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

Nathan Wagner¹ [Joint with T. Borges (BrownU), J. Conde Alonso (UAMadrid), and J. Pipher (BrownU)]

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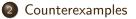


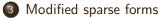
¹Supported in part by National Science Foundation grant DMS=2203₽72 = ∽००० 1/34

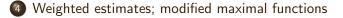
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Sparse Domination of Dyadic Shifts













A Dyadic Operator

Definition (Haar Functions)

Fix a dyadic grid \mathcal{D} on \mathbb{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 $\{h_I\}_{I \in D}$ is an orthonormal basis for $L^2(\mathbb{R})$.

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Definition (Dyadic Hilbert Transform)

The dyadic Hilbert transform is the operator

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

Motivation

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



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Theorem (S. Petermichl)

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

$$\frac{c_0}{t-x} = \lim_{L \to \infty} \frac{1}{2 \log L} \int_{1/L}^{L} \lim_{R \to \infty} \frac{1}{2R} \int_{-R}^{R} K^{\alpha,r}(t,x) \, d\alpha \, \frac{dr}{r}$$

where $K^{\alpha,r}$ is the integral kernel of $\coprod_{\mathcal{D}^{\alpha,r}}$.

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where $K^{\alpha,r}$ is the integral kernel of $\coprod_{\mathcal{D}^{\alpha,r}}$.

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

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

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)

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Theorem (S. Petermichl)

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

$$\|Hf\|_{L^2(w)} \leq C[w]_{A_2(\mathbb{R})} \|f\|_{L^2(w)}.$$

Moreover, the dependence on the weight characteristic is sharp.

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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 $\operatorname{III}_{\mathcal{D}}$ in general).

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Moreover, the dependence on the weight characteristic is sharp.

Hytönen proved the analogous result for general CZOs on ℝⁿ. His argument again relied on showing *T* is a suitable average of dyadic shift operators (which can be more complicated than III_D in general).
Natural question: what happens if we change Lebesgue measure on ℝ (or ℝⁿ) to some arbitrary Borel measure μ?



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

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

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- 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 **orthonormal in** $L^{2}(\mu)$ (I will often drop the μ later). They characterized the measures for which $H_{\mathcal{D}}$ is bounded on $L^{p}(\mu)$ ($L^{2}(\mu)$ comes for free).

LSMP Results

Definition (Haar Function)

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

$$h_{I}(x) = \sqrt{m(I)} \left(\frac{\mathbb{1}_{I_{-}}(x)}{\mu(I_{-})} - \frac{\mathbb{1}_{I_{+}}(x)}{\mu(I_{+})} \right).$$

where

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

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Definition

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

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

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

LSMP (continued)

Theorem (LSMP)

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

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

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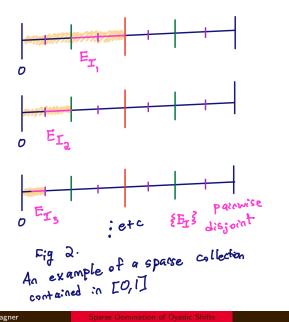
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Definition (Dyadic Sparse Collection)

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

 $\sum_{\substack{J\subseteq I:\\J\in\mathcal{S}}}\mu(J)\leq \Lambda\mu(I).$

Picture of Sparse Collection





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

For integers s, t > 0, define

$$T^{s,t,\alpha}f(x) = \sum_{I\in\mathcal{D}}\sum_{J\in\mathcal{D}_s(I)}\sum_{K\in\mathcal{D}_t(I)}\alpha'_{J,K}\langle f,h_J\rangle h_K.$$



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Pairing $\langle \cdot, \cdot \rangle$ (and integral averages $\langle \cdot \rangle_I$) are taken with respect to μ :

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

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• Question:

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

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)

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Theorem (Counterexample, CAPW)

There exists a pair (μ, w) where μ 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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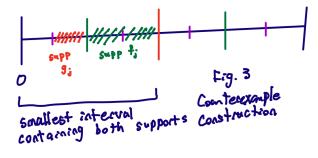
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•[CAPW] also gives positive results: modified sparse domination result, and a suitably modified A_p class that is both necessary and sufficient. The modified sparse bound is in some sense "as useful" because it still allows for a proof of L^p and weak-type estimates (re-proving [LSMP] results).

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Picture of Counterexample



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Modification for a generic Haar shift

 Let α = {α'_{J,K}}_{I,J,K∈D} be a bounded sequence, i.e., assume ||α||_{ℓ∞} ≤ 1. Recall, for s, t ∈ N, a dyadic shift of complexity (s, t) is:

$$T^{s,t,\alpha}f(x) = \sum_{I\in\mathcal{D}}\sum_{J\in\mathcal{D}_s(I)}\sum_{K\in\mathcal{D}_t(I)}\alpha'_{J,K}\langle f,h_J\rangle h_K.$$

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• For a sparse $S \subsetneq D$ and $f, g \in L^2(d\mu)$ non-negative, set $\mathfrak{A}_{\mathcal{S}}(f,g) := \sum_{I \in S} \langle f \rangle_I \langle g \rangle_I \mu(I).$

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- 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 $I, J \in D$ that share a common ancestor:

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

Note that $dist_{\mathcal{D}}(I, J) = 0$ if and only if I = J.

Definition (Sparse forms associated to higher complexities)

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

$$\mathfrak{C}^{N}_{\mathcal{S}}(f_{1},f_{2}) := \sum_{\substack{J,K\in\mathcal{S}:\\ 2<\operatorname{dist}_{\mathcal{D}}(J,K)\leq N+2,\\ J\cap K=\emptyset}} \langle f_{1} \rangle_{J} \langle f_{2} \rangle_{K} \ \sqrt{m(J)} \sqrt{m(K)}.$$



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Theorem (CAPW)

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

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

Hilbert Transform and Adjoint

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$$\begin{split} |\langle \mathcal{H}_{\mathcal{D}}f_{1},f_{2}\rangle|+|\langle \mathcal{H}_{\mathcal{D}}^{*}f_{1},f_{2}\rangle| &\leq C\bigg(\sum_{I\in\mathcal{S}}\langle f_{1}\rangle_{I}\langle f_{2}\rangle_{I}\mu(I)+\sum_{\substack{I\in\mathcal{S}:\\I_{-}^{s}\in\mathcal{S}}}\langle f_{1}\rangle_{I}\langle f_{2}\rangle_{I_{+}^{s}}m(I)+\sum_{\substack{I\in\mathcal{S}:\\I_{+}^{s}\in\mathcal{S}}}\langle f_{2}\rangle_{I}\langle f_{1}\rangle_{I_{-}^{s}}m(I)\\ &+\sum_{\substack{I\in\mathcal{S}:\\I_{+}^{s}\in\mathcal{S}}}\langle f_{2}\rangle_{I}\langle f_{1}\rangle_{I_{+}^{s}}m(I)\bigg)\\ &+\sum_{\substack{I\in\mathcal{S}:\\I_{+}^{s}\in\mathcal{S}}}\langle f_{2}\rangle_{I}\langle f_{1}\rangle_{I_{+}^{s}}m(I)\bigg) \end{split}$$

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b belongs to $\mathsf{BMO}_\mathcal{D}$ (dyadic BMO) if

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This is the same definition of BMO that arises from martingales.



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Construction of Sparse Set

Let f_1, f_2 be bounded nonnegative functions supported on I_0 . For $I \subset I_0$ dyadic, let $\mathcal{B}(I)$ 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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$$\mathcal{S}_j = \bigcup_{I \in \mathcal{S}_{j-1}} \mathcal{B}(I) \text{ and set } \mathcal{S} = \{I_0\} \cup \bigcup_{j=1}^{\infty} \mathcal{S}_j$$

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Construction of Sparse Set

Let f_1, f_2 be bounded nonnegative functions supported on I_0 . For $I \subset I_0$ dyadic, let $\mathcal{B}(I)$ 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 $\lambda_2 = 16\langle f_2 \rangle_I$. Set $S_1 = \mathcal{B}(I_0) = \{I_k^0\}$. Repeat this process on each of the disjoint I_k^0 . Set $S_2 = \bigcup_{I \in S_1} \mathcal{B}(I)$. In general,

$$\mathcal{S}_j = \bigcup_{I \in \mathcal{S}_{j-1}} \mathcal{B}(I) \text{ and set } \mathcal{S} = \{I_0\} \cup \bigcup_{j=1}^{\infty} \mathcal{S}_j$$

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

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

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 μ , we have:

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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 μ , we have:

Theorem (CAPW)

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

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

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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 $2 < \text{dist}_{\mathcal{D}}(I, J) \le N + 2$ as $c_1(I), c_2(I), \dots, c_{N'}(I)$, and we need to show:

 $\sum_{\substack{I\in\mathcal{S}:\\c_j(I)\in\mathcal{S}}} \langle f_1\rangle_I \langle f_2\rangle_{c_j(I)} \sqrt{m(I)m(c_j(I))} \leq C_p \|f_1\|_{L^p(d\mu)} \|f_2\|_{L^{p'}(d\mu)}.$

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Because μ 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.

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 $1 \le p < \infty$.

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

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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 $f \in L^1(d\mu)$:

 $M_{\mathcal{D}}^{N}f(x) := \sup_{\substack{I,J\in\mathcal{D}:\\ \text{dist}_{\mathcal{D}}(I,J)\leq N+2}} C_{1}(I,J)\langle |f|\rangle_{I}\mathbb{1}_{J}(x)$

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•
$$rac{\sqrt{m(I)m(J)}}{\mu(J)}\lesssim rac{m(J)}{\mu(J)}\lesssim 1$$

- $M^N_{\mathcal{D}}$ is bounded on $L^p(d\mu)$ for 1 and is weak-type <math>(1,1).
- $M_{\mathcal{D}}^{N}$ 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 .

Weighted estimates

 Let w(x) dμ(x) be an absolutely continuous, locally finite, positive measure w.r.t. μ.



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- Let w(x) dμ(x) be an absolutely continuous, locally finite, positive measure w.r.t. μ.
- Want weighted L^p estimates for dyadic shift operators T^{s,t,α}. our new weight classes characterize boundedness of dyadic shifts, as well as M^N_D. (For doubling measures, the classes are equal.)

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Definition

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

$$[w]_{\mathcal{A}^N_{\rho}} := \sup_{\substack{I,J\in\mathcal{D}:\\ 0\leq {\rm dist}_{\mathcal{D}}(J,K)\leq N+2}} C_{\rho}(I,J)\left(\langle w\rangle_I \langle w^{1-\rho'}\rangle_J^{\rho-1}\right) < \infty.$$

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If w ∈ A^N_p, [w]_{A_p} ≤ [w]_{A^N_p} for any N ∈ N, so that A^N_p ⊂ A_p. The containment is, in general, strict for N ≥ 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.

Main Weighted Theorem

Theorem (CAPW)

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

$$T \in \bigcup_{\substack{s,t\in\mathbb{N}:\s+t\leq N}} HS(s,t)$$

satisfy

$$\|T\|_{L^p(wd\mu)\to L^p(wd\mu)}\leq C$$

if and only if $w \in A^b_p(\mu)$.

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if and only if $w \in A^b_p(\mu)$.

Also have weighted estimates for new maximal function and p = 1.

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- Unlike III, \mathcal{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(μ) bounds for H:

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

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 μ be sibling balanced, $b \in BMO_D$ and 1 .

• Upper estimate:

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

• Lower estimate:

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

• Failure of lower estimate in general: The estimate

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

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fails in general, even if we allow the implicit constant to depend on μ .

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

Let μ 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 $\log w \in BMO_D$. Conversely, suppose $b \in BMO_D$. Then for sufficiently small $\delta > 0$, the weight function $e^{\delta b}$ belongs to $\widehat{A}_2(\mu)$.
- (b) Let 1 p</sub>(μ). Then there exists γ > 1, depending only on p and [w]_{Â_p(μ)}, so that for all I ∈ D,

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

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

Let μ be sibling balanced and atomless. Let $1 , <math>b \in BMO_D$, and $w \in \widehat{A}_p(\mu)$. 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

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

● For j = 1, 2, the function $g_j \in L^p(d\mu)$ for all $1 \le p < \infty$ and satisfies $\|g_j\|_{L^p(d\mu)}^p \le C_p \lambda_j^{p-1} \|f_j\|_{L^1(\mu)}$.

• For j = 1, 2 the function $g_j \in BMO_D$ and $\|g_j\|_{BMO_D} \le \lambda_j$.

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Lemma

Suppose μ is balanced, $I_0 \in D$, and that $T_{s,t,\alpha}^{m,n}$ as before. Set N = s + t. Let f_1, f_2 be bounded nonnegative functions supported on I_0 . For any $I \subset I_0$ dyadic, let $\mathcal{B}(I)$ 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

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

Then, the following estimate holds:

$$\begin{split} & \left| \sum_{J \in \mathcal{G}(I)} \alpha_{J_{s}^{n}, J_{t}^{m}}^{J} \langle f_{1}, h_{J_{s}^{m}} \rangle \langle h_{J_{t}^{n}}, f_{2} \rangle \right| \\ & \lesssim \left(\langle f_{1} \rangle_{I} \langle f_{2} \rangle_{I} \mu(I) + \sum_{\substack{S \in \mathcal{B}^{s}(I), \ T \in \mathcal{B}^{t}(I): \\ \text{dist}_{\mathcal{D}}(S, T) \leq N+2}} \langle f_{1} \rangle_{S} \langle f_{2} \rangle_{T} \sqrt{m(S)} \sqrt{m(T)} \right) \end{split}$$