |\hat{\psi}(2^\nu \xi)|^2 = 1$  for all  $\xi \neq 0$ .

For  $\nu \in \mathbb{Z}, k \in \mathbb{Z}^n$  and  $Q = Q_{\nu k}$ , we set

$$\psi_Q(x) = 2^{\nu n/2} \psi(2^\nu x - k) \quad (x \in \mathbb{R}^n).$$

Let  $M$  be the Hardy-Littlewood maximal operator, that is,

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

where  $f$  is a locally integrable function on  $\mathbb{R}^n$  and the supremum is taken over all cubes  $Q$  which contain  $x$ .

### Proposition 2.1.

(i) Let  $1 < p < \infty$  and  $w$  be a non-negative locally integrable function on  $\mathbb{R}^n$ . Then there exists a positive constant  $c$  such that

$$\int_{\mathbb{R}^n} M(f)^p w dx \leq c \int_{\mathbb{R}^n} |f|^p w dx$$

for all  $f \in L^p(w)$  if and only if  $w \in A_p$ . The constant  $c$  depends only on  $n, p$  and  $A_p$ -constant of  $w$ .

- (ii) Let  $1 < p < \infty$  and  $w \in A_p$ . Then there exists a  $q \in (1, p)$  such that  $w \in A_q$ .
- (iii) Let  $0 < \tau < 1$  and  $f$  be a locally integrable function on  $\mathbb{R}^n$  such that  $M(f)(x) < \infty$  a.e.. Then  $(M(f))^\tau \in A_1$  and the  $A_1$ -constant of  $(M(f))^\tau$  depends only on  $n$  and  $\tau$ .
- (iv) Let  $1 \leq p < \infty$  and  $w \in A_p$ . Then there exists a positive constant  $c$  such that

$$\int_{2Q} w \, dx \leq c \int_Q w \, dx$$

for all cubes  $Q \in \mathbb{R}^n$ , where  $2Q$  denotes the double of  $Q$  and  $c$  depend only on  $n$  and  $A_p$ -constant of  $w$ .

The proofs of these facts are in [5, Chapter IV] or [10, Chapter V].

### 3 Proof of Theorem 1.2

The suborthonormal condition on  $\{\phi_i\}$  is equivalent to the inequality

$$\sum_{i=1}^N |(\phi_i, f)|^2 \leq \|f\|^2$$

for all  $f \in L^2(\mathbb{R}^n)$  (c.f.[1, p57]).

We shall prove the inequality

$$(3) \quad \left\{ \int_{\mathbb{R}^n} \rho(x)^{p/(p-1)} w(x)^{n/(2s(p-1))} \, dx \right\}^{2s(p-1)/n} \leq cK^{2sp/n-1} \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i(x)|^2 w(x) \, dx$$

under the assumption

$$(4) \quad \sum_{i=1}^N |(\phi_i, f)|^2 \leq K \|f\|^2$$

for all  $f \in L^2(\mathbb{R}^n)$  where  $K$  is a positive constant. This is equivalent to the statement of Theorem 1.2. We remark that  $K$  may depend on  $\{\phi_i\}$ . For example, the inequality (3) says that

$$(5) \quad \left\{ \int_{\mathbb{R}^n} |\phi|^{2p/(p-1)} w^{n/(2s(p-1))} \, dx \right\}^{2s(p-1)/n} \leq c \|\phi\|^{4sp/n-2} \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi|^2 w \, dx$$

holds for all  $\phi \in \mathcal{H}^s(w)$  under suitable condition on  $s, p, n$  and  $w$  because

$$|(\phi, f)|^2 \leq \|\phi\|^2 \|f\|^2$$

for all  $f \in L^2(\mathbb{R}^n)$ .

First we assume  $\phi_i \in C_0^\infty(\mathbb{R}^n), i = 1, \dots, N$ . Let

$$V(x) = \delta_1 \rho(x)^{1/(p-1)} w(x)^{n/(2s(p-1))}$$

where the value of the constant  $\delta_1 > 0$  will be given later. Since  $\rho(x) = \sum_{i=1}^N |\phi_i(x)|^2$  is a bounded function with compact support and  $w^{n/(2s(p-1))}$  is locally integrable by the assumption  $w^{-n/(2s)} \in A_p$ , we have

$$\int_{\mathbb{R}^n} V^p w^{-n/(2s)} dx < \infty.$$

We may also assume that

$$0 < \int_{\mathbb{R}^n} V^p w^{-n/(2s)} dx.$$

By (ii) of Proposition 2.1 there exists a constant  $\kappa$  such that  $1 < \kappa < p$  and  $w^{-n/(2s)} \in A_{p/\kappa}$ . We set  $v(x) = M(V^\kappa)(x)^{1/\kappa}$ . Then (i) of Proposition 2.1 leads to

$$(6) \quad \int_{\mathbb{R}^n} v^p w^{-n/(2s)} dx = \int_{\mathbb{R}^n} M(V^\kappa)^{p/\kappa} w^{-n/(2s)} dx \leq c_1 \int_{\mathbb{R}^n} V^p w^{-n/(2s)} dx < \infty.$$

Furthermore  $v$  is an  $A_1$ -weight by (iii) of Proposition 2.1.

We have the following lemmas.

**Lemma 3.1.** *For  $s > 0$  and  $w \in A_2$  there exists a positive constant  $\alpha$  such that*

$$\alpha \sum_{Q \in \mathcal{Q}} |Q|^{-2s/n} |(f, \psi_Q)|^2 \frac{1}{|Q|} \int_Q w dx \leq \int_{\mathbb{R}^n} |(-\Delta)^{s/2} f|^2 w dx$$

for all  $f \in C_0^\infty(\mathbb{R}^n)$ , where  $\alpha$  is given by

$$\alpha^{-1} = c \max_{|\sigma| \leq n} \|\partial^\sigma \hat{\psi}\|_\infty^2$$

and  $c$  is a constant depending only on  $n, s$  and  $A_2$ -constant of  $w$ .

**Lemma 3.2.** *For  $v \in A_2$  there exist positive constants  $\beta$  and  $\beta'$  such that*

$$\beta' \sum_{Q \in \mathcal{Q}} |(f, \psi_Q)|^2 \frac{1}{|Q|} \int_Q v dx \leq \int_{\mathbb{R}^n} |f|^2 v dx \leq \beta \sum_{Q \in \mathcal{Q}} |(f, \psi_Q)|^2 \frac{1}{|Q|} \int_Q v dx$$

for all  $f \in C_0^\infty(\mathbb{R}^n)$ , where  $\beta$  is given by

$$\beta = c \max_{|\sigma| \leq n} \|\partial^\sigma \hat{\psi}\|_\infty^2$$

and  $c$  is a constant depending only on  $n$  and  $A_2$ -constant of  $v$ .

The proof of Lemmas 3.1 and 3.2 are in [11, Proposition 2.2 and Lemma 3.2]. We shall give the proof in Section 5 for the reader's convenience because the dependence of  $\psi$  in  $\alpha$  and  $\beta$  is not explained in [11].

For  $f \in C_0^\infty(\mathbb{R}^n)$  we have

$$\int_{\mathbb{R}^n} |f|^2 V dx \leq \int_{\mathbb{R}^n} |f|^2 v dx \leq \beta \sum_{Q \in \mathcal{Q}} |(f, \psi_Q)|^2 \frac{1}{|Q|} \int_Q v dx,$$

where we used Lemma 3.2. Hence by Lemma 3.1

$$(7) \quad \int_{\mathbb{R}^n} |(-\Delta)^{s/2} f|^2 w dx - \int_{\mathbb{R}^n} V |f|^2 dx \geq \alpha \sum_{Q \in \mathcal{Q}} |Q|^{-2s/n} |(f, \psi_Q)|^2 \frac{1}{|Q|} \int_Q w dx - \beta \sum_{Q \in \mathcal{Q}} |(f, \psi_Q)|^2 \frac{1}{|Q|} \int_Q v dx.$$

Now we set

$$(8) \quad \mathcal{I} = \left\{ Q \in \mathcal{Q} : \beta \int_Q v dx > \alpha |Q|^{-2s/n} \int_Q w dx \right\}.$$

Let  $\{\mu_k\}_{1 \leq k}$  be the non-decreasing rearrangement of

$$\left\{ \alpha |Q|^{-2s/n-1} \int_Q w dx - \beta |Q|^{-1} \int_Q v dx \right\}_{Q \in \mathcal{I}}.$$

We will show that this rearrangement is possible in the proof of Lemma 3.3.

When

$$\mu_k = \alpha |Q|^{-2s/n-1} \int_Q w dx - \beta |Q|^{-1} \int_Q v dx,$$

we define  $\Psi_k = \psi_Q$ . Then we have by (7)

$$(9) \quad \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i|^2 w dx - \sum_{i=1}^N \int_{\mathbb{R}^n} V |\phi_i|^2 dx \geq \sum_{i=1}^N \sum_{Q \in \mathcal{Q}} |(\phi_i, \psi_Q)|^2 \left\{ \alpha |Q|^{-2s/n-1} \int_Q w dx - \beta |Q|^{-1} \int_Q v dx \right\} \geq \sum_{i=1}^N \sum_k \mu_k |(\phi_i, \Psi_k)|^2 = \sum_k \mu_k \sum_{i=1}^N |(\phi_i, \Psi_k)|^2 \geq -K \|\psi\|^2 \sum_k |\mu_k| \geq -K \|\psi\|^2 \left( \sum_k |\mu_k|^\gamma \right)^{1/\gamma},$$

where  $\gamma = p - n/(2s) \in (0, 1]$  and we used (4).

Now the following lemma holds.



**Lemma 3.3.**

$$\sum_k |\mu_k|^\gamma \leq c \int_{\mathbb{R}^n} v^p w^{-n/(2s)} dx,$$

where  $c$  is given by

$$c = c' \max_{|\sigma| \leq n} \|\partial^\sigma \hat{\psi}\|_\infty^{n/s+2p}$$

and  $c'$  depends only on  $n, s, p$  and  $w$ .

The proof of this lemma will be given in Section 4. By Lemma 3.3 and (6) the last quantity in (10) is estimated from below by

$$\begin{aligned} & -cK \left( \int_{\mathbb{R}^n} V^p w^{-n/(2s)} dx \right)^{1/\gamma} \\ &= -cK \delta_1^{p/(p-n/(2s))} \left( \int_{\mathbb{R}^n} \rho^{p/(p-1)} w^{n/(2s(p-1))} dx \right)^{1/(p-n/(2s))}, \end{aligned}$$

where

$$c = c' \|\psi\|^2 \max_{|\sigma| \leq n} \|\partial^\sigma \hat{\psi}\|_\infty^{(4ps+2n)/(2ps-n)}$$

and  $c'$  depends only on  $n, s, p$  and  $w$ . We may take the infimum of the above constant with respect to possible  $\psi$  and replace  $c$  by this infimum.

Let

$$\delta_1 = \delta_2 K^{1-2sp/n} \left( \int_{\mathbb{R}^n} \rho^{p/(p-1)} w^{n/(2s(p-1))} dx \right)^{2s(p-n/(2s)-1)/n},$$

where  $\delta_2$  is a positive constant. Then we have by (9)

$$\begin{aligned} & \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i|^2 w dx \\ & \geq \delta_2 K^{1-2sp/n} \left( \int_{\mathbb{R}^n} \rho^{p/(p-1)} w^{n/(2s(p-1))} dx \right)^{2s(p-1)/n} \\ & \quad - cK \delta_2^{p/(p-n/(2s))} K^{-2sp/n} \left( \int_{\mathbb{R}^n} \rho^{p/(p-1)} w^{n/(2s(p-1))} dx \right)^{2s(p-1)/n} \\ & = \{\delta_2 - c\delta_2^{p/(p-n/(2s))}\} K^{1-2sp/n} \left( \int_{\mathbb{R}^n} \rho^{p/(p-1)} w^{n/(2s(p-1))} dx \right)^{2s(p-1)/n}. \end{aligned}$$

If we take  $\delta_2$  small enough, then we get the inequality (3) because  $1 < p/(p-n/(2s))$ .

Next we shall show (3) for  $\phi_i \in \mathcal{H}^s(w)$ ,  $i = 1, \dots, N$ . First we show

$$(11) \quad \mathcal{H}^s(w) \subset L^{2p/(p-1)}(w^{n/(2s(p-1))}).$$

Let  $h \in \mathcal{H}^s(w)$ . Then there exists a sequence  $\{h_m\}_{m=1}^\infty \subset C_0^\infty(\mathbb{R}^n)$  such that  $\|h - h_m\|_{\mathcal{H}^s(w)} \rightarrow 0$  ( $m \rightarrow \infty$ ). Since we proved that (5) holds for  $h_m \in C_0^\infty(\mathbb{R}^n)$ , we get

$$\left\{ \int_{\mathbb{R}^n} |h_m|^{2p/(p-1)} w^{n/(2s(p-1))} dx \right\}^{2s(p-1)/n} \leq c \|h_m\|^{4sp/n-2} \int_{\mathbb{R}^n} |(-\Delta)^{s/2} h_m|^2 w dx,$$

where  $c$  does not depend on  $h_m$ . Since  $4sp/n - 2 > 0$  and  $\{h_m\}$  is a Cauchy sequence in  $\mathcal{H}^s(w)$ , the above inequality says that  $\{h_m\}$  is a Cauchy sequence in  $L^{2p/(p-1)}(w^{n/(2s(p-1))})$ . Let  $g$  be the limit of  $\{h_m\}$  in  $L^{2p/(p-1)}(w^{n/(2s(p-1))})$ . For any compact set  $E$  in  $\mathbb{R}^n$  we have

$$\begin{aligned} \int_E |g - h_m| dx &\leq \left( \int_E |g - h_m|^{2p/(p-1)} w^{n/(2s(p-1))} dx \right)^{(p-1)/(2p)} \\ &\quad \times \left( \int_E w^{-n/(2s(p+1))} dx \right)^{(p+1)/(2p)}. \end{aligned}$$

Since  $w^{-n/(2s)}$  is locally integrable by the assumption  $w^{-n/(2s)} \in A_{n/(2s)}$  or  $w^{-n/(2s)} \in A_p$ , we get  $h_m \rightarrow g$  in  $L^1_{loc}(\mathbb{R}^n)$  as  $m \rightarrow \infty$ . Hence we have  $g = h$  and (11). Furthermore we have

$$(12) \quad \left\{ \int_{\mathbb{R}^n} |h|^{2p/(p-1)} w^{n/(2s(p-1))} dx \right\}^{2s(p-1)/n} \leq c \|h\|^{4sp/n-2} \int_{\mathbb{R}^n} |(-\Delta)^{s/2} h|^2 w dx.$$

We fix a positive number  $\varepsilon$ . Let  $\chi_1, \dots, \chi_N$  be functions in  $C_0^\infty(\mathbb{R}^n)$  such that

$$\sum_{i=1}^N \|\phi_i - \chi_i\|_{\mathcal{H}^s(w)}^2 < \varepsilon.$$

Now the inequalities

$$\begin{aligned} \sum_{i=1}^N |(\chi_i, f)|^2 &\leq 2 \sum_{i=1}^N |(\chi_i - \phi_i, f)|^2 + 2 \sum_{i=1}^N |(\phi_i, f)|^2 \\ (13) \quad &\leq 2 \sum_{i=1}^N \|\chi_i - \phi_i\|^2 \|f\|^2 + 2K \|f\|^2 \leq 2(K + \varepsilon) \|f\|^2 \end{aligned}$$

hold for all  $f \in L^2(\mathbb{R}^n)$ . On the other hand

$$\begin{aligned}
& \left\{ \int_{\mathbb{R}^n} \left( \sum_{i=1}^N |\phi_i - \chi_i|^2 \right)^{p/(p-1)} w^{n/(2s(p-1))} dx \right\}^{2s(p-1)/n} \\
& \leq \left\{ \sum_{i=1}^N \left( \int_{\mathbb{R}^n} |\phi_i - \chi_i|^{2p/(p-1)} w^{n/(2s(p-1))} dx \right)^{(p-1)/p} \right\}^{2sp/n} \\
& \leq N^{2sp/n-1} \sum_{i=1}^N \left( \int_{\mathbb{R}^n} |\phi_i - \chi_i|^{2p/(p-1)} w^{n/(2s(p-1))} dx \right)^{2s(p-1)/n} \\
& \leq cN^{2sp/n-1} \sum_{i=1}^N \|\phi_i - \chi_i\|^{4sp/n-2} \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i - (-\Delta)^{s/2} \chi_i|^2 w dx \\
& \leq cN^{2sp/n-1} \varepsilon^{2sp/n-1} \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i - (-\Delta)^{s/2} \chi_i|^2 w dx \\
& \leq cN^{2sp/n-1} \varepsilon^{2sp/n},
\end{aligned}$$

where we used (12).

Therefore

$$\begin{aligned}
& \left\{ \int_{\mathbb{R}^n} \left( \sum_{i=1}^N |\phi_i|^2 \right)^{p/(p-1)} w^{n/(2s(p-1))} dx \right\}^{2s(p-1)/n} \\
& \leq \left\{ \int_{\mathbb{R}^n} \left( 2 \sum_{i=1}^N |\phi_i - \chi_i|^2 + 2 \sum_{i=1}^N |\chi_i|^2 \right)^{p/(p-1)} w^{n/(2s(p-1))} dx \right\}^{2s(p-1)/n} \\
& \leq 2^{2sp/n} \left[ \left\{ \int_{\mathbb{R}^n} \left( \sum_{i=1}^N |\phi_i - \chi_i|^2 \right)^{p/(p-1)} w^{n/(2s(p-1))} dx \right\}^{(p-1)/p} \right. \\
& \quad \left. + \left\{ \int_{\mathbb{R}^n} \left( \sum_{i=1}^N |\chi_i|^2 \right)^{p/(p-1)} w^{n/(2s(p-1))} dx \right\}^{(p-1)/p} \right]^{2sp/n} \\
& \leq 2^{4sp/n-1} \left\{ \int_{\mathbb{R}^n} \left( \sum_{i=1}^N |\phi_i - \chi_i|^2 \right)^{p/(p-1)} w^{n/(2s(p-1))} dx \right\}^{2s(p-1)/n} \\
& \quad + 2^{4sp/n-1} \left\{ \int_{\mathbb{R}^n} \left( \sum_{i=1}^N |\chi_i|^2 \right)^{p/(p-1)} w^{n/(2s(p-1))} dx \right\}^{2s(p-1)/n} \\
(14) \quad & \leq c2^{4sp/n-1} N^{2sp/n-1} \varepsilon^{2sp/n} + c2^{6sp/n-2} (K + \varepsilon)^{2sp/n-1} \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \chi_i|^2 w dx,
\end{aligned}$$

where we used (13) and (3) for  $\chi_i$ . Since

$$\begin{aligned} & \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \chi_i|^2 w \, dx \\ & \leq 2 \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \chi_i - (-\Delta)^{s/2} \phi_i|^2 w \, dx + 2 \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i|^2 w \, dx \\ & \leq 2\varepsilon + 2 \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i|^2 w \, dx, \end{aligned}$$

we have by (14)

$$\begin{aligned} & \left\{ \int_{\mathbb{R}^n} \left( \sum_{i=1}^N |\phi_i|^2 \right)^{p/(p-1)} w^{n/(2s(p-1))} \, dx \right\}^{2s(p-1)/n} \\ & \leq c2^{4sp/n-1} N^{2sp/n-1} \varepsilon^{2sp/n} + c2^{6sp/n-1} (K + \varepsilon)^{2sp/n-1} \varepsilon \\ & \quad + c2^{6sp/n-1} (K + \varepsilon)^{2sp/n-1} \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i|^2 w \, dx. \end{aligned}$$

Since we can take  $\varepsilon$  arbitrary small, we conclude

$$\begin{aligned} & \left\{ \int_{\mathbb{R}^n} \left( \sum_{i=1}^N |\phi_i|^2 \right)^{p/(p-1)} w^{n/(2s(p-1))} \, dx \right\}^{2s(p-1)/n} \\ & \leq c2^{6sp/n-1} K^{2sp/n-1} \sum_{i=1}^N \int_{\mathbb{R}^n} |(-\Delta)^{s/2} \phi_i|^2 w \, dx. \end{aligned}$$

Hence we get (3).

## 4 Proof of Lemma 3.3

The arguments of the proof is similar to those in [11] and [12]. First we consider the case  $n > 2s$ . For  $\lambda > 0$  we set

$$(15) \quad \mathcal{I}_\lambda = \{Q \in \mathcal{Q} : \alpha|Q|^{-2s/n-1} \int_Q w \, dx - \beta|Q|^{-1} \int_Q v \, dx < -\lambda\}.$$

Then we have for  $Q \in \mathcal{I}_\lambda$

$$\alpha|Q|^{-2s/n-1} \int_Q w \, dx < |Q|^{-1} \int_Q (\beta v - \lambda)_+ \, dx,$$

where

$$(\beta v - \lambda)_+(x) = \max\{0, \beta v(x) - \lambda\}.$$

Since  $p = n/(2s) + \gamma$ ,  $\gamma \in (0, 1]$ , and

$$\beta^{-p} \gamma \int_0^\infty \int_{\beta v > \lambda} (\beta v - \lambda)^{n/(2s)} w^{-n/(2s)} dx \lambda^{\gamma-1} d\lambda \leq \int_{\mathbb{R}^n} v^p w^{-n/(2s)} dx < \infty,$$

we have

$$\int_{\mathbb{R}^n} (\beta v - \lambda)_+^{n/(2s)} w^{-n/(2s)} dx < \infty$$

for all  $\lambda > 0$ . By the assumption  $w^{-n/(2s)} \in A_{n/(2s)}$  and (ii) of Proposition 2.1, there exists a  $\kappa' \in (1, n/(2s))$  such that  $w^{-n/(2s)} \in A_{n/(2s\kappa')}$ . We set

$$v_\lambda^*(x) = M((\beta v - \lambda)_+^{\kappa'}(x))^{1/\kappa'}.$$

Then

$$(16) \quad \int_{\mathbb{R}^n} (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx \leq c_1 \int_{\mathbb{R}^n} (\beta v - \lambda)_+^{n/(2s)} w^{-n/(2s)} dx < \infty$$

and  $v_\lambda^* \in A_1$  by (iii) of Proposition 2.1, where  $c_1$  depends only on  $n, s$  and  $A_{n/(2s)}$ -constant of  $w^{-n/(2s)}$ .

We can show that  $\mathcal{I}_\lambda$  is a finite set as follows. Let  $Q \in \mathcal{I}_\lambda$ . Then we have

$$\begin{aligned} & \alpha |Q|^{-2s/n} \int_Q w dx \leq \int_Q v_\lambda^* dx \\ & \leq \left\{ \int_Q (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx \right\}^{2s/n} \left\{ \int_Q w^{n/(n-2s)} dx \right\}^{(n-2s)/n}. \end{aligned}$$

Since  $w^{-n/(2s)} \in A_{n/(2s)}$ , the last quantity is bounded by

$$\begin{aligned} & c_2 \left\{ \int_Q (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx \right\}^{2s/n} |Q| \left( \int_Q w^{-n/(2s)} dx \right)^{-2s/n} \\ & \leq c_2 \left\{ \int_Q (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx \right\}^{2s/n} |Q|^{-2s/n} \int_Q w dx, \end{aligned}$$

where we used the inequality

$$1 \leq \frac{1}{|Q|} \int_Q w dx \left( \frac{1}{|Q|} \int_Q w^{-n/(2s)} dx \right)^{2s/n}.$$

The above calculation says

$$1 \leq c_3 \int_Q (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx,$$

where  $c_3 = c' \alpha^{-n/(2s)}$  and  $c'$  is the  $A_{n/(2s)}$ -constant of  $w^{-n/(2s)}$ .

First we assume that  $\mathcal{I}_\lambda$  includes infinite disjoint cubes  $\{Q_i\}_{i=1}^\infty$ . Then we have

$$\infty = \sum_{i=1}^{\infty} 1 \leq \sum_{i=1}^{\infty} c_3 \int_{Q_i} (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx \leq c_3 \int_{\mathbb{R}^n} (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx < \infty.$$

This is a contradiction. Hence  $\mathcal{I}_\lambda$  does not include infinite disjoint cubes.

Next we assume that there exist infinite cubes  $\{Q_i\}_{i=1}^\infty \subset \mathcal{I}_\lambda$  such that  $Q_i \neq Q_j$  ( $i \neq j$ ) and  $Q_1 \subset Q_2 \subset Q_3 \subset \dots$ . Let  $\tilde{Q}_i$  be a half size dyadic sub-cube of  $Q_{i+1}$  such that  $Q_i \cap \tilde{Q}_i = \emptyset$ . Since  $Q_{i+1} \in \mathcal{I}_\lambda$ , we have

$$\alpha |Q_{i+1}|^{-2s/n} \int_{Q_{i+1}} w dx \leq \int_{Q_{i+1}} v_\lambda^* dx.$$

Now we get

$$\int_{Q_{i+1}} v_\lambda^* dx \leq \int_{3\tilde{Q}_i} v_\lambda^* dx \leq c_4 \int_{\tilde{Q}_i} v_\lambda^* dx,$$

where we used the doubling property of  $v_\lambda^*$ . Since

$$|Q_{i+1}|^{-2s/n} \int_{Q_{i+1}} w dx \geq 2^{-2s} |\tilde{Q}_i|^{-2s/n} \int_{\tilde{Q}_i} w dx,$$

we get

$$c_5 |\tilde{Q}_i|^{-2s/n} \int_{\tilde{Q}_i} w dx \leq \int_{\tilde{Q}_i} v_\lambda^* dx.$$

The similar calculation as before leads to

$$1 \leq c_6 \int_{\tilde{Q}_i} (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx,$$

where  $c_6 = c'' \alpha^{-n/(2s)}$  and  $c''$  depends only on  $n, s$ , and  $w$ . Since  $\{\tilde{Q}_i\}_{i=1}^\infty$  is a set of infinite disjoint cubes, we have a contradiction as before. Hence any sequence in  $\mathcal{I}_\lambda$  such that  $Q_1 \subset Q_2 \subset Q_3 \subset \dots$  has a maximal element. Similarly we can show that any sequence in  $\mathcal{I}_\lambda$  such that  $Q_1 \supset Q_2 \supset Q_3 \supset \dots$  has a minimal element.

By these arguments the number of maximal cubes and minimal cubes in  $\mathcal{I}_\lambda$  with respect to the inclusion relation is finite. Hence  $\mathcal{I}_\lambda$  is a finite set. We remark that the non-decreasing rearrangement of  $\mathcal{I}$  in (8) is possible because  $\mathcal{I}_\lambda$  is a finite set for every  $\lambda > 0$ .

Let  $N(\lambda) = \#\mathcal{I}_\lambda$ , that is, the number of elements of  $\mathcal{I}_\lambda$ . Let  $\tilde{\mathcal{I}}_\lambda$  be the set of all  $Q \in \mathcal{I}_\lambda$  which satisfy the following condition: there exists a half size dyadic sub-cube  $\tilde{Q} \subset Q$  such that  $\tilde{Q} \notin \mathcal{I}_\lambda$  and  $\tilde{Q}$  does not contain any dyadic cube in  $\mathcal{I}_\lambda$ . Then we have the following lemma.

**Lemma 4.1.**  $\#\mathcal{I}_\lambda \leq 2\#\tilde{\mathcal{I}}_\lambda$ .

Lemma 4.1 is proved in Rochberg and Taibleson's paper([9, Lemma 1]).

Let  $Q \in \tilde{\mathcal{I}}_\lambda$  and  $\tilde{Q}$  be a dyadic cube which satisfies the condition in the definition of  $\tilde{\mathcal{I}}_\lambda$ . Then by similar calculations as before we get

$$1 \leq c_6 \int_{\tilde{Q}} (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx.$$

For every  $Q \in \tilde{\mathcal{I}}_\lambda$  we choose a  $\tilde{Q}$  as above. Let  $\{\tilde{Q}_j\}_{j \in J}$  be the set of all such cubes  $\tilde{Q}$ . Then the cubes in  $\{\tilde{Q}_j\}_{j \in J}$  are mutually disjoint. Therefore we get

$$\begin{aligned} \#\tilde{\mathcal{I}}_\lambda &= \#J \leq \sum_{j \in J} c_6 \int_{\tilde{Q}_j} (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx \\ &\leq c_6 \int_{\mathbb{R}^n} (v_\lambda^*)^{n/(2s)} w^{-n/(2s)} dx \leq c_7 \int_{\mathbb{R}^n} (\beta v - \lambda)_+^{n/(2s)} w^{-n/(2s)} dx, \end{aligned}$$

where we used (16). Hence we have

$$N(\lambda) \leq 2c_7 \int_{\mathbb{R}^n} (\beta v - \lambda)_+^{n/(2s)} w^{-n/(2s)} dx.$$

Therefore we conclude

$$\begin{aligned} \sum_k |\mu_k|^\gamma &= \int_0^\infty \gamma \lambda^{\gamma-1} N(\lambda) d\lambda \\ &\leq 2c_7 \int_0^\infty \int_{\beta v > \lambda} (\beta v - \lambda)_+^{n/(2s)} w^{-n/(2s)} dx \gamma \lambda^{\gamma-1} d\lambda \\ &\leq c_8 \int_{\mathbb{R}^n} v^p w^{-n/(2s)} dx, \end{aligned}$$

where  $c_8 = c''' \alpha^{-n/(2s)} \beta^p$  and  $c'''$  depends only on  $n, s, p$  and  $w$ .

Next we consider the case  $n \leq 2s$ . We remark that  $v(x) > 0$  for all  $x \in \mathbb{R}^n$ . In fact if  $v(x_0) = 0$  at some point  $x_0$ , then by the definition of the maximal operator we have  $V \equiv 0$ , that is,  $\phi_i \equiv 0, i = 1, \dots, N$ .

We also remark that  $\mathcal{I}$  in (8) is not empty. In fact if  $\mathcal{I}$  is empty, then we have

$$\beta \int_Q v dx \leq \alpha |Q|^{-2s/n} \int_Q w dx$$

for all  $Q \in \mathcal{Q}$ . Let  $Q_0 \in \mathcal{Q}$  and  $Q_0 \subset Q_1 \subset Q_2 \subset \dots$  be the infinite sequence of dyadic cubes such that  $Q_{i+1}$  is the parent of  $Q_i$  for all  $i = 0, 1, 2, \dots$ . By (2) we have

$$|Q_{i+1}|^{-2s/n} \int_{Q_{i+1}} w dx \leq |Q_i|^{-2s/n} \int_{Q_i} w dx$$

for all  $i$ . Hence we have

$$(17) \quad \beta \int_{Q_i} v \, dx \leq \alpha |Q_0|^{-2s/n} \int_{Q_0} w \, dx$$

for all  $i$ . On the other hand, since  $v \in A_1$ , there exists a constant  $d > 1$  such that

$$d \int_{Q_i} v \, dx \leq \int_{Q_{i+1}} v \, dx$$

for all  $i$  (c.f.[5, p141]). Hence we have

$$d^i \int_{Q_0} v \, dx \leq \int_{Q_i} v \, dx$$

and

$$\lim_{i \rightarrow \infty} \int_{Q_i} v \, dx = \infty,$$

which contradicts to (17). Therefore  $\mathcal{I}$  is not empty.

Let  $Q \in \mathcal{I}$  and  $Q'$  be the parent of  $Q$ . Then we have

$$\alpha |Q'|^{-2s/n} \int_{Q'} w \, dx \leq \alpha |Q|^{-2s/n} \int_Q w \, dx < \beta \int_Q v \, dx \leq \beta \int_{Q'} v \, dx,$$

where we used the assumption (2). Hence we have  $Q' \in \mathcal{I}$ , which means that  $\mathcal{I}$  is an infinite set.

**Lemma 4.2.** *There exists a  $c > 0$  such that*

$$\sum_{Q \in \mathcal{I}} \left( \frac{1}{|Q|} \int_Q v \, dx \right)^\gamma \leq c \int_{\mathbb{R}^n} v^p w^{-n/(2s)} \, dx,$$

where  $c = c' \alpha^{-n/(2s)} \beta^{n/(2s)}$  and  $c'$  depends only on  $n, p, s$  and  $w$ .

This lemma is proved in [12, Lemma 3.3]. Let  $\mathcal{I}_\lambda$  be the set defined by (15).

**Lemma 4.3.** *For each  $\lambda > 0$ ,  $\mathcal{I}_\lambda$  is a finite set.*

Lemma 4.3 is easily proved by Lemma 4.2 (c.f.[12, Lemma 3.4]). By Lemma 4.3 we can show that the non-decreasing rearrangement of  $\mathcal{I}$  is possible.

By Lemma 4.2 we conclude

$$\begin{aligned} \sum_{k=1}^{\infty} |\mu_k|^\gamma &= c \sum_{Q \in \mathcal{I}} \left( \beta |Q|^{-1} \int_Q v \, dx - \alpha |Q|^{-2s/n-1} \int_Q w \, dx \right)^\gamma \\ &\leq c \sum_{Q \in \mathcal{I}} \left( \beta |Q|^{-1} \int_Q v \, dx \right)^\gamma \leq c \int_{\mathbb{R}^n} v^p w^{-n/(2s)} \, dx, \end{aligned}$$

where  $c = c'' \alpha^{-n/(2s)} \beta^p$  and  $c''$  depends only on  $n, p, s$  and  $w$ . This ends the proof of Lemma 3.3.



## 5 Proof of Lemmas 3.1 and 3.2

In this section we give a proof of Lemmas 3.1 and 3.2. The following argument is in [11]. We use the following lemma.

**Lemma 5.1.** *Let  $w \in A_2$  and  $m \in C^n(\mathbb{R}^n \setminus \{0\})$ . Suppose that*

$$B = \max_{|\sigma| \leq n} \sup_{0 < r} r^{2|\sigma| - n} \int_{r \leq |\xi| \leq 2r} \left| \left( \frac{\partial}{\partial \xi} \right)^\sigma m(\xi) \right|^2 d\xi < \infty.$$

*Then the operator  $T$  defined by  $\widehat{Tf}(\xi) = m(\xi)\hat{f}(\xi)$  is bounded from  $L^2(w)$  to  $L^2(w)$  and the operator norm  $\|T\|$  is bounded by  $CB^{1/2}$  where  $C$  is a constant which depends only on  $n$  and  $w$ .*

The proof of Lemma 5.1 is in [6] or [7].

For  $\nu \in \mathbb{Z}$  we define  $\psi_\nu(x) = 2^{n\nu}\psi(2^\nu x)$ . Let  $w \in A_2$  and  $s \geq 0$ . Frazier and Jawerth proved that there exist positive constants  $c_1$  and  $c_2$  such that

$$\begin{aligned} c_1 \sum_{Q \in \mathcal{Q}} |Q|^{-2s/n} |(f, \psi_Q)|^2 \frac{1}{|Q|} \int_Q w dx &\leq \int_{\mathbb{R}^n} \left\{ \sum_{\nu \in \mathbb{Z}} 2^{2s\nu} |f * \psi_\nu(x)|^2 \right\} w(x) dx \\ &\leq c_2 \sum_{Q \in \mathcal{Q}} |Q|^{-2s/n} |(f, \psi_Q)|^2 \frac{1}{|Q|} \int_Q w dx \end{aligned}$$

for all  $f \in C_0^\infty(\mathbb{R}^n)$  where  $c_1$  and  $c_2$  depend only on  $n, s$  and  $w$  ([3, Proposition 10.14]).

We shall use the argument in Kurtz [6, p.242, p.243]. Let  $\{r_\nu(t)\}$  be the Rademacher functions on  $[0, 1]$  indexed by  $\nu \in \mathbb{Z}$  and

$$T_t f(x) = \sum_{\nu \in \mathbb{Z}} r_\nu(t) f * \psi_\nu(x).$$

Then  $T_t$  satisfies the condition of Lemma 5.1. Hence

$$\int_{\mathbb{R}^n} |T_t f(x)|^2 w(x) dx \leq CM \int_{\mathbb{R}^n} |f(x)|^2 w(x) dx,$$

for all  $f \in C_0^\infty(\mathbb{R}^n)$  where  $M = \max_{|\sigma| \leq n} \|\partial^\sigma \hat{\psi}\|_\infty^2$  and  $C$  is a positive constant depending only on  $n$  and  $w$ . By integrating from 0 to 1 with respect to  $t$ , we get

$$\int_{\mathbb{R}^n} \left\{ \sum_{\nu \in \mathbb{Z}} |f * \psi_\nu(x)|^2 \right\} w(x) dx \leq CM \int_{\mathbb{R}^n} |f(x)|^2 w(x) dx.$$

By the duality argument and the fact  $w^{-1} \in A_2$  we obtain

$$\int_{\mathbb{R}^n} |f(x)|^2 w(x) dx \leq CM \int_{\mathbb{R}^n} \left\{ \sum_{\nu \in \mathbb{Z}} |f * \psi_\nu(x)|^2 \right\} w(x) dx$$

for all  $f \in C_0^\infty(\mathbb{R}^n)$ . Hence we have

$$c_3 M^{-1} \int_{\mathbb{R}^n} |f|^2 w \, dx \leq \int_{\mathbb{R}^n} \left\{ \sum_{\nu \in \mathbb{Z}} |f * \psi_\nu|^2 \right\} w \, dx \leq c_4 M \int_{\mathbb{R}^n} |f|^2 w \, dx,$$

where  $c_3$  and  $c_4$  are constants depending only on  $n$  and  $w$ .

Therefore we get

$$\begin{aligned} c_3 M^{-1} \int_{\mathbb{R}^n} |(-\Delta)^{s/2} f|^2 w \, dx &\leq \int_{\mathbb{R}^n} \left\{ \sum_{\nu \in \mathbb{Z}} |(-\Delta)^{s/2} f * \psi_\nu|^2 \right\} w \, dx \\ &\leq c_4 M \int_{\mathbb{R}^n} |(-\Delta)^{s/2} f|^2 w \, dx \end{aligned}$$

for all  $f \in C_0^\infty(\mathbb{R}^n)$  (c.f. [11]).

Let  $\Phi \in \mathcal{S}(\mathbb{R}^n)$  satisfy  $\text{supp } \Phi \subset \{\xi : 1/4 \leq |\xi| \leq 4\}$  and  $\Phi(\xi) = 1$  for  $1/2 \leq |\xi| \leq 2$ . For  $\nu \in \mathbb{Z}$  the multiplier  $m_\nu(\xi) = 2^{-s\nu} |\xi|^s \Phi(\xi/2^\nu)$  satisfies the condition of Lemma 5.1. Hence we have

$$\int_{\mathbb{R}^n} |(-\Delta)^{s/2} f * \psi_\nu(x)|^2 w(x) \, dx \leq c_5 \int_{\mathbb{R}^n} 2^{2s\nu} |f * \psi_\nu(x)|^2 w(x) \, dx,$$

where  $c_5 = c_6 \inf_{\Phi} \max_{|\sigma| \leq n} \|\partial^\sigma \Phi\|_\infty^2$  and  $c_6$  is a positive constant depending only on  $n, s$  and  $w$  and the infimum is taken over all possible  $\Phi$ .

Similarly there exists a positive constant  $c_7$  depending only on  $n, s$  and  $w$  such that

$$\int_{\mathbb{R}^n} 2^{2s\nu} |f * \psi_\nu(x)|^2 w(x) \, dx \leq c_7 \int_{\mathbb{R}^n} |(-\Delta)^{s/2} f * \psi_\nu(x)|^2 w(x) \, dx.$$

Hence we get

$$\begin{aligned} c_8 M^{-1} \int_{\mathbb{R}^n} |(-\Delta)^{s/2} f|^2 w \, dx &\leq \sum_{Q \in \mathcal{Q}} |Q|^{-2s/n} |(f, \psi_Q)|^2 \frac{1}{|Q|} \int_Q w \, dx \\ &\leq c_9 M \int_{\mathbb{R}^n} |(-\Delta)^{s/2} f|^2 w \, dx \end{aligned}$$

for all  $f \in C_0^\infty(\mathbb{R}^n)$ , where  $c_8$  and  $c_9$  are positive constant depending only on  $n, s$  and  $w$ . This ends the proof of Lemmas 3.1 and 3.2.

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