# Dyadic shifts, sparse domination, and commutators in the non-doubling setting

Nathan Wagner<sup>1</sup> [Joint with T. Borges (BrownU), J. Conde Alonso (UAMadrid), and J. Pipher (BrownU)]

> Department of Mathematics Brown University

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# A Dyadic Operator

#### Definition (Haar Functions)

Fix a dyadic grid D on R. Let  $I \in \mathcal{D}$ . Define the Haar function associated to I

$$
h_I(x) = \frac{1}{\sqrt{|I|}} \left( \mathbb{1}_{I_{-}}(x) - \mathbb{1}_{I_{+}}(x) \right)
$$

where  $I_-\,$  denotes the left "child" of I and  $I_+\,$  denotes the right child. Recall that  $\{h_l\}_{l\in\mathcal{D}}$  is an orthonormal basis for  $L^2(\mathbb{R}).$ 

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#### Definition (Dyadic Hilbert Transform)

The dyadic Hilbert transform is the operator

$$
\mathrm{III}_{\mathcal{D}}f(x)=\sum_{I\in\mathcal{D}}\langle f,h_I\rangle(h_{I_{-}}(x)-h_{I_{+}}(x)),\quad f\in L^2(\mathbb{R}), x\in\mathbb{R}.
$$

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## **Motivation**

• S. Petermichl: continuous Hilbert transform  $H$  is an average of dyadic shifts  $\mathop{\rm III}\nolimits_{\mathcal{D}^{\alpha,r}}$  over translations  $\alpha$  and dilations r.



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Theorem (S. Petermichl)

There exists a constant  $c_0 \neq 0$  so that

$$
\frac{c_0}{t-x} = \lim_{L \to \infty} \frac{1}{2 \log L} \int_{1/L}^{L} \lim_{R \to \infty} \frac{1}{2R} \int_{-R}^{R} K^{\alpha,r}(t,x) d\alpha \frac{dr}{r}
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where  $K^{\alpha,r}$  is the integral kernel of  $\mathop{\rm III}\nolimits_{{\cal D}^{\alpha,r}}.$ 

Recall that (continuous) Hilbert transform  $H: L^p(w) \to L^p(w)$  iff w satisfies the Muckenhoupt  $A_p(\mathbb{R})$  condition

$$
[w]_{A_p(\mathbb{R})} := \sup_{I \subset \mathbb{R}} \left( \frac{1}{|I|} \int_I w(x) \, dx \right) \left( \frac{1}{|I|} \int_I w^{-1/(p-1)}(x) \, dx \right)^{p-1} < \infty
$$

4/34 Determining the sharp dependence of  $||H||_{L^p(w)}$  (and more generally for generic CZO) on the weight characteristic was a major problem in harmonic analysis with important connections to PDE (Beltrami equation)  $\frac{4}{34}$ 

# $\overline{A_2}$  Theorem

• Key Point: Petermichl's averaging result reduces the  $A_2$  problem to dyadic operators, which are easier to deal with.

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There exists a universal constant  $C > 0$  so that for all  $w \in A_2(\mathbb{R})$  and  $f\in L^2(w)$ ,

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||Hf||_{L^2(w)} \leq C[w]_{A_2(\mathbb{R})}||f||_{L^2(w)}.
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• Hytönen proved the analogous result for general CZOs on  $\mathbb{R}^n$ . His argument again relied on showing  $T$  is a suitable average of dyadic shift operators (which can be more complicated than  $\mathop{\rm III}\nolimits_{\cal D}$  in general).

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• Hytönen proved the analogous result for general CZOs on  $\mathbb{R}^n$ . His argument again relied on showing  $T$  is a suitable average of dyadic shift operators (which can be more complicated than  $III_{\mathcal{D}}$  in general). • Natural question: what happens if we change Lebesgue measure on  $\mathbb R$ (or  $\mathbb{R}^n$ ) to some arbitrary Borel measure  $\mu$ ?



 $\bullet$  If  $\mu$  is a Borel measure on  $\mathbb{R}^n$  that satisfies the *doubling condition*  $\mu(B(x, 2r)) \lesssim \mu(B(x, r))$ , the theory for continuous CZOs and dyadic shifts is basically the same.

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- 2 On the continuous side, a very satisfactory analog of CZ theory has been developed for measures with polynomial growth  $(\mu(B(x,r)) \lesssim r^d$  for  $d \leq n)$  (Nazarov-Treil-Volberg, Tolsa).

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- <sup>3</sup> Lopez-Sanchez, Martell, and Parcet [LSMP] considered an appropriate variant of the dyadic Hilbert transform :

$$
H_{\mathcal{D}}^{\mu}f(x)=\sum_{I\in\mathcal{D}}\langle f,h_{I}\rangle\big(h_{I_{-}}(x)-h_{I_{+}}(x)\big).
$$

with Haar functions defined to be  $\bm{orthonormal}$  in  $L^2(\mu)$  (I will often drop the  $\mu$  later). They characterized the measures for which  $H_{\mathcal{D}}$  is bounded on  $L^p(\mu)$   $(L^2(\mu)$  comes for free).

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# LSMP Results

#### Definition (Haar Function)

Given  $I \in \mathcal{D}$ , define the Haar function associated to I:

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m(I) = \frac{\mu(I_-)\mu(I_+)}{\mu(I)} \sim \min\{\mu(I_-), \mu(I_+)\}.
$$

#### **Definition**

We say that  $\mu$  is *balanced* (m-equilibrated in original article) if there exists an independent constant  $C > 0$  so

$$
\frac{1}{C}m(I)\leq m(\widehat{I})\leq Cm(I)
$$

for all  $I \in \mathcal{D}$ , where  $\hat{I}$  denotes the dyadic parent of I.

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#### Theorem (LSMP)

The operator  $H_{\mathcal{D}}^{\mu}$  $_{\mathcal{D}}^{\mu}$ , and its adjoint, map continuously  $\mathsf{\mathcal{L}}^1(\mu)$  into  $\mathsf{\mathcal{L}}^{1,\infty}(\mu)$ (or  $L^p(\mu)$  to itself for all  $1 < p < \infty$ ) if and only if  $\mu$  is balanced.

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Additional assumptions on the measure in  $\mathbb{R}^n$ :  $\mu$  is atomless, finite and nonzero on each cube, and infinite on each "quadrant". (Today:  $n = 1$ .)

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**1** Sparse domination has emerged in modern harmonic analysis as a key tool in proving sharp weighted inequalities.

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- $\bullet$  General principle: dominate (either pointwise or in  $L^2$  pairing) a complicated operator by a simple, positive dyadic averaging operator.
- **3** There are versions of sparse domination for both continuous and dyadic operators.

#### Definition (Dyadic Sparse Collection)

Let  $\eta \in (0,1)$ . A collection of dyadic intervals  $S \subsetneq \mathcal{D}$  is said to be  $\eta$ -sparse, if for each  $I \in S$ , there exists a measurable subset  $E_I$  satisfying  $\mu(E_I) \geq \eta \mu(I)$  and moreover the collection  $\{E_J\}_{J \in \mathcal{S}}$  is pairwise disjoint. Equivalently (as long as  $\mu$  is atomless), there exists a constant  $\Lambda > 0$  so that for all  $I \in \mathcal{D}$ :

 $\sum \mu(J) \leq \Lambda \mu(I).$ J⊆I: J∈S

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### Picture of Sparse Collection



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#### Definition (Haar shift of complexity  $(s, t)$ )

For integers  $s, t > 0$ , define

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\mathcal{T}^{s,t,\alpha} f(x) = \sum_{l \in \mathcal{D}} \sum_{J \in \mathcal{D}_s(l)} \sum_{K \in \mathcal{D}_t(l)} \alpha'_{J,K} \langle f, h_J \rangle h_K.
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Pairing  $\langle \cdot, \cdot \rangle$  (and integral averages  $\langle \cdot \rangle$ ) are taken with respect to  $\mu$ :

$$
\langle f, g \rangle = \int_{\mathbb{R}} f(x)g(x) d\mu(x), \quad \langle f \rangle_I = \frac{1}{\mu(I)} \int_I f(x) d\mu(x).
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• Question:

$$
\langle |T^{s,t,\alpha}f,g\rangle| \lesssim \sum_{l\in\mathcal{S}} \langle f\rangle_{l} \langle g\rangle_{l} \mu(l) =: \mathcal{A}_{\mathcal{S}}(f,g)?
$$
 (Sparse)

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Here, S is sparse family of dyadic intervals and  $f, g$  non negative. This result is true in the Lebesgue (or doubling) measure case (Culiuic, Di Plinio, Ou)  $\overline{C}$  2024, Harmonic Analysis and Convexity at ICERM  $\overline{C}$ 

There exists a balanced measure  $\mu$  on [0, 1] s.t. H<sub>D</sub> fails (Sparse).

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#### Theorem (Counterexample, CAPW)

There exists a pair  $(\mu, w)$  where  $\mu$  is balanced,  $w \in A_2^{\mathcal{D}}(\mu)$  and  $H_{\mathcal{D}}$  is not bounded on  $L^2(w d\mu)$ .

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• For CZ operators, the  $A_2(\mu)$  condition is not necessary (Tolsa, 2007). For dyadic operators,  $A_2^{\mathcal{D}}(\mu)$  condition is not sufficient for the boundedness of  $H_{\mathcal{D}}.$ 

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• For CZ operators, the  $A_2(\mu)$  condition is not necessary (Tolsa, 2007). For dyadic operators,  $A_2^{\mathcal{D}}(\mu)$  condition is not sufficient for the boundedness of  $H_{\mathcal{D}}.$ •[CAPW] also gives positive results: modified sparse domination result, and a suitably modified  $A_p$  class that is both necessary and sufficient. The modified sparse bound is in some sense "as useful" because it still allows for a proof of  $L^p$ and weak-type estimates (re-proving [LSMP] results).

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## Picture of Counterexample



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## Modification for a generic Haar shift

Let  $\alpha = \{\alpha^I_{J,K}\}_{I,J,K\in\mathcal{D}}$  be a bounded sequence, i.e., assume  $\|\alpha\|_{\ell^{\infty}} \leq 1$ . Recall, for  $s, t \in \mathbb{N}$ , a dyadic shift of complexity  $(s, t)$  is:

$$
\mathcal{T}^{s,t,\alpha} f(x) = \sum_{l \in \mathcal{D}} \sum_{J \in \mathcal{D}_s(l)} \sum_{K \in \mathcal{D}_t(l)} \alpha_{J,K}^l \langle f, h_J \rangle h_K.
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For a sparse  $\mathcal{S}\subsetneq\mathcal{D}$  and  $f,g\in L^2(d\mu)$  non-negative, set  $\mathfrak{A}_{\mathcal{S}}(f,g):=\sum_{I\in\mathcal{S}}\langle f\rangle_{I}\langle g\rangle_{I}\mu(I).$ 

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- $\bullet$  We need new sparse forms associated to the collection S that reflect the complexity of the operator.

#### Definition (Dyadic Distance)

Define the dyadic distance between two intervals  $I, J \in \mathcal{D}$  that share a common ancestor:

$$
dist_{\mathcal{D}}(I,J):=\min_{(s,t):I^{(s)}=J^{(t)}}(s+t).
$$

Note that dist $_D(I, J) = 0$  if and only if  $I = J$ .

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#### Definition (Sparse forms associated to higher complexities)

Given  $\mathcal{S},\ N\in\mathbb{N},$  and  $f_1,f_2\in L^2(d\mu),$  define:

$$
\mathfrak{C}_{\mathcal{S}}^N(f_1,f_2):=\sum_{\substack{J,K\in\mathcal{S}:\\ 2<\text{dist}_{\mathcal{D}}(J,K)\leq N+2,\\J\cap K=\emptyset}}\langle f_1\rangle_J\langle f_2\rangle_K\,\sqrt{m(J)}\sqrt{m(K)}.
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#### Theorem (CAPW)

Let  $\mu$  be balanced,  $\|\alpha\|_{\ell^\infty}\leq 1$  and  $\mathsf{N}\in\mathbb{Z}^+.$  There exist constants  $\mathsf{C}>0$ and  $\eta \in (0,1)$  (independent of  $\alpha$ ) so that for each pair of compactly supported, bounded nonnegative functions  $f_1, f_2$  there exists an  $\eta$ -sparse collection  $S \subset \mathcal{D}$  such that for any integers s, t satisfying  $s + t \leq N$ , we have the estimate

$$
\left|\langle\mathcal{T}^{s,t,\alpha}f_1,f_2\rangle\right|\leq C\left(\mathfrak{A}_\mathcal{S}(f_1,f_2)+\mathfrak{C}^N_\mathcal{S}(f_1,f_2)\right).
$$

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## Hilbert Transform and Adjoint

Let  $\mu$  be balanced. There exists  $C > 0$  and  $\eta \in (0,1)$  so that for  $f_1, f_2$ , compactly supported, bounded nonnegative functions there exists an  $\eta$ -sparse collection  $\mathcal{S} \subset \mathcal{D}$ :

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$$
|\langle H_D f_1, f_2 \rangle| + |\langle H_D^* f_1, f_2 \rangle| \le C \Big( \sum_{I \in S} \langle f_1 \rangle_I \langle f_2 \rangle_I \mu(I) + \sum_{\substack{I \in S:\\|I^s \in S}} \langle f_1 \rangle_I \langle f_2 \rangle_{I^s_+} m(I) + \sum_{\substack{I \in S:\\|I^s_+ \in S}} \langle f_2 \rangle_I \langle f_1 \rangle_{I^s_+} m(I) + \sum_{\substack{I \in S:\\|I^s_+ \in S}} \langle f_2 \rangle_I \langle f_1 \rangle_{I^s_+} m(I) + \sum_{\substack{I \in S:\\|I^s_+ \in S}} \langle f_2 \rangle_I \langle f_1 \rangle_{I^s_+} m(I) \Big)
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- Recall for ordinary CZD, we write  $f = g + b$ , where g is "good" and belongs to  $L^{\infty}$  and b is "bad" but supported on an exceptional set we can control and has cancellation.
- The lack of doubling in the measure  $\mu$  means we can no longer achieve  $g \in L^{\infty}$ .

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- Use a modified CZ decomposition ([LSMP]), together with our observation about the "good" function (not  $L^{\infty}$ ).
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This is the same definition of BMO that arises from martingales.



## Construction of Sparse Set

Let  $f_1, f_2$  be bounded nonnegative functions supported on  $I_0$ . For  $I \subset I_0$ dyadic, let  $B(I)$  denote the selected intervals in the CZ decomposition applied to  $f_1\mathbb{1}_I$  and  $f_2\mathbb{1}_I$  at heights  $\lambda_1=16\langle f_1\rangle_I$  and  $\lambda_2=16\langle f_2\rangle_I.$ 

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$$
\mathcal{S}_j = \bigcup_{l \in \mathcal{S}_{j-1}} \mathcal{B}(l) \text{ and set } \mathcal{S} = \{l_0\} \cup \bigcup_{j=1}^{\infty} \mathcal{S}_j
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$$

To prove sparse, using the fact that the intervals in the sum are pairwise disjoint:

$$
\sum_{\substack{J \in S_{j+1}: \\ J \subset I}} \mu(J) \leq \frac{\mu(I)}{16} \sum_{\substack{J \in S_{j+1}: \\ J \subset I}} \left( \frac{\int_J f_1 d\mu}{\int_I f_1 d\mu} + \frac{\int_J f_2 d\mu}{\int_I f_2 d\mu} \right) \leq \frac{\mu(I)}{8}.
$$

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# $L^p$  Estimates

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- Recall the notation  $\mathfrak{C}^N_{\mathcal{S}}(f_1,f_2)$  for the "extra terms" in our modified sparse form. We begin by recovering the main result in [LSMP]. For a balanced  $\mu$ , we have:

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#### Theorem (CAPW)

Given a balanced  $\mu$ , a sparse collection S, and  $N \in \mathbb{N}$ , there exists  $C_p$ depending only on p, the parameter  $\eta$  associated to S, and the  $\mu$ , s.t. for  $f_1\geq 0\in L^p(d\mu)$  and  $f_2\geq 0\in L^{p'}(d\mu)$ :

 $\mathfrak{A}_\mathcal{S}(f_1,f_2)+\mathfrak{C}_{\mathcal{S},\textsf{N}}(f_1,f_2)\leq \textsf{C}_\rho\|f_1\|_{L^p(d\mu)}\|f_2\|_{L^{p'}(d\mu)}.$ 

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# Proof of  $L^p$  Estimate

**Reduction**: To begin the proof, label the dyadic intervals  $J \in \mathcal{D}(I, N+2)$ , for which  $J \cap I = \emptyset$  and  $2 < \text{dist}_{\mathcal{D}}(I, J) \leq N + 2$  as  $c_1(I), c_2(I), \cdots, c_{N'}(I)$ , and we need to show:

> $\sum \langle f_1 \rangle_I \langle f_2 \rangle_{c_j(I)} \sqrt{m(I) m(c_j(I))} \leq C_p \|f_1\|_{L^p(d\mu)} \|f_2\|_{L^{p'}(d\mu)}.$ I∈S: c<sup>j</sup> (I )∈S

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Because  $\mu$  is balanced:  $\sqrt{m(I)m(c_j(I))} \lesssim m(I)^{1/p}m(c_j(I))^{1/p'}$ 

and now proceed, using Hölder, and the dyadic maximal function, as in the usual sparse form.

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## Weights and modified maximal functions

To prove the weighted estimates, we need to define a new maximal function.

To that end, define (upper bounded) constants for I, J dyadic intervals and  $1 \leq p \leq \infty$ .

$$
C_p(I,J) = \begin{cases} 1 & I = J \\ \left(\frac{m(I)^{p/2}m(J)^{p/2}}{\mu(J)\mu(I)^{p-1}}\right) & \text{otherwise.} \end{cases}
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Observe that

$$
C_1(I,J)=\frac{\sqrt{m(I)m(J)}}{\mu(J)}
$$

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# A Modified Dyadic Maximal Function

#### Definition (New Dyadic Maximal)

Given  $N \in \mathbb{N}$ , define the following maximal dyadic operator for  $f\in L^1(d\mu)$ :

> $M_{\mathcal{D}}^N f(x) := \sup_{I,J \in \mathcal{D}:}$ dist $_{\mathcal{D}}(I,J){\leq}N{+}2$  $C_1(I,J)\langle |f| \rangle_I \mathbbm{1}_J(x)$

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$$

$$
\bullet \ \frac{\sqrt{m(I)m(J)}}{\mu(J)} \lesssim \frac{m(J)}{\mu(J)} \lesssim 1
$$

- $M^N_{\cal D}$  is bounded on  $L^p(d\mu)$  for  $1< p\leq \infty$  and is weak-type  $(1,1).$
- $M^N_{\cal D}$  admits a (modified) sparse domination.
- Can use sparse domination result plus weak-type bound for maximal operator to provide a new proof for the weak-type estimate for a dyadic shift wrt balanced measure .

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#### Weighted estimates

• Let  $w(x) d\mu(x)$  be an absolutely continuous, locally finite, positive measure w.r.t.  $\mu$ .

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#### Definition

Let  $w$  be a weight on  $\R$  w.r.t.  $\mu$ ,  $\rho \in (1,\infty)$  and  $\mathsf{N} \in \mathbb{Z}^+$ . We say  $w \in A_p^N$  if

$$
[w]_{A_p^N} := \sup_{\substack{I,J \in \mathcal{D}: \\ 0 \leq \text{dist}_{\mathcal{D}}(J,K) \leq N+2}} C_p(I,J) \left( \langle w \rangle_I \langle w^{1-p'} \rangle_J^{p-1} \right) < \infty.
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If  $w\in A_p^N$ ,  $[w]_{A_p}\leq [w]_{A_p^N}$  for any  $N\in\mathbb{N}$ , so that  $A_p^N\subset A_p.$  The containment is, in general, strict for  $N \geq 1$  (recall previous example).

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- Rubia de Francia extrapolation does hold for these weight classes.
- There is also a natural endpoint class of weights when  $p = 1$ .

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# Main Weighted Theorem

#### Theorem (CAPW)

Let  $p \in (1,\infty)$  and  $N \in \mathbb{N}$ . There exists a constant C such that all operators

$$
\mathcal{T} \in \bigcup_{\substack{s,t \in \mathbb{N}: \\ s+t \leq N}} \mathsf{HS}(s,t)
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||T||_{L^p(w d\mu) \to L^p(w d\mu)} \leq C
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Also have weighted estimates for new maximal function and  $p = 1$ .

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## A New Operator and Measure Condition

Domelevo, Kakaroumpas, Soler i Gibert, and Petermichl considered the following new dyadic analog of the Hilbert transform:

 $\mathcal{H}: L^2(\mathbb{R}) \to L^2(\mathbb{R}), \quad \mathcal{H}(h_I) = h_{I^s} \cdot \mathrm{sign}(I)$ 



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- $\bullet$  Unlike III, H satisfies  $\mathcal{H}^2 = -I$ .
- In the biparameter (but still Lebesgue) setting, showed that this operator can be used to characterize little BMO.
- Motivation: Can this operator be used to characterize dyadic BMO in the non-homogeneous setting?
- First: a new (slightly weaker) condition on the measure called *sibling* balanced actually characterizes  $L^p(\mu)$  bounds for H:

 $m(I) \sim m(I^s), \quad I \in \mathcal{D}.$ 

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# Commutator Bounds

Somewhat surprisingly and subtly, the commutator characterization of dyadic BMO fails in the non-homogeneous setting!

Theorem (Borges, Conde Alonso, Pipher, W. 2024)

Let  $\mu$  be sibling balanced,  $b \in BMO_{\mathcal{D}}$  and  $1 < p < \infty$ .

Upper estimate:

$$
\|[\mathcal{H},b]\|_{L^p(\mu)\to L^p(\mu)}\lesssim \|b\|_{\mathcal{BMO}_{\mathcal{D}}}.
$$

 $\bullet$  Lower estimate:

$$
\|b\|_{\mathcal{BMO}_{\mathcal{D}}} \lesssim \|[{\mathcal{H}},b]\|_{L^p(\mu) \to L^p(\mu)} + \sup_{k \in \mathbb{Z}} \|[{\mathcal{H}},E_k b]\|_{L^p(\mu) \to L^p(\mu)}.
$$

• Failure of lower estimate in general: The estimate

 $||b||_{BMO_{\mathcal{D}}} \leq ||[\mathcal{H}, b]||_{L^2(\mu) \to L^2(\mu)}$ 

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 $\frac{2}{3}$ ,  $\frac{2}{3}$ ,

fails in general, even if we allow the implicit constant to depend on  $\mu$ .

## Weighted Estimates for Commutators with Dyadic Shifts

Key Point: The identification of a non-homogeneous weight class, which we call  $\widehat{A}_p(\mu)$  that satisfies a reverse Hölder inequality and characterizes dyadic BMO.

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# Weighted Estimates for Commutators with Dyadic Shifts

Key Point: The identification of a non-homogeneous weight class, which we call  $A_n(\mu)$  that satisfies a reverse Hölder inequality and characterizes dyadic BMO.

### Theorem (Borges, Conde Alonso, Pipher, W. 2024)

Let  $\mu$  be a locally finite Borel measure on  $\mathbb R$  satisfying  $\mu(I) > 0$  for all  $I \in \mathcal{D}$ .

- (a) Suppose  $w \in \widehat{A}_2(\mu)$ . Then the function log  $w \in BMO_{\mathcal{D}}$ . Conversely, suppose  $b \in BMO_{\mathcal{D}}$ . Then for sufficiently small  $\delta > 0$ , the weight function  $e^{\delta b}$  belongs to  $\widehat{A}_2(\mu)$ .
- **(b)** Let  $1 < p < \infty$  and  $w \in A_p(\mu)$ . Then there exists  $\gamma > 1$ , depending only on p and  $[w]_{\widehat{A}_{\rho}(\mu)},$  so that for all  $I\in\mathcal{D},$

$$
\left(\frac{1}{\mu(I)}\int_I w^{\gamma}\,d\mu\right)^{1/\gamma}\lesssim_{w}\left(\frac{1}{\mu(I)}\int_I w\,d\mu\right).
$$

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### Theorem (Borges, Conde Alonso, Pipher, W. 2024)

Let  $\mu$  be sibling balanced and atomless. Let  $1 < p < \infty$ ,  $b \in BMO_D$ , and  $w \in \widetilde{A}_p(\mu)$ . Then there holds

$$
\|[\mathcal{H},b]\|_{L^p(\omega)\to L^p(w)}\lesssim_{[w]_{\widehat{A}_p(\mu)},p} \|b\|_{BMO_{\mathcal{D}}}.
$$

### **Thanks**

- Many thanks to the organizers, specifically, Sergei Treil, for the kind invitation.
- Thanks to all of you for your attention!

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#### Lemma

Let  $f_1,f_2\in L^1(d\mu)$  be nonnegative; supported on I and  $\lambda_1,\lambda_2>0.$  Then there exist  $g_j, b_j$  s.t.  $f_j = g_j + b_j$  for  $j = 1,2$  and satisfying:

**■** There exist pairwise disjoint, dyadic intervals  $\{I_k\} \subset \mathcal{D}(I)$  s.t.  $b_j = \sum_{k=1}^{\infty} b_{j,k}$  where each  $b_{j,k}$  is supported on  $\widehat{I}_k$ ,  $\int_{\widehat{I}_k} b_{j,k} = 0$ , and  $||b_{j,k}||_{L^1(d\mu)} \lesssim \int_{I_k} |f_j| \, d\mu$  for  $j=1,2$ . So, for  $j = 1, 2$  we have

$$
b_{j,k}=f_j\mathbb{1}_{I_k}-\langle f_j\mathbb{1}_{I_k}\rangle_{\widehat{I}_k}\mathbb{1}_{\widehat{I}_k}.
$$

 $\bullet\;\;$  For  $j=1,2,\;$  the function  $\mathrm{g}_j\in L^p(d\mu)\;$  for all  $1\leq p<\infty\;$  and satisfies  $\left\Vert g_{j}\right\Vert _{L^{p}(d\mu)}^{p}\leq C_{p}\lambda_{j}^{p-1}$  $_{j}^{p-1}$   $||f_j||_{L^1(\mu)}$ .

 $\textbf{3}$  For  $j=1,2$  the function  $\textit{g}_j \in \textit{BMO}_{\mathcal{D}}$  and  $\|\textit{g}_j\|_{\textit{BMO}_{\mathcal{D}}} \leq \lambda_j.$ 

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#### Lemma

Suppose  $\mu$  is balanced,  $I_0 \in \mathcal{D}$ , and that  $T_{s,t,\alpha}^{m,n}$  as before. Set  $\mathcal{N}=s+t.$  Let  $f_1,f_2$ be bounded nonnegative functions supported on  $I_0$ . For any  $I \subset I_0$  dyadic, let  $B(1)$  denote the selected intervals in the Calderón-Zygmund decomposition applied to  $f_1\mathbb{1}_I$  and  $f_2\mathbb{1}_I$  at heights  $\lambda_1=16\langle f_1\rangle_I$  and  $\lambda_2=16\langle f_2\rangle_I$ , and let

 $G(I) := \{J \in \mathcal{D}(I) : J \not\subset K \text{ for any } K \in \mathcal{B}(I)\}.$ 

Then, the following estimate holds:

$$
\left|\sum_{J\in\mathcal{G}(I)}\alpha_{J_s^o,J_t^m}^{J} \langle f_1,h_{J_s^m}\rangle\langle h_{J_t^o},f_2\rangle\right|\\\lesssim \left(\langle f_1\rangle_I\langle f_2\rangle_I\mu(I)+\sum_{\substack{S\in\mathcal{B}^s(I),\ T\in\mathcal{B}^t(I):\\ \text{dist}_\mathcal{D}(S,\ T)\leq N+2}}\langle f_1\rangle_S\langle f_2\rangle_T\sqrt{m(S)}\sqrt{m(T)}\right).
$$

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