

# A Good $\lambda$ Estimate for Multilinear Commutator of Singular Integral on Spaces of Homogeneous Type

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## Abstract

In this paper, a good  $\lambda$  estimate for the multilinear commutator associated to the singular integral operator on the spaces of homogeneous type is obtained. Under this result, we get the  $(L^p(X), L^q(X))$ -boundedness of the multilinear commutator.

*Key Words:* Singular Integral; Multilinear Commutator; Lipschitz Space; BMO; Space of Homogeneous Type; Good  $\lambda$  Inequality.

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## 1 Introduction

Let  $T$  be the Calderón-Zygmund operator, Coifman, Rochberg and Weiss [9] proves that the commutator  $[b, T](f) = bT(f) - T(bf)$  (where  $b \in BMO(R^n)$ ) is bounded on  $L^p(R^n)$  for  $1 < p < \infty$ . Chanillo [5] proves a similar result when  $T$  is replaced by the fractional operators. In [15], [18], Janson and Paluszynski study these results for the Triebel-Lizorkin spaces and the case  $b \in Lip_\beta(R^n)$ , where  $Lip_\beta(R^n)$  is the homogeneous Lipschitz space. The main purpose of this paper is to establish the good  $\lambda$  estimate for the multilinear commutator associated to the singular integral operator on the spaces of homogeneous type, where  $b \in Lip_\beta(X)$  or  $b \in BMO(X)$ . Under this result, we get  $(L^p(X), L^q(X))$ -boundedness of the multilinear commutator.

## 2 Preliminaries and Theorems

Give a set  $X$ , a function  $d : X \times X \rightarrow R^+$  is called a quasi-distance on  $X$  if the following conditions are satisfied:

- (i) for every  $x$  and  $y$  in  $X$ ,  $d(x, y) \geq 0$  and  $d(x, y) = 0$  if and only if  $x = y$ ,
- (ii) for every  $x$  and  $y$  in  $X$ ,  $d(x, y) = d(y, x)$ ,
- (iii) there exists a constant  $k \geq 1$  such that

$$d(x, y) \leq k(d(x, z) + d(z, y)) \quad (1)$$

for every  $x, y$  and  $z$  in  $X$ .

Let  $\mu$  be a positive measure on the  $\sigma$ -algebra of subsets of  $X$  which contains the  $r$ -balls  $B(x, r) = \{y : d(x, y) < r\}$ . We assume that  $\mu$  satisfies a doubling condition, that is, there exists a constant  $A$  such that

$$0 < \mu(B(x, 2r)) \leq A\mu(B(x, r)) < \infty \quad (2)$$

holds for all  $x \in X$  and  $r > 0$ .

A structure  $(X, d, \mu)$ , with  $d$  and  $\mu$  as above, is called a space of homogeneous type. The constants  $k$  and  $A$  in (1) and (2) will be called the constants of the space.

Then let us introduce some notations [3], [13], [18]. Throughout this paper,  $B$  will denote a ball of  $X$ , and for a ball  $B$  let  $f_B = \mu(B)^{-1} \int_B f(x) d\mu(x)$  and the sharp function of  $f$  is defined by

$$f^\#(x) = \sup_{B \ni x} \frac{1}{\mu(B)} \int_B |f(y) - f_B| d\mu(y).$$

It is well-known that [13]

$$f^\#(x) \approx \sup_{B \ni x} \inf_{c \in C} \frac{1}{\mu(B)} \int_B |f(y) - c| d\mu(y).$$

We say that  $f$  belongs to  $BMO(X)$  if  $f^\#$  belongs to  $L^\infty(X)$  and define  $\|f\|_{BMO} = \|f^\#\|_{L^\infty}$ . It has been known that [13]

$$\|f - f_{2^k B}\|_{BMO} \leq Ck \|f\|_{BMO}.$$

For  $1 \leq p < \infty$  and  $0 \leq \gamma < 1$ , let

$$M_{\gamma, p}(f)(x) = \sup_{x \in B} \left( \frac{1}{\mu(B)^{1-p\gamma}} \int_B |f(y)|^p d\mu(y) \right)^{1/p}.$$

If  $\gamma = 0$ ,  $M_{p, \gamma}(f) = M_p(f)$  which is the Hardy-Littlewood maximal function when  $p = 1$ .

For  $0 < \beta < 1$ , the Lipschitz space  $\dot{\lambda}_\beta(X)$  is the space of functions  $f$  such that

$$\|f\|_{\dot{\lambda}_\beta} = \sup_{\substack{x, h \in X \\ h \neq 0}} \rho \left( \Delta_h^{[\beta]+1} f(x) \right) / \rho(x + h, x)^\beta < \infty,$$

where  $\Delta_h^k$  denotes the  $k$ -th difference operator [18] and the existence of  $\rho$  is guaranteed by the following Lemma 1.

In this paper, we will study some multilinear commutators as follows.

**Definition.** Suppose  $b_j$  ( $j = 1, \dots, m$ ) are the fixed locally integrable functions on  $X$ . Let  $T$  be the singular integral operator as

$$T(f)(x) = \int_X K(x, y)f(y)d\mu(y),$$

where  $K$  is a locally integrable function on  $X \times X \setminus \{(x, y) : x = y\}$  and satisfies the following properties:

- (1)  $|K(x, y)| \leq \frac{C}{\mu(B(x, d(x, y)))}$ ,
- (2)  $|K(x, y) - K(x, y')| + |K(y, x) - K(y', x)| \leq C \frac{(d(y, y'))^\delta}{\mu(B(y, d(x, y)))(d(x, y))^\delta}$ ,
- when  $d(x, y) \geq 2d(y, y')$ , with some  $\delta \in (0, 1]$ .

The multilinear commutator of the singular integral operator is defined by

$$T_{\vec{b}}(f)(x) = \int_X \prod_{j=1}^m (b_j(x) - b_j(y))K(x, y)f(y)d\mu(y).$$

and  $T_{\star}^{\vec{b}}(f)(x) = \sup_{\varepsilon > 0} |T_{\varepsilon}^{\vec{b}}(f)(x)|$ , where

$$T_{\varepsilon}^{\vec{b}}(f)(x) = \int_{\rho(x, y) > \varepsilon} \prod_{j=1}^m (b_j(x) - b_j(y))K(x, y)f(y)d\mu(y)$$

Note that when  $b_1 = \dots = b_m$ ,  $T_{\vec{b}}$  is just the  $m$  order commutator. It is well known that commutators are of great interest in harmonic analysis and have been widely studied by many authors[1] – [6], [12] – [14], [19] – [21]. Our main purpose is to find the good  $\lambda$  estimate for the multilinear commutator  $T_{\star}^{\vec{b}}$ , and with this result to find  $(L^p(X), L^q(X))$ -boundedness for the multilinear commutator  $T_{\vec{b}}$ .

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

In what follows,  $C > 0$  always denotes a constant that is independent of main parameters involved but whose value may differ from line to line. For any index  $p \in [1, \infty]$ , we denote by  $p'$  its conjugate index, namely,  $1/p + 1/p' = 1$ .

Now we state our results as following.

**Theorem 1.** . Let  $0 < \beta < 1$  and  $b_j \in \dot{\lambda}_\beta(X)$  for  $j = 1, \dots, m$ .

(a). Suppose  $1 < r < p < \infty$ . Then there exists  $\xi_0 > 0$  such that, for any  $0 < \xi < \xi_0$  and  $\lambda > 0$ ,

$$\begin{aligned} & \mu\left(\left\{x \in X : T_{\star}^{\vec{b}}(f)(x) > 3\lambda, \|\vec{b}\|_{\dot{\lambda}_\beta} M_{m\beta,p}(f)(x) \leq \xi\lambda\right\}\right) \\ & \leq C\xi^r \mu(\{x \in X : T_{\star}^{\vec{b}}(f)(x) > \lambda\}) \end{aligned}$$

(b).  $T_{\vec{b}}$  is bounded from  $L^p(X)$  to  $L^q(X)$  for  $1 < p < 1/m\beta$  and  $1/q = 1/p - m\beta$ .

**Theorem 2.** . Let  $b_j \in BMO(X)$  for  $j = 1, \dots, m$ .

(a). Suppose  $1 < r < p < \infty$ . Then there exists  $\xi_0 > 0$  such that, for any  $0 < \xi < \xi_0$  and  $\lambda > 0$ ,

$$\begin{aligned} & \mu\left(\left\{x \in X : T_{\star}^{\vec{b}}(f)(x) > 3\lambda, \|\vec{b}\|_{BMO} M_p(f)(x) \leq \xi\lambda\right\}\right) \\ & \leq C\xi^r \mu(\{x \in X : T_{\star}^{\vec{b}}(f)(x) > \lambda\}) \end{aligned}$$

(b).  $T_{\vec{b}}$  is bounded on  $L^p(X)$  for  $1 < p < \infty$ .

### 3 Proofs of Theorems

To prove the theorems, we need the following lemmas.

**Lemma 1.** [16] Let  $d$  be a quasi-distance on a set  $X$ . Then there exists a quasi-distance  $d'$  on  $X$ , a finite constant  $C$  and a number  $0 < \alpha < 1$ , such that  $d'$  is equivalent to  $d$  and, for every  $x, y$  and  $z$  in  $X$

$$|d'(x, y) - d'(z, y)| \leq C d'(x, z)^\alpha (d'(x, y) + d'(z, y))^{1-\alpha}.$$

**Lemma 2.** if  $x \in B^* \subset B \subset \Omega \subset X$ , then

$$\|f_B - f_{B^*}\|_{L^\infty(B^*)} \leq C |B|^\beta \inf_{u \in B^*} f_\beta^\#(u),$$

where  $f_\beta^\#(x) = \sup_B \frac{1}{\mu(B)^{1+\beta}} \int_B |f(x) - f_B| d\mu(x)$ .

*Proof.* Since  $\|f_B\|_{L^\infty(B)} \leq C \frac{1}{\mu(B)} \int_B |f(x)| d\mu(x)$ , so we have

$$\begin{aligned} \|f_B - f_{B^*}\|_{L^\infty(B^*)} & \leq \|(f - f_B)_{B^*}\|_{L^\infty(B^*)} \leq \frac{C}{\mu(B^*)} \int_{B^*} |f - f_B| d\mu(x) \\ & \leq \frac{C}{\mu(B)} \int_B |f - f_B| d\mu(x) \leq C \mu(B)^\beta \inf_{u \in B^*} f_\beta^\#(u). \end{aligned}$$

□

**Lemma 3.** [11],[17] Let  $0 < \beta < 1, 1 \leq p \leq \infty$ , then

$$\begin{aligned} \|f\|_{\dot{\lambda}_\beta} &\approx \sup_B \frac{1}{\mu(B)^{1+\beta}} \int_B |f(x) - f_B| d\mu(x) \\ &\approx \sup_B \frac{1}{\mu(B)^\beta} \left( \frac{1}{\mu(B)} \int_B |f(x) - f_B|^p d\mu(x) \right)^{1/p} \\ &\approx \sup_B \inf_c \frac{1}{\mu(B)^{1+\beta}} \int_B |f(x) - c| d\mu(x) \\ &\approx \sup_B \inf_c \frac{1}{\mu(B)^\beta} \left( \frac{1}{\mu(B)} \int_B |f(x) - c|^p d\mu(x) \right)^{1/p} \end{aligned}$$

*Proof.* **Step 1.** We first show

$$\|f\|_{\dot{\lambda}_\beta} \leq C \sup_B \frac{1}{\mu(B)^{1+\beta}} \int_B |f(x) - f_B| d\mu(x)$$

The difference  $\Delta_h^k$  is defined for each  $x$  such that  $x, \dots, x + kh \in \Omega \subset X$ . Let  $\Omega_h$  be the set of all points  $x$  such that there is a ball  $B_x \subset \Omega$  with  $x + ih \in B_x, i = 0, 1, \dots, k$ . Fix  $h$  and set  $\tilde{\Omega}_h = \{x \in \Omega_h : x, \dots, x + kh \text{ are Lebesgue points of } f\}$ , then  $\Omega_h \setminus \tilde{\Omega}_h$  has measure zero. If  $x \in \tilde{\Omega}_h$  is fixed, set  $y_i = x + ih$  with  $i = 0, 1, \dots, k$ . Choose  $B$  as the smallest ball with  $\{y_0, y_1, \dots, y_k\} \subset B \subset \Omega$ . Since each  $y_i$  is a Lebesgue point of  $f$ , if we choose balls  $B^* \downarrow \{y_i\}$ , then  $f_{B^*}(y_i) \rightarrow f(y_i)$  and so according to Lemma 2,

$$|f_B(y_i) - f(y_i)| = \lim_{B^* \downarrow \{y_i\}} |f_B(y_i) - f_{B^*}(y_i)| \leq C f_\beta^\#(y_i) \mu(B)^\beta.$$

Since  $\Delta_h^k(f_B) = 0$ , we have

$$|\Delta_h^k(f, x)| = |\Delta_h^k(f - f_B, x)| \leq C \max_{1 \leq i \leq k} |f(y_i) - f_B(y_i)| \leq C \max_{1 \leq i \leq k} f_\beta^\#(y_i) |h|^\beta.$$

Therefore

$$|\Delta_h^k(f, x)| \leq C \sum_{i=0}^k f_\beta^\#(x + ih) |h|^\beta \quad a.e. \quad x \in \Omega_h.$$

**Step 2.** Then we prove

$$\sup_B \frac{1}{\mu(B)^{1+\beta}} \int_B |f(x) - f_B| d\mu(x) \leq C \sup_B \frac{1}{\mu(B)^\beta} \left( \frac{1}{\mu(B)} \int_B |f(x) - f_B|^p d\mu(x) \right)^{1/p}$$

By Hölder's inequality, we have

$$\begin{aligned} \frac{1}{\mu(B)^{1+\beta}} \int_B |f(x) - f_B| d\mu(x) &\leq C \frac{1}{\mu(B)^{1+\beta}} \left( \int_B |f(x) - f_B|^p d\mu(x) \right)^{1/p} \mu(B)^{1-1/p} \\ &= C \frac{1}{\mu(B)^\beta} \left( \frac{1}{\mu(B)} \int_B |f(x) - f_B|^p d\mu(x) \right)^{1/p}. \end{aligned}$$

Taking a sup over  $B \ni x$  in both sides of the above inequality, we finish the step 2.

**Step 3.** Last we get

$$\sup_B \frac{1}{\mu(B)^\beta} \left( \frac{1}{\mu(B)} \int_B |f(x) - f_B|^p d\mu(x) \right)^{1/p} \leq C \|f\|_{\dot{\lambda}_\beta}.$$

Set  $\omega_k(f, t) = \sup_{|h| \leq t} \|\Delta_h^k(f)\|_{L^\infty(\Omega_h)}$ , then  $\|f\|_{\dot{\lambda}_\beta} = \sup_{t>0} t^{-\beta} \omega_k(f, t)$ . We claim that

$$\|f - f_B\|_{L^\infty(B)} \leq C \mu(B)^\beta \|f\|_{\dot{\lambda}_\beta}. \quad (3)$$

It is enough to verify (3) for the unit ball  $B_0$  since the case of arbitrary  $B$  then follows from a linear change of variables. Now suppose (3) does not hold for  $B_0$ . In this case, there is a sequence of functions  $(f_m)$  such that

$$\inf_B \|f_m - f_B\|_{L^\infty(B_0)} \geq m \|f_m\|_{\dot{\lambda}_\beta}.$$

If we let  $(f_B)_m$  denote best  $L^\infty(B_0)$  approximate to  $f_m$ ,  $m = 1, 2, \dots$ , then by rescaling if necessary, we find functions  $g_m = \lambda_m (f_m - (f_B)_m)$  such that

$$1 = \inf_B \|g_m - f_B\|_{L^\infty(B_0)} = \|g_m\|_{L^\infty(B_0)} \geq m \|g_m\|_{\dot{\lambda}_\beta}.$$

Thus  $\{g_m\}_1^\infty$  is precompact in  $L^\infty(B_0)$  and for an appropriate subsequence,  $g_{m_j} \rightarrow g$  with  $g \in L^\infty(B_0)$ . It follows that

$$\|g\|_{\dot{\lambda}_\beta(B_0)} = \lim_{j \rightarrow \infty} \|g_{m_j}\|_{\dot{\lambda}_\beta(B_0)} = 0.$$

On the other hand,  $\inf_B \|g - f_m\|_{L^\infty(B_0)} = 1$  and so we have a contradiction.

For the case of general ball  $B$ , we note that if  $f$  is defined on  $B$  and  $A$  is the linear transformation which maps  $B_0$  onto  $B$ , then the function  $\tilde{f} = f \circ A$  has a modulus of smoothness which satisfies

$$\omega_k(\tilde{f}, t) = l^{-1/p} \omega_k(f, lt)$$

with  $l$  the radius of  $B$ . Thus  $\|\tilde{f}\|_{\dot{\lambda}_\beta(B_0)} = l^{\beta-1/p} \|f\|_{\dot{\lambda}_\beta(B)}$ .

For any ball  $B \ni x$ , we have

$$\left( \frac{1}{\mu(B)} \int_B |f - f_B|^p d\mu(x) \right)^{1/p} \leq C \|f - f_B\|_{L^\infty(B)},$$

therefore

$$\sup_B \frac{1}{\mu(B)^\beta} \left( \frac{1}{\mu(B)} \int_B |b(x) - b_B|^p d\mu(x) \right)^{1/p} \leq C \|b\|_{\dot{\lambda}_\beta}.$$

The proofs of the third and fourth parts of Lemma 3 are similar, so we omit the details. And this completes the Lemma 3.  $\square$

**Lemma 4.** [10] Let  $f \in L^1(X)$  and  $\alpha > 0$ , and assume that  $\mu(X) > \alpha^{-1}\|f\|_{L^1}$ . Then  $f$  may be decomposed as  $f = g + b$  where

- (1)  $\|g\|_{L^2}^2 \leq C\alpha\|f\|_{L^1}$ ,
- (2)  $b = \sum b_j$ , where each  $b_j$  is supported on some ball  $B(x_j, r_j)$ ,
- (3)  $\int b_j d\mu = 0$ ,
- (4)  $\|b_j\|_{L^1} \leq C\alpha\mu(B(x_j, r_j))$ ,
- (5)  $\sum_j \mu(B(x_j, r_j)) \leq C\alpha^{-1}\|f\|_{L^1}$ .

**Lemma 5.** [5] Let  $0 \leq \nu < 1$ ,  $1 \leq r < p < 1/\nu$  and  $1/q = 1/p - \nu$ , then

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

*Proof.* We first show that

$$\mu(\{x : M_{\nu,r}(x) > \lambda\}) \leq \left(\frac{C}{\lambda}\|f\|_{L^r}\right)^{r/(1-\nu r)}.$$

Let us consider the set  $E$ , where

$$E = \{x : M_{\nu,r}(x) > \lambda\}.$$

By the Lemma 4, it follows that there exists a sequence of balls  $B_j$ , with bounded overlap so that  $E \subseteq \cup_{j=1}^{\infty} B_j$  and so that on each  $B_j$ , we have

$$\frac{1}{\mu(B_j)^{1-\nu r}} \int_{B_j} |f|^r d\mu(y) \geq \lambda^r.$$

Now  $\mu(E)^{r/q} \leq \left(\sum \mu(B_j)\right)^{r/q} \leq \sum \mu(B_j)^{r/q}$ ,  $q = r/(1 - \nu r)$ ; the last inequality is true because  $r/q \leq 1$ .

Now  $\mu(B_j)^{1-\nu r} \leq \frac{1}{\lambda^r} \int_{B_j} |f|^r d\mu(y)$  and  $r/q = 1 - \nu r$ , so

$$\sum \mu(B_j)^{r/q} \leq \frac{1}{\lambda^r} \int_{B_j} |f|^r \left(\sum \chi_{B_j}\right) d\mu(y).$$

Hence

$$\sum \mu(B_j)^{r/q} \leq \frac{C}{\lambda^r} \|f\|_{L^r}^r$$

and

$$\mu(E) \leq \frac{C}{\lambda^q} \|f\|_{L^r}^q.$$

Note now that if  $r < p < 1/\nu$ , then using Hölder's inequality

$$M_{\nu,r}(x) \leq M_{\nu,p}(x).$$

Therefore, by the preceding arguments, we have

$$\mu(E) \leq \left(\frac{C}{\lambda}\|f\|_{L^p}\right)^{p/(1-\nu p)}.$$

The Lemma 5 follows by the Marcinkiewicz interpolation theorem in homogeneous spaces.  $\square$

*Proof.* **Theorem 1(a).** When  $\mathbf{m} = \mathbf{1}$ , by the Whitney decomposition,  $\{x \in X : T_\star^{b_1}(f)(x) > \lambda\}$  may be written as a union of balls  $\{B_k\}$  with mutually disjoint interiors and with distance from each to  $X \setminus \bigcup_k B_k$  comparable to the diameter of  $B_k$ . It suffices to prove the good  $\lambda$  estimate for each  $B_k$ . There exists a constant  $C = C(n)$  such that for each  $k$ , the cube  $\tilde{B}_k$  intersects  $X \setminus \bigcup_k B_k$ , where  $\tilde{B}_k$  denotes the ball with the same center as  $B_k$  and with the  $\text{diam } \tilde{B}_k = C \text{ diam } B_k$ . Then, for each  $k$ , there exists a point  $x_0 = x_0(k) \in \tilde{B}_k$  such that

$$T_\star^{b_1}(f)(x_0) \leq \lambda.$$

Now, we fix a ball  $B_k$ . Without loss of generality, we may assume there exists a point  $z = z(k)$  with

$$\|b_1\|_{\dot{\lambda}_\beta} M_{\beta,p}(f)(z) \leq \xi\lambda.$$

Set  $\bar{B}_k = \tilde{B}_k$  and write  $f = f_1 + f_2$  for  $f_1 = f\chi_{\bar{B}_k}$  and  $f_2 = f\chi_{X \setminus \bar{B}_k}$ . We turn to the estimates on  $f_1$  and  $f_2$ .

**The estimates on  $f_1$ .** For  $x \in B_k$ ,  $1/r = 1/p + 1/q < 1$

$$\begin{aligned} \|T_\star^{b_1}(f_1)\|_{L^r} &\leq C \left( \int_{\rho(x,y) > \varepsilon} |(b_1(x) - b_1(y))K(x,y)f_1(y)|^r d\mu(y) \right)^{1/r} \\ &\leq C\mu(\bar{B}_k)^{-1} \left( \int_{\bar{B}_k} |b_1(x) - b_1(y)|^q d\mu(y) \right)^{1/q} \left( \int_{\bar{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\ &\leq C\mu(\bar{B}_k)^{-1} \mu(\bar{B}_k)^{\beta+1/q} \|b_1\|_{\dot{\lambda}_\beta} \mu(\bar{B}_k)^{1/p-\beta} \left( \frac{1}{\mu(\bar{B}_k)^{1-\beta p}} \int_{\bar{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\ &\leq C\mu(\bar{B}_k)^{1/r-1} \|b_1\|_{\dot{\lambda}_\beta} M_{\beta,p}(f)(z). \end{aligned}$$

Let  $\eta > 0$ , we have

$$\begin{aligned} \mu(\{x \in X : T_\star^{b_1}(f_1)(x) > \eta\lambda\}) &\leq C(\eta\lambda)^{-r} \|T_\star^{b_1}(f_1)\|_{L^r}^r \\ &\leq C(\eta\lambda)^{-r} [\|b_1\|_{\dot{\lambda}_\beta} M_{\beta,p}(f)(z)]^r \mu(\bar{B}_k)^{1-1/r} \\ &\leq C(\eta\lambda)^{-r} (\xi\lambda)^r \mu(\bar{B}_k) \\ &\leq C(\xi/\eta)^r \mu(B_k). \end{aligned}$$

**The estimates on  $f_2$ .** Let  $H = H(X)$  be a large positive integer depending only on  $X$ . We consider the following two cases:

**Case 1.**  $\text{diam}(\tilde{B}_k) \leq \varepsilon \leq H \text{diam}(\tilde{B}_k)$ . Set  $V(x, y) = (b_1(x) - b_1(y))K(x, y)f(y)$ . Choose  $x_0 \in \tilde{B}_k$  such that  $x_0 \in X \setminus \bigcup_k B_k$ . For  $x \in B_k$ , following [8], we have

$$\begin{aligned} |T_\varepsilon^{b_1}(f_2)(x)| &\leq \left| \int_{\rho(x,y) > \varepsilon} [V(x, y) - V(x_0, y)]f_2(y) d\mu(y) \right| + \int_{R(x)} |V(x_0, y)f(y)| d\mu(y) \\ &\quad + \int_{R(x_0)} |V(x_0, y)f(y)| d\mu(y) + |T_\varepsilon^{b_1}(f)(x_0)| \\ &= I + II + III + IV, \end{aligned}$$

where  $R(u) = \{y \in X : \text{diam}(\tilde{B}_k) < \rho(u, y) \leq H \text{diam}(\tilde{B}_k)\}$ . Now let us treat *I*, *II* and *III* respectively. For *I*, we write

$$\begin{aligned}
|V(x, y) - V(x_0, y)| &= |(b_1(x) - b_1(y))K(x, y)f_2(y) - (b_1(x_0) - b_1(y))K(x_0, y)f_2(y)| \\
&= |b_1(x)K(x, y)f_2(y) - b_1(y)K(x, y)f_2(y) - b_1(x_0)K(x_0, y)f_2(y) \\
&\quad + b_1(y)K(x_0, y)f_2(y) - b_1(x_0)K(x, y)f_2(y) + b_1(x_0)K(x, y)f_2(y)| \\
&\leq |(b_1(x) - b_1(x_0))K(x, y)f_2(y)| \\
&\quad + |(b_1(x_0) - b_1(y))(K(x, y) - K(x_0, y))f_2(y)| \\
&= I_1 + I_2.
\end{aligned}$$

For  $I_1$ , by Lemma 3, Hölder's inequality and the following inequality, for  $b \in \dot{\lambda}_\beta$

$$|b(x) - b_B| \leq \frac{1}{\mu(B)} \int_B \|b\|_{\dot{\lambda}_\beta} |x - y|^\beta d\mu(y) \leq \|b\|_{\dot{\lambda}_\beta} \mu(B)^\beta,$$

we have

$$\begin{aligned}
\int_{\rho(x, y) > \varepsilon} I_1 d\mu(y) &\leq C \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0) \setminus B_{2^v\varepsilon}(x_0)} |b_1(x) - b_1(x_0)| |K(x, y)| |f(y)| d\mu(y) \\
&\leq C \|b_1\|_{\dot{\lambda}_\beta} \mu(\tilde{B}_k)^\beta \sum_{v=1}^{\infty} \mu(B_{2^v\varepsilon}(x_0))^{-1} \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \mu(B_{2^{v+1}\varepsilon}(x_0))^{1-1/p} \\
&\leq C \|b_1\|_{\dot{\lambda}_\beta} \mu(\tilde{B}_k)^\beta \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-1+1-1/p+1/p-\beta} \\
&\quad \times \left( \frac{1}{\mu(B_{2^{v+1}\varepsilon}(x_0))^{1-\beta p}} \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \|b_1\|_{\dot{\lambda}_\beta} \mu(\tilde{B}_k)^\beta \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-\beta} M_{\beta, p}(f)(z) \\
&\leq C \|b_1\|_{\dot{\lambda}_\beta} \sum_{v=1}^{\infty} 2^{-v\beta} M_{\beta, p}(f)(z) \\
&\leq C \|b_1\|_{\dot{\lambda}_\beta} M_{\beta, p}(f)(z) \\
&\leq C \xi \lambda.
\end{aligned}$$

For  $I_2$ , by  $K$ 's properties,  $\mu$ 's doubling condition, Hölder's inequality and Lemma 3, we

obtain

$$\begin{aligned}
\int_{\rho(x,y)>\varepsilon} I_2 d\mu(y) &\leq C \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0) \setminus B_{2^v\varepsilon}(x_0)} |(b_1(x_0) - b_1(y))(K(x, y) - K(x_0, y))f(y)| d\mu(y) \\
&\leq C \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0)} |b_1(x_0) - b_1(y)| \left[ \frac{|d(x_0, x)|}{|d(x, y)|} \right]^{\delta} \frac{1}{|\mu(B(x_0, d(x_0, y)))|} |f(y)| d\mu(y) \\
&\leq C \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0)} |b_1(x_0) - b_1(y)| \frac{d(x_0, x)^{\delta}}{d(x_0, y)^{1+\delta}} |f(y)| d\mu(y) \\
&\leq C \sum_{v=1}^{\infty} \frac{\mu(\tilde{B}_k)^{\delta}}{\mu(B_{2^{v+1}\varepsilon}(x_0))^{1+\delta}} \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |b_1(x_0) - b_1(y)|^{p'} d\mu(y) \right)^{1/p'} \\
&\quad \times \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \sum_{v=1}^{\infty} \mu(\tilde{B}_k)^{\delta} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-1-\delta+\beta+1/p'+1/p-\beta} \|b_1\|_{\dot{\lambda}_{\beta}} M_{\beta,p}(f)(z) \\
&\leq C \sum_{v=1}^{\infty} 2^{-v\delta} \|b_1\|_{\dot{\lambda}_{\beta}} M_{\beta,p}(f)(z) \\
&\leq C \|b_1\|_{\dot{\lambda}_{\beta}} M_{\beta,p}(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

Therefore  $I \leq C\xi\lambda$ .

For *II* and *III*, note that, for  $y \in R(x)$ ,

$$\rho(x, y) \leq H \text{diam}(\tilde{B}_k),$$

we get, by Lemma 3 and Hölder's inequality,

$$\begin{aligned}
II &\leq C \int_{H\tilde{B}_k} |b_1(x_0) - b_1(y)| |K(x, y)| |f(y)| d\mu(y) \\
&\leq C \mu(H\tilde{B}_k)^{-1} \left( \int_{H\tilde{B}_k} |b_1(x_0) - b_1(y)|^{p'} d\mu(y) \right)^{1/p'} \left( \int_{H\tilde{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \mu(H\tilde{B}_k)^{-1+\beta+1/p'+1/p-\beta} \|b_1\|_{\dot{\lambda}_{\beta}} \left( \frac{1}{\mu(H\tilde{B}_k)^{1-\beta p}} \int_{H\tilde{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \|b_1\|_{\dot{\lambda}_{\beta}} M_{\beta,p}(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

Similar *III*  $\leq C\xi\lambda$ .

Thus  $I + II + III \leq C\xi\lambda$ .

For *IV*, since  $x \notin \bigcup_k B_k$ , then  $|T_{\varepsilon}^{b_1}(f)(x_0)| \leq \lambda$ . For  $x \in B_k$ ,

$$\sup_{\varepsilon \approx \text{diam}(\tilde{B}_k)} |T_{\varepsilon}^{b_1}(f_2)(x)| \leq C\xi\lambda + \lambda.$$

**Case 2.**  $\varepsilon > H \text{diam}(\tilde{B}_k)$ . Let  $B_k^\varepsilon$  denote the ball with the same center as  $B_k$  and with the diam  $B_k^\varepsilon = \varepsilon$ . Similar to the proof of **Case 1**, we get

$$\sup_{\varepsilon > \text{diam}(\tilde{B}_k)} |T_\varepsilon^{b_1}(f_2)(x)| \leq C\xi\lambda + \lambda.$$

Thus, we have shown that for  $x \in B_k$ ,

$$T_\star^{b_1}(f_2)(x) \leq C\xi\lambda + \lambda.$$

Now, choose  $\xi_0$  such that  $C\xi_0 < 1$ , let  $\eta = 1$  and combine the estimates on  $f_1$  with  $f_2$ , we get

$$\begin{aligned} & \mu\left(\left\{x \in B_k : T_\star^{b_1}(f)(x) > 3\lambda, \|b_1\|_{\dot{\lambda}_\beta} M_{\beta,p}(f)(x) \leq \xi\lambda\right\}\right) \\ & \leq \mu(\{x \in B_k : T_\star^{b_1}(f_1)(x) > 2\lambda - C\xi\lambda\}) + \mu(\{x \in X : T_\star^{b_1}(f_2)(x) > \lambda + C\xi\lambda\}) \\ & \leq \mu(\{x \in B_k : T_\star^{b_1}(f_1)(x) > \lambda\}) \leq \xi^r \mu(B_k). \end{aligned}$$

When  $\mathbf{m} > \mathbf{1}$ , similar to the case  $\mathbf{m} = \mathbf{1}$ , there exists a point  $x_0 = x_0(k) \in \tilde{B}_k$  such that

$$T_\star^{\vec{b}}(f)(x_0) \leq \lambda.$$

Now, we fix a ball  $B_k$ . Without loss of generality, we may assume there exists a point  $z = z(k)$  with

$$\|\vec{b}\|_{\dot{\lambda}_\beta} M_{m\beta,p}(f)(z) \leq \xi\lambda.$$

Set  $\bar{B}_k = \tilde{\tilde{B}}_k$  and write  $f = f_1 + f_2$  for  $f_1 = f\chi_{\bar{B}_k}$  and  $f_2 = f\chi_{X \setminus \bar{B}_k}$ . We turn to the estimates on  $f_1$  and  $f_2$ .

**The estimates on  $f_1$ .** For  $x \in B_k$ ,  $1/r = 1/p + 1/q < 1$

$$\begin{aligned} \|T_\star^{\vec{b}}(f_1)\|_{L^r} & \leq C \left( \int_{\rho(x,y) > \varepsilon} \left| \prod_{j=1}^m (b_j(x) - b_j(y)) K(x,y) f_1(y) \right|^r d\mu(y) \right)^{1/r} \\ & \leq C\mu(\bar{B}_k)^{-1} \left( \int_{\bar{B}_k} \left| \prod_{j=1}^m b_j(x) - b_j(y) \right|^q d\mu(y) \right)^{1/q} \left( \int_{\bar{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\ & \leq C\mu(\bar{B}_k)^{-1} \mu(\bar{B}_k)^{m\beta+1/q} \|\vec{b}\|_{\dot{\lambda}_\beta} \mu(\bar{B}_k)^{1/p-m\beta} \left( \frac{1}{\mu(\bar{B}_k)^{1-m\beta p}} \int_{\bar{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\ & \leq C\mu(\bar{B}_k)^{1/r-1} \|\vec{b}\|_{\dot{\lambda}_\beta} M_{m\beta,p}(f)(z). \end{aligned}$$

Let  $\eta > 0$ , we have

$$\begin{aligned} & \mu(\{x \in X : T_\star^{\vec{b}}(f_1)(x) > \eta\lambda\}) \\ & \leq C(\eta\lambda)^{-r} \|T_\star^{\vec{b}}(f_1)\|_{L^r}^r \\ & \leq C(\eta\lambda)^{-r} [\|\vec{b}\|_{\dot{\lambda}_\beta} M_{m\beta,p}(f)(z)]^r \mu(\bar{B}_k)^{1-1/r} \\ & \leq C(\eta\lambda)^{-r} (\xi\lambda)^r \mu(\bar{B}_k) \\ & \leq C(\xi/\eta)^r \mu(B_k). \end{aligned}$$

**The estimates on  $f_2$ .** Let  $H = H(X)$  be a large positive integer depending only on  $X$ . We consider the following two cases:

**Case 1.**  $\text{diam}(\tilde{B}_k) \leq \varepsilon \leq H \text{diam}(\tilde{B}_k)$ . Set  $U(x, y) = \prod_{j=1}^m (b_j(x) - b_j(y))K(x, y)f(y)$ . Choose  $x_0 \in \tilde{B}_k$  such that  $x_0 \in X \setminus \bigcup_k B_k$ . For  $x \in B_k$ , following [8], we have

$$\begin{aligned} |T_\varepsilon^{\vec{b}}(f_2)(x)| &\leq \left| \int_{\rho(x,y) > \varepsilon} [U(x, y) - U(x_0, y)]f_2(y)d\mu(y) \right| + \int_{R(x)} |U(x_0, y)f(y)|d\mu(y) \\ &\quad + \int_{R(x_0)} |U(x_0, y)f(y)|d\mu(y) + |T_\varepsilon^{\vec{b}}(f)(x_0)| \\ &= J + JJ + JJJ + JJJJ, \end{aligned}$$

where  $R(u) = \{y \in X : \text{diam}(\tilde{B}_k) < \rho(u, y) \leq H \text{diam}(\tilde{B}_k)\}$ . Now let us treat  $J, JJ$  and  $JJJ$  respectively. For  $J$ , we write

$$\begin{aligned} J &\leq |(b_1(x) - b_1(x_0)) \cdots (b_m(x) - b_m(x_0)) \int_{\rho(x,y) > \varepsilon} K(x, y)f_2(y)d\mu(y)| \\ &\quad + \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(x_0))_{\sigma^c} \int_{\rho(x,y) > \varepsilon} (\vec{b}(y) - \vec{b}(x_0))_{\sigma} (K(x, y) - K(x_0, y))f_2(y)d\mu(y)| \\ &= J_1 + J_2. \end{aligned}$$

For  $J_1$ , we have

$$\begin{aligned} J_1 &\leq \prod_{j=1}^m |b_j(x) - b_j(x_0)| \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0) \setminus B_{2^v\varepsilon}(x_0)} |K(x, y)||f(y)|d\mu(y) \\ &\leq C \|\vec{b}\|_{\dot{\lambda}_\beta} \mu(\tilde{B}_k)^{m\beta} \sum_{v=1}^{\infty} \mu(B_{2^v\varepsilon}(x_0))^{-1} \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \mu(B_{2^{v+1}\varepsilon}(x_0))^{1-1/p} \\ &\leq C \|\vec{b}\|_{\dot{\lambda}_\beta} \mu(\tilde{B}_k)^{m\beta} \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-1+1-1/p+1/p-m\beta} \\ &\quad \times \left( \frac{1}{\mu(B_{2^{v+1}\varepsilon}(x_0))^{1-m\beta p}} \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \\ &\leq C \|\vec{b}\|_{\dot{\lambda}_\beta} \mu(\tilde{B}_k)^{m\beta} \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-m\beta} M_{m\beta, p}(f)(z) \\ &\leq C \|\vec{b}\|_{\dot{\lambda}_\beta} \sum_{v=1}^{\infty} 2^{-vm\beta} M_{m\beta, p}(f)(z) \\ &\leq C \|\vec{b}\|_{\dot{\lambda}_\beta} M_{m\beta, p}(f)(z) \\ &\leq C\xi\lambda. \end{aligned}$$

For  $J_2$ , let  $\tau, \tau' \in \mathbf{N}$  such that  $\tau + \tau' = m$ , and  $\tau' \neq 0$ , we get

$$\begin{aligned}
J_2 &\leq \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(x_0))_{\sigma^c}| \int_{B_{2^{v+1}\varepsilon}(x_0) \setminus B_{2^v\varepsilon}(x_0)} (\vec{b}(y) - \vec{b}(x_0))_{\sigma} (K(x, y) - K(x_0, y)) f(y) d\mu(y) \\
&\leq C \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(x_0))_{\sigma^c}| \sum_{v=1}^{\infty} \frac{\mu(\tilde{B}_k)^{\delta}}{\mu(B_{2^v\varepsilon}(x_0))^{1+\delta}} \int_{B_{2^{v+1}\varepsilon}(x_0)} |(\vec{b}(y) - \vec{b}(x_0))_{\sigma} f(y)| d\mu(y) \\
&\leq C \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(x_0))_{\sigma^c}| \sum_{v=1}^{\infty} \frac{\mu(\tilde{B}_k)^{\delta}}{\mu(B_{2^v\varepsilon}(x_0))^{1+\delta}} \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |(\vec{b}(y) - \vec{b}(x_0))_{\sigma}|^{p'} d\mu(y) \right)^{1/p'} \\
&\quad \times \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \sum_{\tau+\tau'=m} \|\vec{b}_{\sigma^c}\|_{\dot{\lambda}_{\beta}} \mu(\tilde{B}_k)^{\tau\beta+\delta} \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-1-\delta+\tau'\beta+1/p'+1/p-m\beta} \|\vec{b}_{\sigma}\|_{\dot{\lambda}_{\beta}} M_{m\beta,p}(f)(z) \\
&\leq C \sum_{\tau+\tau'=m} \|\vec{b}\|_{\dot{\lambda}_{\beta}} \mu(\tilde{B}_k)^{\tau\beta+\delta} \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-\delta-\tau\beta} M_{m\beta,p}(f)(z) \\
&\leq C \|\vec{b}\|_{\dot{\lambda}_{\beta}} \sum_{v=1}^{\infty} 2^{-v(\delta+\tau\beta)} M_{m\beta,p}(f)(z) \\
&\leq C \|\vec{b}\|_{\dot{\lambda}_{\beta}} M_{m\beta,p}(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

Therefore  $J \leq C\xi\lambda$ . For  $JJ$  and  $JJJ$ , note that, for  $y \in R(x)$ ,

$$\rho(x, y) \leq Hdiam(\tilde{B}_k),$$

we get, by Lemma 3 and Hölder's inequality,

$$\begin{aligned}
JJ &\leq C \int_{H\tilde{B}_k} \left| \prod_{j=1}^m b_j(x_0) - b_j(y) \right| |K(x, y)| |f(y)| d\mu(y) \\
&\leq C \mu(H\tilde{B}_k)^{-1} \left( \int_{H\tilde{B}_k} \left| \prod_{j=1}^m b_j(x_0) - b_j(y) \right|^{p'} d\mu(y) \right)^{1/p'} \left( \int_{H\tilde{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \mu(H\tilde{B}_k)^{-1+m\beta+1/p'+1/p-m\beta} \|\vec{b}\|_{\dot{\lambda}_{\beta}} \left( \frac{1}{\mu(H\tilde{B}_k)^{1-m\beta p}} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \|\vec{b}\|_{\dot{\lambda}_{\beta}} M_{m\beta,p}(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

Similar  $JJJ \leq C\xi\lambda$ .

Thus  $J + JJ + JJJ \leq C\xi\lambda$ .

For  $JJJJ$ , since  $x \notin \bigcup_k B_k$ , then  $|T_{\varepsilon}^{\vec{b}}(f)(x_0)| \leq \lambda$ . For  $x \in B_k$ ,

$$\sup_{\varepsilon \approx diam(\tilde{B}_k)} |T_{\varepsilon}^{\vec{b}}(f_2)(x)| \leq C\xi\lambda + \lambda.$$

**Case 2.**  $\varepsilon > H \text{diam}(\tilde{B}_k)$ . Let  $B_k^\varepsilon$  denote the ball with the same center as  $B_k$  and with the diam  $B_k^\varepsilon = \varepsilon$ . Similar to the proof of **Case 1**, we get

$$\sup_{\varepsilon > \text{diam}(\tilde{B}_k)} |T_\varepsilon^{\vec{b}}(f_2)(x)| \leq C\xi\lambda + \lambda.$$

Thus, we have shown that for  $x \in B_k$ ,

$$T_\star^{\vec{b}}(f_2)(x) \leq C\xi\lambda + \lambda.$$

Now, choose  $\xi_0$  such that  $C\xi_0 < 1$ , let  $\eta = 1$  and combine the estimates on  $f_1$  with  $f_2$ , we get

$$\begin{aligned} & \mu\left(\left\{x \in B_k : T_\star^{\vec{b}}(f)(x) > 3\lambda, \|\vec{b}\|_{\dot{\lambda}_\beta} M_{m\beta,p}(f)(x) \leq \xi\lambda\right\}\right) \\ & \leq \mu(\{x \in B_k : T_\star^{\vec{b}}(f_1)(x) > 2\lambda - C\xi\lambda\}) + \mu(\{x \in X : T_\star^{\vec{b}}(f_2)(x) > \lambda + C\xi\lambda\}) \\ & \leq \mu(\{x \in B_k : T_\star^{\vec{b}}(f_1)(x) > \lambda\}) \leq \xi^r \mu(B_k). \end{aligned}$$

This completes the proof of Theorem 1(a). (b) follows from (a) and Lemma 5.  $\square$

*Proof. Theorem 2(a).* When  $\mathbf{m} = \mathbf{1}$ , by the Whitney decomposition,  $\{x \in X : T_\star^{b_1}(f)(x) > \lambda\}$  may be written as a union of balls  $\{B_k\}$  with mutually disjoint interiors and with distance from each to  $X \setminus \bigcup_k B_k$  comparable to the diameter of  $B_k$ . It suffices to prove the good  $\lambda$  estimate for each  $B_k$ . There exists a constant  $C = C(n)$  such that for each  $k$ , the cube  $\tilde{B}_k$  intersects  $X \setminus \bigcup_k B_k$ , where  $\tilde{B}_k$  denotes the ball with the same center as  $B_k$  and with the diam  $\tilde{B}_k = C \text{diam} B_k$ . Then, for each  $k$ , there exists a point  $x_0 = x_0(k) \in \tilde{B}_k$  such that

$$T_\star^{b_1}(f)(x_0) \leq \lambda.$$

Now, we fix a ball  $B_k$ . Without loss of generality, we may assume there exists a point  $z = z(k)$  with

$$\|b_1\|_{BMO} M_p(f)(z) \leq \xi\lambda.$$

Set  $\bar{B}_k = \tilde{\tilde{B}}_k$  and write  $f = f_1 + f_2$  for  $f_1 = f\chi_{\bar{B}_k}$  and  $f_2 = f\chi_{X \setminus \bar{B}_k}$ . We turn to the estimates on  $f_1$  and  $f_2$ .

**The estimates on  $f_1$ .** For  $x \in B_k$ ,  $1/r = 1/p + 1/q < 1$ , we have

$$\begin{aligned} \|T_\star^{b_1}(f_1)\|_{L^r} & \leq C \left( \int_{\rho(x,y) > \varepsilon} |(b_1(x) - b_1(y))K(x,y)f_1(y)|^r d\mu(y) \right)^{1/r} \\ & \leq C\mu(\bar{B}_k)^{-1} \left( \int_{\bar{B}_k} |b_1(x) - b_1(y)|^q d\mu(y) \right)^{1/q} \left( \int_{\bar{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\ & \leq C\mu(\bar{B}_k)^{-1} \mu(\bar{B}_k)^{1/q} \|b_1\|_{BMO} \mu(\bar{B}_k)^{1/p} \left( \frac{1}{\mu(\bar{B}_k)} \int_{\bar{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\ & \leq C\mu(\bar{B}_k)^{1/r-1} \|b_1\|_{BMO} M_p(f)(z). \end{aligned}$$

Let  $\eta > 0$ , we have

$$\begin{aligned}
& \mu(\{x \in X : T_\star^{b_1}(f_1)(x) > \eta\lambda\}) \\
& \leq C(\eta\lambda)^{-r} \|T_\star^{b_1}(f_1)\|_{L^r}^r \\
& \leq C(\eta\lambda)^{-r} [\|b_1\|_{BMO} M_p(f)(z)]^r \mu(\bar{B}_k)^{1-1/r} \\
& \leq C(\eta\lambda)^{-r} (\xi\lambda)^r \mu(\bar{B}_k) \\
& \leq C(\xi/\eta)^r \mu(B_k).
\end{aligned}$$

**The estimates on  $f_2$ .** Let  $H = H(X)$  be a large positive integer depending only on  $X$ . We consider the following two cases:

**Case 1.**  $\text{diam}(\tilde{B}_k) \leq \varepsilon \leq H \text{diam}(\tilde{B}_k)$ . Set  $V(x, y) = (b_1(x) - b_1(y))K(x, y)f(y)$ . Choose  $x_0 \in \tilde{B}_k$  such that  $x_0 \in X \setminus \bigcup_k B_k$ . For  $x \in B_k$ , following [8], we have

$$\begin{aligned}
|T_\varepsilon^{b_1}(f_2)(x)| & \leq \left| \int_{\rho(x, y) > \varepsilon} [V(x, y) - V(x_0, y)] f_2(y) d\mu(y) \right| + \int_{R(x)} |V(x_0, y) f(y)| d\mu(y) \\
& \quad + \int_{R(x_0)} |V(x_0, y) f(y)| d\mu(y) + |T_\varepsilon^{b_1}(f)(x_0)| \\
& = I' + II' + III' + IV',
\end{aligned}$$

where  $R(u) = \{y \in X : \text{diam}(\tilde{B}_k) < \rho(u, y) \leq H \text{diam}(\tilde{B}_k)\}$ . Now let us treat  $I'$ ,  $II'$  and  $III'$  respectively. For  $I'$ , we write

$$\begin{aligned}
& |V(x, y) - V(x_0, y)| \\
& = |(b_1(x) - b_1(y))K(x, y)f_2(y) - (b_1(x_0) - b_1(y))K(x_0, y)f_2(y)| \\
& = |b_1(x)K(x, y)f_2(y) - b_1(y)K(x, y)f_2(y) - b_1(x_0)K(x_0, y)f_2(y) \\
& \quad + b_1(y)K(x_0, y)f_2(y) - b_1(x_0)K(x, y)f_2(y) + b_1(x_0)K(x, y)f_2(y)| \\
& \leq |(b_1(x) - b_1(x_0))K(x, y)f_2(y)| + |(b_1(x_0) - b_1(y))(K(x, y) - K(x_0, y))f_2(y)| \\
& = I'_1 + I'_2.
\end{aligned}$$

For  $I'_1$ , by Hölder's inequality and the following inequality, for  $b \in BMO(X)$

$$|b(x) - b_B| \leq \frac{1}{\mu(B)} \int_B |b(x) - b_B| d\mu(x) \leq \|b\|_{BMO},$$

we have

$$\begin{aligned}
\int_{\rho(x,y)>\varepsilon} I_1 d\mu(y) &\leq C \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0) \setminus B_{2^v\varepsilon}(x_0)} |b_1(x) - b_1(x_0)| |K(x,y)| |f(y)| d\mu(y) \\
&\leq C \|b_1\|_{BMO} \sum_{v=1}^{\infty} \mu(B_{2^v\varepsilon}(x_0))^{-1} \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \mu(B_{2^{v+1}\varepsilon}(x_0))^{1-1/p} \\
&\leq C \|b_1\|_{BMO} \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-1+1-1/p+1/p} \\
&\quad \times \left( \frac{1}{\mu(B_{2^{v+1}\varepsilon}(x_0))} \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \|b_1\|_{BMO} M_p(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

For  $I'_2$ , similar to  $I_2$ , we obtain

$$\begin{aligned}
\int_{\rho(x,y)>\varepsilon} I_2 d\mu(y) &\leq C \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0) \setminus B_{2^v\varepsilon}(x_0)} |(b_1(x_0) - b_1(y))(K(x,y) - K(x_0,y))f(y)| d\mu(y) \\
&\leq C \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0)} |b_1(x_0) - b_1(y)| \left[ \frac{|d(x_0,x)|}{|d(x,y)|} \right]^{\delta} \frac{1}{|\mu(B(x_0,d(x_0,y)))|} |f(y)| d\mu(y) \\
&\leq C \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0)} |b_1(x_0) - b_1(y)| \frac{d(x_0,x)^{\delta}}{d(x_0,y)^{1+\delta}} |f(y)| d\mu(y) \\
&\leq C \sum_{v=1}^{\infty} \frac{\mu(\tilde{B}_k)^{\delta}}{\mu(B_{2^{v+1}\varepsilon}(x_0))^{1+\delta}} \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |b_1(x_0) - b_1(y)|^{p'} d\mu(y) \right)^{1/p'} \\
&\quad \times \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \sum_{v=1}^{\infty} \mu(\tilde{B}_k)^{\delta} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-1-\delta+1/p'+1/p} \|b_1\|_{BMO} M_p(f)(z) \\
&\leq C \sum_{v=1}^{\infty} 2^{-v\delta} \|b_1\|_{BMO} M_p(f)(z) \\
&\leq C \|b_1\|_{BMO} M_p(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

Therefore  $I' \leq C\xi\lambda$ .

For  $II'$  and  $III'$ , note that, for  $y \in R(x)$ ,

$$\rho(x,y) \leq H \text{diam}(\tilde{B}_k),$$

we get, by Hölder's inequality,

$$\begin{aligned}
II' &\leq C \int_{H\tilde{B}_k} |b_1(x_0) - b_1(y)| |K(x, y)| |f(y)| d\mu(y) \\
&\leq C \mu(H\tilde{B}_k)^{-1} \left( \int_{H\tilde{B}_k} |b_1(x_0) - b_1(y)|^{p'} d\mu(y) \right)^{1/p'} \left( \int_{H\tilde{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \mu(H\tilde{B}_k)^{-1+1/p'+1/p} \|b_1\|_{BMO} \left( \frac{1}{\mu(H\tilde{B}_k)} \int_{H\tilde{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \|b_1\|_{BMO} M_p(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

Similar  $III' \leq C\xi\lambda$ .

Thus  $I' + II' + III' \leq C\xi\lambda$ .

For  $IV'$ , since  $x \notin \bigcup_k B_k$ , then  $|T_\varepsilon^{b_1}(f)(x_0)| \leq \lambda$ . For  $x \in B_k$ ,

$$\sup_{\varepsilon \approx \text{diam}(\tilde{B}_k)} |T_\varepsilon^{b_1}(f_2)(x)| \leq C\xi\lambda + \lambda.$$

**Case 2.**  $\varepsilon > H\text{diam}(\tilde{B}_k)$ . Let  $B_k^\varepsilon$  denote the ball with the same center as  $B_k$  and with the diam  $B_k^\varepsilon = \varepsilon$ . Similar to the proof of **Case 1**, we get

$$\sup_{\varepsilon > \text{diam}(\tilde{B}_k)} |T_\varepsilon^{b_1}(f_2)(x)| \leq C\xi\lambda + \lambda.$$

Thus, we have shown that for  $x \in B_k$ ,

$$T_\star^{b_1}(f_2)(x) \leq C\xi\lambda + \lambda.$$

Now, choose  $\xi_0$  such that  $C\xi_0 < 1$ , let  $\eta = 1$  and combine the estimates on  $f_1$  with  $f_2$ , we get

$$\begin{aligned}
&\mu\left(\left\{x \in B_k : T_\star^{b_1}(f)(x) > 3\lambda, \|b_1\|_{BMO} M_p(f)(x) \leq \xi\lambda\right\}\right) \\
&\leq \mu(\{x \in B_k : T_\star^{b_1}(f_1)(x) > 2\lambda - C\xi\lambda\}) + \mu(\{x \in X : T_\star^{b_1}(f_2)(x) > \lambda + C\xi\lambda\}) \\
&\leq \mu(\{x \in B_k : T_\star^{b_1}(f_1)(x) > \lambda\}) \leq \xi^r \mu(B_k).
\end{aligned}$$

When  $\mathbf{m} > \mathbf{1}$ , similar to the case  $\mathbf{m} = \mathbf{1}$ , there exists a point  $x_0 = x_0(k) \in \tilde{B}_k$  such that

$$T_\star^{\vec{b}}(f)(x_0) \leq \lambda.$$

Now, we fix a ball  $B_k$ . Without loss of generality, we may assume there exists a point  $z = z(k)$  with

$$\|\vec{b}\|_{BMO} M_p(f)(z) \leq \xi\lambda.$$

Set  $\bar{B}_k = \tilde{B}_k$  and write  $f = f_1 + f_2$  for  $f_1 = f\chi_{\bar{B}_k}$  and  $f_2 = f\chi_{X \setminus \bar{B}_k}$ . We turn to the estimates on  $f_1$  and  $f_2$ .

**The estimates on  $f_1$ .** For  $x \in B_k$ ,  $1/r = 1/p + 1/q_j < 1$ ,  $j = 1, \dots, m$

$$\begin{aligned}
\|T_\star^{\vec{b}}(f_1)\|_{L^r} &\leq C \left( \int_{\rho(x,y) > \varepsilon} \left| \prod_{j=1}^m (b_j(x) - b_j(y)) K(x, y) f_1(y) \right|^r d\mu(y) \right)^{1/r} \\
&\leq C \mu(\bar{B}_k)^{-1} \left( \int_{\bar{B}_k} \left| \prod_{j=1}^m b_j(x) - b_j(y) \right|^{q_j} d\mu(y) \right)^{1/q_j} \left( \int_{\bar{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \mu(\bar{B}_k)^{-1} \mu(\bar{B}_k)^{\sum_{j=1}^m 1/q_j} \|\vec{b}\|_{BMO} \mu(\bar{B}_k)^{1/p} \left( \frac{1}{\mu(\bar{B}_k)} \int_{\bar{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \mu(\bar{B}_k)^{1/r-1} \|\vec{b}\|_{BMO} M_p(f)(z).
\end{aligned}$$

Let  $\eta > 0$ , we have

$$\begin{aligned}
&\mu(\{x \in X : T_\star^{\vec{b}}(f_1)(x) > \eta\lambda\}) \\
&\leq C(\eta\lambda)^{-r} \|T_\star^{\vec{b}}(f_1)\|_{L^r}^r \\
&\leq C(\eta\lambda)^{-r} [\|\vec{b}\|_{BMO} M_p(f)(z)]^r \mu(\bar{B}_k)^{1-1/r} \\
&\leq C(\eta\lambda)^{-r} (\xi\lambda)^r \mu(\bar{B}_k) \\
&\leq C(\xi/\eta)^r \mu(B_k).
\end{aligned}$$

**The estimates on  $f_2$ .** Let  $H = H(X)$  be a large positive integer depending only on  $X$ . We consider the following two cases:

**Case 1.**  $\text{diam}(\tilde{B}_k) \leq \varepsilon \leq H \text{diam}(\tilde{B}_k)$ . Set  $U(x, y) = \prod_{j=1}^m (b_j(x) - b_j(y)) K(x, y) f(y)$ . Choose  $x_0 \in \tilde{B}_k$  such that  $x_0 \in X \setminus \bigcup_k B_k$ . For  $x \in B_k$ , following [8], we have

$$\begin{aligned}
|T_\varepsilon^{\vec{b}}(f_2)(x)| &\leq \left| \int_{\rho(x,y) > \varepsilon} [U(x, y) - U(x_0, y)] f_2(y) d\mu(y) \right| + \int_{R(x)} |U(x_0, y) f(y)| d\mu(y) \\
&\quad + \int_{R(x_0)} |U(x_0, y) f(y)| d\mu(y) + |T_\varepsilon^{\vec{b}}(f)(x_0)| \\
&= J' + JJ' + JJJ' + JJJJ',
\end{aligned}$$

where  $R(u) = \{y \in X : \text{diam}(\tilde{B}_k) < \rho(u, y) \leq H \text{diam}(\tilde{B}_k)\}$ . Now let us treat  $J'$ ,  $JJ'$  and  $JJJ'$  respectively. For  $J'$ , we write

$$\begin{aligned}
J' &\leq |(b_1(x) - b_1(x_0)) \cdots (b_m(x) - b_m(x_0)) \int_{\rho(x,y) > \varepsilon} K(x, y) f_2(y) d\mu(y)| \\
&\quad + \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(x_0))_{\sigma^c} \int_{\rho(x,y) > \varepsilon} (\vec{b}(y) - \vec{b}(x_0))_\sigma (K(x, y) - K(x_0, y)) f_2(y) d\mu(y)| \\
&= J'_1 + J'_2.
\end{aligned}$$

For  $J'_1$ , we have

$$\begin{aligned}
J'_1 &\leq \prod_{j=1}^m |b_j(x) - b_j(x_0)| \sum_{v=1}^{\infty} \int_{B_{2^{v+1}\varepsilon}(x_0) \setminus B_{2^v\varepsilon}(x_0)} |K(x, y)| |f(y)| d\mu(y) \\
&\leq C \|\vec{b}\|_{BMO} \sum_{v=1}^{\infty} \mu(B_{2^v\varepsilon}(x_0))^{-1} \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \mu(B_{2^{v+1}\varepsilon}(x_0))^{1-1/p} \\
&\leq C \|\vec{b}\|_{BMO} \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-1+1-1/p+1/p} \\
&\quad \times \left( \frac{1}{\mu(B_{2^{v+1}\varepsilon}(x_0))} \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \|\vec{b}\|_{BMO} M_p(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

For  $J'_2$ , we get

$$\begin{aligned}
J'_2 &\leq \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(x_0))_{\sigma^c}| \int_{B_{2^{v+1}\varepsilon}(x_0) \setminus B_{2^v\varepsilon}(x_0)} (\vec{b}(y) - \vec{b}(x_0))_{\sigma} (K(x, y) - K(x_0, y)) f(y) d\mu(y) \\
&\leq C \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(x_0))_{\sigma^c}| \sum_{v=1}^{\infty} \frac{\mu(\tilde{B}_k)^{\delta}}{\mu(B_{2^v\varepsilon}(x_0))^{1+\delta}} \int_{B_{2^{v+1}\varepsilon}(x_0)} |(\vec{b}(y) - \vec{b}(x_0))_{\sigma} f(y)| d\mu(y) \\
&\leq C \sum_{j=1}^m \sum_{\sigma \in C_j^m} |(\vec{b}(x) - \vec{b}(x_0))_{\sigma^c}| \sum_{v=1}^{\infty} \frac{\mu(\tilde{B}_k)^{\delta}}{\mu(B_{2^v\varepsilon}(x_0))^{1+\delta}} \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |(\vec{b}(y) - \vec{b}(x_0))_{\sigma}|^{p'} d\mu(y) \right)^{1/p'} \\
&\quad \times \left( \int_{B_{2^{v+1}\varepsilon}(x_0)} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \|\vec{b}_{\sigma^c}\|_{BMO} \mu(\tilde{B}_k)^{\delta} \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-1-\delta+1/p'+1/p} \|\vec{b}_{\sigma}\|_{BMO} M_{\gamma, p}(f)(z) \\
&\leq C \|\vec{b}\|_{BMO} \mu(\tilde{B}_k)^{\delta} \sum_{v=1}^{\infty} \mu(B_{2^{v+1}\varepsilon}(x_0))^{-\delta} M_p(f)(z) \\
&\leq C \|\vec{b}\|_{BMO} \sum_{v=1}^{\infty} 2^{-v\delta} M_p(f)(z) \\
&\leq C \|\vec{b}\|_{BMO} M_p(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

Therefore  $J' \leq C\xi\lambda$ . For  $JJ'$  and  $JJJ'$ , note that, for  $y \in R(x)$ ,

$$\rho(x, y) \leq Hdiam(\tilde{B}_k),$$

we get, by Hölder's inequality, for  $1/p'_1 + \cdots + 1/p'_m + 1/p = 1$

$$\begin{aligned}
JJ' &\leq C \int_{H\tilde{B}_k} \left| \prod_{j=1}^m b_j(x_0) - b_j(y) \right| |K(x, y)| |f(y)| d\mu(y) \\
&\leq C \mu(H\tilde{B}_k)^{-1} \left( \int_{H\tilde{B}_k} \left| \prod_{j=1}^m b_j(x_0) - b_j(y) \right|^{p'_j} d\mu(y) \right)^{1/p'_j} \left( \int_{H\tilde{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \mu(H\tilde{B}_k)^{-1+1/p'_1+\cdots+1/p'_m+1/p} \|\vec{b}\|_{BMO} \left( \frac{1}{\mu(H\tilde{B}_k)} \int_{H\tilde{B}_k} |f(y)|^p d\mu(y) \right)^{1/p} \\
&\leq C \|\vec{b}\|_{BMO} M_p(f)(z) \\
&\leq C\xi\lambda.
\end{aligned}$$

Similar  $JJJ' \leq C\xi\lambda$ .

Thus  $J' + JJ' + JJJ' \leq C\xi\lambda$ .

For  $JJJJ'$ , since  $x \notin \bigcup_k B_k$ , then  $|T_\varepsilon^{\vec{b}}(f)(x_0)| \leq \lambda$ . For  $x \in B_k$ ,

$$\sup_{\varepsilon \approx \text{diam}(\tilde{B}_k)} |T_\varepsilon^{\vec{b}}(f_2)(x)| \leq C\xi\lambda + \lambda.$$

**Case 2.**  $\varepsilon > H \text{diam}(\tilde{B}_k)$ . Let  $B_k^\varepsilon$  denote the ball with the same center as  $B_k$  and with the diam  $B_k^\varepsilon = \varepsilon$ . Similar to the proof of **Case 1**, we get

$$\sup_{\varepsilon > \text{diam}(\tilde{B}_k)} |T_\varepsilon^{\vec{b}}(f_2)(x)| \leq C\xi\lambda + \lambda.$$

Thus, we have shown that for  $x \in B_k$ ,

$$T_\star^{\vec{b}}(f_2)(x) \leq C\xi\lambda + \lambda.$$

Now, choose  $\xi_0$  such that  $C\xi_0 < 1$ , let  $\eta = 1$  and combine the estimates on  $f_1$  with  $f_2$ , we get

$$\begin{aligned}
&\mu\left(\left\{x \in B_k : T_\star^{\vec{b}}(f)(x) > 3\lambda, \|\vec{b}\|_{BMO} M_p(f)(x) \leq \xi\lambda\right\}\right) \\
&\leq \mu(\{x \in B_k : T_\star^{\vec{b}}(f_1)(x) > 2\lambda - C\xi\lambda\}) + \mu(\{x \in X : T_\star^{\vec{b}}(f_2)(x) > \lambda + C\xi\lambda\}) \\
&\leq \mu(\{x \in B_k : T_\star^{\vec{b}}(f_1)(x) > \lambda\}) \leq \xi^r \mu(B_k).
\end{aligned}$$

This completes the proof of Theorem 2(a). (b) follows from (a) and Lemma 5.  $\square$

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