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LIPSCHITZ ESTIMATES FOR MULTILINEAR
COMMUTATOR OF SINGULAR INTEGRAL WITH
VARIABLE CALDERÓN-ZYGMUND KERNEL

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Abstract: In this paper, we will study the continuity of a multilinear commutator generated by the singular integral with variable Calderón-Zygmund kernel and the functions b_j , on Triebel-Lizorkin space, Hardy space and Herz-Hardy space, where the functions b_j belong to the Lipschitz space $Lip_\beta(R^n)$.

1. INTRODUCTION

Let T be the Calderón-Zygmund operator. Coifman, Rochberg and Weiss (see [5]) proved that the commutator $[b, T](f) = bT(f) - T(bf)$, where $b \in BMO(R^n)$, is bounded on $L^p(R^n)$ for $1 < p < \infty$. Chanillo (see [2]) proved a similar result when T is replaced by the fractional operator.

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In [8][16], Janson and Paluszynski study these results for the Triebel-Lizorkin spaces and the case $b \in Lip_\beta(R^n)$, where $Lip_\beta(R^n)$ is the Lipschitz space of order β . Our work is motivated by these papers. The main purpose of this paper is to discuss the boundedness of a multilinear commutator generated by the singular integral with variable Calderón-Zygmund kernel and by Lipschitz functions on Triebel-Lizorkin space, Hardy space and Herz-Hardy space on the spaces of homogeneous type, where $b_j \in Lip_\beta(R^n)$.

2. PRELIMINARIES AND DEFINITIONS

Throughout this paper, $M(f)$ will denote the Hardy-Littlewood maximal function of f , and write $M_p(f) = (M(f^p))^{1/p}$ for $0 < p < \infty$. Q will denote a cube of R^n with sides parallel to the axes. Let $f_Q = |Q|^{-1} \int_Q f(x) dx$ and $f^\#(x) = \sup_{y \in Q} |Q|^{-1} \int_Q |f(y) - f_Q| dy$. Denote the Hardy spaces by $H^p(R^n)$. It is well known that $H^p(R^n)$ ($0 < p \leq 1$) has the atomic decomposition characterization (see [18]). For $\beta > 0$ and $p > 1$, let $\dot{F}_p^{\beta, \infty}(R^n)$ be the homogeneous Triebel-Lizorkin space. The Lipschitz space $Lip_\beta(R^n)$ is the space of functions f such that

$$\|f\|_{Lip_\beta} = \sup_{\substack{x, y \in R^n \\ x \neq y}} \frac{|f(x) - f(y)|}{|x - y|^\beta} < \infty.$$

Lemma 1. (see [16]) *For $0 < \beta < 1$, $1 < p < \infty$, we have*

$$\begin{aligned} \|f\|_{\dot{F}_p^{\beta, \infty}} &\approx \left\| \sup_Q \frac{1}{|Q|^{1+\frac{\beta}{n}}} \int_Q |f(x) - f_Q| dx \right\|_{L^p} \\ &\approx \left\| \sup_Q \inf_c \frac{1}{|Q|^{1+\frac{\beta}{n}}} \int_Q |f(x) - c| dx \right\|_{L^p}. \end{aligned}$$

Lemma 2. (see [16]) *For $0 < \beta < 1$, $1 \leq p \leq \infty$, we have*

$$\begin{aligned} \|f\|_{Lip_\beta} &\approx \sup_Q \frac{1}{|Q|^{1+\frac{\beta}{n}}} \int_Q |f(x) - f_Q| dx \\ &\approx \sup_Q \frac{1}{|Q|^{\frac{\beta}{n}}} \left(\frac{1}{|Q|} \int_Q |f(x) - f_Q|^p dx \right)^{1/p}. \end{aligned}$$

Lemma 3.(see [2]) For $1 \leq r < \infty$ and $\beta > 0$, let

$$M_{\beta,r}(f)(x) = \sup_{x \in Q} \left(\frac{1}{|Q|^{1-\frac{\beta r}{n}}} \int_Q |f(y)|^r dy \right)^{1/r}.$$

Suppose that $r < p < n/\beta$, and $1/q = 1/p - \beta/n$. Then

$$\|M_{\beta,r}(f)\|_{L^q} \leq C\|f\|_{L^p}.$$

Lemma 4.(see [16]) If $Q_1 \subset Q_2$, then

$$|f_{Q_1} - f_{Q_2}| \leq C\|f\|_{Lip_\beta} |Q_2|^{\beta/n}.$$

Definition 1. Let $0 < p, q < \infty$, $\alpha \in \mathbb{R}$, $B_k = \{x \in \mathbb{R}^n, |x| \leq 2^k\}$, $A_k = B_k \setminus B_{k-1}$ and $\chi_k = \chi_{A_k}$ for $k \in \mathbb{Z}$.

1) The homogeneous Herz space is defined by

$$\dot{K}_q^{\alpha,p}(\mathbb{R}^n) = \{f \in L_{Loc}^q(\mathbb{R}^n \setminus \{0\}) : \|f\|_{\dot{K}_q^{\alpha,p}} < \infty\},$$

where

$$\|f\|_{\dot{K}_q^{\alpha,p}} = \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \|f\chi_k\|_{L^q}^p \right]^{1/p};$$

2) The nonhomogeneous Herz space is defined by

$$K_q^{\alpha,p}(\mathbb{R}^n) = \{f \in L_{Loc}^q(\mathbb{R}^n) : \|f\|_{K_q^{\alpha,p}} < \infty\},$$

where

$$\|f\|_{K_q^{\alpha,p}} = \left[\sum_{k=1}^{\infty} 2^{k\alpha p} \|f\chi_k\|_{L^q}^p + \|f\chi_{B_0}\|_{L^q}^p \right]^{1/p}.$$

Definition 2. Let $\alpha \in \mathbb{R}$, $0 < p, q < \infty$.

(1) The homogeneous Herz type Hardy space is defined by

$$H\dot{K}_q^{\alpha,p}(\mathbb{R}^n) = \{f \in S'^n : G(f) \in \dot{K}_q^{\alpha,p}(\mathbb{R}^n)\},$$

and

$$\|f\|_{H\dot{K}_q^{\alpha,p}} = \|G(f)\|_{\dot{K}_q^{\alpha,p}};$$

(2) The nonhomogeneous Herz type Hardy space is defined by

$$HK_q^{\alpha,p}(\mathbb{R}^n) = \{f \in S'^n : G(f) \in K_q^{\alpha,p}(\mathbb{R}^n)\},$$

and

$$\|f\|_{HK_q^{\alpha,p}} = \|G(f)\|_{K_q^{\alpha,p}};$$

where $G(f)$ is the grand maximal function of f .

The Herz type Hardy spaces have the atomic decomposition characterization.

Definition 3. Let b_i ($i = 1, \dots, m$) be a locally integrable function and $0 < p \leq 1$. A bounded measurable function a on R^n is called a (p, \vec{b}) atom, if

- (1) $\text{supp } a \subset B = B(x_0, r)$
- (2) $\|a\|_{L^\infty} \leq |B(x_0, r)|^{-1/p}$
- (3) $\int_B a(y) dy = \int_B a(y) \prod_{l \in \sigma} b_l(y) dy = 0$ for any $\sigma \in C_j^m$, $1 \leq j \leq m$.

Definition 4. Let $\alpha \in R$, $1 < q < \infty$. A function $a(x)$ on R^n is called a central (α, q) -atom (or a central (a, q) -atom of restricted type) if

- 1) $\text{supp } a \subset B(0, r)$ for some $r > 0$ (or for some $r \geq 1$),
- 2) $\|a\|_{L^q} \leq |B(0, r)|^{-\alpha/n}$,
- 3) $\int_{R^n} a(x) x^\eta dx = 0$ for $|\eta| \leq [\alpha - n(1 - 1/q)]$.

Lemma 5. (see [7][13][14]) Let $0 < p < \infty$, $1 < q < \infty$ and $\alpha \geq n(1 - 1/q)$. A temperate distribution f belongs to $HK_q^{\alpha,p}(R^n)$ (or $HK_q^{\alpha,p}(R^n)$) if and only if there exist central (α, q) -atoms (or central (α, q) -atoms of restricted type), a_j supported on $B_j = B(0, 2^j)$ and constants λ_j , $\sum_j |\lambda_j|^p < \infty$ such that $f = \sum_{j=-\infty}^{\infty} \lambda_j a_j$ (or $f = \sum_{j=0}^{\infty} \lambda_j a_j$) in the S'^m sense, and

$$\|f\|_{HK_q^{\alpha,p}} (\text{or } \|f\|_{HK_q^{\alpha,p}}) \approx \left(\sum_j |\lambda_j|^p \right)^{1/p}.$$

Definition 5. (see [1][15]) Let $K : R^n \setminus \{0\} \rightarrow R$, $K(x) = \Omega(x)/|x|^n$. K is said to be a Calderón-Zygmund kernel if

- (a) $\Omega \in C^\infty(R^n \setminus \{0\})$;
- (b) Ω is homogeneous of degree zero;

(c) $\int_{\Sigma} \Omega(x) x^{\alpha} d\sigma(x) = 0$ for all multi-indices $\alpha \in (N \cup \{0\})^n$ with $|\alpha| = N$, where $\Sigma = \{x \in R^n : |x| = 1\}$ is the unit sphere of R^n .

Definition 6.(see [1][15]) Let $K(x, y) = \Omega(x, y)/|y|^n : R^n \times (R^n \setminus \{0\}) \rightarrow R$. K is said to be a variable Calderón-Zygmund kernel if

(d) $K(x, \cdot)$ is a Calderón-Zygmund kernel for a.e. $x \in R^n$;

(e) $\max_{|\gamma| \leq 2n} \left\| \frac{\partial^{|\gamma|}}{\partial^{\gamma} y} \Omega(x, y) \right\|_{L^{\infty}(R^n \times \Sigma)} = M < \infty$.

Suppose b_j ($j = 1, \dots, m$) are fixed locally integrable functions on R^n . Let T be the singular integral operator with variable Calderón-Zygmund kernel defined by

$$T(f)(x) = \int_{R^n} K(x, x - y) f(y) dy,$$

where $K(x, x - y) = \frac{\Omega(x, x - y)}{|x - y|^n}$ is a variable Calderón-Zygmund kernel.

The multilinear commutator of singular integral with variable Calderón-Zygmund kernel is defined by

$$T_{\vec{b}}(f)(x) = \int_{R^n} \prod_{j=1}^m (b_j(x) - b_j(y)) K(x, x - y) f(y) dy.$$

If $b_1 = \dots = b_m$, then $T_{\vec{b}}$ is just the m order commutator. Commutators are of great interest in harmonic analysis and have been widely studied by many authors (see [2-6][8-12][16-17][19-20]). Our main purpose is to establish the boundedness of the multilinear commutator $T_{\vec{b}}$ on Triebel-Lizorkin space, Hardy space and Herz-Hardy space.

Given a positive integer m and $1 \leq j \leq m$, we set $\|\vec{b}\|_{Lip_{\beta}} = \prod_{j=1}^m \|b_j\|_{Lip_{\beta}}$ and denote by C_j^m the family of all finite subsets $\sigma = \{\sigma(1), \dots, \sigma(j)\}$ of $\{1, \dots, m\}$ of j different elements. For $\sigma \in C_j^m$, set $\sigma^c = \{1, \dots, m\} \setminus \sigma$. For $\vec{b} = (b_1, \dots, b_m)$ and $\sigma = \{\sigma(1), \dots, \sigma(j)\} \in C_j^m$, set $\vec{b}_{\sigma} = (b_{\sigma(1)}, \dots, b_{\sigma(j)})$, $b_{\sigma} = b_{\sigma(1)} \dots b_{\sigma(j)}$ and $\|\vec{b}_{\sigma}\|_{Lip_{\beta}} = \|b_{\sigma(1)}\|_{Lip_{\beta}} \dots \|b_{\sigma(j)}\|_{Lip_{\beta}}$.

3. THEOREMS AND PROOFS

Theorem 1. *Let $0 < \beta < 1/m$, $1 < p < \infty$, $\vec{b} = (b_1, \dots, b_m)$ with $b_j \in \text{Lip}_\beta(R^n)$ for $1 \leq j \leq m$ and $T_{\vec{b}}$ be the multilinear commutator of singular integral with variable Calderón-Zygmund kernel as in Definition 6. Then*

- (a) $T_{\vec{b}}$ is bounded from $L^p(R^n)$ to $\dot{F}_p^{m\beta, \infty}(R^n)$.
- (b) $T_{\vec{b}}$ is bounded from $L^p(R^n)$ to $L^q(R^n)$ for $1/p - 1/q = m\beta/n$ and $1/p > m\beta/n$.

Proof. (a). Fix a cube $Q = Q(x_0, d)$ and $\tilde{x} \in Q$. Set $\vec{b}_Q = ((b_1)_Q, \dots, (b_m)_Q)$, where $(b_j)_Q = |Q|^{-1} \int_Q b_j(y) dy$, $1 \leq j \leq m$. Write $f = f_1 + f_2$, where $f_1 = f\chi_Q$, $f_2 = f\chi_{R^n \setminus Q}$, we have

$$\begin{aligned} T_{\vec{b}}(f)(x) &= \int_{R^n} (b_1(x) - b_1(y)) \cdots (b_m(x) - b_m(y)) K(x, x-y) f(y) dy \\ &= (b_1(x) - (b_1)_Q) \cdots (b_m(x) - (b_m)_Q) T(f)(x) \\ &\quad + (-1)^m T((b_1 - (b_1)_Q) \cdots (b_m - (b_m)_Q) f)(x) \\ &\quad + \sum_{j=1}^{m-1} \sum_{\sigma \in C_j^m} (-1)^{m-j} (\vec{b}(x) - \vec{b}_Q)_\sigma \int_{R^n} (\vec{b}(y) - \vec{b}_Q)_{\sigma^c} K(x, x-y) f(y) dy \\ &= (b_1(x) - (b_1)_Q) \cdots (b_m(x) - (b_m)_Q) T(f)(x) \\ &\quad + (-1)^m T((b_1 - (b_1)_Q) \cdots (b_m - (b_m)_Q) f_1)(x) \\ &\quad + (-1)^m T((b_1 - (b_1)_Q) \cdots (b_m - (b_m)_Q) f_2)(x) \\ &\quad + \sum_{j=1}^{m-1} \sum_{\sigma \in C_j^m} (-1)^{m-j} (\vec{b}(x) - \vec{b}_Q)_\sigma T((\vec{b} - \vec{b}_Q)_{\sigma^c} f)(x), \end{aligned}$$

then

$$\begin{aligned} &|T_{\vec{b}}(f)(x) - T(((b_1)_Q - b_1) \cdots ((b_m)_Q - b_m) f_2)(x_0)| \\ &\leq \|(b_1(x) - (b_1)_Q) \cdots (b_m(x) - (b_m)_Q) T(f)(x)\| \\ &\quad + \sum_{j=1}^{m-1} \sum_{\sigma \in C_j^m} \|(\vec{b}(x) - \vec{b}_Q)_\sigma T((\vec{b} - \vec{b}_Q)_{\sigma^c} f)(x)\| \\ &\quad + \|T((b_1 - (b_1)_Q) \cdots (b_m - (b_m)_Q) f_1)(x)\| \\ &\quad + \|T((b_1 - (b_1)_Q) \cdots (b_m - (b_m)_Q) f_2)(x) - T((b_1 - (b_1)_Q) \cdots (b_m - (b_m)_Q) f_2)(x_0)\| \\ &= I_1(x) + I_2(x) + I_3(x) + I_4(x), \end{aligned}$$

thus

$$\begin{aligned} &\frac{1}{|Q|^{1+m\beta/n}} \int_Q |T_{\vec{b}}(f)(x) - T(((b_1)_Q - b_1) \cdots ((b_m)_Q - b_m) f_2)(x_0)| dx \\ &\leq \frac{1}{|Q|^{1+m\beta/n}} \int_Q I_1(x) dx + \frac{1}{|Q|^{1+m\beta/n}} \int_Q I_2(x) dx + \frac{1}{|Q|^{1+m\beta/n}} \int_Q I_3(x) dx + \end{aligned}$$

$$\begin{aligned} & \frac{1}{|Q|^{1+m\beta/n}} \int_Q I_4(x) dx \\ &= I + II + III + IV. \end{aligned}$$

For I , by using **Lemma 2**, we have

$$\begin{aligned} I &\leq \frac{1}{|Q|^{1+m\beta/n}} \sup_{x \in Q} |b_1(x) - (b_1)_Q| \cdots |b_m(x) - (b_m)_Q| \int_Q |T(f)(x)| dx \\ &\leq C \|\vec{b}\|_{Lip_\beta} \frac{1}{|Q|^{1+m\beta/n}} |Q|^{m\beta/n} \int_Q |T(f)(x)| dx \\ &\leq C \|\vec{b}\|_{Lip_\beta} M(T(f))(\tilde{x}). \end{aligned}$$

For II , fix $1 < r < p$ and let μ, μ' be the integers such that $\mu + \mu' = m$, $0 \leq \mu < m$, $0 < \mu' \leq m$. By using the Hölder's inequality, the boundedness of $T_{\vec{b}}$ on L^r and **Lemma 2**, we get

$$\begin{aligned} II &\leq \sum_{j=1}^{m-1} \sum_{\sigma \in C_j^m} \frac{1}{|Q|^{1+m\beta/n}} \int_Q |(\vec{b}(x) - \vec{b}_Q)_\sigma| |T((\vec{b} - \vec{b}_Q)_{\sigma^c} f)(x)| dx \\ &\leq C \sum_{j=1}^{m-1} \sum_{\sigma \in C_j^m} \frac{1}{|Q|^{1+m\beta/n}} \left(\int_Q |(\vec{b}(x) - \vec{b}_Q)_\sigma|^{r'} dx \right)^{1/r'} \\ &\quad \left(\int_Q |T((\vec{b} - \vec{b}_Q)_{\sigma^c} f)(x)|^r dx \right)^{1/r} \\ &\leq C \sum_{j=1}^{m-1} \sum_{\sigma \in C_j^m} \frac{1}{|Q|^{1+m\beta/n}} \left(\int_Q |(\vec{b}(x) - \vec{b}_Q)_\sigma|^{r'} dx \right)^{1/r'} \\ &\quad \left(\int_Q |(\vec{b}(x) - \vec{b}_Q)_{\sigma^c} f(x)|^r dx \right)^{1/r} \\ &\leq C \sum_{j=1}^{m-1} \sum_{\sigma \in C_j^m} \frac{1}{|Q|^{1+m\beta/n}} \|\vec{b}_\sigma\|_{Lip_\beta} |Q|^{1/r} |Q|^{\mu\beta/n} \|\vec{b}_{\sigma^c}\|_{Lip_\beta} |Q|^{\mu'\beta/n} \\ &\quad \left(\int_Q |f(x)|^r dx \right)^{1/r} \\ &\leq C \|\vec{b}\|_{Lip_\beta} M_r(f)(\tilde{x}). \end{aligned}$$

For III , by Hölder's inequality, we have

$$\begin{aligned} III &= \frac{1}{|Q|^{1+m\beta/n}} \int_Q |T((b_1 - (b_1)_Q) \cdots (b_m - (b_m)_Q) f_1)(x)| dx \\ &\leq C \frac{1}{|Q|^{1+m\beta/n}} \left(\int_{R^n} |T(\prod_{j=1}^m (b_j(x) - (b_j)_Q) f_1)(x)|^r dx \right)^{1/r} |Q|^{1-1/R} \\ &\leq C \frac{1}{|Q|^{1+m\beta/n}} |Q|^{1-1/r} \left(\int_{2Q} |\prod_{j=1}^m (b_j(x) - (b_j)_Q) f(x)|^r dx \right)^{1/r} \\ &\leq C \frac{1}{|Q|^{1+m\beta/n}} |Q|^{1-1/r} \|\vec{b}\|_{Lip_\beta} |Q|^{m\beta/n} \left(\int_{2Q} |f(x)|^r dx \right)^{1/r} \\ &\leq C \|\vec{b}\|_{Lip_\beta} M_r(f)(\tilde{x}). \end{aligned}$$

For IV , since $|x_0 - y| \approx |x - y|$ for $y \in (2Q)^c$, by **Lemma 4**, we have

$$\begin{aligned} I_4(x) &= \left| \int_{R^n} (K(x, x-y) - K(x_0, x_0-y)) \prod_{j=1}^m (b_j(y) - (b_j)_Q) f_2(y) dy \right| \\ &\leq C \int_{(2Q)^c} \left| \frac{\Omega(x, x-y)}{|x-y|^n} - \frac{\Omega(x_0, x_0-y)}{|x_0-y|^n} \right| \left| \prod_{j=1}^m (b_j(y) - (b_j)_Q) \right| |f(y)| dy \\ &\leq C \sum_{l=1}^{\infty} \int_{2^{l+1}Q \setminus 2^lQ} \left[\sum_{k=1}^{\infty} \sum_{h=1}^{g_k} |a'_{hk}(x)| \left| \frac{Y_{hk}(x-y)}{|x-y|^n} - \frac{Y_{hk}(x_0-y)}{|x_0-y|^n} \right| \right] \left| \prod_{j=1}^m (b_j(y) - \right. \end{aligned}$$

$$\begin{aligned}
& (b_j)_Q) ||f(y)|dy \\
& \leq C \sum_{k=1}^{\infty} k^{-2n} \cdot k^{n/2} \sum_{l=1}^{\infty} \int_{2^{l+1}Q \setminus 2^lQ} \frac{|x-x_0|}{|x_0-y|^{n+1}} |\prod_{j=1}^m (b_j(y) - (b_j)_Q)| |f(y)|dy \\
& \leq C \sum_{k=1}^{\infty} k^{-3n/2} \sum_{l=1}^{\infty} \frac{d}{(2^l d)^{n+1}} \int_{2^{l+1}Q} |\prod_{j=1}^m (b_j(y) - (b_j)_Q)| |f(y)|dy \\
& \leq C \sum_{l=1}^{\infty} 2^{-l} |2^{l+1}Q|^{-1} \int_{2^{l+1}Q} |f(y)| \prod_{j=1}^m (|b_j(y) - (b_j)_{2^{l+1}Q}| + |(b_j)_{2^{l+1}Q} - (b_j)_Q|) dy \\
& \leq C \sum_{k=1}^{\infty} 2^{-l} |2^{l+1}Q|^{m\beta/n} \|\vec{b}\|_{Lip_\beta} M(f)(x) \\
& \leq C \|\vec{b}\|_{Lip_\beta} |Q|^{m\beta/n} M(f)(x) \sum_{l=1}^{\infty} 2^{(m\beta-1)l} \\
& \leq C \|\vec{b}\|_{Lip_\beta} |Q|^{m\beta/n} M(f)(\tilde{x}),
\end{aligned}$$

thus

$$IV \leq C \|\vec{b}\|_{Lip_\beta} M(f)(\tilde{x}).$$

We put these estimates together, by using **Lemma 1** and taking the supremum over all Q such that $x \in Q$, we obtain

$$\|T_{\vec{b}}(f)\|_{\dot{F}_p^{m\beta, \infty}} \leq C \|\vec{b}\|_{Lip_\beta} \|f\|_{L^p}.$$

This completes the proof of (a).

(b). By the same argument as in proof of (a), we have

$$\begin{aligned}
& \frac{1}{|Q|} \int_Q |T_{\vec{b}}(f)(x) - T(((b_1)_Q - b_1) \cdots ((b_m)_Q - b_m) f_2)(x_0)| dx \\
& \leq \frac{1}{|Q|} \int_Q I_1(x) dx + \frac{1}{|Q|} \int_Q I_2(x) dx + \frac{1}{|Q|} \int_Q I_3(x) dx + \frac{1}{|Q|} \int_Q I_4(x) dx \\
& \leq C \|\vec{b}\|_{Lip_\beta} (M_{m\beta,1}(T(f)) + M_{m\beta,r}(f) + M_{m\beta,r}(f) + M_{m\beta,1}(f)),
\end{aligned}$$

thus

$$(T_{\vec{b}}(f))^{\#} \leq C \|\vec{b}\|_{Lip_\beta} (M_{m\beta,1}(T(f)) + M_{m\beta,r}(f) + M_{m\beta,1}(f)).$$

By using **Lemma 3** and the boundedness of T , we have

$$\begin{aligned}
& \|T_{\vec{b}}(f)\|_{L^q} \leq C \|(T_{\vec{b}}(f))^{\#}\|_{L^q} \\
& \leq C \|\vec{b}\|_{Lip_\beta} (\|M_{m\beta,1}(T(f))\|_{L^q} + \|M_{m\beta,r}(f)\|_{L^q} + \|M_{m\beta,1}(f)\|_{L^q}) \\
& \leq C \|\vec{b}\|_{Lip_\beta} \|f\|_{L^p}.
\end{aligned}$$

This completes the proof of (b) and the theorem.

Theorem 2. Let $0 < \beta \leq 1$, $n/(n+1) < p \leq 1$, $1/q = 1/p - m\beta/n$, $\vec{b} = (b_1, \dots, b_m)$ with $b_j \in Lip_\beta(R^n)$ for $1 \leq j \leq m$. Then $T_{\vec{b}}$ is bounded from $H^p(R^n)$ to $L^q(R^n)$.

Proof. It suffices to show that there exists a constant $C > 0$ such that for every H^p -atom a ,

$$\|T_{\vec{b}}(a)\|_{L^q} \leq C.$$

Let a be a H^p -atom, such that a supported on a cube $B = B(x_0, r)$, $\|a\|_{L^\infty} \leq |B|^{-1/p}$ and $\int_{R^n} a(x)x^\gamma dx = 0$ for $|\gamma| \leq [n(1/p - 1)]$.

Write

$$\begin{aligned} \|T_{\vec{b}}(a)(x)\|_{L^q} &\leq \left(\int_{|x-x_0| \leq 2r} |T_{\vec{b}}(a)(x)|^q dx \right)^{1/q} + \\ &\left(\int_{|x-x_0| > 2r} |T_{\vec{b}}(a)(x)|^q dx \right)^{1/q} \\ &= I + II. \end{aligned}$$

For I , choose $1 < p_1 < n/m\beta$ and q_1 such that $1/q_1 = 1/p_1 - m\beta/n$. By the boundedness of $T_{\vec{b}}$ from $L^{p_1}(R^n)$ to $L^{q_1}(R^n)$ (see **Theorem 1**), we get

$$I \leq C \|T_{\vec{b}}(a)\|_{L^{q_1}} r^{n(1/q-1/q_1)} \leq C \|a\|_{L^{p_1}} r^{n(1/q-1/q_1)} \leq C.$$

For II , let $\tau, \tau' \in N$ such that $\tau + \tau' = m$, and $\tau' \neq 0$. We get

$$\begin{aligned} |T_{\vec{b}}(a)(x)| &\leq |(b_1(x) - b_1(x_0)) \cdots (b_m(x) - b_m(x_0)) \int_B (K(x, x-y) - \\ &K(x, x-x_0))a(y)dy| \\ &+ \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(x_0))_{\sigma^c} \int_B (\vec{b}(y) - \vec{b}(x_0))_{\sigma} K(x, x-y)a(y)dy| \\ &\leq C \|\vec{b}\|_{Lip_\beta} |x - x_0|^{m\beta} \cdot \int_B |K(x, x-y) - K(x, x-x_0)| |a(y)| dy \\ &+ C \|\vec{b}\|_{Lip_\beta} \sum_{\tau+\tau'=m} |x - x_0|^{\tau\beta} \int_B |y - x_0|^{\tau'\beta} |K(x, x-y)| |a(y)| dy \\ &\leq C \|\vec{b}\|_{Lip_\beta} |x - x_0|^{m\beta} \cdot \int_B \left| \frac{\Omega(x, x-y)}{|x-y|^n} - \frac{\Omega(x, x-x_0)}{|x-x_0|^n} \right| |a(y)| dy \\ &+ C \|\vec{b}\|_{Lip_\beta} \sum_{\tau+\tau'=m} |x - x_0|^{\tau\beta} \int_B |y - x_0|^{\tau'\beta} |K(x, x-y)| |a(y)| dy \\ &\leq C \|\vec{b}\|_{Lip_\beta} |x - x_0|^{m\beta} \int_B \frac{|x_0-y|}{|x-x_0|^{n+1}} |a(y)| dy \\ &+ C \|\vec{b}\|_{Lip_\beta} \sum_{\tau+\tau'=m} |x - x_0|^{\tau\beta} \int_B |y - x_0|^{\tau'\beta} \frac{1}{|x-y|^n} |a(y)| dy \\ &\leq C \|\vec{b}\|_{Lip_\beta} |x-x_0|^{m\beta-n-1} \cdot |B|^{1+1/n-1/p} + C \|\vec{b}\|_{Lip_\beta} |x-x_0|^{m\beta-n} \cdot |B|^{1-1/p} \\ &\leq C \|\vec{b}\|_{Lip_\beta} |x - x_0|^{m\beta-n-1} \cdot |B|^{1+1/n-1/p}, \end{aligned}$$

so

$$\begin{aligned} II &\leq C \|\vec{b}\|_{Lip_\beta} \cdot |B|^{1+1/n-1/p} \left(\int_{|x-x_0| > 2r} |x - x_0|^{(m\beta-n-1)q} dx \right)^{1/q} \\ &\leq C \|\vec{b}\|_{Lip_\beta} \cdot |B|^{1+1/n-1/p} \left(\int_{|x-x_0| > 2r} |x - x_0|^{-(n+1-m\beta)q} dx \right)^{1/q} \end{aligned}$$

$$\begin{aligned}
&\leq C \|\vec{b}\|_{Lip_\beta} \cdot |B|^{1+1/n-1/p} \sum_{k=1}^{\infty} |2^k B|^{-(n+1-m\beta)/n} |2^{k+1} B|^{1/q} \\
&\leq C \|\vec{b}\|_{Lip_\beta} |B|^{1/q-1/p+m\beta/n} \sum_{k=1}^{\infty} 2^{k(1/q+m\beta/n-1-1/n)} \\
&\leq C \|\vec{b}\|_{Lip_\beta}.
\end{aligned}$$

This completes the proof of Theorem 2.

Theorem 3. *Let $0 < \beta \leq 1$, $0 < p < \infty$, $1 < q_1, q_2 < \infty$, $1/q_1 - 1/q_2 = m\beta/n$, $n(1 - 1/q_1) \leq \alpha < n(1 - 1/q_1) + m\beta$, $\vec{b} = (b_1, \dots, b_m)$ with $b_j \in Lip_\beta(R^n)$ for $1 \leq j \leq m$. Then $T_{\vec{b}}$ is bounded from $H\dot{K}_{q_1}^{\alpha,p}(R^n)$ to $\dot{K}_{q_2}^{\alpha,p}(R^n)$.*

Proof. By Lemma 5, let $f \in H\dot{K}_{q_1}^{\alpha,p}(R^n)$ and $f = \sum_{j=-\infty}^{\infty} \lambda_j a_j$, $\text{supp } a_j \subset B_j = B(0, 2^j)$, a_j be a central (α, q) -atom, and $\sum_{j=-\infty}^{\infty} |\lambda_j|^p < \infty$. We have

$$\begin{aligned}
&\|T_{\vec{b}}(f)\|_{\dot{K}_{q_2}^{\alpha,p}}^p \leq C \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-2} |\lambda_j| \|T_{\vec{b}}(a_j) \chi_k\|_{L^{q_2}} \right)^p \\
&+ C \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-1}^{\infty} |\lambda_j| \|T_{\vec{b}}(a_j) \chi_k\|_{L^{q_2}} \right)^p \\
&= I + II.
\end{aligned}$$

For II, by the boundedness of $T_{\vec{b}}$ on (L^{q_1}, L^{q_2}) , we have

$$\begin{aligned}
II &\leq C \|\vec{b}\|_{Lip_\beta}^p \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-1}^{\infty} |\lambda_j| \|a_j\|_{L^{q_1}} \right)^p \\
&\leq C \|\vec{b}\|_{Lip_\beta}^p \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-1}^{\infty} |\lambda_j| \cdot 2^{-j\alpha} \right)^p \\
&\leq C \|\vec{b}\|_{Lip_\beta}^p \begin{cases} \sum_{k=-\infty}^{\infty} \sum_{j=k-1}^{\infty} |\lambda_j|^p \cdot 2^{(k-j)\alpha p}, & 0 < p \leq 1 \\ \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-1}^{\infty} |\lambda_j|^p \cdot 2^{-j\alpha p/2} \right) \left(\sum_{j=k-1}^{\infty} 2^{-j\alpha p'/2} \right)^{p/p'}, & 1 < p < \infty \end{cases} \\
&\leq C \|\vec{b}\|_{Lip_\beta}^p \sum_{j=-\infty}^{\infty} |\lambda_j|^p.
\end{aligned}$$

For I, we have the estimates

$$\begin{aligned}
&|T_{\vec{b}}(a)(x)| \leq |(b_1(x) - b_1(0)) \cdots (b_m(x) - b_m(0)) \int_{B_j} (K(x, x-y) - K(x, x-0)) a_j(y) dy| \\
&+ \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(0))_{\sigma^c} \int_{B_j} (\vec{b}(y) - \vec{b}(0))_{\sigma} K(x, x-y) a_j(y) dy| \\
&\leq C \|\vec{b}\|_{Lip_\beta} |x|^{m\beta} \cdot \int_{B_j} |K(x, x-y) - K(x, x-0)| |a_j(y)| dy \\
&+ C \|\vec{b}\|_{Lip_\beta} \sum_{\tau+\tau'=m} |x|^{\tau\beta} \int_{B_j} |y|^{\tau'\beta} |K(x, x-y)| |a_j(y)| dy \\
&\leq C \|\vec{b}\|_{Lip_\beta} |x|^{m\beta} \cdot \int_{B_j} \left| \frac{\Omega(x, x-y)}{|x-y|^n} - \frac{\Omega(x, x-0)}{|x-0|^n} \right| |a_j(y)| dy \\
&+ C \|\vec{b}\|_{Lip_\beta} \sum_{\tau+\tau'=m} |x|^{\tau\beta} \int_{B_j} |y-0|^{\tau'\beta} |K(x, x-y)| |a_j(y)| dy \\
&\leq C \|\vec{b}\|_{Lip_\beta} |x|^{m\beta} \int_{B_j} \frac{|0-y|}{|x-0|^{n+1}} |a_j(y)| dy
\end{aligned}$$

$$\begin{aligned}
& + C \|\vec{b}\|_{Lip_\beta} \sum_{\tau+\tau'=m} |x|^{\tau\beta} \int_{B_j} |y|^{\tau'\beta} \frac{1}{|x-y|^n} |a_j(y)| dy \\
& \leq C \|\vec{b}\|_{Lip_\beta} |x|^{m\beta-n-1} \cdot |B|^{1+1/n-1/q_1-\alpha/n} + C \|\vec{b}\|_{Lip_\beta} |x|^{m\beta-n} \cdot \\
& |B|^{1-1/q_1-\alpha/n} \\
& \leq C \|\vec{b}\|_{Lip_\beta} |x|^{m\beta-n-1} \cdot |B|^{1+1/n-1/q_1-\alpha/n} \\
& \leq C \|\vec{b}\|_{Lip_\beta} |x|^{m\beta-n-1} \cdot 2^{j(1+n(1-1/q_1)-\alpha)}
\end{aligned}$$

thus

$$\begin{aligned}
\|T_{\vec{b}}(a_j)\chi_k\|_{L^{q_2}} & \leq C \|\vec{b}\|_{Lip_\beta} \cdot 2^{j(1+n(1-1/q_1)-\alpha)} \left(\int_{B_k} |x|^{(m\beta-n-1)q_2} dx \right)^{1/q_2} \\
& \leq C \|\vec{b}\|_{Lip_\beta} \cdot 2^{j(1+n(1-1/q_1)-\alpha)} \cdot 2^{k(m\beta-n-1+n/q_2)} \\
& \leq C \|\vec{b}\|_{Lip_\beta} \cdot 2^{j(1+n(1-1/q_1)-\alpha)-k(1+n(1-1/q_1))}
\end{aligned}$$

so

$$\begin{aligned}
I & \leq C \|\vec{b}\|_{Lip_\beta}^p \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-2} |\lambda_j| \cdot 2^{[j(1+n(1-1/q_1)-\alpha)-k(1+n(1-1/q_1))]} \right)^p \\
& \leq C \|\vec{b}\|_{Lip_\beta}^p \begin{cases} \sum_{k=-\infty}^{\infty} \sum_{j=-\infty}^{k-2} |\lambda_j|^p \cdot 2^{(j-k)(1+n(1-1/q_1)-\alpha)p}, & 0 < p \leq 1 \\ \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-2} |\lambda_j|^p \cdot 2^{\frac{p}{2}[j(1+n(1-1/q_1)-\alpha)-k(1+n(1-1/q_1))]} \right) \\ \quad \times \left(\sum_{j=-\infty}^{k-2} 2^{\frac{p'}{2}[j(1+n(1-1/q_1)-\alpha)-k(1+n(1-1/q_1))]} \right)^{p/p'}, & 1 < p < \infty \end{cases} \\
& \leq C \|\vec{b}\|_{Lip_\beta}^p \begin{cases} \sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=j+2}^{\infty} 2^{(j-k)(1+n(1-1/q_1)-\alpha)p}, & 0 < p \leq 1 \\ \sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=j+2}^{\infty} 2^{\frac{p}{2}[(j-k)(1+n(1-1/q_1)-\alpha)]}, & 1 < p < \infty \end{cases} \\
& \leq C \|\vec{b}\|_{Lip_\beta}^p \sum_{j=-\infty}^{\infty} |\lambda_j|^p.
\end{aligned}$$

From the estimates for I and II it follows

$$\|T_{\vec{b}}(f)\|_{\dot{K}_{q_2}^{\alpha,p}} \leq C \|\vec{b}\|_{Lip_\beta} \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p} \leq C \|f\|_{H\dot{K}_{q_1}^{\alpha,p}}.$$

This completes the proof of Theorem 3.

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