

# WEAK TYPE $A_p$ ESTIMATE FOR BILINEAR CALDERÓN-ZYGMUND OPERATORS

LINFEI ZHENG

ABSTRACT. In this paper, we investigate the boundedness of bilinear Calderón-Zygmund operators  $T$  from  $L^{p_1}(w_1) \times L^{p_2}(w_2)$  to  $L^{p,\infty}(v_{\vec{w}})$  with the stopping time method, where  $1/p = 1/p_1 + 1/p_2$ ,  $1 < p_1, p_2 < \infty$  and  $\vec{w}$  is a multiple  $A_{\vec{P}}$  weight. Specifically, we study the exponent  $\alpha$  of  $A_{\vec{P}}$  constant in formula

$$\|T(\vec{f})\|_{L^{p,\infty}(v_{\vec{w}})} \leq C_{m,n,\vec{P},T} [\vec{w}]_{A_{\vec{P}}}^{\alpha} \|f_1\|_{L^{p_1}(w_1)} \|f_2\|_{L^{p_2}(w_2)}.$$

Surprisingly, we show that when  $p \geq \frac{3+\sqrt{5}}{2}$  or  $\min\{p_1, p_2\} > 4$ , the exponent  $\alpha$  in the above estimate can be less than 1, which is different from the linear scenario.

## 1. INTRODUCTION AND MAIN RESULTS

In recent years, the theory of Calderón-Zygmund operators has attracted widespread attention. There have been many advances in the optimal control of weighted operator norms with  $A_p$  weights.

In the linear case, in 2012, Hytönen proved the  $A_2$  conjecture in [3] and obtained

$$\|T(f)\|_{L^p(w)} \lesssim [w]_{A_p}^{\max\{1, \frac{p'}{p}\}} \|f\|_{L^p(w)}.$$

Just one year later, in [6], Lerner proved that Calderón-Zygmund operators can be controlled by sparse operators and provided an alternative proof of the  $A_2$  theorem. We recommend interested readers to learn about the history of  $A_2$  theorem in the above two papers and the references therein.

For the weak weighted operator norms of Calderón-Zygmund operators, in [4], Hytönen, Lacey, Martikainen, Orponen, Reguera, Sawyer, and Uriarte-Tuero obtained

$$\|T(f)\|_{L^{p,\infty}(w)} \lesssim [w]_{A_p} \|f\|_{L^p(w)}.$$

In the multilinear case, in [10], Li, Moen, and Sun proved that when  $1 < p, p_1, p_2 < \infty$ ,

$$(1.1) \quad \|T(\vec{f})\|_{L^p(v_{\vec{w}})} \lesssim [\vec{w}]_{A_{\vec{P}}}^{\max\{1, \frac{p'_1}{p}, \frac{p'_2}{p}\}} \|f_1\|_{L^{p_1}(w_1)} \|f_2\|_{L^{p_2}(w_2)},$$

and they provided a beautiful example to show that their result is optimal. When  $p < 1$ , the estimate (1.1) still holds since the Calderón-Zygmund operators can be controlled by sparse operators pointwise, as shown in [1, 7, 2]. For weak norms, it is generally believed that the optimal exponent in  $A_{\vec{P}}$  estimate is 1, which is the same as the linear case. Li and Sun gave a mixed  $A_p - A_{\infty}$  estimate in [11], just in terms of the  $A_{\vec{P}}$  constant, with the exponent larger than 1. In Li's master's thesis [9], he established a Coifman-Fefferman

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type inequality to prove that the exponent of the  $A_{\vec{P}}$  constant for the weak type estimate can be  $1 + 1/p$ .

In this paper, we show that the exponent in weak  $A_{\vec{P}}$  estimate for bilinear Calderón-Zygmund operators can be less than 1 for certain  $\vec{P}$ . Specifically, we prove the following theorem.

**Theorem 1.1.** *Let  $T$  be a bilinear Calderón-Zygmund operator,  $\vec{P} = (p_1, p_2)$  with  $1/p_1 + 1/p_2 = 1/p$  and  $1 < p, p_1, p_2 < \infty$ . Suppose  $\vec{w} = (w_1, w_2) \in A_{\vec{P}}$ , then*

$$(1.2) \quad \|T(\vec{f})\|_{L^{p,\infty}(\vec{v}_{\vec{w}})} \leq C_{m,n,\vec{P},T} [\vec{w}]_{A_{\vec{P}}}^\alpha \|f_1\|_{L^{p_1}(w_1)} \|f_2\|_{L^{p_2}(w_2)},$$

where

$$\alpha = \min\{\beta, \gamma\}, \beta = \frac{1}{p} + \max\left\{\min\left\{\frac{1}{p'_1}, \frac{1}{p'_1} \frac{p'_2}{p}\right\}, \min\left\{\frac{1}{p'_2}, \frac{1}{p'_2} \frac{p'_1}{p}\right\}\right\}, \gamma = \max\left\{1, \frac{p'_1}{p}, \frac{p'_2}{p}\right\}.$$

It should be noted that the exponent  $\gamma$  in the theorem comes from the strong type estimate (1.1), so we only need to prove estimate (1.2) with exponent  $\alpha = \beta$ .

*Remark 1.2.* Note that  $\beta \leq \max\left\{\frac{1}{p} + \frac{1}{p'_1}, \frac{1}{p} + \frac{1}{p'_2}\right\} < 1 + \frac{1}{p}$ , so our results improve the one from [9].

*Remark 1.3.* We can apply the extrapolation techniques demonstrated in [12, Theorem 4.1], to generalize Theorem 1.1 to the case of  $p < 1$ . In particular, if we use  $\vec{P} = (p_1, p_2)$  with  $2 < p_1 = p_2 < \sqrt{2} + 1$  as the starting point, we can obtain better results than the strong type estimate (1.1), and further details are left for interested readers.

## 2. PRELIMINARIES

**2.1. Bilinear Calderón-Zygmund operators.** We call  $T$  a *bilinear Calderón-Zygmund operator* if it is originally defined on the product of Schwartz spaces and takes values in tempered distributions, meanwhile, for some  $1 < q_1, q_2 < \infty$ , it can be extended to a bounded bilinear operator from  $L^{q_1}(\mathbb{R}^n) \times L^{q_2}(\mathbb{R}^n)$  to  $L^q(\mathbb{R}^n)$ , where  $1/q_1 + 1/q_2 = 1/q$ , and if there exists a function  $K(y_0, y_1, y_2)$ , defined off the diagonal  $y_0 = y_1 = y_2$  in  $(\mathbb{R}^n)^3$  that satisfies

$$T(f_1, f_2)(y_0) = \int_{(\mathbb{R}^n)^2} K(y_0, y_1, y_2) f_1(y_1) f_2(y_2) dy_1 dy_2, \quad \forall y_0 \notin \text{supp } f_1 \cap \text{supp } f_2;$$

$$|K(y_0, y_1, y_2)| \leq \frac{C}{(|y_0 - y_1| + |y_0 - y_2|)^{2n}};$$

and for some  $A, \varepsilon > 0$ , whenever  $|h| \leq \frac{1}{2} \max\{|y_0 - y_1|, |y_0 - y_2|\}$ ,

$$\begin{aligned} & |K(y_0 + h, y_1, y_2) - K(y_0, y_1, y_2)| + |K(y_0, y_1 + h, y_2) - K(y_0, y_1, y_2)| \\ & \quad + |K(y_0, y_1, y_2 + h) - K(y_0, y_1, y_2)| \\ & \leq \frac{1}{(|y_0 - y_1| + |y_0 - y_2|)^{2n}} \omega\left(\frac{|h|}{|y_0 - y_1| + |y_0 - y_2|}\right), \end{aligned}$$

where  $\omega$  is the modulus of Dini-continuity, i.e., an increasing function satisfies  $\omega(0) = 0$ ,  $\omega(t+s) \leq \omega(t) + \omega(s)$ , and

$$\|\omega\|_{\text{Dini}} := \int_0^1 \omega(t) \frac{dt}{t} < \infty.$$

In [2], Damián, Hormozi, and Li proved that bilinear Calderón-Zygmund operators can be pointwise controlled by sparse operators, which will be introduced in section 2.3.

**2.2. Multiple  $A_{\vec{p}}$  weight.** Recall that in the linear case, a *weight* is a non-negative locally integrable function. When  $1 < p < \infty$ , The set  $A_p$  is composed of weights that satisfy

$$[w]_{A_p} := \sup_{Q: \text{cube in } \mathbb{R}^n} \langle w \rangle_Q \langle w^{1-p'} \rangle_Q^{p-1} < \infty,$$

where  $\langle w \rangle_Q := w(Q)/|Q|$ . When  $p = \infty$ ,  $A_\infty := \bigcup_{1 < p < \infty} A_p$  and the  $A_\infty$  constant  $[w]_{A_\infty}$  is defined by

$$[w]_{A_\infty} := \sup_Q \frac{1}{w(Q)} \int_Q M(w\chi_Q),$$

where  $M$  denotes the Hardy-Littlewood maximal function. Meanwhile, for any  $w \in A_p$ , we have  $[w]_{A_\infty} \leq [w]_{A_p}$ .

As is well known, in [8], Lerner, Ombrosi, Pérez, Torres, and Trujillo-González extended the above definition to the multilinear case, and defined *multiple  $A_{\vec{p}}$  weights* as follows. Let  $\vec{P} = (p_1, \dots, p_m)$  with  $1 < p_1, \dots, p_m < \infty$  and  $1/p_1 + \dots + 1/p_m = 1/p$ . Given  $\vec{w} = (w_1, \dots, w_m)$ , set

$$v_{\vec{w}} = \prod_{i=1}^m w_i^{p/p_i}.$$

The  $A_{\vec{P}}$  constant is defined by

$$[\vec{w}]_{A_{\vec{P}}} := \sup_Q \langle v_{\vec{w}} \rangle_Q \prod_{i=1}^m \langle \sigma_i \rangle_Q^{p/p_i},$$

where  $\sigma_i = w_i^{1-p_i}$ . We say that  $\vec{w}$  satisfies the multilinear  $A_{\vec{P}}$  condition if  $[\vec{w}]_{A_{\vec{P}}} < \infty$ . Particularly, in Theorem 3.6 of the aforementioned paper, they proved that

$$(2.1) \quad [v_{\vec{w}}]_{A_{mp}} \leq [\vec{w}]_{A_{\vec{P}}}, [\sigma_i]_{A_{mp_i'}} \leq [\vec{w}]_{A_{\vec{P}}}^{p_i'/p}, \quad \forall \vec{w} \in A_{\vec{P}}.$$

**2.3. Dyadic cubes system, sparse operators and stopping time argument.** The *dyadic cubes system*  $\mathcal{D}$  is a family of cubes with the following properties:

- (1) for any  $Q \in \mathcal{D}$ , its sides are parallel to the coordinate axes and its sidelength is of the form of  $2^k$ ;
- (2)  $Q \cap R \in \{Q, R, \emptyset\}$ , for any  $Q, R \in \mathcal{D}$ ;
- (3) the cubes of fixed sidelength  $2^k$  form a partition of  $\mathbb{R}^n$ .

A collection  $\mathcal{S} \subset \mathcal{D}$  is called *sparse* if for each  $Q \in \mathcal{S}$ , there exists a subset  $E_Q \subset Q$  such that  $|E_Q| \geq \frac{1}{2}|Q|$  and the sets  $\{E_Q\}_{Q \in \mathcal{S}}$  are pairwise disjoint. For a sparse family  $\mathcal{S}$ , we can define the *sparse operator*  $A_{\mathcal{D}, \mathcal{S}}$  as follows:

$$A_{\mathcal{D}, \mathcal{S}}(\vec{f}) = \sum_{Q \in \mathcal{S}} \langle f_1 \rangle_Q \langle f_2 \rangle_Q \chi_Q,$$

where  $\vec{f} = (f_1, f_2)$ .

Below, we will introduce the main technique of this paper, stopping time argument, which was introduced by Li and Sun in [11], and further improved by Damián, Hormozi, and Li in [2].

Let  $w$  be a weight and  $f \in L^p(w)$  for some  $0 < p < \infty$ . Suppose that the sparse family  $\mathcal{S}$  has a collection of maximal cubes, in other words, there exists a collection of disjoint cubes  $\{Q_i\}_{i \in \Lambda} \subset \mathcal{S}$ , such that for any cube  $Q \in \mathcal{S}$ , there exists  $i \in \Lambda$  such that  $Q \subset Q_i$ . Now we construct the *stopping time family*  $\mathcal{F}$  from the pair  $(f, w)$ . Let  $\mathcal{F}_0 := \{Q_i\}_{i \in \Lambda}$  and

$$\mathcal{F}_k := \bigcup_{F \in \mathcal{F}_{k-1}} \{F' \subset F : F' \text{ is the maximal cube in } \mathcal{S} \text{ that satisfies } \langle f \rangle_{F'}^w > 2 \langle f \rangle_F^w\},$$

where  $\langle f \rangle_Q^w := \int_Q f w \, dx / w(Q)$ , then the stopping time family is  $\mathcal{F} := \bigcup_{k=0}^{\infty} \mathcal{F}_k$ . It is easy to deduce from the construction above that

$$(2.2) \quad \sum_{F \in \mathcal{F}} (\langle f \rangle_F^w)^p w(F) \lesssim \|M_{\mathcal{D}}^w(f)\|_{L^p(w)}^p \lesssim \|f\|_{L^p(w)}^p,$$

where  $M_{\mathcal{D}}^w(f)(x) := \sup_{x \in Q, Q \in \mathcal{D}} \langle f \rangle_Q^w$ . We use  $\pi_{\mathcal{F}}(Q)$  to represent the *stopping parents* of  $Q$ , that is, the minimal cube containing  $Q$  in  $\mathcal{F}$ . According to the definition, we have  $\langle f \rangle_Q^w \leq 2 \langle f \rangle_{\pi_{\mathcal{F}}(Q)}^w$ .

### 3. PROOF OF THE MAIN RESULTS

In order to prove the main theorem, we need the following lemmas.

**Lemma 3.1.** ([10, lemma 3.1]) *Let  $\vec{P} = (p_1, p_2)$  with  $1/p_1 + 1/p_2 = 1/p$  and  $1 < p, p_1, p_2 < \infty$ ,  $\vec{w} = (w_1, w_2) \in A_{\vec{P}}$ . Then  $\vec{w}^1 := (v_{\vec{w}}^{1-p'}, w_2) \in A_{\vec{P}^1}$ , with  $\vec{P}^1 = (p', p_2)$  and*

$$[\vec{w}^1]_{A_{\vec{P}^1}} = [\vec{w}]_{A_{\vec{P}}}^{p_1'/p}.$$

**Lemma 3.2.** ([11, lemma 4.5]) *Let  $\vec{P} = (p_1, p_2)$  with  $1/p_1 + 1/p_2 = 1/p$  and  $1 < p, p_1, p_2 < \infty$ ,  $\vec{w} = (w_1, w_2) \in A_{\vec{P}}$ . Suppose that  $\mathcal{D}$  is a dyadic cubes system and  $\mathcal{S}$  is a sparse family in  $\mathcal{D}$ . Then the following assertions are equivalent.*

- (1)  $\|A_{\mathcal{D}, \mathcal{S}}(|f_1| \sigma_1, |f_2| \sigma_2)\|_{L^{p, \infty}(\vec{w})} \leq C \prod_{i=1}^2 \|f_i\|_{L^{p_i}(\sigma_i)}.$
- (2)  $\int_Q A_{\mathcal{D}, \mathcal{S}}(|f_1| \sigma_1 \chi_Q, |f_2| \sigma_2 \chi_Q) v_{\vec{w}} \, dx \leq C \prod_{i=1}^2 \|f_i\|_{L^{p_i}(\sigma_i)} v_{\vec{w}}(Q)^{1/p'} \text{ for all dyadic cubes } Q \in \mathcal{S} \text{ and all functions } f_i \in L^{p_i}(\sigma_i), i = 1, 2.$

A careful read of [11, lemma 4.5] reveals that the constants  $C$  appearing in Lemma 3.2 are comparable.

**Lemma 3.3.** *Let  $\vec{P} = (p_1, p_2)$  with  $1/p_1 + 1/p_2 = 1/p$  and  $1 < p, p_1, p_2 < \infty$ ,  $\vec{w} = (w_1, w_2) \in A_{\vec{P}}$ . Suppose that  $\tilde{Q}$  is a dyadic cube and  $\text{supp } f_2 \subset \tilde{Q}$ , then*

$$\begin{aligned} \|\chi_{\tilde{Q}} A_{\mathcal{D}, \mathcal{S}}(\sigma_1 \chi_{\tilde{Q}}, |f_2| \sigma_2)\|_{L^p(\vec{w})} &\lesssim \max \left\{ \min \{[\sigma_1]_{A_{\infty}}, [\sigma_2]_{A_{\infty}}\}^{1/p}, \min \{[\sigma_1]_{A_{\infty}}, [v_{\vec{w}}]_{A_{\infty}}\}^{1/p_2'} \right\} \\ &\quad \times [\vec{w}]_{A_{\vec{P}}}^{1/p} \|f_2\|_{L^{p_2}(\sigma_2)} \sigma_1(\tilde{Q})^{1/p_1}. \end{aligned}$$

Suppose Lemma 3.3 is proven, referring to the method in [11], we can directly prove Theorem 1.1 as follows.

*Proof of Theorem 1.1.* Using Lemma 3.1 and Lemma 3.3, for each  $Q \in \mathcal{S}$ , we have

$$v_{\vec{w}}(Q)^{-1/p'} \int_Q A_{\mathcal{D}, \mathcal{S}}(|f_1| \sigma_1 \chi_Q, |f_2| \sigma_2 \chi_Q) v_{\vec{w}} \, dx$$

$$\begin{aligned}
&= v_{\vec{w}}(Q)^{-1/p'} \int_Q A_{\mathcal{D}, \mathcal{S}}(v_{\vec{w}} \chi_Q, |f_2| \sigma_2 \chi_Q) |f_1| \sigma_1 \, dx \\
&\leq v_{\vec{w}}(Q)^{-1/p'} \left( \int_Q (A_{\mathcal{D}, \mathcal{S}}(v_{\vec{w}} \chi_Q, |f_2| \sigma_2 \chi_Q))^{p'_1} \sigma_1 \, dx \right)^{1/p'_1} \left( \int_Q |f_1|^{p_1} \sigma_1 \, dx \right)^{1/p_1} \\
&\lesssim \max \left\{ \min \{[v_{\vec{w}}]_{A_\infty}, [\sigma_2]_{A_\infty}\}^{\frac{1}{p'_1}}, \min \{[v_{\vec{w}}]_{A_\infty}, [\sigma_1]_{A_\infty}\}^{\frac{1}{p'_2}} \right\} [\vec{w}^1]_{A_{\vec{P}}}^{\frac{1}{p'_1}} \|f_1\|_{L^{p_1}(\sigma_1)} \|f_2\|_{L^{p_2}(\sigma_2)} \\
&\stackrel{(2.1)}{\leq} [\vec{w}]_{A_{\vec{P}}}^{\frac{1}{p} + \max \left\{ \min \left\{ \frac{1}{p'_1}, \frac{1}{p'_1} \frac{p'_2}{p} \right\}, \min \left\{ \frac{1}{p'_2}, \frac{1}{p'_2} \frac{p'_1}{p} \right\} \right\}} \|f_1\|_{L^{p_1}(\sigma_1)} \|f_2\|_{L^{p_2}(\sigma_2)}.
\end{aligned}$$

Finally, according to Lemma 3.2, we get the desired result. This finishes the proof.  $\square$

To prove Lemma 3.3, we need the following lemma.

**Lemma 3.4.** ([2, lemma 4.15]) *Let  $\vec{P} = (p_1, p_2)$  with  $1/p_1 + 1/p_2 = 1/p$  and  $1 < p, p_1, p_2 < \infty$ ,  $\vec{w} = (w_1, w_2) \in A_{\vec{P}}$ . Then for any sparse family  $\mathcal{S}$ , we have*

$$(3.1) \quad \left\| \sum_{Q \in \mathcal{S}} \langle \sigma_1 \rangle_Q \langle \sigma_2 \rangle_Q \chi_Q \right\|_{L^p(v_{\vec{w}})} \lesssim [\vec{w}]_{A_{\vec{P}}}^{1/p} \left( \sum_{Q \in \mathcal{S}} \langle \sigma_1 \rangle_Q^{p/p_1} \langle \sigma_2 \rangle_Q^{p/p_2} |Q| \right)^{1/p},$$

$$(3.2) \quad \left\| \sum_{Q \in \mathcal{S}} \langle \sigma_1 \rangle_Q \langle v_{\vec{w}} \rangle_Q \chi_Q \right\|_{L^{p'_2}(\sigma_2)} \lesssim [\vec{w}]_{A_{\vec{P}}}^{1/p} \left( \sum_{Q \in \mathcal{S}} \langle \sigma_1 \rangle_Q^{p'_2/p_1} \langle v_{\vec{w}} \rangle_Q^{p'_2/p'} |Q| \right)^{1/p'_2}.$$

*Proof of Lemma 3.3.* In the first half of the proof, we will use a method similar to that in [2] and [11]. Since  $\text{supp } f_2 \subset \tilde{Q}$ , we have

$$\begin{aligned}
A_{\mathcal{D}, \mathcal{S}}(\sigma_1 \chi_{\tilde{Q}}, |f_2| \sigma_2) &= \sum_{\substack{Q \in \mathcal{S} \\ Q \cap \tilde{Q} \neq \emptyset}} \langle \sigma_1 \chi_{\tilde{Q}} \rangle_Q \langle |f_2| \sigma_2 \rangle_Q \chi_Q \\
&= \sum_{\substack{Q \in \mathcal{S} \\ \tilde{Q} \subset Q}} \langle \sigma_1 \chi_{\tilde{Q}} \rangle_Q \langle |f_2| \sigma_2 \rangle_Q \chi_Q + \sum_{\substack{Q \in \mathcal{S} \\ Q \subset \tilde{Q}}} \langle \sigma_1 \rangle_Q \langle |f_2| \sigma_2 \rangle_Q \chi_Q \\
&:= A_{\mathcal{D}, \mathcal{S}}^1(\sigma_1 \chi_{\tilde{Q}}, |f_2| \sigma_2) + A_{\mathcal{D}, \mathcal{S}}^2(\sigma_1 \chi_{\tilde{Q}}, |f_2| \sigma_2).
\end{aligned}$$

For  $A_{\mathcal{D}, \mathcal{S}}^1(\sigma_1 \chi_{\tilde{Q}}, |f_2| \sigma_2)$ , the calculation is not difficult,

$$\begin{aligned}
\left\| \chi_{\tilde{Q}} A_{\mathcal{D}, \mathcal{S}}^1(\sigma_1 \chi_{\tilde{Q}}, |f_2| \sigma_2) \right\|_{L^p(v_{\vec{w}})} &= \left\| \sum_{\tilde{Q} \subset Q} \frac{\sigma_1(Q \cap \tilde{Q}) \int_{\tilde{Q}} f_2(y_2) \sigma_2 \, dy_2}{|Q|^2} \chi_{\tilde{Q}} \right\|_{L^p(v_{\vec{w}})} \\
&\lesssim \left\| \frac{\sigma_1(\tilde{Q}) \int_{\tilde{Q}} f_2(y_2) \sigma_2 \, dy_2}{|\tilde{Q}|^2} \chi_{\tilde{Q}} \right\|_{L^p(v_{\vec{w}})} \\
&\leq \frac{\sigma_1(\tilde{Q}) \|f_2\|_{L^{p_2}(\sigma_2)} \sigma_2(\tilde{Q})^{1/p'_2}}{|\tilde{Q}|^2} v_{\vec{w}}(\tilde{Q})^{1/p} \\
&\leq [\vec{w}]_{A_{\vec{P}}}^{1/p} \|f_2\|_{L^{p_2}(\sigma_2)} \sigma_1(\tilde{Q})^{1/p_1}.
\end{aligned}$$

It remains to estimate  $A_{\mathcal{D}, \mathcal{S}}^2(\sigma_1 \chi_{\tilde{Q}}, |f_2| \sigma_2)$ . By duality, we have

$$\begin{aligned} \left\| A_{\mathcal{D}, \mathcal{S}}^2(\sigma_1 \chi_{\tilde{Q}}, |f_2| \sigma_2) \right\|_{L^p(v_{\vec{w}})} &= \left\| \sum_{Q \subset \tilde{Q}} \langle f_2 \rangle_Q^{\sigma_2} \langle \sigma_1 \rangle_Q \langle \sigma_2 \rangle_Q \chi_Q \right\|_{L^p(v_{\vec{w}})} \\ &= \sup_{\|h\|_{L^{p'}(v_{\vec{w}})}=1} \sum_{Q \subset \tilde{Q}} \langle f_2 \rangle_Q^{\sigma_2} \langle \sigma_1 \rangle_Q \langle \sigma_2 \rangle_Q \int_Q h \, dv_{\vec{w}} \\ &= \sup_{\|h\|_{L^{p'}(v_{\vec{w}})}=1} \sum_{Q \subset \tilde{Q}} \langle f_2 \rangle_Q^{\sigma_2} \langle h \rangle_Q^{v_{\vec{w}}} \langle \sigma_1 \rangle_Q \langle \sigma_2 \rangle_Q v_{\vec{w}}(Q). \end{aligned}$$

Let  $\mathcal{S}' = \mathcal{S} \cap \tilde{Q}$ , then  $\tilde{Q}$  is the maximal cube in the sparse family  $\mathcal{S}'$  and we can use the stopping time argument mentioned above. Let  $\mathcal{F}_2$  and  $\mathcal{H}$  represent the stopping time family constructed by  $(f_2, \sigma_2)$  and  $(h, v_{\vec{w}})$  respectively, and write  $\pi_{\mathcal{F}_2}(Q) = F_2$ , and  $\pi_{\mathcal{H}}(Q) = H$  together as  $\pi(Q) = (F_2, H)$ . Then,

$$\begin{aligned} \sum_{Q \in \mathcal{S}'} \langle f_2 \rangle_Q^{\sigma_2} \langle h \rangle_Q^{v_{\vec{w}}} \langle \sigma_1 \rangle_Q \langle \sigma_2 \rangle_Q v_{\vec{w}}(Q) &= \sum_{F_2 \in \mathcal{F}_2} \sum_{\substack{H \in \mathcal{H} \\ H \subset F_2}} \sum_{\substack{Q \in \mathcal{S}' \\ \pi(Q) = (F_2, H)}} \langle f_2 \rangle_Q^{\sigma_2} \langle h \rangle_Q^{v_{\vec{w}}} \lambda_Q \\ &\quad + \sum_{H \in \mathcal{H}} \sum_{\substack{F_2 \in \mathcal{F}_2 \\ F_2 \subset H}} \sum_{\substack{Q \in \mathcal{S}' \\ \pi(Q) = (F_2, H)}} \langle f_2 \rangle_Q^{\sigma_2} \langle h \rangle_Q^{v_{\vec{w}}} \lambda_Q \\ &:= I_1 + I_2, \end{aligned}$$

where  $\lambda_Q = \langle \sigma_1 \rangle_Q \langle \sigma_2 \rangle_Q v_{\vec{w}}(Q)$ .

For  $I_1$ , we have

$$\begin{aligned} I_1 &\leq 4 \sum_{F_2 \in \mathcal{F}_2} \langle f_2 \rangle_{F_2}^{\sigma_2} \sum_{\substack{H \in \mathcal{H} \\ H \subset F_2}} \langle h \rangle_H^{v_{\vec{w}}} \sum_{\substack{Q \in \mathcal{S}' \\ \pi(Q) = (F_2, H)}} \lambda_Q \\ &\lesssim \sum_{F_2 \in \mathcal{F}_2} \langle f_2 \rangle_{F_2}^{\sigma_2} \int_{F_2} \sum_{\substack{H \in \mathcal{H} \\ H \subset F_2}} \langle h \rangle_H^{v_{\vec{w}}} \sum_{\substack{Q \in \mathcal{S}' \\ \pi(Q) = (F_2, H)}} \frac{\lambda_Q \chi_Q}{v_{\vec{w}}(Q)} \, dv_{\vec{w}} \\ &\lesssim \sum_{F_2 \in \mathcal{F}_2} \langle f_2 \rangle_{F_2}^{\sigma_2} \int_{F_2} \left( \sup_{\substack{H' \in \mathcal{H} \\ \pi_{\mathcal{F}_2}(H') = F_2}} \langle h \rangle_{H'}^{v_{\vec{w}}} \chi_{H'} \right) \sum_{\substack{H \in \mathcal{H} \\ H \subset F_2}} \sum_{\substack{Q \in \mathcal{S}' \\ \pi(Q) = (F_2, H)}} \frac{\lambda_Q \chi_Q}{v_{\vec{w}}(Q)} \, dv_{\vec{w}} \\ &\lesssim \sum_{F_2 \in \mathcal{F}_2} \langle f_2 \rangle_{F_2}^{\sigma_2} \left\| \sum_{\substack{H \in \mathcal{H} \\ H \subset F_2}} \sum_{\substack{Q \in \mathcal{S}' \\ \pi(Q) = (F_2, H)}} \frac{\lambda_Q \chi_Q}{v_{\vec{w}}(Q)} \right\|_{L^p(v_{\vec{w}})} \left\| \sup_{\substack{H' \in \mathcal{H} \\ \pi_{\mathcal{F}_2}(H') = F_2}} \langle h \rangle_{H'}^{v_{\vec{w}}} \chi_{H'} \right\|_{L^{p'}(v_{\vec{w}})} \\ &\leq \left( \sum_{F_2 \in \mathcal{F}_2} \left( \langle f_2 \rangle_{F_2}^{\sigma_2} \right)^p \left\| \sum_{\substack{H \in \mathcal{H} \\ H \subset F_2}} \sum_{\substack{Q \in \mathcal{S}' \\ \pi(Q) = (F_2, H)}} \frac{\lambda_Q \chi_Q}{v_{\vec{w}}(Q)} \right\|_{L^p(v_{\vec{w}})}^p \right)^{\frac{1}{p}} \\ &\quad \times \left( \sum_{F_2 \in \mathcal{F}_2} \sum_{\substack{H' \in \mathcal{H} \\ \pi_{\mathcal{F}_2}(H') = F_2}} \left( \langle h \rangle_{H'}^{v_{\vec{w}}} \right)^{p'} v_{\vec{w}}(H') \right)^{\frac{1}{p'}} \end{aligned}$$

$$\lesssim \left( \sum_{F_2 \in \mathcal{F}_2} \left( \langle f_2 \rangle_{F_2}^{\sigma_2} \right)^p \left\| \sum_{\substack{H \in \mathcal{H} \\ H \subset F_2 \\ \pi(Q) = (F_2, H)}} \sum_{Q \in \mathcal{S}'} \frac{\lambda_Q \chi_Q}{v_{\vec{w}}(Q)} \right\|_{L^p(v_{\vec{w}})}^p \right)^{\frac{1}{p}}.$$

The last inequality is due to (2.2). By (3.1), we have

$$\begin{aligned} \left\| \sum_{\substack{H \in \mathcal{H} \\ H \subset F_2 \\ \pi(Q) = (F_2, H)}} \sum_{Q \in \mathcal{S}'} \frac{\lambda_Q \chi_Q}{v_{\vec{w}}(Q)} \right\|_{L^p(v_{\vec{w}})} &= \left\| \sum_{\substack{Q \in \mathcal{S}' \\ \pi_{\mathcal{F}_2}(Q) = F_2}} \frac{\lambda_Q \chi_Q}{v_{\vec{w}}(Q)} \right\|_{L^p(v_{\vec{w}})} \\ &\lesssim [\vec{w}]_{A_{\vec{P}}}^{\frac{1}{p}} \left( \sum_{\substack{Q \in \mathcal{S}' \\ \pi_{\mathcal{F}_2}(Q) = F_2}} \langle \sigma_1 \rangle_Q^{\frac{p}{p_1}} \langle \sigma_2 \rangle_Q^{\frac{p}{p_2}} |Q| \right)^{\frac{1}{p}}. \end{aligned}$$

Let  $\varepsilon = \frac{1}{2^{11+d}[\sigma_1]_{A_\infty}}$ . Hytönen and Pérez [5] proved the reverse Hölder inequality

$$\langle \sigma_1^{1+\varepsilon} \rangle_Q \lesssim \langle \sigma_1 \rangle_Q^{1+\varepsilon}, \quad \forall Q \subset \mathbb{R}^n.$$

Let  $\gamma := \frac{p}{p_1} \frac{1}{1+\varepsilon}$ ,  $\eta := \frac{p}{p_2}$ ,  $\frac{1}{r} := \gamma + \eta$ ,  $\frac{1}{s} := \gamma + \frac{1}{2}(1 - \frac{1}{r})$ ,  $\frac{1}{s'} := 1 - \frac{1}{s}$ . We have

$$\begin{aligned} I_1 &\lesssim [\vec{w}]_{A_{\vec{P}}}^{\frac{1}{p}} \left( \sum_{F_2 \in \mathcal{F}_2} \left( \langle f_2 \rangle_{F_2}^{\sigma_2} \right)^p \sum_{\substack{Q \in \mathcal{S}' \\ \pi_{\mathcal{F}_2}(Q) = F_2}} \langle \sigma_1 \rangle_Q^{\frac{p}{p_1}} \langle \sigma_2 \rangle_Q^{\frac{p}{p_2}} |Q| \right)^{\frac{1}{p}} \\ &\leq [\vec{w}]_{A_{\vec{P}}}^{\frac{1}{p}} \left( \sum_{F_2 \in \mathcal{F}_2} \left( \langle f_2 \rangle_{F_2}^{\sigma_2} \right)^p \sum_{\substack{Q \in \mathcal{S}' \\ \pi_{\mathcal{F}_2}(Q) = F_2}} \langle \sigma_1^{1+\varepsilon} \rangle_Q^\gamma \langle \sigma_2 \rangle_Q^\eta |Q| \right)^{\frac{1}{p}} \\ &\leq [\vec{w}]_{A_{\vec{P}}}^{\frac{1}{p}} \left( \sum_{F_2 \in \mathcal{F}_2} \left( \langle f_2 \rangle_{F_2}^{\sigma_2} \right)^p \left( \sum_{\substack{Q \in \mathcal{S}' \\ \pi_{\mathcal{F}_2}(Q) = F_2}} \langle \sigma_1^{1+\varepsilon} \rangle_Q^{s\gamma} |Q| \right)^{\frac{1}{s}} \left( \sum_{\substack{Q \in \mathcal{S}' \\ \pi_{\mathcal{F}_2}(Q) = F_2}} \langle \sigma_2 \rangle_Q^{s'\eta} |Q| \right)^{\frac{1}{s'}} \right)^{\frac{1}{p}} \\ &\leq [\vec{w}]_{A_{\vec{P}}}^{\frac{1}{p}} \left( \sum_{F_2 \in \mathcal{F}_2} \sum_{\substack{Q \in \mathcal{S}' \\ \pi_{\mathcal{F}_2}(Q) = F_2}} \langle \sigma_1^{1+\varepsilon} \rangle_Q^{s\gamma} |Q| \right)^{\frac{1}{sp}} \times \left( \sum_{F_2 \in \mathcal{F}_2} \left( \langle f_2 \rangle_{F_2}^{\sigma_2} \right)^{s'p} \sum_{\substack{Q \in \mathcal{S}' \\ \pi_{\mathcal{F}_2}(Q) = F_2}} \langle \sigma_2 \rangle_Q^{s'\eta} |Q| \right)^{\frac{1}{s'p}} \\ &:= [\vec{w}]_{A_{\vec{P}}}^{\frac{1}{p}} J_1 \times J_2. \end{aligned}$$

Since  $\mathcal{S}'$  is sparse, for  $J_1$ , we have

$$\begin{aligned} J_1 &\lesssim \left( \sum_{F_2 \in \mathcal{F}_2} \sum_{\substack{Q \in \mathcal{S}' \\ \pi_{\mathcal{F}_2}(Q) = F_2}} \langle \sigma_1^{1+\varepsilon} \rangle_Q^{s\gamma} |E_Q| \right)^{\frac{1}{sp}} \\ &\leq \left( \int_{\tilde{Q}} (M(\sigma_1^{1+\varepsilon} \chi_{\tilde{Q}}))^{s\gamma} dx \right)^{\frac{1}{sp}} \\ &= \|M(\sigma_1^{1+\varepsilon} \chi_{\tilde{Q}})\|_{L^{s\gamma}(\frac{dx}{|Q|})}^{\frac{\gamma}{p}} |\tilde{Q}|^{\frac{1}{sp}} \end{aligned}$$

$$\begin{aligned} &\leq [\sigma_1]_{A_\infty}^{\frac{1}{sp}} \left\| M(\sigma_1^{1+\varepsilon} \chi_{\tilde{Q}}) \right\|_{L^{1,\infty}\left(\frac{dx}{|\tilde{Q}|}\right)}^{\frac{\gamma}{p}} |\tilde{Q}|^{\frac{1}{sp}} \\ &\lesssim [\sigma_1]_{A_\infty}^{\frac{1}{sp}} \langle \sigma_1^{1+\varepsilon} \rangle_{\tilde{Q}}^{\frac{\gamma}{p}} |\tilde{Q}|^{\frac{1}{sp}} \lesssim [\sigma_1]_{A_\infty}^{\frac{1}{sp}} \langle \sigma_1 \rangle_{\tilde{Q}}^{\frac{1}{p_1}} |\tilde{Q}|^{\frac{1}{sp}}. \end{aligned}$$

The third inequality in the estimate above is due to Kolmogorov's inequality, that is, for any cube  $Q$  in  $\mathbb{R}^n$  and  $f \in L^{1,\infty}(Q)$ ,

$$\|f\|_{L^p\left(\frac{dx}{|Q|}\right)} \leq \left(\frac{1}{p} + \frac{1}{1-p}\right)^{\frac{1}{p}} \|f\|_{L^{1,\infty}\left(\frac{dx}{|Q|}\right)}, \quad 0 < p < 1.$$

Specifically,

$$\left(\frac{1}{s\gamma} + \frac{1}{1-s\gamma}\right)^{\frac{1}{sp}} = \left(\frac{1}{1 - \frac{s\gamma}{2} \frac{\varepsilon}{1+\varepsilon} \frac{p_1}{p}} + \frac{2}{s} \frac{1+\varepsilon}{\varepsilon} \frac{p_1}{p}\right)^{\frac{1}{sp}} \lesssim [\sigma_1]_{A_\infty}^{\frac{1}{sp}}.$$

For  $J_2$ , using the same method as for  $J_1$  and (2.2), we obtain

$$\begin{aligned} J_2 &\lesssim \left( \sum_{F_2 \in \mathcal{F}_2} \left( \langle f_2 \rangle_{F_2}^{\sigma_2} \right)^{s'p} [\sigma_1]_{A_\infty} \langle \sigma_2 \rangle_{F_2}^{s'\eta} |F_2| \right)^{\frac{1}{s'p}} \\ &\leq [\sigma_1]_{A_\infty}^{\frac{1}{s'p}} \left( \sum_{F_2 \in \mathcal{F}_2} \left( \langle f_2 \rangle_{F_2}^{\sigma_2} \right)^{p_2} \langle \sigma_2 \rangle_{F_2} |F_2| \right)^{\frac{1}{p_2}} \left( \sum_{F_2 \in \mathcal{F}_2} |F_2| \right)^{\frac{1}{s'p} - \frac{1}{p_2}} \\ &\lesssim [\sigma_1]_{A_\infty}^{\frac{1}{s'p}} \|f_2\|_{L^{p_2}(\sigma_2)} |\tilde{Q}|^{\frac{1}{s'p} - \frac{1}{p_2}}. \end{aligned}$$

If we apply the reverse Hölder inequality for  $\sigma_2$ , we can obtain another bound similarly. Therefore, we get

$$I_1 \lesssim [\tilde{w}]_{A_\tilde{P}}^{1/p} \min\{[\sigma_1]_{A_\infty}, [\sigma_2]_{A_\infty}\}^{1/p} \sigma_1(\tilde{Q})^{1/p_1} \|f_2\|_{L^{p_2}(\sigma_2)}.$$

The estimation of  $I_2$  is similar to  $I_1$ , only by replacing formula (3.1) with (3.2). By combining the above estimates of  $I_1$  and  $I_2$ , we conclude the proof of the theorem.  $\square$

At the end of this section, we use Python to draw a graph to compare the weak type estimate we obtained with the sharp strong type estimate (1.1). In particular, we show that when  $p \geq \frac{3+\sqrt{5}}{2}$  or  $\min\{p_1, p_2\} > 4$ , the exponent we obtained is smaller than 1.

Without loss of generality, we assume  $p_1 \leq p_2$  in the following calculations.

- When  $p \geq \frac{3+\sqrt{5}}{2}$ , it is obvious that  $p'_1 \leq p$ . In this case, the exponent in Theorem 1.1 is  $\frac{1}{p} + \frac{1}{p'_2} \frac{p'_1}{p}$ . If it is greater than or equal to 1, we obtain

$$\frac{1}{p} + \frac{1}{p'_2} \frac{p'_1}{p} \geq 1 \Rightarrow \frac{p'_1}{p'_2} \geq p-1 \Rightarrow p'_1 \geq p-1 \Rightarrow \frac{1}{p_1} \geq \frac{p-2}{p-1}.$$

Since  $p \geq \frac{3+\sqrt{5}}{2}$ , we have  $\frac{p-2}{p-1} \geq \frac{1}{p}$ , which leads to a contradiction.

- When  $\min\{p_1, p_2\} > 4$ , we can also obtain  $p'_1 \leq p$ , thus,

$$\frac{1}{p} + \frac{1}{p'_2} \frac{p'_1}{p} = \frac{p'_1}{p} \left(2 - \frac{1}{p}\right) < 1 \Leftrightarrow \frac{2}{p} - \frac{1}{p^2} < \frac{1}{p'_1},$$

and this holds automatically since the left-hand side is always less than  $\frac{3}{4}$ , while the right-hand side is greater than it.

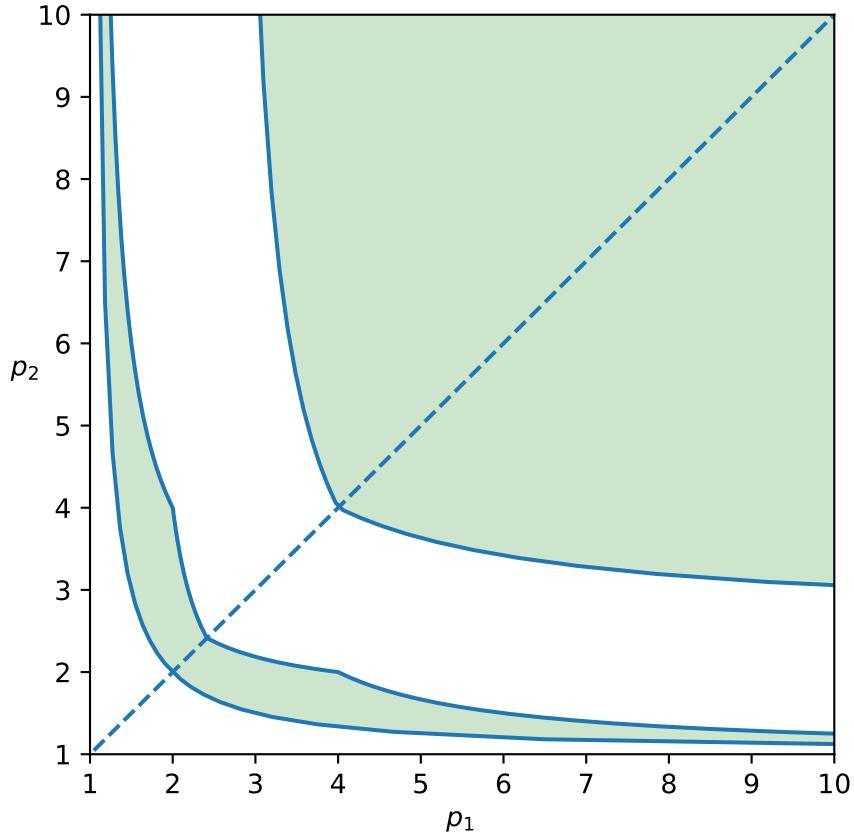


FIGURE 1. Compared to the sharp strong type estimate, our results are better in shaded areas.

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CENTER FOR APPLIED MATHEMATICS, TIANJIN UNIVERSITY, WEIJIN ROAD 92, 300072 TIANJIN, CHINA  
Email address: linfei\_zheng@tju.edu.cn