

ENDPOINT ESTIMATES FOR MAXIMAL COMMUTATORS IN NON-HOMOGENEOUS SPACES

GUOEN HU, YAN MENG, AND DACHUN YANG

ABSTRACT. Certain weak type endpoint estimates are established for maximal commutators generated by Calderón-Zygmund operators and $\text{Osc}_{\text{exp}L^r}(\mu)$ functions for $r \geq 1$ under the condition that the underlying measure only satisfies some growth condition, where the kernels of Calderón-Zygmund operators only satisfy the standard size condition and some Hörmander type regularity condition, and $\text{Osc}_{\text{exp}L^r}(\mu)$ are the spaces of Orlicz type satisfying that $\text{Osc}_{\text{exp}L^r}(\mu) = \text{RBMO}(\mu)$ if $r = 1$ and $\text{Osc}_{\text{exp}L^r}(\mu) \subset \text{RBMO}(\mu)$ if $r > 1$.

1. Introduction

It is well known that the doubling condition of the underlying measure is a key assumption in the analysis on spaces of homogeneous type. We recall that μ is said to satisfy the doubling condition if there is a constant $C > 0$ such that $\mu(B(x, 2r)) \leq C\mu(B(x, r))$ for all $x \in \mathbb{R}^d$ and $r > 0$, where $B(x, r) = \{y \in \mathbb{R}^d : |y - x| < r\}$. However, during the last several years, many classical results have been proved still valid if the underlying measure μ is a positive Radon measure on \mathbb{R}^d , which only satisfies the following growth condition that there exist constants $C_0 > 0$ and $n \in (0, d]$ such that for all $x \in \mathbb{R}^d$ and $r > 0$,

$$(1.1) \quad \mu(B(x, r)) \leq C_0 r^n;$$

see [5, 6, 7, 10, 11, 12]. The Euclidean space \mathbb{R}^d equipped with a Radon measure that only satisfies (1.1) is called a non-homogeneous space since μ may not be doubling. The motivation for developing the analysis on non-homogeneous spaces and some examples of non-doubling measures can be found in [14]. We only point out that the analysis on non-homogeneous spaces played an essential role in solving the long-standing Painlevé's problem by Tolsa in [13].

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The purpose of this paper is to establish some weak type endpoint estimates for the maximal commutators associated to Calderón-Zygmund operators, whose kernels satisfy the standard size condition and some weaker regularity condition, with $\text{Osc}_{\text{exp}L^r}(\mu)$ functions, where $r \geq 1$. Before stating our results, we first recall some necessary notation and definitions.

Throughout this paper, by a cube $Q \subset \mathbb{R}^d$, we mean a closed cube whose sides are parallel to the axes and centered at some point of $\text{supp}(\mu)$, and we denote its side length by $l(Q)$ and its center by x_Q . Let α and β be positive constants such that $\alpha > 1$ and $\beta > \alpha^n$. For a cube Q , we say that Q is (α, β) -doubling if $\mu(\alpha Q) \leq \beta\mu(Q)$, where αQ denotes the cube concentric with Q and having side length $\alpha l(Q)$. In what follows, for definiteness, if α and β are not specified, by a doubling cube we mean a $(2, 2^{d+1})$ -doubling cube. Especially, for any given cube Q , we denote by \tilde{Q} the smallest doubling cube in the family $\{2^k Q\}_{k \geq 0}$. For two cubes $Q_1 \subset Q_2$, set

$$K_{Q_1, Q_2} = 1 + \sum_{k=1}^{N_{Q_1, Q_2}} \frac{\mu(2^k Q_1)}{[l(2^k Q_1)]^n},$$

where N_{Q_1, Q_2} is the first positive integer k such that $l(2^k Q_1) \geq l(Q_2)$; see [9] for some basic properties of K_{Q_1, Q_2} .

Definition. For $r \geq 1$, a locally integrable function f is said to belong to the space $\text{Osc}_{\text{exp}L^r}(\mu)$ if there is a constant $C_1 > 0$ such that

(i) for any Q ,

$$\begin{aligned} & \left\| f - m_{\tilde{Q}}(f) \right\|_{\text{exp}L^r, Q} \\ &= \inf \left\{ \lambda > 0 : \frac{1}{\mu(2Q)} \int_Q \exp \left(\frac{|f - m_{\tilde{Q}}(f)|}{\lambda} \right)^r d\mu \leq 2 \right\} \leq C_1, \end{aligned}$$

(ii) for any two doubling cubes $Q_1 \subset Q_2$, $|m_{Q_1}(f) - m_{Q_2}(f)| \leq C_1 K_{Q_1, Q_2}$,

where $m_{\tilde{Q}}(f)$ is the mean value of f on \tilde{Q} , namely, $m_{\tilde{Q}}(f) = \frac{1}{\mu(\tilde{Q})} \int_{\tilde{Q}} f(x) d\mu(x)$. The minimal constant C_1 satisfying (i) and (ii) is defined to be the $\text{Osc}_{\text{exp}L^r}(\mu)$ norm of f and denoted by $\|f\|_{\text{Osc}_{\text{exp}L^r}(\mu)}$.

The space $\text{Osc}_{\text{exp}L^r}(\mu)$ is an analogy of the classical $\text{Osc}_{\text{exp}L^r}(\mathbb{R}^d)$ space which was introduced by Pérez and Trujillo-González in [8]. Obviously, for any $r_2 > r_1 > 1$, $\text{Osc}_{\text{exp}L^{r_2}}(\mu) \subset \text{Osc}_{\text{exp}L^{r_1}}(\mu) \subset \text{RBMO}(\mu)$. Moreover, from the John-Nirenberg inequality established by Tolsa in [9], it follows that $\text{Osc}_{\text{exp}L^1}(\mu)$ is just the space $\text{RBMO}(\mu)$ of Tolsa in [9].

Let $K \in L^1_{\text{loc}}(\mathbb{R}^d \times \mathbb{R}^d \setminus \{(x, y) : x = y\})$ and there exists a constant $C > 0$ such that for all $x, y \in \mathbb{R}^d$ with $x \neq y$,

$$(1.2) \quad |K(x, y)| \leq C|x - y|^{-n},$$

and for all $y, y' \in \mathbb{R}^d$,

$$(1.3) \quad \int_{|x-y| \geq 2|y-y'|} \{ |K(x, y) - K(x, y')| + |K(y, x) - K(y', x)| \} d\mu(x) \leq C.$$

For any $\epsilon > 0$, define the truncated operators T_ϵ by

$$(1.4) \quad T_\epsilon(f)(x) = \int_{|x-y| > \epsilon} K(x, y)f(y) d\mu(y),$$

and the maximal Calderón-Zygmund operator T^* by

$$(1.5) \quad T^*(f)(x) = \sup_{\epsilon > 0} |T_\epsilon(f)(x)|.$$

It is well known that if the operators T_ϵ are bounded on $L^2(\mu)$ uniformly for $\epsilon > 0$, then there is an operator T which is the weak limit as $\epsilon \rightarrow 0$ of some subsequence of the uniformly bounded operators T_ϵ . The operator T is also bounded on $L^2(\mu)$ and satisfies that for $f \in L^2(\mu)$ with $\text{supp } f \neq \mathbb{R}^d$, and almost all $x \in \mathbb{R}^d \setminus \text{supp } f$,

$$T(f)(x) = \int_{\mathbb{R}^d} K(x, y)f(y) d\mu(y).$$

For $m \in \mathbb{N}$ and $b_1, b_2, \dots, b_m \in \text{RBMO}(\mu)$, define the multilinear commutator $T_{\vec{b}}$ by

$$T_{\vec{b}}f(x) = [b_m, [b_{m-1}, \dots, [b_1, T] \dots]](f)(x),$$

where $\vec{b} = (b_1, b_2, \dots, b_m)$ and $[b_1, T]$ is defined by

$$(1.6) \quad [b_1, T](f)(x) = b_1(x)T(f)(x) - T(b_1f)(x).$$

For the case of $m = 1$, we denote $T_{\vec{b}}$ simply by T_b . When the kernel K satisfies the size condition (1.2) and the standard regularity condition: there exist two constants $\alpha \in (0, 1]$ and $C > 0$ such that for all $x, y, y' \in \mathbb{R}^d$ with $|x - y| \geq 2|y - y'|$ and $x \neq y$,

$$(1.7) \quad |K(x, y) - K(x, y')| + |K(y, x) - K(y', x)| \leq C \frac{|y - y'|^\alpha}{|x - y|^{n+\alpha}},$$

Tolsa [9] proved that if the operators T_ϵ are bounded on $L^2(\mu)$ uniformly for $\epsilon > 0$, then T_b is bounded on $L^p(\mu)$ for any $p \in (1, \infty)$. In [1], we generalized this result of Tolsa and proved that if K satisfies (1.2) and (1.7) and the operators T_ϵ are bounded on $L^2(\mu)$ uniformly for $\epsilon > 0$, then for any $m \in \mathbb{N}$, $T_{\vec{b}}$ is also bounded on $L^p(\mu)$ with $p \in (1, \infty)$, and satisfies a weak type endpoint estimate, namely, there exists a constant $C > 0$ such that for all $\lambda > 0$ and all bounded functions f with compact support,

$$\begin{aligned} & \mu\left(\left\{x \in \mathbb{R}^d : |T_{\vec{b}}(f)(x)| > \lambda\right\}\right) \\ & \leq C\varphi_{1/r}\left(\prod_{i=1}^m \|b_i\|_{\text{Osc}_{\text{exp } L^{r_i}}(\mu)}\right) \int_{\mathbb{R}^d} \varphi_{1/r}\left(\frac{|f(x)|}{\lambda}\right) d\mu(x), \end{aligned}$$

where $C > 0$ is a constant, $1/r = \sum_{i=1}^m 1/r_i$ and $\varphi_\sigma(t) = t \log^\sigma(2+t)$ for $\sigma, t > 0$.

We now define the maximal commutator associated with the operator $T_{\vec{b}}$. For $m \in \mathbb{N}$ and $b_1, b_2, \dots, b_m \in \text{RBMO}(\mu)$, the maximal commutator $T_{\vec{b}}^*$ is defined by

$$(1.8) \quad T_{\vec{b}}^*(f)(x) = \sup_{\epsilon > 0} \left| T_{\epsilon, \vec{b}}(f)(x) \right| \\ = \sup_{\epsilon > 0} \left| \int_{|x-y| > \epsilon} \prod_{i=1}^m [b_i(x) - b_i(y)] K(x, y) f(y) d\mu(y) \right|.$$

Repeating the proof of Lemma 4.1 in [4], we can prove that if K satisfies (1.2) and the following Hörmander-type condition

$$(1.9) \quad \sup_{y, y' \in \mathbb{R}^d, r \geq |y-y'|} \sum_{l=1}^{\infty} l^m \int_{2^l r < |x-y| \leq 2^{l+1} r} \left\{ |K(x, y) - K(x, y')| \right. \\ \left. + |K(y, x) - K(y', x)| \right\} d\mu(x) < \infty,$$

and if the operators T_ϵ are bounded on $L^2(\mu)$ uniformly on $\epsilon > 0$, then for $b_i \in \text{RBMO}(\mu)$ with $i = 1, 2, \dots, m$, the operator $T_{\vec{b}}^*$ is bounded on $L^p(\mu)$ for any $p \in (1, \infty)$. It was also proved in [3] that if K satisfies (1.2) and (1.7), and if the operators T_ϵ are bounded on $L^2(\mu)$ uniformly for $\epsilon > 0$, then for $m = 1$, the maximal commutator $T_{\vec{b}}^*$ satisfies the weak type endpoint estimate, namely, there exists a constant $C > 0$ such that for all $\lambda > 0$ and all bounded functions f with compact support,

$$\mu\left(\left\{x \in \mathbb{R}^d : |T_{\vec{b}}^*(f)(x)| > \lambda\right\}\right) \\ \leq C \varphi_{1/r}\left(\|b_1\|_{\text{Osc}_{\text{exp } L^r}(\mu)}\right) \int_{\mathbb{R}^d} \varphi_{1/r}\left(\frac{|f(x)|}{\lambda}\right) d\mu(x).$$

In this paper, we will further prove that if K satisfies (1.2) and (1.9), then for any $m \in \mathbb{N}$, the maximal commutator $T_{\vec{b}}^*$ enjoys the same endpoint estimate. Our result can be stated as follows.

Theorem 1.1. *Let $m \in \mathbb{N}$, $r_i \geq 1$ and $b_i \in \text{Osc}_{\text{exp } L^{r_i}}(\mu)$ for $i = 1, 2, \dots, m$, and $T_{\vec{b}}^*$ be the same as in (1.8) with the kernel K satisfying (1.2) and (1.9). If the operators T_ϵ are bounded on $L^2(\mu)$ uniformly for $\epsilon > 0$, then there exists a constant $C > 0$ such that for all $\lambda > 0$ and all bounded functions f with compact support,*

$$(1.10) \quad \mu\left(\left\{x \in \mathbb{R}^d : |T_{\vec{b}}^*(f)(x)| > \lambda\right\}\right) \\ \leq C \varphi_{1/r}\left(\prod_{i=1}^m \|b_i\|_{\text{Osc}_{\text{exp } L^{r_i}}(\mu)}\right) \int_{\mathbb{R}^d} \varphi_{1/r}\left(\frac{|f(x)|}{\lambda}\right) d\mu(x).$$

Throughout this paper, for any index $p \in [1, \infty]$, we denote by p' its conjugate index, namely, $1/p + 1/p' = 1$. For $f \sim g$, we mean that the ratio f/g is

bounded and bounded away from zero by constants independent of the relevant variables in f and g . Similar is $f \lesssim g$. Constants with subscripts, such as C_0 , are positive constants independent of the main parameters involved but whose values may not be the same at each occurrence.

2. Proof of Theorem 1.1

We begin with a generalization of the Hölder inequality. For $r > 0$, a cube Q and an appropriate function f , define

$$\|f\|_{L(\log L)^r, Q} = \inf \left\{ \lambda > 0 : \frac{1}{\mu(2Q)} \int_Q \frac{|f(x)|}{\lambda} \log^r \left(2 + \frac{|f(x)|}{\lambda} \right) d\mu(x) \leq 1 \right\},$$

and

$$\|f\|_{\exp L^r, Q} = \inf \left\{ \lambda > 0 : \frac{1}{\mu(2Q)} \int_Q \exp \left(\frac{|f(x)|}{\lambda} \right)^r d\mu(x) \leq 2 \right\}.$$

Then for any cube Q ,

$$(2.1) \quad \frac{1}{\mu(2Q)} \int_Q \left| \prod_{i=1}^m b_i(x) f(x) \right| d\mu(x) \leq C \prod_{i=1}^m \|b_i\|_{\exp L^{r_i}, Q} \|f\|_{L(\log L)^{1/r}, Q},$$

where $r_i \geq 1$ and $1/r = \sum_{i=1}^m 1/r_i$; see Lemma 3.2 in [8] and the related references there.

Lemma 2.1. *Let $m \in \mathbb{N}$, $r_i \geq 1$ and $b_i \in \text{Osc}_{\exp L^{r_i}}(\mu)$ for $i = 1, 2, \dots, m$, and $M_{\vec{b}}$ be defined by*

$$(2.2) \quad M_{\vec{b}}(f)(x) = \sup_{r>0} \frac{1}{r^n} \int_{|y-x| \leq r} \prod_{i=1}^m |b_i(x) - b_i(y)| |f(y)| d\mu(y).$$

Then there exists a constant $C > 0$ such that for all $\lambda > 0$ and all bounded functions f with compact support,

$$\begin{aligned} & \mu \left(\{x \in \mathbb{R}^d : M_{\vec{b}}(f)(x) > \lambda\} \right) \\ & \leq C \varphi_{1/r} \left(\prod_{i=1}^m \|b_i\|_{\text{Osc}_{\exp L^{r_i}}(\mu)} \right) \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{|f(x)|}{\lambda} \right) d\mu(x), \end{aligned}$$

where r and $\varphi_{1/r}$ are the same as in Theorem 1.1.

For the special case $m = 1$, Lemma 2.1 was proved in [3]. For $m \geq 2$, Lemma 2.1 can be proved in a similar way. We omit the details for brevity.

Proof of Theorem 1.1. By the homogeneity, we may assume that for $i = 1, \dots, m$, $\|b_i\|_{\text{Osc}_{\exp L^{r_i}}(\mu)} = 1$. We carry out the argument by induction on m .

Step I. $m = 1$. In this case, we denote $T_{\vec{b}}^*$ simply by T_b^* . For each fixed bounded function f with compact support and each $\lambda > 0$ (with $\lambda > 2^{d+1} \|f\|_{L^1(\mu)} / \|\mu\|$ if $\|\mu\| < \infty$; note that if $\|\mu\| < \infty$ and $\lambda \leq 2^{d+1} \|f\|_{L^1(\mu)} / \|\mu\|$,

then the inequality (1.10) is trivial), applying the Calderón-Zygmund decomposition to f at level λ (see [9]), we can obtain a sequence of cubes $\{Q_j\}_{j \in \mathbb{N}}$ with bounded overlaps (that is, $\sum_j \chi_{Q_j}(x) \lesssim 1$) such that

- (a) $\frac{\lambda}{2^{d+1}} < \frac{1}{\mu(2Q_j)} \int_{Q_j} |f(x)| d\mu(x)$;
- (b) $\frac{1}{\mu(2\eta Q_j)} \int_{\eta Q_j} |f(x)| d\mu(x) \leq \frac{\lambda}{2^{d+1}}$ for any $\eta > 2$;
- (c) $|f(x)| \leq \lambda$ μ -a. e. on $\mathbb{R}^d \setminus \cup_j Q_j$;
- (d) for each fixed j , let R_j be the smallest $(6, 6^{n+1})$ -doubling cube of the form $6^k Q_j$, $k \geq 1$. Set $w_j = \chi_{Q_j} / \sum_k \chi_{Q_k}$. Then there is a function θ_j with $\text{supp } \theta_j \subset R_j$ and satisfying

$$\int_{\mathbb{R}^d} \theta_j(x) d\mu(x) = \int_{Q_j} f(x)w_j(x) d\mu(x), \quad \|\theta_j\|_{L^\infty(\mu)} \mu(R_j) \lesssim \int_{Q_j} |f(x)| d\mu(x),$$

and $\sum_j |\theta_j(x)| \lesssim \lambda$.

Set $g(x) = f(x)\chi_{\mathbb{R}^d \setminus \cup_j Q_j}(x) + \sum_j \theta_j(x)$ and

$$h(x) = f(x) - g(x) = \sum_j \{f(x)w_j(x) - \theta_j(x)\} = \sum_j h_j(x).$$

Obviously,

$$T_b^*(f)(x) \leq T_b^*(g)(x) + T_b^*(h)(x).$$

Note that $\|g\|_{L^\infty(\mu)} \lesssim \lambda$, and $\|g\|_{L^1(\mu)} \lesssim \|f\|_{L^1(\mu)}$. The $L^2(\mu)$ -boundedness of T_b^* tells us that

$$(2.3) \quad \mu(\{x \in \mathbb{R}^d : T_b^*(g)(x) > \lambda\}) \lesssim \lambda^{-2} \int_{\mathbb{R}^d} |g(x)|^2 d\mu(x) \lesssim \lambda^{-1} \int_{\mathbb{R}^d} |f(x)| d\mu(x).$$

Taking into account the fact that

$$(2.4) \quad \mu(\cup_j 2Q_j) \lesssim \lambda^{-1} \int_{\mathbb{R}^d} |f(x)| d\mu(x),$$

we see that the proof of Theorem 1.1 can be reduced to proving that

$$(2.5) \quad \mu(\{x \in \mathbb{R}^d \setminus \cup_j 2Q_j : T_b^*(h)(x) > \lambda\}) \lesssim \int_{\mathbb{R}^d} \varphi_{1/r}\left(\frac{|f(x)|}{\lambda}\right) d\mu(x).$$

To this end, by the vanishing moment conditions of h_j for $j \in \mathbb{N}$, we can write

$$\begin{aligned} & T_b^*(h)(x)\chi_{\mathbb{R}^d \setminus \cup_j 2Q_j}(x) \\ &= \sup_{\epsilon > 0} \left| \sum_j \int_{\mathbb{R}^d} \left\{ K_\epsilon(x, y) [b(x) - b(y)] \right. \right. \\ & \quad \left. \left. - K_\epsilon(x, x_{Q_j}) [b(x) - m_{\tilde{Q}_j}(b)] \right\} h_j(y) d\mu(y) \right| \chi_{\mathbb{R}^d \setminus \cup_j 2Q_j}(x) \end{aligned}$$

$$\begin{aligned} &\leq \sum_j \left| b(x) - m_{\widetilde{Q}_j}(b) \right| \\ &\quad \times \sup_{\epsilon > 0} \left| \int_{\mathbb{R}^d} [K_\epsilon(x, y) - K_\epsilon(x, x_{Q_j})] h_j(y) d\mu(y) \right| \chi_{\mathbb{R}^d \setminus \cup_j 2Q_j}(x) \\ &\quad + T^* \left(\sum_j [b - m_{\widetilde{Q}_j}(b)] h_j \right)(x) \\ &= \mathbb{E}(x) + \mathbb{F}(x), \end{aligned}$$

where T^* is defined by (1.5), and K_ϵ for $\epsilon > 0$ is defined by

$$K_\epsilon(x, y) = K(x, y) \chi_{\{|x-y|>\epsilon\}}(x, y).$$

Theorem 1.1 in [2] tells us that if T_ϵ are bounded on $L^2(\mu)$ uniformly on $\epsilon > 0$, and K satisfies (1.2) and (1.3), then T^* is bounded from $L^1(\mu)$ to weak $L^1(\mu)$. Thus,

$$\begin{aligned} \mu(\{x \in \mathbb{R}^d : |\mathbb{F}(x)| > \lambda\}) &\lesssim \lambda^{-1} \sum_j \int_{\mathbb{R}^d} |b(x) - m_{\widetilde{Q}_j}(b)| |f(x)w_j(x)| d\mu(x) \\ &\quad + \lambda^{-1} \sum_j \int_{\mathbb{R}^d} |b(x) - m_{\widetilde{Q}_j}(b)| |\theta_j(x)| d\mu(x) \\ &= \mathbb{G} + \mathbb{H}. \end{aligned}$$

Note that R_j is also $(2, 2^{n+1})$ -doubling and $R_j = \widetilde{R}_j$. A trivial computation gives us that $K_{\widetilde{Q}_j, R_j} \lesssim 1$. Thus,

$$\begin{aligned} \mathbb{H} &\lesssim \lambda^{-1} \sum_j \|\theta_j\|_{L^\infty(\mu)} \left\{ \int_{R_j} |b(x) - m_{R_j}(b)| d\mu(x) \right. \\ &\quad \left. + \mu(R_j) |m_{R_j}(b) - m_{\widetilde{Q}_j}(b)| \right\} \\ &\lesssim \lambda^{-1} \sum_j \|\theta_j\|_{L^\infty(\mu)} \mu(R_j) \\ &\lesssim \lambda^{-1} \int_{\mathbb{R}^d} |f(x)| d\mu(x). \end{aligned}$$

On the other hand, by the generalization of Hölder inequality (2.1), we obtain

$$\begin{aligned} \mathbb{G} &\lesssim \lambda^{-1} \sum_j \mu(2Q_j) \|f\|_{L(\log L)^{1/r}, Q_j} \|b - m_{\widetilde{Q}_j}(b)\|_{\exp L^r, Q_j} \\ &\lesssim \lambda^{-1} \sum_j \mu(2Q_j) \inf_{t>0} \left\{ t + \frac{t}{\mu(2Q_j)} \int_{Q_j} \frac{|f(x)|}{t} \log^{1/r} \left(2 + \frac{|f(x)|}{t} \right) d\mu(x) \right\} \\ &\lesssim \int_{\mathbb{R}^d} \frac{|f(x)|}{\lambda} \log^{1/r} \left(2 + \frac{|f(x)|}{\lambda} \right) d\mu(x). \end{aligned}$$

It remains to estimate $E(x)$. Note that for $y \in R_j$ and $x \in \mathbb{R}^d \setminus 2R_j$, $|x - x_{Q_j}| \sim |x - y|$. A straightforward computation indicates

$$\begin{aligned} & \sup_{\epsilon > 0} \int_{\mathbb{R}^d} |K_\epsilon(x, y) - K_\epsilon(x, x_{Q_j})| |h_j(y)| d\mu(y) \\ & \leq \int_{\mathbb{R}^d} |K(x, y) - K(x, x_{Q_j})| |h_j(y)| d\mu(y) \\ & \quad + \sup_{\epsilon > 0} \int_{\mathbb{R}^d} \left\{ |K(x, y)| \chi_{\{|x-y|>\epsilon\} \cap \{|x-x_{Q_j}|\leq\epsilon\}}(x, y) \right. \\ & \quad \left. + |K(x, x_{Q_j})| \chi_{\{|x-y|\leq\epsilon\} \cap \{|x-x_{Q_j}|>\epsilon\}}(x, y) \right\} |h_j(y)| d\mu(y) \\ & \lesssim \int_{\mathbb{R}^d} |K(x, y) - K(x, x_{Q_j})| |h_j(y)| d\mu(y) + M(h_j)(x), \end{aligned}$$

where M is the Hardy-Littlewood maximal operator defined by

$$Mh(x) = \sup_{Q \ni x} \frac{1}{[l(Q)]^n} \int_Q |h(y)| d\mu(y).$$

Therefore,

$$\begin{aligned} E(x) & \lesssim \sum_j \left| b(x) - m_{\widetilde{Q}_j}(b) \right| \int_{\mathbb{R}^d} |K(x, y) - K(x, x_{Q_j})| |h_j(y)| d\mu(y) \chi_{\mathbb{R}^d \setminus 2R_j}(x) \\ & \quad + M_{\widetilde{b}} \left(\sum_j |h_j| \right) (x) + M \left(\sum_j |b - m_{\widetilde{Q}_j}(b)| |h_j| \right) (x) \\ & \quad + \sum_j \left| b(x) - m_{\widetilde{Q}_j}(b) \right| T^*(h_j)(x) \chi_{2R_j \setminus 2Q_j}(x) \\ & \quad + \sum_j \left| b(x) - m_{\widetilde{Q}_j}(b) \right| \sup_{\epsilon > 0} \int_{\mathbb{R}^d} |K_\epsilon(x, x_{Q_j}) h_j(y)| d\mu(y) \chi_{2R_j \setminus 2Q_j}(x) \\ & = E_1(x) + E_2(x) + E_3(x) + E_4(x) + E_5(x). \end{aligned}$$

An application of Lemma 2.1 gives us that

$$\begin{aligned} \mu(\{x \in \mathbb{R}^d : E_2(x) > \lambda\}) & \lesssim \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{\sum_j |f\omega_j(x)|}{\lambda} \right) d\mu(x) \\ & \quad + \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{\sum_j |\theta_j(x)|}{\lambda} \right) d\mu(x) \\ & = \mathbf{I} + \mathbf{J}. \end{aligned}$$

Obviously,

$$\mathbf{I} \lesssim \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{|f(x)|}{\lambda} \right) d\mu(x).$$

Recall that $\sum_j |\theta_j(x)| \lesssim \lambda$. It then follows that

$$\mathbf{J} \lesssim \lambda^{-1} \sum_j \|\theta_j\|_{L^\infty(\mu)} \mu(R_j) \lesssim \lambda^{-1} \int_{\mathbb{R}^d} |f(x)| d\mu(x),$$

and so

$$\mu(\{x \in \mathbb{R}^d : E_2(x) > \lambda\}) \lesssim \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{|f(x)|}{\lambda} \right) d\mu(x).$$

Since the Hardy-Littlewood maximal operator M is bounded from $L^1(\mu)$ to weak $L^1(\mu)$, similar to the estimate for $F(x)$, it follows that

$$\mu(\{x \in \mathbb{R}^d : E_3(x) > \lambda\}) \lesssim \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{|f(x)|}{\lambda} \right) d\mu(x).$$

To estimate $E_4(x)$, observing that $1 \leq k \leq N_{2Q_j, 2R_j}$, $K_{\widetilde{Q_j, 2^{k+1}Q_j}} \lesssim K_{Q_j, R_j} \lesssim 1$, we can easily obtain that

$$\begin{aligned} & \mu(\{x \in \mathbb{R}^d : E_4(x) > \lambda\}) \\ & \lesssim \frac{1}{\lambda} \sum_j \sum_{k=1}^{N_{2Q_j, 2R_j}} \int_{2^{k+1}Q_j \setminus 2^kQ_j} \\ & \quad \times \int_{\mathbb{R}^d} \frac{|b(x) - m_{\widetilde{Q_j}}(b)|}{|x - y|^n} \{|f(y)w_j(y)| + |\theta_j(y)|\} d\mu(y) d\mu(x) \\ & \lesssim \frac{1}{\lambda} \sum_j \sum_{k=1}^{N_{2Q_j, 2R_j}} \frac{\mu(2^{k+2}Q_j)}{l(2^kQ_j)^n} K_{\widetilde{Q_j, 2^{k+1}Q_j}} \\ & \quad \times \left\{ \int_{Q_j} |f(y)| d\mu(y) + \|\theta_j\|_{L^\infty(\mu)} \mu(R_j) \right\} \\ & \lesssim \frac{1}{\lambda} \sum_j \int_{Q_j} |f(y)| d\mu(y), \end{aligned}$$

and similarly,

$$\mu(\{x \in \mathbb{R}^d : E_5(x) > \lambda\}) \lesssim \frac{1}{\lambda} \sum_j \int_{Q_j} |f(y)| d\mu(y).$$

For $E_1(x)$, another application of the generalized Hölder inequality (2.1) yields

$$\begin{aligned} & \int_{\mathbb{R}^d \setminus 2R_j} |b(x) - m_{\widetilde{Q_j}}(b)| |K(x, y) - K(x, x_{Q_j})| d\mu(x) \\ & \leq \sum_{k=1}^{\infty} |m_{\widetilde{2^{k+1}R_j}}(b) - m_{\widetilde{Q_j}}(b)| \int_{2^{k+1}R_j \setminus 2^kR_j} |K(x, y) - K(x, x_{Q_j})| d\mu(x) \\ & \quad + \sum_{k=1}^{\infty} \int_{2^{k+1}R_j \setminus 2^kR_j} |b(x) - m_{\widetilde{2^{k+1}R_j}}(b)| |K(x, y) - K(x, x_{Q_j})| d\mu(x) \\ & \lesssim \sum_{k=1}^{\infty} K_{\widetilde{Q_j, 2^{k+1}R_j}} \int_{2^{k+1}R_j \setminus 2^kR_j} |K(x, y) - K(x, x_{Q_j})| d\mu(x) \end{aligned}$$

$$\begin{aligned}
 & + \sum_{k=1}^{\infty} \mu(2^{k+2}R_j) \left\| b - m_{\widetilde{2^{k+1}R_j}}(b) \right\|_{\exp L^r(\mu), 2^{k+1}R_j} \\
 & \times \left\| \{K(\cdot, y) - K(\cdot, x_{Q_j})\} \chi_{2^{k+1}R_j \setminus 2^k R_j}(\cdot) \right\|_{L(\log L)^{1/r}(\mu), 2^{k+1}R_j}.
 \end{aligned}$$

Let

$$\lambda_k = [\mu(2^{k+2}R_j)]^{-1} \left(k \int_{2^{k+1}R_j \setminus 2^k R_j} |K(x, y) - K(x, x_{Q_j})| d\mu(x) + 2^{-k} \right).$$

By (1.2), we then have that for $y \in R_j$,

$$\begin{aligned}
 & \frac{1}{\mu(2^{k+2}R_j)} \int_{2^{k+1}R_j \setminus 2^k R_j} \frac{|K(x, y) - K(x, x_{Q_j})|}{\lambda_k} \\
 & \times \log^{1/r} \left(2 + \frac{|K(x, y) - K(x, x_{Q_j})|}{\lambda_k} \right) d\mu(x) \\
 & \lesssim \frac{1}{\mu(2^{k+2}R_j)} \int_{2^{k+1}R_j \setminus 2^k R_j} \frac{|K(x, y) - K(x, x_{Q_j})|}{\lambda_k} \\
 & \times \log^{1/r} \left(2 + \frac{1}{\lambda_k |x - y|^n} + \frac{1}{\lambda_k |x - x_{Q_j}|^n} \right) d\mu(x) \\
 & \lesssim \frac{k}{\mu(2^{k+2}R_j)} \int_{2^{k+1}R_j \setminus 2^k R_j} \frac{|K(x, y) - K(x, x_{Q_j})|}{\lambda_k} d\mu(x) \\
 & \lesssim 1.
 \end{aligned}$$

Thus,

$$\left\| \{K(\cdot, y) - K(\cdot, x_{Q_j})\} \chi_{2^{k+1}R_j \setminus 2^k R_j}(\cdot) \right\|_{L(\log L)^{1/r}(\mu), 2^{k+1}R_j} \lesssim \lambda_k.$$

This via (1.9) tells us that

$$\begin{aligned}
 & \int_{\mathbb{R}^d \setminus 2R_j} |b(x) - m_{\widetilde{Q_j}}(b)| |K(x, y) - K(x, x_{Q_j})| d\mu(x) \\
 & \lesssim \sum_{k=1}^{\infty} \left(k \int_{2^{k+1}R_j \setminus 2^k R_j} |K(x, y) - K(x, x_{Q_j})| d\mu(x) + 2^{-k} \right) \\
 & \lesssim 1.
 \end{aligned}$$

Therefore,

$$\begin{aligned}
 \mu(\{x \in \mathbb{R}^d : E_1(x) > \lambda\}) & \lesssim \frac{1}{\lambda} \sum_j \int_{R_j} \int_{\mathbb{R}^d \setminus 2R_j} |b(x) - m_{\widetilde{Q_j}}(b)| \\
 & \times |K(x, y) - K(x, x_{Q_j})| |h_j(y)| d\mu(x) d\mu(y) \\
 & \lesssim \frac{1}{\lambda} \sum_j \int_{R_j} |h_j(y)| d\mu(y) \\
 & \lesssim \frac{1}{\lambda} \int_{\mathbb{R}^d} |f(y)| d\mu(y),
 \end{aligned}$$

which along with the estimates for $E_2(x)$, $E_3(x)$, $E_4(x)$ and $E_5(x)$ gives the desired estimate for $E(x)$. Combining the estimates for $E(x)$ and $F(x)$ yields the estimate (2.5) and then completes the proof of $m = 1$.

Step II. $m \geq 2$. In this case, we need more notation. For $0 \leq i \leq m$, we denote by C_i^m the family of all finite subsets $\sigma = \{\sigma(1), \dots, \sigma(i)\}$ of $\{1, 2, \dots, m\}$ with i different elements. For $\sigma \in C_i^m$, the complementary sequence σ' is given by $\sigma' = \{1, 2, \dots, m\} \setminus \sigma$. If $\sigma = \emptyset$, we set $\sigma' = \{1, \dots, m\}$. For any i -tuple $r = (r_1, r_2, \dots, r_i)$, we write $1/r_\sigma = 1/r_{\sigma(1)} + \dots + 1/r_{\sigma(i)}$ and $1/r_{\sigma'} = 1/r - 1/r_\sigma$, where $1/r = 1/r_1 + \dots + 1/r_m$. Let $\vec{b} = (b_1, b_2, \dots, b_m)$ be a finite family of locally integrable functions. For $\sigma \in C_i^m$, we set $\vec{b}_\sigma = (b_{\sigma(1)}, \dots, b_{\sigma(i)})$ and the product $b_\sigma = b_{\sigma(1)} \cdots b_{\sigma(i)}$. For $\sigma = \emptyset$, we define $b_\sigma = 1$. With this notation, we write

$$\|\vec{b}_\sigma\|_{\text{Osc}_{\text{exp } L^{r_\sigma}}(\mu)} = \|b_{\sigma(1)}\|_{\text{Osc}_{\text{exp } L^{r_{\sigma(1)}}}(\mu)} \cdots \|b_{\sigma(i)}\|_{\text{Osc}_{\text{exp } L^{r_{\sigma(i)}}}(\mu)}.$$

For $i \in \{1, \dots, m\}$ and $\sigma \in C_i^m$, we set

$$[b(y) - b(z)]_\sigma = [b_{\sigma(1)}(y) - b_{\sigma(1)}(z)] \cdots [b_{\sigma(i)}(y) - b_{\sigma(i)}(z)]$$

and

$$\left[m_{\vec{Q}}(b) - b(y) \right]_\sigma = \left[m_{\vec{Q}}(b_{\sigma(1)}) - b_{\sigma(1)}(y) \right] \cdots \left[m_{\vec{Q}}(b_{\sigma(i)}) - b_{\sigma(i)}(y) \right],$$

where Q is any cube in \mathbb{R}^d and $y, z \in \mathbb{R}^d$. For any $\sigma \in C_i^m$, define

$$T_{b_\sigma}^*(f)(x) = \left| \sup_{\epsilon > 0} \int_{\mathbb{R}^d} K_\epsilon(x, y) \prod_{j=1}^i [b_{\sigma(j)}(x) - b_{\sigma(j)}(y)] f(y) d\mu(y) \right|.$$

When $\sigma = \{1, \dots, m\}$, we denote $T_{b_\sigma}^*$ simply by T_b^* .

Now let $m \geq 2$ be an integer. We assume that (1.10) holds for any $1 \leq i \leq m - 1$ and any subset $\sigma \in C_i^m$. For any fixed f and $\lambda > 2^{d+1} \|f\|_{L^1(\mu)} / \|\mu\|$, let $Q_j, R_j, \theta_j, w_j, g, h$ and h_j be the same as in Step I. By an argument similar to the estimates for (2.3) and (2.4), it suffices to verify that

$$(2.6) \quad \mu \left(\left\{ x \in \mathbb{R}^d \setminus \cup_j 2Q_j : |T_b^* h(x)| > \lambda \right\} \right) \lesssim \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{|f(x)|}{\lambda} \right) d\mu(x).$$

With the aid of the formula that for $y, z \in \mathbb{R}^d$,

$$\prod_{i=1}^m [m_{\vec{Q}}(b_i) - b_i(z)] = \sum_{i=0}^m \sum_{\sigma \in C_i^m} [b(y) - b(z)]_{\sigma'} [m_{\vec{Q}}(b) - b(y)]_\sigma$$

and the vanishing moment conditions satisfied by h_j for $j \in \mathbb{N}$, it is easy to see that

$$\begin{aligned}
 T_{\tilde{b}}^* h(x) &= \sup_{\epsilon > 0} \left| \sum_j \int_{\mathbb{R}^d} \left\{ K_\epsilon(x, y) \prod_{i=1}^m [b_i(x) - b_i(y)] \right. \right. \\
 &\quad \left. \left. - K_\epsilon(x, x_{Q_j}) \prod_{i=1}^m [b_i(x) - m_{\tilde{Q}_j}(b_i)] \right\} h_j(y) d\mu(y) \right| \\
 &\leq \sup_{\epsilon > 0} \sum_j \prod_{i=1}^m |b_i(x) - m_{\tilde{Q}_j}(b_i)| \\
 &\quad \times \int_{\mathbb{R}^d} |K_\epsilon(x, y) - K_\epsilon(x, x_{Q_j})| |h_j(y)| d\mu(y) \\
 &\quad + T^* \left(\sum_j \prod_{i=1}^m [b_i - m_{\tilde{Q}_j}(b_i)] h_j \right) (x) \\
 &\quad + \sum_{i=1}^{m-1} \sum_{\sigma \in C_i^m} T_{\tilde{b}_{\sigma'}}^* \left(\sum_j [b - m_{\tilde{Q}_j}(b)]_\sigma h_j \right) (x) \\
 &= T_{\tilde{b}}^{*,\text{I}}(h)(x) + T_{\tilde{b}}^{*,\text{II}}(h)(x) + \sum_{i=1}^{m-1} \sum_{\sigma \in C_i^m} T_{\tilde{b}_{\sigma'}}^{*,\text{III}}(h)(x).
 \end{aligned}$$

Similar to the estimate for $E(x)$ in Step I, we have

$$\mu \left(\left\{ x \in \mathbb{R}^d \setminus \cup_j 2Q_j : T_{\tilde{b}}^{*,\text{I}}(h)(x) > \lambda \right\} \right) \lesssim \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{|f(x)|}{\lambda} \right) d\mu(x).$$

On the other hand, the same argument as that for $F(x)$ in Step I leads to that

$$\mu \left(\left\{ x \in \mathbb{R}^d \setminus \cup_j 2Q_j : T_{\tilde{b}}^{*,\text{II}}(h)(x) > \lambda \right\} \right) \lesssim \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{|f(x)|}{\lambda} \right) d\mu(x).$$

For each fixed i with $1 \leq i \leq m - 1$, our induction hypothesis now states that

$$\begin{aligned}
 &\mu \left(\left\{ x \in \mathbb{R}^d : T_{\tilde{b}_{\sigma'}}^{*,\text{III}}(h)(x) > \lambda \right\} \right) \\
 &\lesssim \sum_j \int_{\mathbb{R}^d} \varphi_{1/r_{\sigma'}} \left(\left| [b(x) - m_{\tilde{Q}_j}(b)]_\sigma \right| \frac{|w_j(x)f(x)|}{\lambda} \right) d\mu(x) \\
 &\quad + \int_{\mathbb{R}^d} \varphi_{1/r_{\sigma'}} \left(\sum_j \left| [b(x) - m_{\tilde{Q}_j}(b)]_\sigma \right| \frac{|\theta_j(x)|}{\lambda} \right) d\mu(x) \\
 &= M_\sigma + N_\sigma.
 \end{aligned}$$

Applying the inequality

$$\varphi_{1/r_{\sigma'}}(t_0 t_1 \cdots t_i) \lesssim \varphi_{1/r}(t_0) + \exp t_1^{r_{\sigma(1)}} + \cdots + \exp t_i^{r_{\sigma(i)}}, \quad t_0, t_1, \dots, t_i > 0$$

(see Lemma 2.2 in [8]), and the fact (a) in the Calderón-Zygmund decomposition, we then deduce that

$$\begin{aligned} M_\sigma &\lesssim \sum_j \int_{\mathbb{R}^d} \varphi_{1/r} \left(\|\vec{b}_\sigma\|_{\text{Osc}_{\text{exp } L^{r_\sigma}}(\mu)} \frac{|\chi_{Q_j}(x)f(x)|}{\lambda} \right) d\mu(x) \\ &\quad + \sum_j \sum_{l=1}^i \int_{\mathbb{R}^d} \exp \left(\frac{|b_{\sigma(l)}(x) - m_{\widetilde{Q}_j}(b_{\sigma(l)})|}{\|b_{\sigma(l)}\|_{\text{Osc}_{\text{exp } L^{r_{\sigma(l)}}}(\mu)}} \chi_{Q_j}(x) \right)^{r_{\sigma(l)}} d\mu(x) \\ &\lesssim \int_{\mathbb{R}^d} \frac{|f(x)|}{\lambda} \log^{1/r} \left(2 + \frac{|f(x)|}{\lambda} \right) d\mu(x) + \sum_j \mu(2Q_j) \\ &\lesssim \int_{\mathbb{R}^d} \frac{|f(x)|}{\lambda} \log^{1/r} \left(2 + \frac{|f(x)|}{\lambda} \right) d\mu(x). \end{aligned}$$

To estimate N_σ , let $r_j = \lambda^{-1}|\theta_j|$, and $\Lambda \subset \mathbb{N}$ be a finite index set. The convexity of $\varphi_{1/r_{\sigma'}}$ says that

$$\begin{aligned} &\varphi_{1/r_{\sigma'}} \left(\sum_{j \in \Lambda} \left| [b(x) - m_{\widetilde{Q}_j}(b)]_\sigma \right| \frac{|\theta_j(x)|}{\lambda} \right) \\ &\leq \sum_{j \in \Lambda} \left(\frac{r_j}{\sum_{l \in \Lambda} r_l} \right) \varphi_{1/r_{\sigma'}} \left(\left| [b(x) - m_{\widetilde{Q}_j}(b)]_\sigma \right| \chi_{R_j}(x) \sum_{l \in \Lambda} r_l \right) \\ &\lesssim \frac{1}{\sum_{l \in \Lambda} r_l} \varphi_{1/r_{\sigma'}} \left(\sum_{l \in \Lambda} r_l \right) \sum_{j \in \Lambda} r_j \varphi_{1/r_{\sigma'}} \left(\left| [b(x) - m_{\widetilde{Q}_j}(b)]_\sigma \right| \chi_{R_j}(x) \right) \\ &\lesssim \log^{1/r_{\sigma'}} \left(2 + \sum_{l \in \Lambda} r_l \right) \sum_{j \in \Lambda} r_j \varphi_{1/r_{\sigma'}} \left(\left| [b(x) - m_{\widetilde{Q}_j}(b)]_\sigma \right| \chi_{R_j}(x) \right) \\ &\lesssim \sum_{j \in \Lambda} r_j \varphi_{1/r_{\sigma'}} \left(\left| [b(x) - m_{\widetilde{Q}_j}(b)]_\sigma \right| \chi_{R_j}(x) \right). \end{aligned}$$

This in turn leads to that

$$\begin{aligned} N_\sigma &\lesssim \lambda^{-1} \sum_j \|\theta_j\|_{L^\infty(\mu)} \int_{R_j} \varphi_{1/r_{\sigma'}} \left(\left| [b(x) - m_{\widetilde{Q}_j}(b)]_\sigma \right| \right) d\mu(x) \\ &\lesssim \lambda^{-1} \sum_j \|\theta_j\|_{L^\infty(\mu)} \mu(R_j) \\ &\lesssim \lambda^{-1} \int_{\mathbb{R}^d} |f(x)| d\mu(x). \end{aligned}$$

Therefore, for $1 \leq i \leq m - 1$ and $\sigma \in C_i^m$, we have

$$\mu \left(\left\{ x \in \mathbb{R}^d : T_{\vec{b}_{\sigma'}}^{*,\text{III}}(h)(x) > \lambda \right\} \right) \lesssim \int_{\mathbb{R}^d} \varphi_{1/r} \left(\frac{|f(x)|}{\lambda} \right) d\mu(x),$$

which completes the proof of (2.6), and hence the proof of Theorem 1.1. \square

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GUOEN HU

DEPARTMENT OF APPLIED MATHEMATICS
UNIVERSITY OF INFORMATION ENGINEERING
ZHENGZHOU 450002, P. R. CHINA
E-mail address: huguoen@you.com

YAN MENG

SCHOOL OF INFORMATION
RENMIN UNIVERSITY OF CHINA
BEIJING 100872, P. R. CHINA
E-mail address: mengyan77@126.com

DACHUN YANG

SCHOOL OF MATHEMATICAL SCIENCES
BEIJING NORMAL UNIVERSITY
BEIJING 100875, P. R. CHINA
E-mail address: dcyang@bnu.edu.cn