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# PARABOLIC MARCINKIEWICZ INTEGRALS ON PRODUCT SPACES 

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#### Abstract

In this paper, we study the $L^{p}(1<p<\infty)$ boundedness for the parabolic Marcinkiewicz integral when the kernel function $\Omega$ belongs to the class $L(\log L)\left(\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}\right)$. Our result essentially extend and improve some known results. Keywords: $L^{p}$ boundedness, parabolic Marcinkiewicz integrals, rough kernels, product spaces. MSC(2010): Primary: 40B20; Secondary: 40B15, 40B25.


## 1. Introduction and preliminaries

Let $\mathbf{R}^{N}(N=n$ or $m), N \geq 2$ be the $N$-dimensional Euclidean space, and let $\mathbf{S}^{N-1}$ be the unit sphere in $\mathbf{R}^{N}$ which is equipped with the normalized Lebesgue surface measure $d \sigma=d \sigma(\cdot)$. Also, let $p^{\prime}$ denote to the exponent conjugate to $p$; that is $1 / p+1 / p^{\prime}=1$.

For $i=1,2, \cdots, N$, let $\alpha_{i}$ be fixed real numbers such that $\alpha_{i} \geq 1$. For fixed $z \in \mathbf{R}^{N}$, the function $F(z, \rho)=\sum_{i=1}^{N} \frac{z_{i}^{2}}{\rho^{2 \alpha_{i}}}$ is decreasing in $\rho>0$. The unique solutions of the equations $F(z, \rho)=1$ is denoted by $\rho(z)$.

For $\lambda>0$, let $A_{\lambda}=\left[\begin{array}{ccc}\lambda^{\alpha_{1}} & & 0 \\ & \ddots & \\ 0 & & \lambda^{\alpha_{N}}\end{array}\right]$, and let $K_{\Omega, \rho}(z)=\Omega(z) \rho(z)^{1-\alpha}$,
where $\alpha=\sum_{i=1}^{N} \alpha_{i}$ and $\Omega$ is a real valued and measurable function on $\mathbf{R}^{N}$ with $\Omega \in L^{1}\left(\mathbf{S}^{N-1}\right)$ satisfying the conditions

$$
\Omega\left(A_{\lambda} z\right)=\Omega(z) \quad \text { and } \quad \int_{\mathbf{S}^{N-1}} \Omega\left(z^{\prime}\right) J\left(z^{\prime}\right) d \sigma\left(z^{\prime}\right)=0
$$

[^0]where $J\left(z^{\prime}\right)$ is defined as in [8]. The parabolic Marcinkiewicz integral $\mu_{\Omega}$, which was introduced by Ding, Xue and Yabuta in [15], is defined by
$$
\mu_{\Omega} f(z)=\left(\int_{0}^{\infty}\left|F_{\Omega, t}(z)\right|^{2} \frac{d t}{t^{3}}\right)^{1 / 2}
$$
where
$$
F_{\Omega, t}(z)=\int_{\rho(u) \leq t} K_{\Omega, \rho}(u) f(z-u) d u .
$$

In particular, the authors of [15] proved that the parabolic Littlewood-Paley operator $\mu_{\Omega}$ is bounded for $p \in(1, \infty)$ provided that $\Omega \in L^{q}\left(\mathbf{S}^{N-1}\right)$ for $q>1$. Subsequently, the study of the $L^{p}$ boundedness of $\mu_{\Omega}$ under various conditions on the function $\Omega$ has been studied by many authors (see for example [?, 8,24$]$ ). A particular result that is closely related to our work is the boundedness result of $\mu_{\Omega}$ obtained by Cheng and Ding in [8]. If fact, they proved that $\mu_{\Omega}$ is bounded under the condition $\Omega \in L(\log L)^{1 / 2}\left(\mathbf{S}^{n-1}\right)$ for $1<p<\infty$.

We point out that the class of the operators $\mu_{\Omega}$ is related to the class of the parabolic singular integral operators

$$
T_{\Omega} f(z)=p \cdot v \cdot \int_{\mathbf{R}^{N}} \frac{\Omega(u)}{\rho(u)^{\alpha}} f(z-u) d u .
$$

The class of the operators $T_{\Omega}$ belongs to the class of singular Radon transforms, which has considered to study by many mathematicians (we refer the readers, in particular, to $[18,21]$ ).

If $\alpha_{1}=\cdots=\alpha_{N}=1$, then $\rho(z)=|z|, \alpha=N$ and $\left(\mathbf{R}^{N}, \rho\right)=\left(\mathbf{R}^{N},|\cdot|\right)$. In this case, $\mu_{\Omega}$ is just the classical Marcinkiewicz integral, which were introduced by Stein in [23]. For more information about the importance and the recent advances on the study of such operators, the readers are refereed (for instance to $[3,4,10,14,17,19]$, and the references therein).

Although some open problems related to the boundedness of parabolic Marcinkiewicz integral in the one-parameter setting remain open, the investigation of $L^{p}$ estimates of the Marcinkiewicz integral on product spaces has been started (see for example [1,2,5-7,11-13].)

Our main interest in this paper is to study the $L^{p}$ boundedness of the parabolic Marcinkiewicz integral with a rough kernel on product spaces. Namely, for $i=1,2, \cdots, n$ and $j=1,2, \cdots, m$, let $\alpha_{i}, \beta_{j}$ be fixed real numbers such that $\alpha_{i}, \beta_{j} \geq 1$, and let $K_{\Omega, \rho_{1}, \rho_{2}}(x, y)=\Omega(x, y) \rho_{1}(x)^{1-\alpha} \rho_{2}(y)^{1-\beta}$, where $\alpha=\sum_{i=1}^{n} \alpha_{i}$, $\beta=\sum_{j=1}^{m} \beta_{j}$ and $\Omega$ is a real valued and measurable function on $\mathbf{R}^{n} \times \mathbf{R}^{m}$ with
$\Omega \in L^{1}\left(\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}\right)$ satisfying the conditions

$$
\begin{align*}
\Omega\left(A_{\lambda_{1}} x, A_{\lambda_{2}} y\right) & =\Omega(x, y) \text { and }  \tag{1.1}\\
\int_{\mathbf{S}^{n-1}} \Omega\left(x^{\prime}, .\right) J\left(x^{\prime}, .\right) d \sigma\left(x^{\prime}\right) & =\int_{\mathbf{S}^{m-1}} \Omega\left(., y^{\prime}\right) J\left(., y^{\prime}\right) d \sigma\left(y^{\prime}\right)=0, \tag{1.2}
\end{align*}
$$

where $\lambda_{1}, \lambda_{2}>0$, and $J\left(x^{\prime}, y^{\prime}\right)$ is a function on the unit sphere $\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}$ in $\mathbf{R}^{n} \times \mathbf{R}^{m}$, that will be defined later.

The parabolic Marcinkiewicz integral operator $\mathcal{M}_{\Omega}$ for $f \in \mathcal{S}\left(\mathbf{R}^{n} \times \mathbf{R}^{m}\right)$ is given by

$$
\begin{equation*}
\mathcal{M}_{\Omega} f(x, y)=\left(\int_{0}^{\infty} \int_{0}^{\infty}\left|F_{t, s}(x, y)\right|^{\frac{d}{}} \frac{d t d s}{t^{3} s^{3}}\right)^{1 / 2} \tag{1.3}
\end{equation*}
$$

where

$$
F_{t, s}(x, y)=\int_{\rho_{1}(u) \leq t} \int_{\rho_{2}(v) \leq s} K_{\Omega, \rho_{1}, \rho_{2}}(u, v) f(x-u, y-v) d u d v
$$

When $\alpha_{1}=\cdots=\alpha_{n}=1$, and $\beta_{1}=\cdots=\beta_{m}=1$, then $\rho_{1}(x)=|x|$, $\rho_{2}(y)=|y|, \alpha=n$, and $\beta=m$. In this case, $\mathcal{M}_{\Omega}$ is just the classical Marcinkiewicz integral on product domains, which was studied by many mathematicians. For instance, the author of [13] gave the $L^{2}$ boundedness of $\mathcal{M}_{\Omega}$ if $\Omega \in L(\log L)^{2}\left(\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}\right)$. Subsequently, it was verified in [11] that $\mathcal{M}_{\Omega}$ is bounded for all $1<p<\infty$ provided that $\Omega \in L(\log L)^{2}\left(\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}\right)$. This result was improved (for $p=2$ ) in [12] in which the author established that $\mathcal{M}_{\Omega}$ is bounded on $L^{2}\left(\mathbf{R}^{n} \times \mathbf{R}^{m}\right)$ for all $\Omega \in L(\log L)\left(\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}\right)$. Recently, Al-Qaseem et al. found in [1] that the boundedness of $\mathcal{M}_{\Omega}$ is obtained under the condition $\Omega \in L(\log L)\left(\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}\right)$ for $1<p<\infty$. Furthermore, they proved that the exponent 1 is the best possible.

In this article, we extend and improve the corresponding results in $[1,11,12]$. Our main result is formulated as follows.

Theorem 1.1. Suppose that $\Omega \in L(\log L)\left(\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}\right)$ and satisfies (1.2)(1.3). Then $\mathcal{M}_{\Omega}$ is bounded on $L^{p}\left(\mathbf{R}^{n} \times \mathbf{R}^{m}\right)$ for $p \in(1, \infty)$.

Throughout this paper, the letter $C$ denotes a bounded positive constant that may vary at each occurrence but independent of the essential variables.

## 2. Some lemmas

In this section, we give some auxiliary lemmas used in the sequel. The following is found in $[8,24]$. For $(x, y) \in \mathbf{R}^{n} \times \mathbf{R}^{m}$, set

$$
\begin{array}{ll}
x_{1}=\rho_{1}^{\alpha_{1}} \cos \theta_{1} \cdots \cos \theta_{n-2} \cos \theta_{n-1}, & y_{1}=\rho_{2}^{\beta_{1}} \cos \vartheta_{1} \cdots \cos \vartheta_{m-2} \cos \vartheta_{m-1}, \\
x_{2}=\rho_{1}^{\alpha_{2}} \cos \theta_{1} \cdots \cos \theta_{n-2} \sin \theta_{n-1}, & y_{2}=\rho_{2}^{\beta_{2}} \cos \vartheta_{1} \cdots \cos \vartheta_{m-2} \sin \vartheta_{m-1}, \\
\vdots & \vdots \\
x_{n-1}=\rho_{1}^{\alpha_{n-1}} \cos \theta_{1} \sin \theta_{2}, & y_{m-1}=\rho_{2}^{\beta_{m-1}} \cos \vartheta_{1} \sin \vartheta_{2}, \\
x_{n}=\rho_{1}^{\alpha_{n}} \sin \theta_{1}, & y_{m}=\rho_{2}^{\beta m} \sin \vartheta_{1} .
\end{array}
$$

Then $d x d y=\rho_{1}^{\alpha-1} \rho_{2}^{\beta-1} J_{1}\left(\theta_{1}, \cdots, \theta_{n-1}\right) J_{2}\left(\vartheta_{1}, \cdots, \vartheta_{m-1}\right) d \rho_{1} d \rho_{2} d \sigma\left(x^{\prime}\right) d \sigma\left(y^{\prime}\right)$, where $\rho_{1}^{\alpha-1} J_{1}$
$\left(\theta_{1}, \cdots, \theta_{n-1}\right)$ and $\rho_{2}^{\beta-1} J_{2}\left(\vartheta_{1}, \cdots, \vartheta_{m-1}\right)$ are the Jacobians of the above transforms. In [18], it was shown that $J_{1}=J_{1}\left(\theta_{1}, \cdots, \theta_{n-1}\right)$ is a $C^{\infty}$ function in the variable $x^{\prime} \in \mathbf{S}^{n-1}$, also it was proved that $1 \leq J_{1}\left(\theta_{1}, \cdots, \theta_{n-1}\right) \leq L$ for some real number $L \geq 1$, and so for $J_{2}\left(\vartheta_{1}, \cdots, \vartheta_{m-1}\right)$. For simplicity, we denote $J_{1}\left(\theta_{1}, \cdots, \theta_{n-1}\right) J_{2}\left(\vartheta_{1}, \cdots, \vartheta_{m-1}\right)$ by $J\left(x^{\prime}, y^{\prime}\right)$.

In order to prove Theorem 1.1, we need the following lemmas.
Lemma 2.1. [22] Suppose that $\lambda_{i}^{\prime} s$ and $\alpha_{i}^{\prime} s$ are fixed real numbers, and $\Gamma(t)=$ $\left(\lambda_{1} t^{\alpha_{1}}, \cdots, \lambda_{N} t^{\alpha_{N}}\right)$ is a function from $\boldsymbol{R}^{+}$to $\boldsymbol{R}^{N}$. For suitable $f$, let $\mathcal{M}_{\Gamma}$ be the maximal operator defined on $\boldsymbol{R}^{N}$ by

$$
\mathcal{M}_{\Gamma} f(x)=\sup _{h>0} \frac{1}{h}\left|\int_{0}^{h} f(x-\Gamma(t)) d t\right|
$$

for $x \in \boldsymbol{R}^{N}$. Then for $1<p \leq \infty$, there exists a constant $C_{p}>0$ such that

$$
\left\|\mathcal{M}_{\Gamma} f\right\|_{p} \leq C_{p}\|f\|_{p}
$$

The constant $C_{p}$ is independent of $\lambda_{i}^{\prime} s$ and $f$.
Lemma 2.2. Suppose that $a_{i}^{\prime} s, b_{i}^{\prime} s, \alpha_{i}^{\prime} s$, and $\beta_{i}^{\prime} s$ are fixed real numbers. Let $\Gamma(t)=\left(a_{1} t^{\alpha_{1}}, \cdots, a_{n} t^{\alpha_{n}}\right)$ and $\Lambda(t)=\left(b_{1} t^{\beta_{1}}, \cdots, b_{m} t^{\beta_{m}}\right)$; and let $\mathcal{M}_{\Gamma, \Lambda}$ be the maximal operator defined on $\boldsymbol{R}^{n} \times \boldsymbol{R}^{m}$ by

$$
\mathcal{M}_{\Gamma, \Lambda} f(x, y)=\sup _{h_{1}, h_{2}>0} \frac{1}{h_{1} h_{2}}\left|\int_{0}^{h_{1}} \int_{0}^{h_{2}} f(x-\Gamma(t), y-\Lambda(r)) d t d r\right|
$$

for $(x, y) \in \boldsymbol{R}^{n} \times \boldsymbol{R}^{n}$. Then for $1<p \leq \infty$, there exists a constant $C_{p}>0$ (independent of $a_{i}^{\prime} s, b_{j}^{\prime} s$, and f) such that

$$
\left\|\mathcal{M}_{\Gamma, \Lambda} f\right\|_{p} \leq C_{p}\|f\|_{p}
$$

The proof of Lemma 2.2 follows immediately by using Lemma 2.1 and the inequality $\mathcal{M}_{\Gamma, \Lambda} f(x, y) \leq \mathcal{M}_{\Lambda} \circ \mathcal{M}_{\Gamma} f(x, y)$, where $\circ$ denotes the composition of operators.

We shall recall the following lemma due to Madych.

Lemma 2.3. [20] Let $\Phi \in \mathcal{S}\left(\boldsymbol{R}^{n}\right)$ satisfy $\hat{\Phi}(0)=0$. Denote $\Phi_{t}(x)=t^{-\alpha} \Phi\left(A_{t^{-1}} x\right)$ for $t>0$, the Littlewood-Paley $g$-function related to the transform $A$ is defined by

$$
g_{\Phi}(f)(x)=\left(\int_{0}^{\infty}\left|\Phi_{t} * f(x)\right|^{2} \frac{d t}{t}\right)^{1 / 2}
$$

Then there is a positive constant $C$ such that $\left\|g_{\Phi}(f)\right\|_{p} \leq C\|f\|_{p}$ for any $f \in$ $L^{p}\left(\boldsymbol{R}^{n}\right)$ and $1<p<\infty$.

Similarly, we derive the following lemma.
Lemma 2.4. Let $\Phi \in \mathcal{S}\left(\boldsymbol{R}^{n}\right), \Psi \in \mathcal{S}\left(\boldsymbol{R}^{m}\right)$ with $\hat{\Phi}(0)=\hat{\Psi}(0)=0$. For $s, t>0$, let $\Phi_{t}(x)=t^{-\alpha} \Phi\left(A_{t^{-1}} x\right), \Psi_{s}(y)=s^{-\beta} \Psi\left(A_{s^{-1}} y\right)$ and $\Gamma_{t, s}(x, y)=\Phi_{t}(x) \Psi_{s}(y)$. Assume that the Littlewood-Paley $g$-function is defined by

$$
g_{\Phi, \Psi}(f)(x, y)=\left(\int_{0}^{\infty} \int_{0}^{\infty}\left|\Gamma_{t, s} * f(x, y)\right|^{2} \frac{d t d s}{t s}\right)^{1 / 2}
$$

Then there exists $C>0$ such that $\left\|g_{\Phi, \Psi}(f)\right\|_{p} \leq C\|f\|_{p}$ for any $f \in L^{p}\left(\boldsymbol{R}^{n} \times\right.$ $\boldsymbol{R}^{m}$ ) and $1<p<\infty$.
Lemma 2.5. [8] Let $\gamma \in[0,1]$ and $u, \xi \in \boldsymbol{R}^{n}$. Then

$$
\left|\int_{1}^{2} e^{A_{\lambda} u \cdot \xi} \frac{d \lambda}{\lambda}\right| \leq C|u \cdot \xi|^{-\frac{\gamma}{\tau}}
$$

where $A_{\lambda}$ is defined as above and $\tau$ denotes the distinct numbers of $\left\{\alpha_{i}\right\}$.
For a two-parameter family of measures $\nu=\left\{\nu_{t, s}: t, s \in \mathbf{R}\right\}$ on $\mathbf{R}^{n} \times \mathbf{R}^{m}$, we define the operator $G_{\nu}$ and its corresponding maximal operator $\nu^{*}$ by

$$
\begin{equation*}
G_{\nu}(f)(x, y)=\left(\iint_{\mathbf{R} \times \mathbf{R}}\left|\nu_{t, s} * f(x, y)\right|^{2} d t d s\right)^{1 / 2} \tag{2.1}
\end{equation*}
$$

and

$$
\begin{equation*}
\nu^{*}(f)=\sup _{t, s \in \mathbf{R}}| | \nu_{t, s}|* f| \tag{2.2}
\end{equation*}
$$

We write $t^{ \pm \alpha}=\min \left\{t^{+\alpha}, t^{-\alpha}\right\}$ and $\left\|\nu_{t, s}\right\|$ for the total variation of $\nu_{t, s}$. The following is the main lemma of this section.
Lemma 2.6. Let $a, b \geq 2, \gamma_{1}, \gamma_{2}>0, q>1$ and $B>0$. Suppose that the family of measures $\left\{\nu_{t, s}: t, s \in \boldsymbol{R}\right\}$ satisfies the following conditions:
(i) $\left\|\nu_{t, s}\right\| \leq C B$ for $t, s \in \mathbf{R}$;
(ii) $\left\|\widehat{\nu}_{t, s}(\xi, \eta)\right\| \leq C B\left|A_{a^{t}} \xi\right|^{ \pm \gamma_{1} / \ln a}\left|A_{b^{t}} \eta\right|^{ \pm \gamma_{2} / \ln b}$ for $(\xi, \eta) \in \mathbf{R}^{n} \times \mathbf{R}^{m}$ and $t, s \in \mathbf{R}$;
(iii) $\left\|\nu^{*}(f)\right\|_{q} \leq C B\|f\|_{q}$ for $f \in L^{q}\left(\mathbf{R}^{n} \times \mathbf{R}^{m}\right)$.

Then, for every $p$ satisfying $|1 / p-1 / 2|<1 /(2 q)$, there is a constant $C_{p}$ (independent of $a, b, B, f)$ such that for any $f \in L^{p}\left(\mathbf{R}^{n} \times \mathbf{R}^{m}\right)$,

$$
\left\|G_{\nu}(f)\right\|_{p} \leq C_{p} B\|f\|_{p}
$$

Proof. We employ some ideas from $[1,8]$. For $\kappa>2$, let $\varphi^{(\kappa)}$ be a $\in C^{\infty}$ function supported in $[4 /(5 \kappa),(5 \kappa) / 4]$ such that
(i) $\varphi^{(\kappa)}(\zeta)=\varphi^{(\kappa)}(\rho(\zeta))$ for $\rho>0$ and $\zeta \in \mathbf{R}^{N}$;
(ii) $0<\varphi^{(\kappa)}(\zeta) \leq 1$;
(iii) $\int_{0}^{\infty} \frac{\varphi^{(\kappa)}(t)}{t} d t=2 \ln \kappa$.

For $a, b>2$, and for $(\xi, \eta) \in \mathbf{R}^{n} \times \mathbf{R}^{m}$, let $\Phi \in C^{\infty}\left(\mathbf{R}^{n}\right)$ and $\Psi \in C^{\infty}\left(\mathbf{R}^{m}\right)$ be given by $\hat{\Phi}(\xi)=\varphi^{(a)}\left(\rho_{1}(\xi)^{2}\right)$ and $\hat{\Psi}(\eta)=\varphi^{(b)}\left(\rho_{2}(\eta)^{2}\right)$. For $x \in \mathbf{R}^{n}, y \in \mathbf{R}^{m}$ and $t, s \in \mathbf{R}$, set

$$
\Phi_{t}(x)=t^{-\alpha} \Phi\left(A_{t^{-1}} x\right), \Psi_{s}(y)=s^{-\beta} \Phi\left(A_{s^{-1}} y\right) \quad \text { and } \quad \Gamma_{t, s}(x, y)=\Phi_{t}(x) \Psi_{s}(y)
$$

Thus, for any $f \in \mathcal{S}\left(\mathbf{R}^{n} \times \mathbf{R}^{m}\right)$, we get

$$
\begin{equation*}
f(x, y)=\int_{\mathbf{R} \times \mathbf{R}} \Gamma_{a^{t}, b^{s}} * f(x, y) d t d s \tag{2.3}
\end{equation*}
$$

By Minkowski's inequality, we reach that

$$
\begin{align*}
G_{\nu}(f)(u, v) & =\left(\int_{\mathbf{R} \times \mathbf{R}}\left|\int_{\mathbf{R} \times \mathbf{R}} \Gamma_{a^{t+u}, b^{s+v}} * \nu_{t, s} * f(x, y) d u d v\right|^{2} d t d s\right)^{1 / 2} \\
& \leq \int_{\mathbf{R} \times \mathbf{R}}\left(H_{u, v} f\right)(x, y) d u d v \tag{2.4}
\end{align*}
$$

where

$$
\begin{equation*}
\left(H_{u, v} f\right)(x, y)=\left(\int_{\mathbf{R} \times \mathbf{R}}\left|\Gamma_{a^{t+u}, b^{s+v}} * \nu_{t, s} * f(x, y)\right|^{2} d t d s\right)^{1 / 2} . \tag{2.5}
\end{equation*}
$$

Let us start estimating $\left\|H_{u, v} f\right\|_{2}$ for the case $u, v \geq 0$; the proof for the other cases are essentially the same and require only minor modifications. By Plancherel's theorem, assumption (ii) and the techniques used in [8], we conclude that

$$
\left.\begin{array}{rl}
\left\|H_{u, v} f\right\|_{2}^{2} \leq & C B \int_{\mathbf{R} \times \mathbf{R}}\left(\int_{\mathbf{R}^{n} \times \mathbf{R}^{m}}|\hat{f}(\xi, \eta)|^{2}\left|\varphi^{(a)}\left(\rho_{1}\left(A_{a^{u+t}} \xi\right)^{2}\right)\right|^{2}\left|A_{a^{t}} \xi\right|^{2 \gamma_{1} / \ln a}\right. \\
& \left.\times\left|\varphi^{(b)}\left(\rho_{2}\left(A_{b^{v+s}} \eta\right)^{2}\right)\right|^{2}\left|A_{b^{s}} \eta\right|^{2 \gamma_{2} / \ln b}\right) d \xi d \eta d t d s \\
\leq & C B \int_{\mathbf{R} \times \mathbf{R}}\left(\int_{E_{u, v, t, s}}|\hat{f}(\xi, \eta)|^{2}\left\{\left|A_{a^{t}} \xi\right|^{2 \gamma_{1} / \ln a}\right\}\left\{\left|A_{b^{s}} \eta\right|^{2 \gamma_{2} / \ln b}\right\} d \xi d \eta\right) d t d s \\
\leq & C B e^{-2\left(|u| \gamma_{1}+|v| \gamma_{2}\right)}\|f\|_{2}^{2}, \\
\text { (2.6) } \quad
\end{array}\right\} \begin{aligned}
& \text { where } E_{u, v, t, s}=\left\{(\xi, \eta) \in \mathbf{R}^{n} \times \mathbf{R}^{m}:\right. \\
& \left.\frac{2}{\sqrt{5}} a^{-u-1 / 2} \leq a^{t} \rho_{1}(\xi) \leq \frac{\sqrt{5}}{2} a^{-u+1 / 2}, \quad \frac{2}{\sqrt{5}} b^{-v-1 / 2} \leq b^{s} \rho_{2}(\eta) \leq \frac{\sqrt{5}}{2} b^{-v+1 / 2}\right\}
\end{aligned}
$$

Now, let us estimate $\left\|H_{u, v} f\right\|_{p_{0}}$ for $p_{0}$ satisfying $\left|\frac{1}{2}-\frac{1}{p_{0}}\right|=\frac{1}{2 q}$ with $p_{0} \neq 2$. First, we consider $1<p_{0}<2$. By the assumption ( $i$ ), we get

$$
\begin{equation*}
\left\|\int_{\mathbf{R} \times \mathbf{R}} \nu_{t, s} * \Gamma_{a^{u+t}, b^{v+s}} * f(x, y) d t d s\right\|_{1} \leq C B\left\|\int_{\mathbf{R} \times \mathbf{R}} \Gamma_{a^{t}, b^{s}} * f(x, y) d t d s\right\|_{1} . \tag{2.7}
\end{equation*}
$$

Further, by using the assumption (iii), we achieve that

$$
\begin{align*}
\left\|\sup _{t, s \in \mathbf{R}}\left|\nu_{t, s} * \Gamma_{a^{u+t}, b^{v+s}} * f\right|\right\|_{q} & \leq\left\|\nu^{*}\left(\sup _{t, s \in \mathbf{R}}\left|\Gamma_{a^{t}, b^{s}} * f\right|\right)\right\|_{q} \\
& \leq C B\left\|\sup _{t, s \in \mathbf{R}}\left|\Gamma_{a^{t}, b^{s}} * f\right|\right\|_{q} . \tag{2.8}
\end{align*}
$$

By using the interpolation theorem between (2.7) and (2.8) and the Lemma 2.4, we deduce that

$$
\begin{align*}
\left\|H_{u, v} f\right\|_{p_{0}} & \leq C B\left\|\int_{\mathbf{R} \times \mathbf{R}}\left(\left|\Gamma_{a^{t}, b^{s}} * f\right|^{2} d t d s\right)^{1 / 2}\right\|_{p_{0}} \\
& \leq C B\|f\|_{p_{0}} \tag{2.9}
\end{align*}
$$

Next, consider the case $2<p_{0}<\infty$. As $q=\left(\frac{p_{0}}{2}\right)^{\prime}$ and $\left\|\left(H_{u, v}(f)\right)^{1 / 2}\right\|_{p_{0}}=$ $\left\|H_{u, v}(f)\right\|_{p_{0} / 2}^{1 / 2}$, there is a non-negative function $\digamma \in L^{q}\left(\mathbf{R}^{n} \times \mathbf{R}^{m}\right)$ with $\|\digamma\|_{q} \leq$ 1 such that

$$
\begin{align*}
\left\|H_{u, v}(f)\right\|_{p_{0}}^{2} & =\left\|\left(\int_{\mathbf{R} \times \mathbf{R}}\left|\Gamma_{a^{u+t}, b^{v+s}} * \nu_{t, s} * f(x, y)\right|^{2} d t d s\right)^{1 / 2}\right\|_{p_{0}}^{2} \\
(2.10) & =\int_{\mathbf{R}^{n} \times \mathbf{R}^{m}} \int_{\mathbf{R} \times \mathbf{R}}\left|\Gamma_{a^{u+t}, b^{v+s}} * \nu_{t, s} * f(x, y)\right|^{2} d t d s \digamma(x, y) d x d y \tag{2.10}
\end{align*}
$$

By using Holder's inequality, (2.10), Lemma 2.4 plus the assumptions (i) and (iii), we obtain that
$\left\|H_{u, v}(f)\right\|_{p_{0}}^{2} \leq\left\|\nu_{t, s}\right\|_{1} \int_{\mathbf{R}^{n} \times \mathbf{R}^{m}} \int_{\mathbf{R} \times \mathbf{R}}\left|\nu_{t, s}\right| *\left|\Gamma_{a^{u+t}, b^{v+s}} * f\right|^{2} d t d s|\digamma(x, y)| d x d y$ $\leq C B\left(\int_{\mathbf{R}^{n} \times \mathbf{R}^{m}}\left(\int_{\mathbf{R} \times \mathbf{R}}\left|\Gamma_{a^{u+t}, b^{v+s}} * f(x, y)\right|^{2} d t d s\right)^{p_{0} / 2} d x d y\right)^{2 / p_{0}}\left\|\nu^{*}(\widetilde{\digamma})\right\|_{q}$

$$
\leq C B\|f\|_{p_{0}}^{2}
$$

where $\widetilde{\digamma}(x, y)=\digamma(-x,-y)$. Thus, by (2.9) and (2.11) we reach that

$$
\begin{equation*}
\left\|H_{u, v}(f)\right\|_{p_{0}} \leq C B|f|_{p_{0}} \tag{2.12}
\end{equation*}
$$

for any $p_{0}$ satisfying $\left|\frac{1}{2}-\frac{1}{p_{0}}\right|=\frac{1}{2 q}$ with $p_{0} \neq 2$. Hence, interpolation between (2.6) and (2.12) gives that

$$
\begin{equation*}
\left\|H_{u, v}(f)\right\|_{p_{0}} \leq C B e^{-\left(|u| \gamma_{1}+|v| \gamma_{2}\right)}\|f\|_{p_{0}} \tag{2.13}
\end{equation*}
$$

Therefore, by this and (2.2), we deduce that

$$
\begin{equation*}
\left\|G_{\nu}(f)\right\|_{p} \leq \int_{\mathbf{R} \times \mathbf{R}}\left\|H_{u, v}(f)\right\|_{p} d u d v \leq C_{p}\|f\|_{p} \tag{2.14}
\end{equation*}
$$

## 3. Proof of Theorem 1.1

We prove Theorem 1.1 by applying the same approaches found in $[1,8]$, which have their roots in $[16,17]$. Let us assume that $\Omega \in L(\log L)\left(\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}\right)$ and satisfies (1.2)-(1.3). For $k \in \mathbf{N}$, let $E_{k}=\left\{(x, y) \in \mathbf{S}^{n-1} \times \mathbf{S}^{m-1}: 2^{k-1} \leq\right.$ $\left.|\Omega(x, y)|<2^{k}\right\}, D=\left\{k \in \mathbf{N}: \sigma\left(E_{k}\right)>2^{-4 k}\right\}$. Denote $\varrho_{n}=\int_{\mathbf{S}^{n-1}} J(x, \cdot) d \sigma(x)$ and $\varrho_{m}=\int_{\mathbf{S}^{m-1}} J(\cdot, y) d \sigma(y)$. For $k \in \mathbf{N}$, define $\Omega_{k}$ by

$$
\begin{align*}
\Omega_{k}(x, y) & =\Omega(x, y) \chi_{E_{k}}(x, y)-\frac{1}{\varrho_{n}} \int_{\mathbf{S}^{n-1}} \Omega(x, y) J(x, y) \chi_{E_{k}}(x, y) d \sigma(x)  \tag{3.1}\\
& -\frac{1}{\varrho_{m}} \int \Omega(x, y) J(x, y) \chi_{E_{k}}(x, y) d \sigma(y)+\frac{1}{\varrho_{n} \varrho_{m}} \int_{E_{k}}(x, y) \Omega(x, y) J(x, y) d \sigma(x) d \sigma(y),
\end{align*}
$$

and

$$
\begin{equation*}
\Omega_{0}(x, y)=\Omega(x, y)-\sum_{k \in D} \Omega_{k}(x, y) \tag{3.2}
\end{equation*}
$$

As in [8], it is easy to verify that $\left\|\Omega_{0}\right\|_{2} \leq C$; and for $k \in \mathbf{N} \cup\{0\}, \Omega_{k}$ satisfies (1.2)-(1.3). For $k \in D$, we define the family of measures $\nu^{(k)}=\left\{\nu_{k, t, s}: t, s \in\right.$ $\mathbf{R}\}$ on $\mathbf{R}^{n} \times \mathbf{R}^{m}$ by
$\int_{\mathbf{R}^{n} \times \mathbf{R}^{m}} f d \nu_{k, t, s}=\frac{1}{2^{k(t+s)}} \int_{\rho_{1}(u) \leq 2^{k t}} \int_{\rho_{2}(v) \leq 2^{k s}} \frac{\Omega_{k}(u, v)}{\rho_{1}(u)^{\alpha-1} \rho_{2}(v)^{\beta-1}} f(u, v) d u d v$.
Set $a_{k}=b_{k}=2^{k}, B_{k}=2^{k} \sigma\left(E_{k}\right), \gamma_{1}=\frac{2 \delta \ln 2}{N_{1}^{*}}$, and $\gamma_{2}=\frac{2 \delta \ln 2}{N_{2}^{*}}$, where $N_{1}^{*}, N_{2}^{*}$ denote the distinct numbers $\left\{\alpha_{i}\right\},\left\{\beta_{j}\right\}$, respectively; and $0<\delta<$ $\min \left\{1, \frac{N_{1}^{*}}{2}, \frac{N_{2}^{*}}{2}, \frac{N_{1}^{*}}{\alpha}, \frac{N_{2}^{*}}{\beta}\right\}$. Thus,

$$
\begin{align*}
\left\|\nu_{k, t, s}\right\|_{1} & \leq \frac{1}{2^{k(t+s)}} \int_{0}^{2^{k t}} \int_{0}^{2^{k s}} \iint_{\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}}\left|\Omega_{k}(u, v)\right| J(u, v) d \sigma(u) d \sigma(v) d \rho_{1} d \rho_{2} \\
& \leq C 2^{k} \sigma\left(B_{k}\right)=C B_{k} \tag{3.3}
\end{align*}
$$

By the cancelation properties of $\Omega_{k}$, and a simple change of variables, we derive that

$$
\begin{aligned}
\left|\hat{\nu}_{k, t, s}\right| & \leq \frac{1}{2^{k(t+s)}} \int_{0}^{2^{k t}} \int_{0}^{2^{k s}} \iint_{\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}} J(u, v)\left|\Omega_{k}(u, v)\right|\left|e^{-i A_{\rho_{1}} u \cdot \xi}-1\right| d \sigma(u) d \sigma(v) d \rho_{2} d \rho_{1} \\
& \leq \frac{1}{2^{k t}} \int_{0}^{2^{k t}} \iint_{\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}}\left|\Omega_{k}(u, v)\right|\left|A_{\rho_{1}} u \cdot \xi\right| d \sigma(u) d \sigma(v) d \rho_{1}
\end{aligned}
$$

$$
\begin{aligned}
& \leq C\left|A_{2^{k t}} \xi\right| \int_{0}^{1} \iint_{\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}}\left|\Omega_{k}(u, v)\right|\left|A_{\rho_{1}} u\right| d \sigma(u) d \sigma(v) d \rho_{1} \\
& \leq C B_{k}\left|A_{a_{k}^{t}} \xi\right|
\end{aligned}
$$

which when combined with the trivial estimate $\left|\hat{\nu}_{k, t, s}\right| \leq C B_{k}$ gives that

$$
\begin{equation*}
\left|\hat{\nu}_{k, t, s}\right| \leq C B_{k}\left|A_{a_{k}^{t}} \xi\right|^{\frac{\gamma_{1}}{\ln a_{k}}} \tag{3.4}
\end{equation*}
$$

In the same manner, we attain

$$
\begin{equation*}
\left|\hat{\nu}_{k, t, s}\right| \leq C B_{k}\left|A_{b_{k}^{s}} \eta\right|^{\frac{\gamma_{2}}{\ln b_{k}}} \tag{3.5}
\end{equation*}
$$

On the other hand, Lemma 2.5 and Hölder's inequality lead to

$$
\begin{aligned}
\left|\hat{\nu}_{k, t, s}\right|^{2} \leq & \left.\sum_{i, j=0}^{\infty} \frac{1}{2^{i+j}} \int_{2^{k t-j-1}}^{2^{k t-j}} \int_{2^{k s-i-1}}^{2^{k s-i}} \right\rvert\, \int_{\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}} J(u, v) \Omega_{k}(u, v) \\
& \times\left. e^{-i\left(A_{\rho_{1}} u \cdot \xi+A_{\rho_{2}} v \cdot \eta\right)} d \sigma(u) d \sigma(v)\right|^{2} \frac{d \rho_{1} d \rho_{2}}{\rho_{1} \rho_{2}} \\
\leq & C \int_{\mathbf{S}^{m-1}} \int_{\mathbf{S}^{n-1} \times \mathbf{S}^{n-1}} \Omega_{k}(u, v) \overline{\Omega_{k}(x, v)} \\
& \times \sum_{j=0}^{\infty} \frac{1}{2^{j}}\left|\int_{1}^{2} e^{-i A_{2^{k t-j-1} \rho_{1}}(u-x) \cdot \xi} \frac{d \rho_{1}}{\rho_{1}}\right| d \sigma(u) d \sigma(x) d \sigma(v) \\
\leq & C \int_{\mathbf{S}^{m-1}} \int_{\mathbf{S}^{n-1} \times \mathbf{S}^{n-1}} \Omega_{k}(u, v) \frac{\Omega_{k}(x, v)}{\infty} \\
& \times \sum_{j=0}^{\infty} \frac{1}{2^{j}}\left(\left|A_{2^{k t-j-1}}(u-x) \cdot \xi\right|\right)^{\frac{-\delta}{N_{1}^{*}}} d \sigma(u) d \sigma(x) d \sigma(v) \\
\leq & C \sum_{j=0}^{\infty} \frac{1}{2^{j}} 2^{\left(\alpha \delta / N_{1}^{*}\right)(j+1)}\left|A_{2^{k t}} \xi\right|^{\frac{-\delta}{N_{1}^{*}}} \\
& \times \int_{\mathbf{S}^{m-1}} \int_{\mathbf{S}^{n-1} \times \mathbf{S}^{n-1}} \Omega_{k}(u, v) \overline{\Omega_{k}(x, v)}\left|(u-x) \cdot \frac{A_{2^{k t-j-1}} \xi}{\left|A_{2^{k t-j-1}} \xi\right|}\right|^{\frac{-\delta}{N_{1}^{*}}} d \sigma(u) d \sigma(x) d \sigma(v) \\
\leq & C \sum_{j=0}^{\infty} \frac{1}{2^{j}}\left|A_{2^{k t}} \xi\right|^{\frac{-\delta}{N_{1}^{*}}}\left\|\Omega_{k}\right\|_{2}^{2} .
\end{aligned}
$$

Thus,

$$
\left|\hat{\nu}_{k, t, s}\right| \leq C a_{k} B_{k}\left|A_{2^{k t}} \xi\right|^{\frac{-\delta}{2 N_{1}^{*}}}
$$

Combining this estimate with the trivial estimate $\left|\hat{\nu}_{k, t, s}\right| \leq C B_{k}$ yields

$$
\begin{equation*}
\left|\hat{\nu}_{k, t, s}\right| \leq C B_{k}\left|A_{2^{k t}} \xi\right|^{-\frac{\gamma_{1}}{\ln a_{k}}} \tag{3.6}
\end{equation*}
$$

Similarly, we derive

$$
\begin{equation*}
\left|\hat{\nu}_{k, t, s}\right| \leq C B_{k}\left|A_{2^{k s}} \xi\right|^{-\frac{\gamma_{2}}{\ln b_{k}}} \tag{3.7}
\end{equation*}
$$

Finally, by definition of $\left(\nu^{(k)}\right)^{*}(f)$, we have that

$$
\begin{aligned}
& \left(\nu^{(k)}\right)^{*}(f)(x, y)=\sup _{t, s \in \mathbf{R}} \| \nu_{k, t, s}|* f| \leq C \iint_{\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}}\left|\Omega_{k}(u, v)\right| \\
\times & \left(\sup _{t, s \in \mathbf{R}} \frac{1}{2^{k(t+s)}} \int_{0}^{2^{k t}} \int_{0}^{2^{k s}}\left|f\left(x-A_{\rho_{1}} u, y-A_{\rho_{2}} v\right)\right| d \rho_{2} d \rho_{1}\right) d \sigma(u) d \sigma(v) \\
\leq & C \iint_{\mathbf{S}^{n-1} \times \mathbf{S}^{m-1}}\left|\Omega_{k}(u, v)\right| M_{\Gamma, \Lambda}(f)(x, y) d \sigma(u) d \sigma(v) .
\end{aligned}
$$

Therefore, by Lemma 2.2, we obtain that

$$
\begin{align*}
\left\|\left(\nu^{(k)}\right)^{*}(f)\right\|_{q} & \leq C\|f\|_{p}\left\|\Omega_{k}(u, v)\right\|_{1} \\
& \leq C B_{k}\|f\|_{q} \tag{3.8}
\end{align*}
$$

Lemma 2.6 and (3.3)-(3.8) give that

$$
\begin{equation*}
\left\|G_{\nu^{(k)}}(f)\right\|_{p} \leq C_{p}\|f\|_{p} \tag{3.9}
\end{equation*}
$$

By this and Minkowski's inequality, we conclude that

$$
\begin{aligned}
\left\|\mathcal{M}_{\Omega}(f)\right\|_{p} & \leq C_{p}\left\|\mathcal{M}_{\Omega_{0}}(f)\right\|_{p}+\sum_{k \in D}\left(\ln 2^{k}\right) B_{k}\left\|G_{\nu^{(k)}}(f)\right\|_{p} \\
& \leq C_{p}\left(1+\sum_{k \in D}(k) B_{k}\right)\|f\|_{p} \\
& \leq C_{p}\left(1+\|\Omega\|_{L(\log L)}\right)\|f\|_{p} \leq C_{p}\|f\|_{p}
\end{aligned}
$$

for $1<p<\infty$ and $f \in L^{p}\left(\mathbf{R}^{n} \times \mathbf{R}^{m}\right)$. Thus, we finish the proof of Theorem 1.1.

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