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COMMUTATORS OF VECTOR-VALUED INTRINSIC SQUARE FUNCTIONS ON VECTOR-VALUED GENERALIZED MORREY SPACES

Abstract

In this paper, we will obtain the strong type and weak type estimates for vector-valued analogues of intrinsic square functions in the generalized Morrey spaces $M^{\Phi, \varphi}(l^2)$. We study the boundedness of intrinsic square functions including the Lusin area integral, Littlewood-Paley g -function and g_{λ}^ -function and their commutators on vector-valued generalized Morrey spaces $M^{\Phi, \varphi}(l^2)$. In all the cases the conditions for the boundedness are given either in terms of Zygmund-type integral inequalities on $\varphi(x, r)$ without assuming any monotonicity property of $\varphi(x, r)$ on r .*

1. Introduction

It is well-known that the commutator is an important integral operator and it plays a key role in harmonic analysis. In 1965, Calderon [2], [3] studied a kind of commutators, appearing in Cauchy integral problems of Lip-line. Let K be a Calderón-Zygmund singular integral operator and $b \in BMO(\mathbb{R}^n)$. A well known result of Coifman, Rochberg and Weiss [9] states that the commutator operator $[b, K]f = K(bf) - bKf$ is bounded on $L^p(\mathbb{R}^n)$ for $1 < p < \infty$. The commutator of Calderón-Zygmund operators plays an important role in studying the regularity of solutions of elliptic partial differential equations of second order (see, for example, [6]-[8], [5], [10], [11]).

The classical Morrey spaces were originally introduced by Morrey in [25] to study the local behavior of solutions to second order elliptic partial differential equations. For the properties and applications of classical Morrey spaces, we refer the readers to [10], [11], [16], [25].

For $x \in \mathbb{R}^n$ and $r > 0$, let $B(x, r) = \{y \in \mathbb{R}^n : |x - y| < r\}$, denote the open ball centered at x of radius r . The intrinsic square functions were first introduced by Wilson in [29], [30]. They are defined as follows. For $0 < \alpha \leq 1$, let C_{α} be the family of functions $\phi : \mathbb{R}^n \rightarrow \mathbb{R}$ such that ϕ 's support is contained in $B(0, 1)$, $\int_{\mathbb{R}^n} \phi(x) dx = 0$, and for $x, x' \in \mathbb{R}^n$, $|\phi(x) - \phi(x')| \leq |x - x'|^{\alpha}$.

For $(y, t) \in \mathbb{R}_+^{n+1}$ and $f \in L^{1,loc}(\mathbb{R}^n)$, set $A_{\alpha}f(y, t) \equiv \sup \{|f * \phi_t(y)| : \phi \in C_{\alpha}\}$, where $\phi_t(y) = t^{-n} \phi(\frac{y}{t})$. Then we define the varying-aperture intrinsic square (intrinsic Lusin) function of f by the formula

$$G_{\alpha, \beta}(f)(x) = \left(\int \int_{\Gamma_{\beta}(x)} (A_{\alpha}f(y, t))^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}}$$

where $\Gamma_\beta(x) = \{(y, t) \in \mathbb{R}_+^{n+1} : |x - y| < \beta t\}$. Denote $G_{\alpha,1}(f) = G_\alpha(f)$.

This function is independent of any particular kernel, such as Poisson kernel. It dominates pointwise the classical square function(Lusin area integral) and its real-variable generalizations. Although the function $G_{\alpha,\beta}(f)$ is depend of kernels with uniform compact support, there is pointwise relation between $G_{\alpha,\beta}(f)$ with different β : $G_{\alpha,\beta}(f)(x) \leq \beta^{\frac{3n}{2}+\alpha}G_\alpha(f)(x)$. We can see details in [29].

The intrinsic Littlewood-Paley g-function and the intrinsic g_λ^* function are defined respectively by

$$g_\alpha f(x) = \left(\int_0^1 (A_\alpha f(x, t))^2 \frac{dt}{t} \right)^{\frac{1}{2}}$$

$$g_{\lambda,\alpha}^* f(x) = \left(\int \int_{\mathbb{R}_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} (A_\alpha f(y, t))^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}}$$

When we say that f maps into l^2 , we mean that $\vec{f}(x) = (f_j)_{j=1}^1$, where each f_j is Lebesgue measurable and, for almost every $x \in \mathbb{R}^n$ $\|\vec{f}(x)\|_{l^2} = \left(\sum_{j=1}^1 |f_j(x)|^2 \right)^{1/2}$.

Let $\vec{f} = (f_1, f_2, \dots)$ be a sequence of locally integrable functions on \mathbb{R}^n . For any $x \in \mathbb{R}^n$, Wilson [30] also defined the vector-valued intrinsic square functions of \vec{f} by $\|G_\alpha \vec{f}(x)\|_{l^2}$ and proved the following result.

Theorem A. *Let $1 \leq p < \infty$ and $0 < \alpha \leq 1$. Then the operators G_α and $g_{\lambda,\alpha}^*$ are bounded from $L^p(l^2)$ into itself for $p > 1$ and from $L^1(l^2)$ to $WL^1(l^2)$.*

Moreover, in [24], Lerner showed sharp L_w^p norm inequalities for the intrinsic square functions in terms of the A_p characteristic constant of w for all $1 < p < \infty$. Also Huang and Liu [12] studied the boundedness of intrinsic square functions on weighted Hardy spaces. Moreover, they characterized the weighted Hardy spaces by intrinsic square functions. In [27] and [28], Wang and Liu obtained some weak type estimates on weighted Hardy spaces. In [26], Wang considered intrinsic functions and the commutators generated with BMO functions on weighted Morrey spaces. Let b be a locally integrable function on \mathbb{R}^n Setting

$$A_{\alpha,b} f(y, t) \equiv \sup_{\phi \in C_\alpha} \left| \int_{\mathbb{R}^n} [b(x) - b(z)] \phi_t(y - z) f(z) dz \right|,$$

the commutators are defined by

$$[b, G_\alpha] f(x) = \left(\int \int_{\Gamma(x)} (A_{\alpha,b} f(y, t))^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}}$$

$$[b, g_\alpha] f(x) = \left(\int_0^1 (A_{\alpha,b} f(x, t))^2 \frac{dt}{t} \right)^{\frac{1}{2}}$$

and

$$[b, g_{\lambda,\alpha}^*] f(x) = \left(\int \int_{\mathbb{R}_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{\lambda n} (A_{\alpha,b} f(y, t))^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}}$$

A function $b \in L_1^{loc}(\mathbb{R}^n)$ is said to be in $BMO(\mathbb{R}^n)$ if

$$\|b\|_* = \sup_{x \in \mathbb{R}^n, r > 0} \frac{1}{|B(x, r)|} \int_{B(x, r)} |b(y) - b_{B(x, r)}| dy < 1,$$

where $b_{B(x, r)} = \frac{1}{|B(x, r)|} \int_{B(x, r)} b(y) dy$.

In [26], Wang proved the following result.

Theorem B. *Let $1 < p < \infty$, $0 < \alpha \leq 1$ and $b \in BMO(\mathbb{R}^n)$. Then the commutator operators $[b, G_\alpha]$ and $[b, g_{\lambda, \alpha}^*]$ are bounded from $L^p(l^2)$ into itself.*

In this paper, we will consider the boundedness of the operators G_α , g_α , $g_{\lambda, \alpha}^*$ and their commutators on vector-valued generalized Morrey spaces. Let $\varphi(x, r)$ be a positive measurable function on $\mathbb{R}^n \times \mathbb{R}_+$. For any $\vec{f} \in L_{loc}^p(l^2)$, we denote by $M^{p, \varphi}(l^2)$ the vector-valued generalized Morrey spaces, if

$$\|\vec{f}\|_{M^{p, \varphi}(l^2)} = \sup_{x \in \mathbb{R}^n, r > 0} \varphi(x, r)^{-1} |B(x, r)|^{-\frac{1}{p}} \|\vec{f}(\cdot)\|_{L^p(B(x, r))} < 1.$$

There are many papers discussed the conditions on $\varphi(x, r)$ to obtain the boundedness of operators on the generalized Morrey spaces. For example, in [15] (see, also [16]), by Guliyev the following condition was imposed on the pair (φ_1, φ_2) :

$$\int_r^1 \varphi_1(x, t) \frac{dt}{t} \leq C \varphi_2(x, r). \tag{1}$$

where $C > 0$ does not depend on x and r . Under the above condition, they obtained the boundedness of Calderón-Zygmund singular integral operators from $M^{p, \varphi_1}(\mathbb{R}^n)$ to $M^{p, \varphi_2}(\mathbb{R}^n)$. Also, in [1] and [18], Guliyev et. introduced a weaker condition: If $1 \leq p < \infty$, there exists a constant $C > 0$, such that, for any $x \in \mathbb{R}^n$ and $r > 0$,

$$\int_r^1 \frac{\text{ess inf}_{t < s < 1} \varphi_1(x, s) s^{\frac{n}{p}}}{t^{\frac{n}{p}+1}} dt \leq C \varphi_2(x, r). \tag{2}$$

If the pair (φ_1, φ_2) satisfies condition (1), then (φ_1, φ_2) satisfied condition (2). But the opposite is not true. We can see remark 4.7 in [18] for details.

In this paper, we will obtain the boundedness of the vector-valued intrinsic function, the intrinsic Littlewood-Paley g function, the intrinsic g_λ^* function and their commutators on vector-valued generalized Morrey spaces when the pair (φ_1, φ_2) satisfies condition (2) or the following inequalities,

$$\int_r^1 \left(1 + \ln \frac{t}{r}\right) \frac{\text{ess inf}_{t < s < 1} \varphi_1(x, s) s^{\frac{n}{p}}}{t^{\frac{n}{p}+1}} dt \leq C \varphi_2(x, r), \tag{3}$$

where C does not depend on x and r . Our main results in this paper are stated as follows.

Theorem 1 *Let $1 \leq p < \infty$, $0 < \alpha \leq 1$ and (φ_1, φ_2) satisfies condition (2). Then the operator G_α is bounded from $M^{p, \varphi_1}(l^2)$ to $M^{p, \varphi_2}(l^2)$ for $p > 1$ and from $M^{1, \varphi_1}(l^2)$ to $WM^{1, \varphi_2}(l^2)$.*

Theorem 2 *Let $1 \leq p < \infty$, $0 < \alpha \leq 1$, $\lambda > 3 + \frac{\alpha}{n}$ and (φ_1, φ_2) satisfies condition (2). Then the operator $g_{\lambda, \alpha}^*$ is bounded from $M^{p, \varphi_1}(l^2)$ to $M^{p, \varphi_2}(l^2)$ for $p > 1$ and from $M^{1, \varphi_1}(l^2)$ to $WM^{1, \varphi_2}(l^2)$.*

Theorem 3 *Let $1 < p < \infty$, $0 < \alpha \leq 1$, $b \in BMO$ and (φ_1, φ_2) satisfies condition (3). Then $[b, G_\alpha]$ is bounded from $M^{p, \varphi_1}(l^2)$ to $M^{p, \varphi_2}(l^2)$.*

Theorem 4 *Let $1 < p < \infty$, $0 < \alpha \leq 1$, $b \in BMO$ and (φ_1, φ_2) satisfies condition (3), then for $\lambda > 3 + \frac{\alpha}{n}$, $[b, g_{\lambda, \alpha}^*]$ is bounded from $M^{p, \varphi_1}(l^2)$ to $M^{p, \varphi_2}(l^2)$.*

In [29], the author proved that the functions $G_\alpha f$ and $g_\alpha f$ are pointwise comparable. Thus, as a consequence of Theorem 1 and Theorem 3, we have the following results.

Corollary 5 *Let $1 \leq p < \infty$, $0 < \alpha \leq 1$ and (φ_1, φ_2) satisfies condition (2), then g_α is bounded from $M^{p, \varphi_1}(l^2)$ to $M^{p, \varphi_2}(l^2)$ for $p > 1$ and from $M^{1, \varphi_1}(l^2)$ to $WM^{1, \varphi_2}(l^2)$.*

Corollary 6 *Let $1 < p < \infty$, $0 < \alpha \leq 1$, $b \in BMO$ and (φ_1, φ_2) satisfies condition (3), then $[b, g_\alpha]$ is bounded from $M^{p, \varphi_1}(l^2)$ to $M^{p, \varphi_2}(l^2)$.*

Remark 7 Note that, in the scalar valued case the Theorems 1 - 4 and Corollaries 5 - 6 was proved in [19].

Throughout this paper, we use the notation $A \lesssim B$ to mean that there is a positive constant C independent of all essential variables such that $A \leq CB$. Moreover, C may be different from place to place.

2. Vector-valued generalized Morrey spaces

The classical Morrey spaces $M^{p, \lambda}$ were originally introduced by Morrey in [25] to study the local behavior of solutions to second order elliptic partial differential equations. For the properties and applications of classical Morrey spaces, we refer the readers to [13],[23].

We denote by $M^{p, \lambda}(l^2) \equiv M^{p, \lambda}(\mathbb{R}^n, l^2)$ the vector-valued Morrey space, the space of all vector-valued functions $\vec{f} \in L^p_{loc}(l^2)$ with finite quasinorm

$$\|\vec{f}\|_{M^{p, \lambda}(l^2)} = \sup_{x \in \mathbb{R}^n, r > 0} r^{-\frac{\lambda}{p}} \|\vec{f}\|_{L^p(B(x, r), l^2)},$$

where $1 \leq p < \infty$ and $0 \leq \lambda \leq n$. Note that $M^{p, 0}(l^2) = L^p(l^2)$ and $M^{p, n}(l^2) = L^1(l^2)$. If $\lambda < 0$ or $\lambda > n$, then $M^{p, \lambda}(l^2) = \Theta$, where Θ is the set of all vector-valued functions equivalent to 0 on \mathbb{R}^n .

We define the vector-valued generalized Morrey spaces as follows.

Definition 8 Let $1 \leq p < \infty$ and φ be a positive measurable vector-valued function on $\mathbb{R}^n \times (0, 1)$. We denote by $M^{p,\varphi}(l^2)$ the vector-valued generalized Morrey space, the space of all vector-valued functions $\vec{f} \in L^p_{\text{loc}}(l^2)$ with finite norm

$$\|\vec{f}\|_{M^{p,\varphi}(l^2)} = \sup_{x \in \mathbb{R}^n, r > 0} \varphi(x, r)^{-1} |B(x, r)|^{-\frac{1}{p}} \|f\|_{L^p(B(x,r), l^2)},$$

where $L^p(B(x, r), l^2)$ denotes the vector-valued L^p -space of measurable functions f for which

$$\|\vec{f}\|_{L^p(B(x,r))} \equiv \|\vec{f}\chi_{B(x,r)}\|_{L^p(\mathbb{R}^n)} = \left(\int_{B(x,r)} \|\vec{f}(y)\|_{l^2}^p dy \right)^{\frac{1}{p}}.$$

Furthermore, by $WM^{p,\varphi}(l^2)$ we denote the vector-valued weak generalized Morrey space of all functions $f \in WL^p_{\text{loc}}(l^2)$ for which

$$\|\vec{f}\|_{WM^{p,\varphi}(l^2)} = \sup_{x \in \mathbb{R}^n, r > 0} \varphi(x, r)^{-1} |B(x, r)|^{-\frac{1}{p}} \|\vec{f}\|_{WL^p(B(x,r), l^2)} < \infty,$$

where $WL^p(B(x, r), l^2)$ denotes the vector-valued weak L^p -space of measurable functions f for which

$$\|\vec{f}\|_{WL^p(B(x,r), l^2)} \equiv \|\vec{f}\chi_{B(x,r)}\|_{WL^p(l^2)} = \sup_{t > 0} t \left(\int_{\{y \in B(x,r) : \|\vec{f}(y)\|_{l^2} > t\}} dy \right)^{\frac{1}{p}}.$$

3. Preliminaries

We are going to use the following result on the boundedness of the Hardy operator

$$(Hg)(t) := \frac{1}{t} \int_0^t g(r) d\mu(r), \quad 0 < t < 1,$$

where μ is a non-negative Borel measure on $(0, 1)$.

Theorem 9 ([4]) *The inequality*

$$\text{ess sup}_{t > 0} \omega(t) Hg(t) \leq c \text{ess sup}_{t > 0} v(t) g(t)$$

holds for all functions g non-negative and non-increasing on $(0, 1)$ if and only if

$$A := \sup_{t > 0} \frac{\omega(t)}{t} \int_0^t \frac{d\mu(r)}{\text{ess sup}_{0 < s < r} v(s)} < \infty,$$

and $c \approx A$.

We also need the following statement on the boundedness of the Hardy type operator

$$(H_1g)(t) := \frac{1}{t} \int_0^t \ln \left(e + \frac{t}{r} \right) g(r) d\mu(r), \quad 0 < t < 1,$$

where μ is a non-negative Borel measure on $(0, 1)$.

Theorem 10 *The inequality*

$$\operatorname{ess\,sup}_{t>0} \omega(t)H_1g(t) \leq c \operatorname{ess\,sup}_{t>0} v(t)g(t)$$

holds for all functions g non-negative and non-increasing on $(0, 1)$ if and only if

$$A_1 := \sup_{t>0} \frac{\omega(t)}{t} \int_0^t \ln \left(e + \frac{t}{r} \right) \frac{d\mu(r)}{\operatorname{ess\,sup}_{0<s<r} v(s)} < 1,$$

and $c \approx A_1$.

Note that, Theorem 10 can be proved analogously to Theorem 4.3 in [17].

Definition 11 $BMO(\mathbb{R}^n)$ is the Banach space modulo constants with the norm $\|\cdot\|_*$ defined by

$$\|b\|_* = \sup_{x \in \mathbb{R}^n, r>0} \frac{1}{|B(x, r)|} \int_{B(x, r)} |b(y) - b_{B(x, r)}| dy < 1,$$

where $b \in L^1_{\text{loc}}(\mathbb{R}^n)$ and

$$b_{B(x, r)} = \frac{1}{|B(x, r)|} \int_{B(x, r)} b(y) dy.$$

Remark 12 (1) The John-Nirenberg inequality : there are constants $C_1, C_2 > 0$, such that for all $b \in BMO(\mathbb{R}^n)$ and $\beta > 0$

$$|\{x \in B : |b(x) - b_B| > \beta\}| \leq C_1 |B| e^{-C_2 \beta / \|b\|_*}, \quad \forall B \subset \mathbb{R}^n.$$

(2) For $1 \leq p < \infty$ the John-Nirenberg inequality implies that

$$\|b\|_* \approx \sup_B \left(\frac{1}{|B|} \int_B |b(y) - b_B|^p dy \right)^{\frac{1}{p}}. \tag{4}$$

(3) Let $f \in BMO(\mathbb{R}^n)$. Then there is a constant $C > 0$ such that

$$|f_{B(x, r)} - f_{B(x, t)}| \leq C \|f\|_* \ln \frac{t}{r} \quad \text{for } 0 < 2r < t, \tag{5}$$

where C is independent of f, x, r and t (see, for example, [22], also [14]).

4. Proofs of main theorems

Before proving the main theorems, we need the following lemmas.

Lemma 13 [26] For $j \in \mathbb{Z}_+$, denote

$$G_{\alpha, 2^j}(f)(x) = \left(\int_0^1 \int_{|x-y| \leq 2^j t} (A_\alpha f(y, t))^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}}$$

Let $0 < \alpha \leq 1$ and $1 < p < \infty$. Then for any $j \in \mathbb{Z}_+$, we have

$$\|G_{\alpha, 2^j}(f)\|_{L^p} \lesssim 2^{j(\frac{3n}{2} + \alpha)} \|G_\alpha(f)\|_{L^p}.$$

This lemma follows easily from the following inequality that was proved in [29].

$$G_{\alpha,\beta}(f)(x) \leq \beta^{\frac{3n}{2}+\alpha} G_{\alpha}(f)(x).$$

By the similar argument as in [3], we can get the following lemma.

Lemma 14 *Let $1 < p < \infty$ and $0 < \alpha \leq 1$, then the commutators $[b, G_{\alpha}]$ is bounded from $L^p(l^2)$ to itself whenever $b \in BMO$.*

Now we are in a position to prove theorems.

Lemma 15 *Let $1 \leq p < \infty$ and $0 < \alpha \leq 1$. Then, for $p > 1$ the inequality*

$$\|G_{\alpha}\vec{f}\|_{L^p(B,l^2)} \lesssim r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}} \frac{dt}{t}$$

holds for any ball $B = B(x_0, r)$ and for all $\vec{f} \in L^p_{loc}(l^2)$.

Moreover, for $p = 1$ the inequality

$$\|G_{\alpha}\vec{f}\|_{WL^1(B,l^2)} \lesssim r^n \int_{2r}^1 \|\vec{f}\|_{L^1(B(x_0,t),l^2)} r^{-n} \frac{dt}{t},$$

holds for any ball $B = B(x_0, r)$ and for all $\vec{f} \in L1_{loc}l^2$.

Proof. The main ideas of these proofs come from [15]. For arbitrary $x \in \mathbb{R}^n$, set $B = B(x_0, r)$, $2B \equiv B(x_0, 2r)$. We decompose $\vec{f} = \vec{f}_0 + \vec{f}_1$, where $\vec{f}_0(y) = \vec{f}(y)\chi_{2B}(y)$, $\vec{f}_1(y) = \vec{f}(y) - \vec{f}_0(y)$. Then,

$$\|G_{\alpha}\vec{f}\|_{L^p(B(x_0,r),l^2)} \leq \|G_{\alpha}\vec{f}_0\|_{L^p(B(x_0,r),l^2)} + \|G_{\alpha}\vec{f}_1\|_{L^p(B(x_0,r),l^2)} := I + II.$$

First, let us estimate I. By Theorem A, we can obtain that

$$I \leq \|G_{\alpha}\vec{f}_0\|_{L^p(l^2)} \lesssim \|\vec{f}_0\|_{L^p(l^2)} = \|\vec{f}\|_{L^p(2B,l^2)}. \quad (6)$$

On the other hand,

$$\lesssim r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt. \quad (7)$$

Therefore from (6) and (7) we get

$$I \lesssim r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}} dt. \quad (8)$$

Then let us estimate II.

$$\|\vec{f} * \phi_t(y)\|_{l^2} = \left\| t^{-n} \int_{|y-z| \leq t} \phi\left(\frac{y-z}{t}\right) \vec{f}_1(z) dz \right\|_{l^2} \leq t^{-n} \int_{|y-z| \leq t} \|\vec{f}_1(z)\|_{l^2} dz.$$

Since $x \in B(x_0, r)$, $(y, t) \in \Gamma(x)$, we have $|z - x| \leq |z - y| + |y - x| \leq 2t$, and

$$r \leq |z - x_0| - |x_0 - x| \leq |x - z| \leq |x - y| + |y - z| \leq 2t.$$

So, we obtain

$$\begin{aligned} \|G_\alpha \vec{f}_1(x)\|_{l^2} &\leq \left(\int \int_{\Gamma(x)} \left(t^{-n} \int_{|y-z|\leq t} \|\vec{f}_1(z)\|_{l^2} dz \right)^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}} \leq \\ &\leq \left(\int_{t>r/2} \int_{|x-y|<t} \left(\int_{|x-z|\leq 2t} \|\vec{f}_1(z)\|_{l^2} dz \right)^2 \frac{dy dt}{t^{3n+1}} \right)^{\frac{1}{2}} \lesssim \\ &\lesssim \left(\int_{t>r/2} \left(\int_{|z-x|\leq 2t} \|\vec{f}_1(z)\|_{l^2} dz \right)^2 \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}}. \end{aligned}$$

By Minkowski and Hölder's inequalities and $|z - x| \geq |z - x_0| - |x_0 - x| \geq \frac{1}{2}|z - x_0|$, we have

$$\begin{aligned} \|G_\alpha \vec{f}_1(x)\|_{l^2} &\lesssim \int_{\mathbb{R}^n} \left(\int_{t>\frac{|z-x_0|}{2}} \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}} \|\vec{f}_1(z)\|_{l^2} dz \lesssim \int_{|z-x_0|>2r} \frac{\|\vec{f}(z)\|_{l^2}}{|z-x_0|^n} dz \lesssim \\ &\lesssim \int_{|z-x_0|>2r} \frac{\|\vec{f}(z)\|_{l^2}}{|z-x_0|^n} dz = \int_{|z-x_0|>2r} \|\vec{f}(z)\|_{l^2} \int_{|z-x_0|}^{+1} \frac{dt}{t^{n+1}} dz = \\ &= \int_{2r}^{+1} \int_{2r<|z-x_0|<t} \|\vec{f}(z)\|_{l^2} dz \frac{dt}{t^{n+1}} \lesssim \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt. \end{aligned} \quad (9)$$

Thus,

$$\|G_\alpha \vec{f}_1\|_{L^p(B,l^2)} \lesssim r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt. \quad (10)$$

By combining (8) and (10), we have

$$\|G_\alpha \vec{f}\|_{L^p(B,l^2)} \lesssim r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt.$$

Proof of Theorem 1

By Lemma 15 and Theorem 9 we have for $p > 1$

$$\begin{aligned} \|G_\alpha \vec{f}\|_{M^{p,\varphi_2}(l^2)} &\lesssim \sup_{x_0 \in \mathbb{R}^n, r>0} \varphi_2(x_0, r)^{-1} \int_r^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt = \\ &= \sup_{x_0 \in \mathbb{R}^n, r>0} \varphi_1(x_0, r)^{-1} r^{-\frac{n}{p}} \|\vec{f}\|_{L^p(B(x_0,r),l^2)} = \|\vec{f}\|_{M^{p,\varphi_1}(l^2)} \end{aligned}$$

and for $p = 1$

$$\begin{aligned} \|G_\alpha \vec{f}\|_{WM^{1,\varphi_2}(l^2)} &\lesssim \sup_{x_0 \in \mathbb{R}^n, r>0} \varphi_2(x_0, r)^{-1} \int_r^1 \|\vec{f}\|_{L^1(B(x_0,t),l^2)} t^{-n} \frac{dt}{t} = \\ &= \sup_{x_0 \in \mathbb{R}^n, r>0} \varphi_1(x_0, r)^{-1} r^{-n} \|\vec{f}\|_{L^1(B(x_0,r),l^2)} = \|\vec{f}\|_{M^{1,\varphi_1}(l^2)}. \end{aligned}$$

Lemma 16 *Let $1 \leq p < \infty$, $0 < \alpha \leq 1$ and $\lambda > 3 + \frac{\alpha}{n}$. Then, for $p > 1$ the inequality*

$$\|g_{\lambda,\alpha}^*(\vec{f})\|_{L^p(B,l^2)} \lesssim r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt$$

holds for any ball $B = B(x_0, r)$ and for all $\vec{f} \in L_{loc}^p(l^2)$.

Moreover, for $p = 1$ the inequality

$$\|g_{\lambda,\alpha}^*(\vec{f})\|_{WL^1(B,l^2)} \lesssim r^n \int_{2r}^1 \|\vec{f}\|_{L^1(B(x_0,t),l^2)} t^{-n-1} dt$$

holds for any ball $B = B(x_0, r)$ and for all $\vec{f} \in L1loc2$.

Proof. From the definition of $g_{\lambda,\alpha}^*(f)$, we readily see that

$$\begin{aligned} \|g_{\lambda,\alpha}^*(\vec{f})(x)\|_{l^2} &= \left\| \left(\int_0^1 \int_{\mathbb{R}^n} \left(\frac{t}{t+|x-y|} \right)^{n\lambda} (A_\alpha \vec{f}(y,t))^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \right\|_{l^2} \leq \\ &\leq \left\| \left(\int_0^1 \int_{|x-y|<t} \left(\frac{t}{t+|x-y|} \right)^{n\lambda} (A_\alpha \vec{f}(y,t))^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \right\|_{l^2} + \\ &+ \left\| \left(\int_0^1 \int_{|x-y|\geq t} \left(\frac{t}{t+|x-y|} \right)^{n\lambda} (A_\alpha \vec{f}(y,t))^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \right\|_{l^2} := \\ &:= III + IV. \end{aligned}$$

First, let us estimate III.

$$III \leq \left\| \left(\int_0^1 \int_{|x-y|<t} \left(\frac{t}{t+|x-y|} \right)^{n\lambda} (A_\alpha \vec{f}(y,t))^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \right\|_{l^2} \leq \|G_\alpha \vec{f}(x)\|_{l^2}.$$

Now, let us estimate IV.

$$\begin{aligned} IV &\leq \left\| \left(\sum_{j=1}^1 \int_0^1 \int_{2^{j-1}t \leq |x-y| \leq 2^j t} \left(\frac{t}{t+|x-y|} \right)^{n\lambda} (A_\alpha \vec{f}(y,t))^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \right\|_{l^2} \lesssim \\ &\lesssim \left\| \left(\sum_{j=1}^1 \int_0^1 \int_{2^{j-1}t \leq |x-y| \leq 2^j t} 2^{-jn\lambda} (A_\alpha \vec{f}(y,t))^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \right\|_{l^2} \lesssim \\ &\lesssim \sum_{j=1}^1 2^{-jn\lambda} \left\| \left(\int_0^1 \int_{|x-y| \leq 2^j t} (A_\alpha \vec{f}(y,t))^2 \frac{dy dt}{t^{n+1}} \right)^{1/2} \right\|_{l^2} := \sum_{j=1}^1 2^{-jn\lambda} \|G_{\alpha,2^j}(\vec{f})(x)\|_{l^2}. \end{aligned}$$

Thus,

$$\|g_{\lambda,\alpha}^*(\vec{f})\|_{L^p(B,l^2)} \leq \|G_\alpha \vec{f}\|_{L^p(B,l^2)} + \sum_{j=1}^1 2^{-\frac{jn\lambda}{2}} \|G_{\alpha,2^j}(\vec{f})\|_{L^p(B,l^2)}. \quad (11)$$

By Lemma 15, we have

$$\|G_\alpha \vec{f}\|_{L^p(B,l^2)} \lesssim r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt. \quad (12)$$

In the following, we will estimate $\|G_{\alpha,2^j}(\vec{f})\|_{L^p(B,l^2)}$. We divide $\|G_{\alpha,2^j}(\vec{f})\|_{L^p(B,l^2)}$ into two parts.

$$\|G_{\alpha,2^j}(\vec{f})\|_{L^p(B,l^2)} \leq \|G_{\alpha,2^j}(\vec{f}_0)\|_{L^p(B,l^2)} + \|G_{\alpha,2^j}(\vec{f}_1)\|_{L^p(B,l^2)}, \quad (13)$$

where $\vec{f}_0(y) = \vec{f}(y)\chi_{2B}(y)$, $\vec{f}_1(y) = \vec{f}(y) - \vec{f}_0(y)$. For the first part, by Lemma 13,

$$\begin{aligned} \|G_{\alpha,2^j}(\vec{f}_0)\|_{L^p(B,l^2)} &\lesssim 2^{j(\frac{3n}{2}+\alpha)} \|G_{\alpha}(\vec{f}_0)\|_{L^p(l^2)} \lesssim 2^{j(\frac{3n}{2}+\alpha)} \|f\|_{L^p(B,l^2)} \lesssim \\ &\lesssim 2^{j(\frac{3n}{2}+\alpha)} r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt. \end{aligned} \quad (14)$$

For the second part

$$\begin{aligned} \|G_{\alpha,2^j}(\vec{f}_1)(x)\|_{l^2} &= \left\| \left(\int_0^1 \int_{|x-y|\leq 2^j t} \left(\sup_{\phi \in C_{\alpha}} |\vec{f} * \phi_t(y)| \right)^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}} \right\|_{l^2} \leq \\ &\leq \left(\int_0^1 \int_{|x-y|\leq 2^j t} \left(\int_{|z-y|\leq t} \|\vec{f}_1(z)\|_{l^2} dz \right)^2 \frac{dy dt}{t^{3n+1}} \right)^{\frac{1}{2}}. \end{aligned}$$

Since $|x-z| \leq |y-z| + |x-y| \leq 2^{j+1}t$, we get

$$\begin{aligned} \|G_{\alpha,2^j}(\vec{f}_1)(x)\|_{l^2} &\leq \left(\int_0^1 \int_{|x-y|\leq 2^j t} \left(\int_{|x-z|\leq 2^{j+1}t} \|\vec{f}_1(z)\|_{l^2} dz \right)^2 \frac{dy dt}{t^{3n+1}} \right)^{\frac{1}{2}} \leq \\ &\leq \left(\int_0^1 \left(\int_{|z-x|\leq 2^{j+1}t} \|\vec{f}_1(z)\|_{l^2} dz \right)^2 \frac{2^j n dt}{t^{2n+1}} \right)^{\frac{1}{2}} \leq \\ &\leq 2^{\frac{jn}{2}} \int_{\mathbb{R}^n} \left(\int_{t \geq \frac{|x-z|}{2^{j+1}}} \|\vec{f}_1(z)\|_{l^2}^2 \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}} dz \leq 2^{\frac{3jn}{2}} \int_{|x_0-z|>2r} \frac{\|\vec{f}(z)\|_{l^2}}{|x-z|^n} dz. \end{aligned}$$

For $|z-x| \geq |x_0-z| - |x-x_0| \geq |x_0-z| - \frac{1}{2}|x_0-z| = \frac{1}{2}|x_0-z|$, so by Fubini's theorem and Hölder's inequality, we obtain

$$\begin{aligned} \|G_{\alpha,2^j}(\vec{f}_1)(x)\|_{l^2} &\leq 2^{\frac{3jn}{2}} \int_{|x_0-z|>2r} \frac{\|\vec{f}(z)\|_{l^2}}{|x_0-z|^n} dz = 2^{\frac{3jn}{2}} \int_{|x_0-z|>2r} \|\vec{f}(z)\|_{l^2} \int_{|x_0-z|}^1 \frac{dt}{t^{n+1}} dz \leq \\ &\leq 2^{\frac{3jn}{2}} \int_{2r}^1 \int_{|x_0-z|<t} \|\vec{f}(z)\|_{l^2} dz \frac{dt}{t^{n+1}} \leq 2^{\frac{3jn}{2}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt. \end{aligned}$$

So,

$$\|G_{\alpha,2^j}(\vec{f}_1)\|_{L^p(B,l^2)} \leq 2^{\frac{3jn}{2}} r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt. \quad (15)$$

Combining (13), (14) and (15), we have

$$\|G_{\alpha,2^j}(\vec{f})\|_{L^p(B,l^2)} \lesssim 2^{j(\frac{3n}{2}+\alpha)} r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt. \quad (16)$$

Thus,

$$\|g_{\lambda, \alpha}^*(\vec{f})\|_{L^p(B, l^2)} \leq \|G_\alpha \vec{f}\|_{L^p(B, l^2)} + \sum_{j=1}^1 2^{-\frac{jn\lambda}{2}} \|G_{\alpha, 2^j}(\vec{f})\|_{L^p(B, l^2)}. \quad (17)$$

Since $\lambda > 3 + \frac{\alpha}{n}$, by (12), (16) and (17), we have the desired lemma.

Proof of Theorem 2

From inequality (18) we have

$$\|g_{\lambda, \alpha}^*(\vec{f})\|_{M^{p, \varphi_2}(l^2)} \leq \|G_\alpha \vec{f}\|_{M^{p, \varphi_2}(l^2)} + \sum_{j=1}^1 2^{-\frac{jn\lambda}{2}} \|G_{\alpha, 2^j}(\vec{f})\|_{M^{p, \varphi_2}(l^2)}. \quad (18)$$

By Theorem 1, we have

$$\|G_\alpha \vec{f}\|_{M^{p, \varphi_2}(l^2)} \lesssim \|\vec{f}\|_{M^{p, \varphi_1}(l^2)}. \quad (19)$$

In the following, we will estimate $\|G_{\alpha, 2^j}(\vec{f})\|_{M^{p, \varphi_2}(l^2)}$. Thus, by substitution of variables and Theorem 9, we get

$$\begin{aligned} \|G_{\alpha, 2^j}(\vec{f})\|_{M^{p, \varphi_2}(l^2)} &\lesssim 2^{j(\frac{3n}{2} + \alpha)} \sup_{x_0 \in \mathbb{R}^n, r > 0} \varphi_2(x_0, r)^{-1} \int_r^1 \|\vec{f}\|_{L^p(B(x_0, t), l^2)} t^{-\frac{n}{p}-1} dt \lesssim \\ &\lesssim 2^{j(\frac{3n}{2} + \alpha)} \sup_{x_0 \in \mathbb{R}^n, r > 0} \varphi_1(x_0, r^{-1})^{-1} r^{\frac{n}{p}} \|\vec{f}\|_{L^p(B(x_0, r^{-1}), l^2)} = 2^{j(\frac{3n}{2} + \alpha)} \|\vec{f}\|_{M^{p, \varphi_1}(l^2)}. \end{aligned} \quad (20)$$

Since $\lambda > 3 + \frac{\alpha}{n}$, by (18), (19) and (20), we have the desired theorem.

Lemma 17 *Let $1 < p < \infty$, $0 < \alpha \leq 1$ and $b \in BMO$.*

Then the inequality

$$\|[b, G_\alpha] \vec{f}\|_{L^p(B, l^2)} \lesssim r^{\frac{n}{p}} \int_{2r}^1 \ln \left(e + \frac{t}{r} \right) \|\vec{f}\|_{L^p(B(x_0, t), l^2)} t^{-\frac{n}{p}-1} dt$$

holds for any ball $B = B(x_0, r)$ and for all $f \in L^p_{\text{loc}}(l^2)$.

Proof. We decompose $\vec{f} = \vec{f}_0 + \vec{f}_1$, where $\vec{f}_0 = \vec{f} \chi_{2B}$ and $\vec{f}_1 = \vec{f} - \vec{f}_0$. Then

$$\|[b, G_\alpha] \vec{f}\|_{L^p(B, l^2)} \leq \|[b, G_\alpha] \vec{f}_0\|_{L^p(B, l^2)} + \|[b, G_\alpha] \vec{f}_1\|_{L^p(B, l^2)}.$$

By Lemma 14, we have that

$$\begin{aligned} \|[b, G_\alpha] \vec{f}_0\|_{L^p(B, l^2)} &\lesssim \|b\|_* \|\vec{f}_0\|_{L^p(l^2)} = \|b\|_* \|\vec{f}\|_{L^p(2B, l^2)} \lesssim \\ &\lesssim \|b\|_* r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0, t), l^2)} t^{-\frac{n}{p}-1} dt. \end{aligned}$$

For the second part, we divide it into two parts.

$$\begin{aligned} \|[b, G_\alpha] \vec{f}_1(x)\|_{l^2} &= \left\| \left(\int \int_{\Gamma(x)} \sup_{\phi \in C_\alpha} \left| \int_{\mathbb{R}^n} [b(x) - b(z)] \phi_t(y-z) \vec{f}_1(z) dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \right\|_{l^2} \leq \\ &\leq A(x) + B(x) := \left\| \left(\int \int_{\Gamma(x)} \sup_{\phi \in C_\alpha} \left| \int_{\mathbb{R}^n} [b(x) - b_B] \phi_t(y-z) \vec{f}_1(z) dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \right\|_{l^2} + \\ &+ \left\| \left(\int \int_{\Gamma(x)} \sup_{\phi \in C_\alpha} \left| \int_{\mathbb{R}^n} [b(z) - b_B] \phi_t(y-z) \vec{f}_1(z) dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \right\|_{l^2}. \end{aligned}$$

Therefore

$$\|[b, G_\alpha] \vec{f}_1\|_{L^p(B, l^2)} \leq \|A(\cdot)\|_{L^p(B)} + \|B(\cdot)\|_{L^p(B)}.$$

First, for $A(x)$, we find that

$$\begin{aligned} A(x) &= |b(x) - b_B| \left\| \left(\int \int_{\Gamma(x)} \sup_{\phi \in C_\alpha} \left| \int_{\mathbb{R}^n} \phi_t(y-z) \vec{f}_1(z) dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \right\|_{l^2} = \\ &= |b(x) - b_B| \|G_\alpha \vec{f}_1(x)\|_{l^2}. \end{aligned}$$

From the inequality (9), we can get

$$\begin{aligned} \|A(\cdot)\|_{L^p(B)} &= \left(\int_B |b(x) - b_B|^p \left(\|G_\alpha \vec{f}_1(x)\|_{l^2} \right)^p w(x) dx \right)^{\frac{1}{p}} \leq \\ &\leq \left(\int_B |b(x) - b_B|^p dx \right)^{\frac{1}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t), l^2)} t^{-\frac{n}{p}-1} dt \leq \\ &\leq \|b\|_* r^{\frac{n}{p}} \int_{2r}^1 \|\vec{f}\|_{L^p(B(x_0,t), l^2)} t^{-\frac{n}{p}-1} dt. \end{aligned}$$

For $B(x)$, since $|y - x| < t$, we get $|x - z| < 2t$. Thus, by Minkowski's inequality,

$$\begin{aligned} B(x) &\leq \left\| \left(\int \int_{\Gamma(x)} \left| \int_{|x-z|<2t} |b_B - b(z)| \vec{f}_1(z) dz \right|^2 \frac{dydt}{t^{3n+1}} \right)^{\frac{1}{2}} \right\|_{l^2} \lesssim \\ &\lesssim \left(\int_0^1 \left| \int_{|x-z|<2t} |b_B - b(z)| \|\vec{f}_1(z)\|_{l^2} dz \right|^2 \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}} \leq \\ &\leq \int_{|x_0-z|>2r} |b_B - b(z)| \|\vec{f}(z)\|_{l^2} \frac{dz}{|x-z|^n}. \end{aligned}$$

For $B(x)$, using the inequality $|z - x| \geq \frac{1}{2}|z - x_0|$, we have

$$\begin{aligned} B(x) &\lesssim \int_{|x_0-z|>2r} |b(z) - b_B| \|\vec{f}(z)\|_{l^2} \frac{dz}{|x_0-z|^n} \lesssim \\ &\lesssim \int_{|x_0-z|>2r} |b(z) - b_B| \|\vec{f}(z)\|_{l^2} \int_{|x_0-z|}^1 \frac{dt}{t^{n+1}} \lesssim \\ &\lesssim \int_{2r}^1 \int_{2r \leq |x_0-z| \leq t} |b(z) - b_B| \|\vec{f}(z)\|_{l^2} dz \frac{dt}{t^{n+1}}. \end{aligned}$$

Applying Hölder's inequality, we get

$$\begin{aligned} \|B(\cdot)\|_{L^p(B)} &\lesssim r^{\frac{n}{p}} \int_{2r}^1 \left(\int_{B(x_0,t)} |b(z) - b_B|^{p'} dz \right)^{\frac{1}{p'}} \|\vec{f}(\cdot)\|_{L^2} \|L^p(B(x_0,t))\|_{t^{n+1}} \frac{dt}{t^{n+1}} \lesssim \\ &\lesssim \|b\|_* r^{\frac{n}{p}} \int_{2r}^1 \ln \left(e + \frac{t}{r} \right) \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt. \end{aligned}$$

Thus,

$$\|[b, G_\alpha]\vec{f}\|_{L^p(B,l^2)} \lesssim \|b\|_* r^{\frac{n}{p}} \int_{2r}^1 \ln \left(e + \frac{t}{r} \right) \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt.$$

Proof of Theorem 3

By substitution of variables, we obtain

$$\begin{aligned} \|[b, G_\alpha]\vec{f}\|_{M^{p,\varphi_2}(l^2)} &\lesssim \\ &\lesssim \|b\|_* \sup_{x_0 \in \mathbb{R}^n, r > 0} \varphi_2(x_0, r)^{-1} \int_{2r}^1 \ln \left(e + \frac{t}{r} \right) \|\vec{f}\|_{L^p(B(x_0,t),l^2)} t^{-\frac{n}{p}-1} dt \lesssim \\ &\lesssim \|b\|_* \sup_{x_0 \in \mathbb{R}^n, r > 0} \varphi_2(x_0, r)^{-1} \int_0^{r^{-1}} \ln \left(e + \frac{1}{tr} \right) \|\vec{f}\|_{L^p(B(x_0,t^{-1}),l^2)} t^{\frac{n}{p}-1} dt = \\ &= \sup_{x \in \mathbb{R}^n, r > 0} \|b\|_* \varphi_2(x_0, r^{-1})^{-1} r \frac{1}{r} \int_0^r \ln \left(e + \frac{r}{t} \right) \|\vec{f}\|_{L^p(B(x_0,t^{-1}),l^2)} t^{\frac{n}{p}-1} dt \lesssim \\ &\lesssim \|b\|_* \sup_{x_0 \in \mathbb{R}^n, r > 0} \varphi_1(x_0, r^{-1})^{-1} r^{\frac{n}{p}} \|\vec{f}\|_{L^p(B(x_0,r^{-1}),l^2)} = \\ &= \|b\|_* \sup_{x_0 \in \mathbb{R}^n, r > 0} \varphi_1(x_0, r)^{-1} r^{-\frac{n}{p}} \|\vec{f}\|_{L^p(B(x_0,r),l^2)} = \|b\|_* \|\vec{f}\|_{M^{p,\varphi_1}(l^2)}. \end{aligned}$$

By using the argument as similar as the above proofs and that of Theorem 2, we can also show the boundedness of $[b, g_{\lambda,\alpha}^*]$.

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