Weighted L^P-Estimates for Pseudo-Differential Operators with Non-Regular Symbols

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Estimates for pseudo-differential operators with non-regular double symbols $a(x, y, \xi)$ are proved in weighted L^{P} - and Sobolev spaces. The results presented here are generalizations of those by G. Bourdaud [4].

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1. Let w be a positive locally integrable function defined on the n-dimensional Euclidean number space \mathbb{R}^n . We say that $w \in A_p$, i.e. w satisfies *Muckenhoupt's* A_p condition, if

$$\sup\left\{(1/|B|)\int_{B}w(x)\ dx\ \left((1/|B|)\int_{B}w^{-1/(p-1)}(x)\ dx\right)^{p-1}\right\}\ <\ \infty$$

where the supremum is taken over all balls $B \subseteq \mathbb{R}^n$. Denote by $L^p(w)$ the weighted L^p -space and let J^s be the Bessel potential of order $s \in \mathbb{R}$. The weighted Sobolev space $H^{s,p}(w)$ is defined to be the space of all tempered distributions f such that $||f||_{H^{s,p}(w)} := ||J^{-s}f||_{L^p(w)} < \infty$. Our objective is to study the action of pseudo-differential operators of the form

$$Op(a) f(x) = 1/(2\pi)^n \iint e^{i(x-y)\cdot\xi} a(x,y,\xi) f(y) \, dy \, d\xi \,, \tag{1}$$

where $f \in S(\mathbf{R}^n)$, the Schwartz space of rapidly decreasing functions, on $L^p(w)$ and $H^{s,p}(w)$.

2. Let $0 \le \delta_1, \delta_2 \le 1, r_1, r_2 > 0$ and $N \in N$, the set of natural numbers. Denote by Z the set of integers and by C the set of complex numbers. Define the symbol class $S_{1,\delta_1,\delta_2}^0(r_1, r_2, N)$ to be the space of all symbols $a : \mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R}^n \to C$ such that for all multi-indices $\alpha \in \mathbb{N}_0^n$

with $|\alpha| \leq N$ it holds that

$$\begin{aligned} |\partial_{\xi}^{\alpha} a(x, y, \xi)| &\leq C(1 + |\xi|)^{-|\alpha|} \\ ||\partial_{\xi}^{\alpha} a(\cdot, y, \xi)||_{\Lambda^{r_{1}}} &\leq C(1 + |\xi|)^{\delta_{1}r_{1} - |\alpha|} \\ ||\partial_{\xi}^{\alpha} a(x, \cdot, \xi)||_{\Lambda^{r_{2}}} &\leq C(1 + |\xi|)^{\delta_{2}r_{2} - |\alpha|} \\ ||\partial_{\xi}^{\alpha} a(\cdot, \cdot, \xi)||_{\Lambda^{r_{1},r_{2}}} &\leq C(1 + |\xi|)^{\delta_{1}r_{1} + \delta_{2}r_{2} - |\alpha|} . \end{aligned}$$

$$(2)$$

 Λ^r denotes the usual homogeneous *Hölder-Zygmund space* (see Bergh and Löfström [3]) and Λ^{r_1,r_2} the *Hölder-Zygmund space of product type* : $f \in \Lambda^{r_1,r_2}$ if for some constant C > 0 and some integers $M_1 > r_1$ and $M_2 > r_2$ it holds that

$$|\Delta_{1,h_1}^{M_1} \Delta_{2,h_2}^{M_2} f| \leq C|h_1|^{r_1}|h_2|^{r_2} , \qquad (3)$$

where $\Delta_{i,h_i}^{M_i}$ denotes the M_i -th order difference operator for the i-th factor. Then we have

Theorem 1. Let $a \in S_{1,\delta_1,\delta_2}^0(r_1, r_2, N)$, $s \in \mathbb{R}$ and let N = n+1 and $-\min\{r_2, (1-\delta_1)r_1\} < s < \min\{r_1, (1-\delta_2)r_2\}$. Then, if $1 and <math>w \in A_p$, $Op(a) : H^{s,p}(w) \to H^{s,p}(w)$ extends as a bounded operator.

The theorem is proved in Section 4, where we prove an extension of it, Theorem 3. We now turn to the case s = 0. Let \mathbf{R}^+ be the set of positive real numbers and let $\omega : \mathbf{R}^+ \times \mathbf{R}^+ \to \mathbf{R}^+$ and $\Omega : \mathbf{R}^+ \times \mathbf{R}^+ \times \mathbf{R}^+ \to \mathbf{R}^+$ be two positive functions, which are slowly varying in the following sense: there exists a constant C > 0 such that

$$\omega(t_1, t_2) \le C\omega(\tau_1, \tau_2), \ \Omega(t_1, t_2, t_3) \le C\Omega(\tau_1, \tau_2, \tau_3)$$

$$\tag{4}$$

whenever $0.5\tau_i \leq t_i \leq 2\tau_i$, i = 1, 2, 3. Suppose, that the symbol *a* satisfies for all multi-indices α with $|\alpha| \leq n+1$ the estimates

$$\begin{aligned} |\partial_{\xi}^{\alpha} a(x, y, \xi)| &\leq C(1 + |\xi|)^{-|\alpha|} \\ |\Delta_{1,h} \partial_{\xi}^{\alpha} a(x, y, \xi)| &\leq C\omega(|h|, 1 + |\xi|)(1 + |\xi|)^{-|\alpha|} \\ |\Delta_{2,h} \partial_{\xi}^{\alpha} a(x, y, \xi)| &\leq C\omega(|h|, 1 + |\xi|)(1 + |\xi|)^{-|\alpha|} \\ |\Delta_{1,h_1} \Delta_{2,h_2} \partial_{\ell}^{\alpha} a(x, y, \xi)| &\leq C\Omega(|h_1|, |h_2|, 1 + |\xi|)(1 + |\xi|)^{-|\alpha|} . \end{aligned}$$
(5)

Theorem 2. Let ω and Ω be slowly varying such that $\{\omega(2^{-j}, 2^j)\} \in l^2(N)$ and $\{\Omega(2^{-j}, 2^{-j}, 2^j)\} \in l^1(N)$. Suppose the symbol a satisfies (5). Then, if $1 and <math>w \in A_p$, the operator $Op(a): L^p(w) \to L^p(w)$ is bounded.

Theorem 2 is proved in Section 5. Obviously, both theorems extend earlier results by Coifman and Meyer [6], Bourdaud [4], Alvarez-Alonso [1], Wang and Li [10], Miyachi and Yabuta [9] and

others. The regularity in the ξ -variable can be further improved. In fact, if we introduce Hölder regularity in the ξ -variable, both theorems hold in case N > n. Actually, we prove the theorems under $B_{1,\infty}^N$ -regularity in the ξ -variable, where $B_{1,\infty}^N$ denotes a Besov space.

3. We collect some tools needed for the proofs. First, we need the Littlewood-Paley decomposition for the weighted Sobolev spaces $H^{s,p}(w)$. Choose a smooth non-negative function $\varphi: \mathbf{R}^n \to \mathbf{R}$ supported in the annulus $\{\xi \mid 1/4 \leq |\xi| \leq 4\}$ such that $\sum_{k \in \mathbb{Z}} \varphi(2^{-k}\xi) = 1$, if $\xi \neq 0$. Define φ_k to be $\varphi_k(\xi) = \varphi(2^{-k}\xi)$, if $k \geq 1$ and $\varphi_0(\xi) = 1 - \sum_{k=1}^{\infty} \varphi_k(\xi)$. If f is a tempered distribution, denote by Ff the Fourier transform of f and let $f_k := F^{-1}(\varphi_k Ff)$. Then it holds (see Bui [5])

$$\|f\|_{H^{s,p}(w)} \sim \left\| \left(\sum_{k=0}^{\infty} 4^{ks} |f_k|^2 \right)^{1/2} \right\|_{L^p(w)}$$
(6)

 $(a \sim b \text{ means that } a \text{ and } b \text{ are comparable by some fixed constants}).$

Lemma 1. Let $1 and <math>w \in A_p$.

(a) Let $\{f_k\}$ be a sequence of functions such that the spectrum of f_k (i.e. the support of Ff_k) is contained in the annulus $|\xi| \sim 2^k$. Then for each $s \in \mathbf{R}$ it holds that

$$||f||_{H^{s,p}(w)} \leq C \left\| \left(\sum_{k=0}^{\infty} 4^{ks} |f_k|^2 \right)^{1/2} \right\|_{L^p(w)}$$

(b) Let $\{f_k\}$ be a sequence of functions such that the spectrum of f_k is contained in the ball $|\xi| \leq c2^k$. Then for each s > 0 it holds that

$$||f||_{H^{s,p}(w)} \leq C \left\| \left(\sum_{k=0}^{\infty} 4^{ks} |f_k|^2 \right)^{1/2} \right\|_{L^p(w)}$$

The unweighted case of part (b) of the lemma is due to Meyer [8]. His proof extends without any difficulties to the weighted case. Denote by Mf the Hardy-Littlewood maximal operator defined by $Mf(x) = \sup_B(1/|B|) \int_B |f(y)| dy$ where the supremum is taken over all balls B with center x. We need the following vector-valued maximal theorem (see Andersen and John [2]).

Lemma 2. Let $1 and <math>w \in A_p$. Then for each sequence $\{f_k\}$ of functions it holds that

$$\left\| \left(\sum_{k=0}^{\infty} |Mf_k|^2 \right)^{1/2} \right\|_{L^p(w)} \leq C \left\| \left(\sum_{k=0}^{\infty} |f_k|^2 \right)^{1/2} \right\|_{L^p(w)}$$

The following lemma is the basic estimate in our theory. For variants of it see Marschall [7].

Lemma 3. Let the support of the function $\xi \to a(x, y, \xi)$ be contained in a fixed compact set independent of x and y. Then for each N > n there exists a constant $C_N > 0$ such that for each function f and for each $R \ge 1$ it holds

$$|Op(a) f(x)| \leq C_N \sup_{y} ||a(x, y, R \cdot)||_{B_{1,\infty}^N} M f(x) .$$

Proof. Let $K(x, y, x - y) = 1/(2\pi)^n \int e^{i(x-y)\cdot\xi} a(x, y, \xi) d\xi$ be the kernel of Op(a). Let $\psi_k := \varphi(2^{-k}\cdot)$, if $k \in \mathbb{Z}$. Then one has

$$\begin{aligned} |Op(a) f(x)| &= \left| \int K(x, y, x - y) f(y) \, dy \right| \\ &\leq \sum_{k \in \mathbb{Z}} \int |K(x, y, x - y) \psi_k(x - y) f(y)| \, dy \\ &\leq C \left(\sum_{k \in \mathbb{Z}} 2^{kn} \sup_{y} |K(x, y, x - y) \psi_k(x - y)| \right) \, Mf(x) \, . \end{aligned}$$

Denote by F_{ξ} the Fourier transform with respect to the ξ -variable and let $R = 2^{l}$. Then it follows that

$$|K(x, y, z)\psi_{k}(z)| \leq ||F_{z}^{-1}(\psi_{k}F_{\xi}a(x, y, \cdot))||_{L^{1}}$$

= $2^{ln}||F_{z}^{-1}(\psi_{k+l}F_{\xi}a(x, y, 2^{l} \cdot))||_{L^{1}}$

Now, one has for each $\epsilon > 0$

$$\sum_{j=-l}^{\infty} 2^{(j+l)n} \sup_{y} \|F_{z}^{-1}(\psi_{j+l}F_{\xi}a(x,y,2^{l}\cdot))\|_{L^{1}} \leq C_{\epsilon} \sup_{y} \sup_{j\geq 0} 2^{j(n+\epsilon)} \|F_{z}^{-1}(\psi_{j}F_{\xi}a(x,y,2^{l}\cdot))\|_{L^{1}},$$

and since $\|F^{-1}\psi_{j+l}\|_{L^1} = \|F^{-1}\psi_0\|_{L^1}$ we get the estimate

$$\sum_{j=-\infty}^{-1} 2^{(j+l)n} \sup_{y} \|F_{z}^{-1}(\psi_{j+l}F_{\xi}a(x,y,2^{l}\cdot))\|_{L^{1}} \leq C \sup_{y} \|a(x,y,2^{l}\cdot)\|_{L^{1}}$$

The lemma is now an easy consequence of the definition of the Besov space $B_{1,\infty}^N$ (see *Bergh* and *Löfström* [3])

Denote by F_x (resp. F_y) the Fourier transform with respect to the x-variable (resp. y-variable) and define

$$a_k(x, y, \xi) = a(x, y, \xi)\varphi_k(\xi)$$

$$a_{i,\cdot,k}(x, y, \xi) = F_x^{-1}(\varphi_i F_x a(x, y, \xi))\varphi_k(\xi)$$

$$a_{\cdot,j,k}(x, y, \xi) = F_y^{-1}(\varphi_j F_y a(x, y, \xi))\varphi_k(\xi)$$

$$a_{i,j,k}(x, y, \xi) = F_x^{-1} F_y^{-1}(\varphi_i \otimes \varphi_j F_x F_y a(x, y, \xi))\varphi_k(\xi)$$

We say that $a \in \tilde{S}^0_{1,\delta_1,\delta_2}(r_1,r_2,N)$, if for each $i, j, k \in N_0$ one has uniformly in (x,y)

$$\begin{aligned} \|a_{k}(x, y, 2^{k} \cdot)\|_{B_{1,\infty}^{N}} &\leq C \\ \|a_{i,\cdot,k}(x, y, 2^{k} \cdot)\|_{B_{1,\infty}^{N}} &\leq C2^{k\delta_{1}r_{1}-ir_{1}} \\ \|a_{\cdot,j,k}(x, y, 2^{k} \cdot)\|_{B_{1,\infty}^{N}} &\leq C2^{k\delta_{2}r_{2}-jr_{2}} \\ \|a_{i,j,k}(x, y, 2^{k} \cdot)\|_{B_{1,\infty}^{N}} &\leq C2^{k(\delta_{1}r_{1}+\delta_{2}r_{2})-ir_{1}-jr_{2}} . \end{aligned}$$

$$(7)$$

It is an easy consequence of the Littlewood-Paley decomposition for Hölder-Zygmund spaces of product type that the inclusion $S^0_{1,\delta_1,\delta_2}(r_1,r_2,N) \subseteq \tilde{S}^0_{1,\delta_1,\delta_2}(r_1,r_2,N)$ holds (see Marschall [7], Theorem 1.8). We prove the following theorem, which includes Theorem 1.

Theorem 3. Let $a \in \tilde{S}_{1,\delta_1,\delta_2}^0(r_1,r_2,N)$, $s \in \mathbb{R}$ and let N > n and $-\min\{r_2,(1-\delta_1)r_1\} < s < \min\{r_1,(1-\delta_2)r_2\}$. Then, if $1 and <math>w \in A_p$, $Op(a) : H^{\mathfrak{s},p}(w) \to H^{\mathfrak{s},p}(w)$ extends as a bounded operator.

For the proof we need the following lemma, which belongs to the folclore.

Lemma 4. The following statements are true. (a) If $\tau < 0$, then $(\sum_{k=0}^{\infty} 4^{k\tau} (\sum_{j=0}^{k} |a_j|)^2)^{1/2} \le C (\sum_{k=0}^{\infty} 4^{k\tau} |a_k|^2)^{1/2}$, (b) If $\tau > 0$, then $(\sum_{k=0}^{\infty} 4^{k\tau} (\sum_{j=k}^{\infty} |a_j|)^2)^{1/2} \le C (\sum_{k=0}^{\infty} 4^{k\tau} |a_k|^2)^{1/2}$.

4. Proof of Theorem 3. STEP 1. Let $f \in S(\mathbb{R}^n)$. We decompose Op(a)f into 9 parts by using the Littlewood-Paley decomposition of the symbol a and of f. Let us denote by \tilde{f}_k the part of f with spectrum contained in the annulus $|\xi| \sim 2^k$. Observe also that

$$F(Op(b)g)(\eta) = \frac{1}{(2\pi)^n} \int \int F_x F_y b(\eta - \xi, \xi - \zeta, \xi) Fg(\zeta) \, d\zeta \, d\xi \tag{8}$$

holds for any symbol b with compact support in the ξ -variable and any $g \in S(\mathbb{R}^n)$. In this formula, the spectrum of Op(b)g is related with the spectrum of b with respect to the x-variable and with ξ whereas the spectrum of g is related with the spectrum of b with respect to the y-variable and with ξ .

STEP 2. Let

$$A_1f = \sum_{k=0}^{\infty} \sum_{i=0}^{k-4} \sum_{j=0}^{k-4} Op(a_{i,j,k}) \,\tilde{f}_k \; .$$

Since $||F^{-1}(\sum_{i=0}^{k-4} \varphi_i)||_{L^1} = ||F^{-1}\varphi_0||_{L^1}$, we obtain from Lemma 3

$$\left| \sum_{i=0}^{k-4} \sum_{j=0}^{k-4} Op(a_{i,j,k}) \, \tilde{f}_k(x) \right|$$

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$$\leq C \sup_{\mathbf{y}} \left\| \sum_{i=0}^{k-4} \sum_{j=0}^{k-4} a_{i,j,k}(x, y, 2^{k} \cdot) \right\|_{B_{1,\infty}^{N}} M\tilde{f}_{k}(x)$$

$$\leq C \sup_{\mathbf{y}} \int \int \left| \sum_{i=0}^{k-4} \sum_{j=0}^{k-4} \varphi_{i}(x-z_{1}) \varphi_{j}(y-z_{2}) \right| \left\| a_{k}(z_{1}, z_{2}, 2^{k} \cdot) \right\|_{B_{1,\infty}^{N}} dz_{1} dz_{2} M\tilde{f}_{k}(x)$$

$$\leq C \sup_{x,y} \left\| a_{k}(x, y, 2^{k} \cdot) \right\|_{B_{1,\infty}^{N}} M\tilde{f}_{k}(x) \leq C M\tilde{f}_{k}(x) .$$

The spectrum of $\sum_{i=0}^{k-4} \sum_{j=0}^{k-4} Op(a_{i,j,k}) \tilde{f}_k$ is contained in the annulus $|\eta| \sim 2^k$, hence by Lemmata 1 and 2

$$\begin{aligned} \|A_{1}f\|_{H^{s,p}(w)} &\leq C \left\| \left(\sum_{k=0}^{\infty} 4^{ks} |M\tilde{f}_{k}|^{2} \right)^{1/2} \right\|_{L^{p}(w)} \\ &\leq C \left\| \left(\sum_{k=0}^{\infty} 4^{ks} |\tilde{f}_{k}|^{2} \right)^{1/2} \right\|_{L^{p}(w)} \leq C \|f\|_{H^{s,p}(w)} \end{aligned}$$

STEP 3. Since the proofs of the other estimates are similar, we are brief. Let

$$A_2 f = \sum_{k=0}^{\infty} \sum_{i=0}^{k-4} \sum_{j=k-3}^{k+3} Op(a_{i,j,k}) \left(\sum_{l=0}^{k+6} \tilde{f}_l \right) , \ A_3 f = \sum_{k=0}^{\infty} \sum_{i=0}^{k-4} \sum_{j=k+4}^{\infty} Op(a_{i,j,k}) \tilde{f}_j .$$

Then we obtain for $s < (1 - \delta_2)r_2$, using Lemma 4(a),

$$\begin{split} \|A_2 f\|_{H^{s,p}(w)} &\leq C \left\| \left(\sum_{k=0}^{\infty} 4^{k(s-(1-\delta_2)r_2)} \left(\sum_{l=0}^{k+6} M \tilde{f}_l \right)^2 \right)^{1/2} \right\|_{L^p(w)} \\ &\leq C \left\| \left(\sum_{k=0}^{\infty} 4^{k(s-(1-\delta_2)r_2)} |\tilde{f}_k|^2 \right)^{1/2} \right\|_{L^p(w)} \leq C \| f\|_{H^{s-(1-\delta_2)r_2,p}(w)} \end{split}$$

and for $s > -r_2$, using Lemma 4(b)

$$\begin{split} \|A_3f\|_{H^{s+(1-\delta_2)r_2,p}(w)} &\leq C \left\| \left(\sum_{k=0}^{\infty} 4^{k(s+r_2)} \left(\sum_{j=k}^{\infty} 2^{-jr_2} M \tilde{f}_j \right)^2 \right)^{1/2} \right\|_{L^p(w)} \\ &\leq C \left\| \left(\sum_{k=0}^{\infty} 4^{ks} |\tilde{f}_k|^2 \right)^{1/2} \right\|_{L^p(w)} \leq C \|f\|_{H^{s,p}(w)} \,. \end{split}$$

STEP 4. Let us define

$$A_4 f = \sum_{k=0}^{\infty} \sum_{i=k-3}^{k+3} \sum_{j=0}^{k-4} Op(a_{i,j,k}) \tilde{f}_k,$$

$$A_5 f = \sum_{k=0}^{\infty} \sum_{i=k-3}^{k+3} \sum_{j=k-3}^{k+3} Op(a_{i,j,k}) \left(\sum_{l=0}^{k+6} \tilde{f}_l\right),$$

$$A_6 f = \sum_{k=0}^{\infty} \sum_{i=k-3}^{k+3} \sum_{j=k+4}^{\infty} Op(a_{i,j,k}) \tilde{f}_j.$$

Since the spectrum of $\sum_{i=k-3}^{k+3} \sum_{j=0}^{k-4} Op(a_{i,j,k}) \tilde{f}_k$ is contained in the ball $|\eta| \le c2^k$, we use Lemma 1(b) and obtain

$$\begin{split} \|A_4 f\|_{H^{s+(1-\delta_1)r_1,p}(w)} &\leq C \|f\|_{H^{s,p}(w)}, \ if \ s > -(1-\delta_1)r_1, \\ \|A_5 f\|_{H^{s+(1-\delta_1)r_1,p}(w)} &\leq C \|f\|_{H^{s-(1-\delta_2)r_2,p}(w)}, \ if \ -(1-\delta_1)r_1 < s < (1-\delta_2)r_2, \\ \|A_6 f\|_{H^{s+(1-\delta_1)r_1+(1-\delta_2)r_2,p}(w)} &\leq C \|f\|_{H^{s,p}(w)}, \ if \ -\min\{r_2, (1-\delta_1)r_1\} < s. \end{split}$$

STEP 5. Finally define

$$A_{7}f = \sum_{k=0}^{\infty} \sum_{i=k+4}^{\infty} \sum_{j=0}^{k-4} Op(a_{i,j,k}) \tilde{f}_{k},$$

$$A_{8}f = \sum_{k=0}^{\infty} \sum_{i=k+4}^{\infty} \sum_{j=k-3}^{k+3} Op(a_{i,j,k}) \left(\sum_{l=0}^{k+6} \tilde{f}_{l}\right),$$

$$A_{9}f = \sum_{k=0}^{\infty} \sum_{i=k+4}^{\infty} \sum_{j=k+4}^{\infty} Op(a_{i,j,k}) \tilde{f}_{j}.$$

The spectrum of $\sum_{k=0}^{i-4} \sum_{j} Op(a_{i,j,k}) g_k$ is contained in the annulus $|\eta| \sim 2^i$. Therefore, we get

$$\begin{aligned} \|A_7 f\|_{H^{s,p}(w)} &\leq C \|f\|_{H^{s,-(1-\delta_1)r_1,p}(w)}, \ if \ s < r_1, \\ \|A_8 f\|_{H^{s,p}(w)} &\leq C \|f\|_{H^{s,-(1-\delta_1)r_1,-(1-\delta_2)r_2,p}(w)}, \ if \ s < \min\{r_1,(1-\delta_2)r_2\}, \\ \|A_9 f\|_{H^{s,p}(w)} &\leq C \|f\|_{H^{s,p}(w)}, \ and \ in \ case \ -r_2 < s < r_1. \end{aligned}$$

Since $\sum_{i=1}^{9} A_i f = Op(a) f$, the proof is complete

5. Proof of Theorem 2. STEP 1. We decompose Op(a) f into 4 parts. Choose a natural number L such that (4) holds with $C = 2^{2L}$ and define

$$\psi(\xi) = \frac{1}{n(2L)!} \sum_{i=1}^{n} \frac{\partial^{2L}}{\partial \xi_i^{2L}} \left(\sum_{j=1}^{n} \xi_j^{2L} \varphi_0(\xi) \right)$$

and $\psi_k(\xi) = \psi(2^{4-k}\xi)$, $k \in \mathbb{N}_0$. Note that $\psi_k(0) = 1$ and $\int |z|^{-2L} |F^{-1}\psi(z)| dz < \infty$. Then we decompose Op(a) f as follows. Let us set

$$\begin{aligned} a_k^{(1)} &= F_x^{-1} F_y^{-1} (\psi_k \otimes \psi_k F_x F_y a) \varphi_k , \qquad a_k^{(2)} &= F_x^{-1} F_y^{-1} (\psi_k \otimes (1 - \psi_k) F_x F_y a) \varphi_k , \\ a_k^{(3)} &= F_x^{-1} F_y^{-1} ((1 - \psi_k) \otimes \psi_k F_x F_y a) \varphi_k , \quad a_k^{(4)} &= F_x^{-1} F_y^{-1} ((1 - \psi_k) \otimes (1 - \psi_k) F_x F_y a) \varphi_k . \end{aligned}$$

Then it holds

$$Op(a) f = \sum_{k=0}^{\infty} \left(Op(a_k^{(1)}) \, \tilde{f}_k + Op(a_k^{(2)}) \, f + Op(a_k^{(3)}) \, \tilde{f}_k + Op(a_k^{(4)}) \, f \right) \; .$$

STEP 2. Similarly to Step 2 in the proof of Theorem 3 one gets

$$\left\|\sum_{k=0}^{\infty} Op(a_k^{(1)}) \, \tilde{f}_k\right\|_{L^p(w)} \le C \|f\|_{L^p(w)} \, .$$

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STEP3. From $\int F^{-1}\psi_k(z) dz = \psi_k(0) = 1$ we get

$$a_k^{(2)}(x,y,\xi) = \iint F^{-1}\psi_k(x-z_1)F^{-1}\psi_k(y-z_2)(a(z_1,y,\xi)-a(z_1,z_2,\xi))\varphi_k(\xi)\,dz_1dz_2$$

and hence

$$\begin{aligned} \|a_k^{(2)}(x,y,2^k\cdot)\|_{B_{1,\infty}^N} &\leq C \int |F^{-1}\psi_k(z)|\omega(|z|,2^k) \, dz \\ &\leq C \int |F^{-1}\psi(z)|\omega(2^{-k}|z|,2^k) \, dz \end{aligned}$$

It follows by induction that $\omega(2^{j-k},2^k) \leq 2^{2L|j|} \omega(2^{-k},2^k), \ j \in Z$ and therefore

$$\begin{split} \|a_k^{(2)}(x,y,2^k\cdot)\|_{B_{1,\infty}^N} &\leq C \sum_{j \in \mathbb{Z}} 2^{2L|j|} \int_{|z| \sim 2^j} |F^{-1}\psi(z)| \, dz \, \omega(2^{-k},2^k) \\ &\leq C \int \max\{|z|^{-2L},|z|^{2L}\} |F^{-1}\psi(z)| \, dz \, \omega(2^{-k},2^k) \\ &\leq C \omega(2^{-k},2^k) \; . \end{split}$$

Since the spectrum of $Op(a_k^{(2)}) f$ is contained in the annulus $|\eta| \sim 2^k$, we get

$$\left\|\sum_{k=0}^{\infty} Op(a_k^{(2)}) f\right\|_{L^p(w)} \leq C \left\|\left(\sum_{k=0}^{\infty} \omega(2^{-k}, 2^k)^2\right)^{1/2} M f\right\|_{L^p(w)} \leq C \|f\|_{L^p(w)}$$

STEP 4. Analoguosly we get

$$\left\|\sum_{k=0}^{\infty} Op(a_k^{(3)}) \, \tilde{f}_k\right\|_{L^p(w)} \leq C \left(\sum_{k=0}^{\infty} \omega (2^{-k}, 2^k)^2\right)^{1/2} \left\|\left(\sum_{k=0}^{\infty} (M \, \tilde{f}_k)^2\right)^{1/2}\right\|_{L^p(w)} \leq C \|f\|_{L^p(w)}$$

and

$$\left\|\sum_{k=0}^{\infty} Op(a_k^{(3)}) f\right\|_{L^p(w)} \leq C \sum_{k=0}^{\infty} \Omega(2^{-k}, 2^{-k}, 2^k) \|Mf\|_{L^p(w)} \leq C \|f\|_{L^p(w)}$$

This completes the proof of the theorem

6. Let us add some remarks concerning the sharpness of the theorems. The necessity of $-(1 - \delta_1)r_1 < s < r_1$ was shown by *Bourdaud* [4] for symbols independent of y. By duality, it follows that $-r_2 < s < (1 - \delta_2)r_2$ is necessary, too. Wang and Li [10] have constructed a counterexample to the case $N \le n$. The necessity of $\{\omega(2^{-k}, 2^k)\} \in l^2$ goes back to Coifman and Meyer [6]. They used a modulus of continuity $\omega(t)$ independent of t_2 , i.e. functions $\omega : \mathbf{R}^+ \to \mathbf{R}^+$ which are monotone, increasing and concave and such that $\omega(0) = 0$. Then ω satisfies $\omega(\tau) \le 2\omega(t)$, if $\tau \le 2t$. In particular, ω is slowly varying and it satisfies $\tau\omega(t) \le \omega(\tau t)$, if $0 < \tau \le 1$ and $\omega(t) \le \omega(\tau t)$, if $\tau > 1$.

We prove the necessity of the condition $\{\Omega(2^{-k}, 2^{-k}, 2^k)\} \in l^1$. Let Ω be slowly varying and suppose in addition that the functions $t_i \to \Omega(t_1, t_2, t_3)$, i=1,2 are moduli of continuity, an

assumption which is reasonable. Let $\Omega_k := \Omega(2^{-k}, 2^{-k}, 2^k)$. We suppose that n = 1 and define $a(x, y, \xi) = \sum_{k=1}^{\infty} \Omega_k e^{i2^k (x-y)} \varphi_k(\xi)$. Our remarks on moduli of continuity imply that the symbol a satisfies the inequalities (7) (with $\omega(|h|, 2^k) = \Omega(|h|, 2^{-k}, 2^k)$). We may suppose that $\varphi(\xi) = 1$ on (1/2, 2). If $f \in S(\mathbf{R})$ has its spectrum in (1/2, 2), then it follows that $Op(a) f = \sum_{k=1}^{\infty} \Omega_k f$. Hence, if $\{\Omega_k\} \notin l^1$, Op(a) f does not exist as a distribution.

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