

# BOUNDEDNESS OF HIGHER ORDER COMMUTATORS OF GENERALIZED FRACTIONAL INTEGRAL OPERATORS ON HARDY SPACES\*

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## Abstract

Let  $T_{\mu,b,m}$  be the higher order commutator generated by a generalized fractional integral operator  $T_\mu$  and a  $BMO$  function  $b$ . In this paper, we will study the boundedness of  $T_{\mu,b,m}$  on classical Hardy spaces and Herz-type Hardy spaces.

**Key words**  $(\theta - N)$ -type fractional integral operator, commutator,  $BMO$  space, Hardy space, Herz-type Hardy space, atom

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## 1 Introduction and Main Results

Fractional integral operator is one of the important operators in harmonic analysis with background of partial differential equations. In fact, the solution of Laplace equation  $\Delta u = f$  for good functions on  $R^n$  can be represented by using fractional integral operators acting on  $f$ . In [1], the authors introduced a new kind of fractional integral operators, namely, the so called  $(\theta - N)$ -type fractional integral operators, and discussed their boundedness on Hardy spaces, weak Hardy spaces and Herz-type Hardy spaces.

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Ding Yong and Lu Shanzhen<sup>[2]</sup> have given the boundedness properties of higher order commutators generated by homogenous fractional integral operators and BMO functions on Hardy spaces, weak Hardy spaces and Herz-type spaces.

*Definition 1.1.<sup>[1]</sup>* Let  $\theta$  be a nonnegative nondecreasing function on  $(0, \infty)$ ,  $N \in \mathbb{N} \cup \{0\}$ , and  $0 < \mu < n$ .  $T_\mu$  is called a fractional integral operator, if there exists a measurable function  $K(x, y)$  on  $\mathbb{R}^n \times \mathbb{R}^n \setminus \{(x, x) : x \in \mathbb{R}^n\}$  satisfying

$$(1) \text{ if } 0 \leq |\alpha| \leq N, \quad |\partial_y^\alpha K(x, y)| \leq c |x - y|^{-n+\mu-|\alpha|};$$

$$(2) \text{ if } |y - y'| < |x - y|/2,$$

$$\left| K(x, y) - \sum_{|\alpha| \leq N} \frac{1}{\alpha!} \partial_y^\alpha K(x, y') (y - y')^\alpha \right| \leq c \theta\left(\frac{|y - y'|}{|x - y|}\right) \frac{1}{|x - y|^{n-\mu}}$$

such that

$$T_\mu f(x) = \int_{\mathbb{R}^n} K(x, y) f(y) dy$$

for all  $f \in S(\mathbb{R}^n)$ , where  $S(\mathbb{R}^n)$  is the space of all the Schwartz functions on  $\mathbb{R}^n$ .

The higher order commutator generated by  $(\theta, N)$ -type fractional integral operator  $T_\mu$  and a BMO function  $b$  is defined by

$$T_{\mu, b, m} = \int K(x, y) (b(x) - b(y))^m f(y) dy, \quad m \in \mathbb{N}.$$

Recently, Zhang Liqin<sup>[3], [4]</sup> gave the boundedness of  $T_{\mu, b, 1}$  on Hardy spaces. In this paper, we will study the boundedness properties of  $T_{\mu, b, m}$  on classical Hardy spaces and Herz-type Hardy spaces. We remark that in this paper we are very much motivated by the work of professor Ding Yong in [2], [5].

Now, let us give some definitions and show our results.

*Definition 1.2.<sup>[2]</sup>* Let  $b \in \text{BMO}(\mathbb{R}^n)$ ,  $m \in \mathbb{N}$  and  $0 < p \leq 1$ . A function  $a(x)$  is said to be a  $(p, \infty; b^m)$ -atom, if

$$(1) \text{ supp } a \subset B(x_0, r) = \{x \in \mathbb{R}^n : |x - x_0| \leq r\} \text{ for some } r > 0;$$

$$(2) \|a\|_\infty \leq |B(x_0, r)|^{-1/p};$$

$$(3) \int a(x) dx = \int a(x) b(x) dx = \dots = \int a(x) b^m(x) dx = 0.$$

A temperate distribution  $f$  belongs to the atomic Hardy space  $H_{b^m}^p(\mathbb{R}^n)$ , if it can be written as  $f = \sum_{j=1}^{\infty} \lambda_j a_j$  in the  $S'$ -sense, where each  $a_j$  is  $(p, \infty; b^m)$ -atom,  $\lambda_j \in C$  and  $\sum_{j=1}^{\infty} |\lambda_j|^p < \infty$ .

Moreover, we define the quasi-norm on  $H_{b^m}^p(\mathbb{R}^n)$  by

$$\|f\|_{H_{b^m}^p(\mathbb{R}^n)} = \inf \left( \sum_{j=1}^{\infty} |\lambda_j|^p \right)^{1/p}$$

where the infimum is taken over all decompositions of  $f$  as above.

Let  $B_k = \{x \in \mathbb{R}^n : |x| \leq 2^k\}$ ,  $C_k = B_k - B_{k-1}$ ,  $\chi_k = \chi_{C_k}$ ,  $k \in \mathbb{Z}$ .

*Definition 1.3.<sup>[2]</sup>* Let  $\alpha \in \mathbb{R}$ ,  $0 < p \leq \infty$  and  $0 < q \leq \infty$ . The homogeneous Herz space  $\dot{K}_q^{\alpha,p}(\mathbb{R}^n)$  is defined by

$$\dot{K}_q^{\alpha,p}(\mathbb{R}^n) = \left\{ f \in L_{loc}^q(\mathbb{R}^n \setminus \{0\}) : \|f\|_{\dot{K}_q^{\alpha,p}(\mathbb{R}^n)} < \infty \right\},$$

where

$$\|f\|_{\dot{K}_q^{\alpha,p}(\mathbb{R}^n)} = \left\{ \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \|f\chi_k\|_{L^q(\mathbb{R}^n)}^p \right\}^{1/p}$$

with usual modifications made when  $p = \infty$ .

*Definition 1.4.<sup>[2]</sup>* Let  $1 < q < \infty$ ,  $\alpha \geq n(1 - 1/q)$  and  $b \in \text{BMO}$ . A function  $a$  on  $\mathbb{R}^n$  is called a central  $(\alpha, q; b^m)$ -atom, if

- (1)  $\text{supp } a \subset B(0, r) = \{x \in \mathbb{R}^n : |x| \leq r\}$  for some  $r > 0$ ;
- (2)  $\|a\|_q \leq |B(0, r)|^{-\frac{\alpha}{n}}$ ;
- (3)  $\int a(x)dx = \int a(x)b(x)dx = \dots = \int a(x)b^m(x)dx = 0$ .

*Definition 1.5.<sup>[2]</sup>* Let  $b \in \text{BMO}$ ,  $1 < q < \infty$ ,  $\alpha \geq n(1 - 1/q)$  and  $0 < p < \infty$ . A temperate distribution  $f$  belongs to the Herz-type Hardy space  $H\dot{K}_{q,b^m}^{\alpha,p}(\mathbb{R}^n)$ , if it can be written as  $f = \sum_{j=-\infty}^{\infty} \lambda_j a_j$  in the  $S'$ -sense, where each  $a_j$  is a central  $(\alpha, q; b^m)$ -atom supported on  $B_j = B(0, 2^j)$ ,  $\lambda_j \in C$  and  $\sum_{j=-\infty}^{\infty} |\lambda_j|^p < \infty$ . Moreover, we define the quasinorm on  $H\dot{K}_{q,b^m}^{\alpha,p}(\mathbb{R}^n)$  by

$$\|f\|_{H\dot{K}_{q,b^m}^{\alpha,p}(\mathbb{R}^n)} = \inf \left( \sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p}$$

with the infimum taken over all decompositions of  $f$  as above.

In this paper, we obtain following results.

**Theorem 1.1.** Let  $0 < \mu < n$ ,  $1 < p < n/\mu$ ,  $1/q = 1/p - \mu/n$ ,  $b \in \text{BMO}$ . Then there is a constant  $c > 0$ , independent of  $f$ , such that

$$\|T_{\mu,b,m}f\|_q \leq c\|f\|_p.$$

**Theorem 1.2.** Let  $0 < \mu < n$ ,  $0 < p \leq 1$ ,  $1/q = 1/p - \mu/n$ ,  $N \geq [n(1/p - 1)]$ ,  $b \in \text{BMO}$  and

$$\int_0^1 \frac{\theta^q(t)}{t^{(\mu-n)q+n+1}} \left( \log \frac{1}{t} + 1 \right)^{mq} dt < \infty,$$

then  $T_{\mu,b,m}$  is bounded from  $H_{b^m}^p(\mathbb{R}^n)$  into  $L^q(\mathbb{R}^n)$ .

**Theorem 1.3.** Let  $0 < \mu < n$ ,  $1 < q_1 < n/\mu$ ,  $1/q_2 = 1/q_1 - \mu/n$ ,  $0 < p_1 \leq p_2 < \infty$ ,  $n(1 - 1/q_1) \leq \alpha < \infty$ ,  $N \geq [\alpha + n(1/q_1 - 1)]$ ,  $b \in \text{BMO}$ , and

$$\int_0^1 \frac{(\theta(t))^{p_1 \wedge 1}}{t^{p_1 \wedge 1(\alpha - n + n/q_1) + 1}} \left( \log \frac{1}{t} + 1 \right)^{m(p_1 \wedge 1)} dt < \infty,$$

where  $p_1 \wedge 1 = \min\{p_1, 1\}$ , then  $T_{\mu, b, m}$  is bounded from  $H\dot{K}_{q_1, b^m}^{\alpha, p_1}(\mathbb{R}^n)$  into  $\dot{K}_{q_2}^{\alpha, p_2}(\mathbb{R}^n)$ .

## 2 Proof of Theorems

**Lemma 2.1.<sup>[2]</sup>** Let  $b \in \text{BMO}(\mathbb{R}^n)$ ,  $l > 1$ , then

$$\int_{2^{j+1}B} |b(x) - b_B|^{ml} dx \leq c \|b\|_*^{ml} j^{ml} |2^{j+1}B|.$$

**Lemma 2.2.<sup>[5]</sup>** Suppose that  $0 < \alpha < n$ ,  $1 < p < n/\alpha$ ,  $1/q = 1/p - \alpha/n$ ,  $b \in \text{BMO}$ . Then for  $\mu(x), v(x) \in A(p, q)$  and  $\mu(x)v(x)^{-1} = v^m(x)$ , there is a constant  $c$  independent of  $f$  such that  $M_{1, \alpha, b}^m$  satisfies

$$\left( \int_{\mathbb{R}^n} [M_{1, \alpha, b}^m f(x)v(x)]^q dx \right)^{1/q} \leq c \left( \int_{\mathbb{R}^n} |f(x)\mu(x)|^p dx \right)^{1/p},$$

where

$$M_{\Omega, \alpha, b}^m f(x) = \sup_{r>0} \frac{1}{r^{n-\alpha}} \int_{|x-y|< r} |\Omega(x-y)| |b(x) - b(y)|^m |f(y)| dy.$$

*Proof of Theorem 1.1.* For  $x \in \mathbb{R}^n$  and  $\varepsilon > 0$  with  $0 < \mu - \varepsilon < \mu + \varepsilon < n$ , we choose a  $\delta > 0$  such that

$$\delta^{2\varepsilon} = M_{1, \mu+\varepsilon, b}^m f(x)/M_{1, \mu-\varepsilon, b}^m f(x).$$

Write

$$\begin{aligned} T_{\mu, b, m} f(x) &= \int_{|x-y|<\delta} K(x, y)(b(x) - b(y))^m f(y) dy \\ &\quad + \int_{|x-y|\geq\delta} K(x, y)(b(x) - b(y))^m f(y) dy = I_1 + I_2. \end{aligned}$$

We have

$$\begin{aligned} |I_1| &\leq \int_{|x-y|<\delta} \frac{1}{|x-y|^{n-\mu}} |b(x) - b(y)|^m |f(y)| dy \\ &\leq \sum_{j=0}^{\infty} \int_{2^{-j-1}\delta \leq |x-y| < 2^{-j}\delta} (2^{-j-1}\delta)^{\mu-n} |b(x) - b(y)|^m |f(y)| dy \\ &\leq 2^{n-\mu} \sum_{j=0}^{\infty} \frac{(2^{-j}\delta)^{\varepsilon}}{(2^{-j}\delta)^{n-\mu+\varepsilon}} \int_{|x-y|<2^{-j}\delta} |b(x) - b(y)|^m |f(y)| dy \leq c \delta^\varepsilon M_{1, \mu-\varepsilon, b}^m f(x). \end{aligned}$$

Similarly,

$$\begin{aligned} |I_2| &\leq \int_{\frac{|x-y|}{\delta} \geq 1} \frac{1}{|x-y|^{n-\mu}} |b(x) - b(y)|^m |f(y)| dy \\ &\leq \sum_{j=1}^{\infty} \int_{2^{j-1}\delta \leq |x-y| < 2^j\delta} (2^{j-1}\delta)^{\mu-n} |b(x) - b(y)|^m |f(y)| dy \\ &\leq 2^{n-\mu} \sum_{j=1}^{\infty} \frac{(2^j\delta)^{-\varepsilon}}{(2^j\delta)^{n-\mu-\varepsilon}} \int_{|x-y| < 2^j\delta} |b(x) - b(y)|^m |f(y)| dy \leq c \delta^{-\varepsilon} M_{1,\mu+\varepsilon,b}^m f(x). \end{aligned}$$

Thus, by the above selection of  $\delta$  we get

$$|T_{\mu,b,m}f(x)| \leq c (\delta^\varepsilon M_{1,\mu-\varepsilon,b}^m f(x) + \delta^{-\varepsilon} M_{1,\mu+\varepsilon,b}^m f(x)) = c (M_{1,\mu-\varepsilon,b}^m f(x))^{1/2} (M_{1,\mu+\varepsilon,b}^m f(x))^{1/2}.$$

Noting  $1 < p < n/\mu$ , there is an  $\varepsilon > 0$ , such that

$$p < n/(\mu + \varepsilon).$$

Let  $1/q_1 = 1/p - (\mu - \varepsilon)/n$ ,  $1/q_2 = 1/p - (\mu + \varepsilon)/n$ ,  $l_1 = 2q_1/q$ ,  $l_2 = 2q_2/q$ , then  $q_1, q_2 > 0$ ,  $l_2 > 1$  and  $1/l_1 + 1/l_2 = 1$ . Thus, by Lemma 2.2, one has

$$\begin{aligned} \|T_{\mu,b,m}f\|_q^q &\leq c \int_{\mathbb{R}^n} |M_{1,\mu-\varepsilon,b}^m f(x)|^{q/2} |M_{1,\mu+\varepsilon,b}^m f(x)|^{q/2} dx \\ &\leq c \left( \int_{\mathbb{R}^n} |M_{1,\mu-\varepsilon,b}^m f(x)|^{ql_1/2} dx \right)^{1/l_1} \left( \int_{\mathbb{R}^n} |M_{1,\mu+\varepsilon,b}^m f(x)|^{ql_2/2} dx \right)^{1/l_2} \\ &= c \left( \int_{\mathbb{R}^n} |M_{1,\mu-\varepsilon,b}^m f(x)|^{q_1} dx \right)^{q/2q_1} \left( \int_{\mathbb{R}^n} |M_{1,\mu+\varepsilon,b}^m f(x)|^{q_2} dx \right)^{q/2q_2} \\ &\leq c \left( \int_{\mathbb{R}^n} |f(x)|^p dx \right)^{q/2p} \left( \int_{\mathbb{R}^n} |f(x)|^p dx \right)^{q/2p} = c \|f\|_p^q. \end{aligned}$$

*Proof of Theorems 1.2.* By a standard argument, it suffices to show that there exists a constant  $c > 0$  such that for each  $(p, \infty; b^m)$ -atom  $a$ ,

$$\|T_{\mu,b,m}(a)\|_q \leq c.$$

Now let us fix a  $(p, \infty; b^m)$ -atom  $a$  with  $\text{supp } a \subset B = B(x_0, r)$ . Write

$$\|T_{\mu,b,m}(a)\|_q^q = \int_{|x-x_0| < 4r} |T_{\mu,b,m}(a)|^q dx + \int_{|x-x_0| \geq 4r} |T_{\mu,b,m}(a)|^q dx = L_1 + L_2.$$

For  $L_1$ , we choose  $p_1, q_1$  such that  $1 < p_1 < n/\mu$ ,  $1/q_1 = 1/p_1 - \mu/n$ . Using Theorem 1.1, we have that  $T_{\mu,b,m}$  is bounded from  $L^{p_1}(\mathbb{R}^n)$  into  $L^{q_1}(\mathbb{R}^n)$ .

$$\begin{aligned} L_1 &\leq \left( \int_{|x-x_0| < 4r} |T_{\mu,b,m}(a)(x)|^{q_1} dx \right)^{q/q_1} \left( \int_{|x-x_0| < 4r} dx \right)^{1-\frac{q}{q_1}} \\ &\leq c \|a\|_{p_1}^q (4r)^{n(1-q/q_1)} \leq c \|a\|_\infty^q |B|^{q/p_1} r^{n(1-q/q_1)} \leq c. \end{aligned}$$

For  $L_2$ , noting  $|x - x_0| > 4r$ , by the vanishing condition of  $a$ , we obtain

$$\begin{aligned} |T_{\mu,b,m}(a)(x)| &\leq c \int_B \left| K(x,y) - \sum_{|s| \leq N} \frac{1}{s!} \partial_y^s K(x,x_0)(y-x_0)^s \right| |b(x) - b(y)|^m |a(y)| dy \\ &\leq c \int_B \theta\left(\frac{|y-x_0|}{|x-y|}\right) \frac{1}{|x-y|^{n-\mu}} |a(y)|(|b(x)-b_B|^m + |b(y)-b_B|^m) dy \\ &\leq c\theta\left(\frac{2r}{|x-x_0|}\right) \frac{1}{|x-x_0|^{n-\mu}} \left( \int_B |a(y)||b(x)-b_B|^m dy + \int_B |a(y)||b(y)-b_B|^m dy \right) \\ &\leq c\theta\left(\frac{2r}{|x-x_0|}\right) \frac{1}{|x-x_0|^{n-\mu}} \left( |b(x)-b_B|^m \|a\|_\infty |B| + \|a\|_\infty \|b\|_*^m |B| \right) \\ &\leq c\theta\left(\frac{2r}{|x-x_0|}\right) \frac{1}{|x-x_0|^{n-\mu}} |B|^{1-1/p} \left( |b(x)-b_B|^m + \|b\|_*^m \right). \end{aligned}$$

Therefore,

$$\begin{aligned} L_2 &\leq c \sum_{i=2}^{\infty} \int_{2^i r < |x-x_0| \leq 2^{i+1} r} \left| \theta\left(\frac{2r}{|x-x_0|}\right) \frac{1}{|x-x_0|^{n-\mu}} r^{n(1-1/p)} \left( |b(x)-b_B|^m + \|b\|_*^m \right) \right|^q dx \\ &\leq c \sum_{i=2}^{\infty} \left| \theta(2^{-i+1})(2^i r)^{\mu-n} r^{n(1-1/p)} \right|^q \left( \int_{|x-x_0| \leq 2^{i+1} r} |b(x)-b_B|^{mq} dx + \int_{|x-x_0| \leq 2^{i+1} r} \|b\|_*^{mq} dx \right). \end{aligned}$$

If  $0 < p \leq \frac{n}{n+\mu}$ , then  $0 < q \leq 1$ . Choose  $l > \frac{1}{q}$ , we have

$$\begin{aligned} \int_{|x-x_0| \leq 2^{i+1} r} |b(x)-b_B|^{mq} dx &\leq \left( \int_{|x-x_0| \leq 2^{i+1} r} |b(x)-b_B|^{mql} dx \right)^{1/l} \left( \int_{|x-x_0| \leq 2^{i+1} r} dx \right)^{1-1/l} \\ &\leq c \left( \|b\|_*^{mql} i^{mql} (2^{i+1} r)^n \right)^{1/l} (2^{i+1} r)^{n(1-1/l)} \leq c \|b\|_*^{mq} i^{mq} (2^{i+1} r)^n. \end{aligned}$$

If  $\frac{n}{n+\mu} < p \leq 1$ , then  $q > 1$ ,

$$\int_{|x-x_0| \leq 2^{i+1} r} |b(x)-b_B|^{mq} dx \leq c \|b\|_*^{mq} i^{mq} (2^{i+1} r)^n.$$

Thus, we have

$$\int_{|x-x_0| \leq 2^{i+1} r} |b(x)-b_B|^{mq} dx \leq c \|b\|_*^{mq} i^{mq} (2^{i+1} r)^n$$

for all  $0 < p \leq 1, 1/q = 1/p - \mu/n$ . Therefore,

$$\begin{aligned} L_2 &\leq c \sum_{i=2}^{\infty} \theta^q (2^{-i+1}) (2^i r)^{(\mu-n)q} r^{n(1-1/p)q} \left( c \|b\|_*^{mq} i^{mq} (2^{i+1} r)^n + \|b\|_*^{mq} (2^{i+1} r)^n \right) \\ &\leq c \|b\|_*^{mq} \sum_{i=2}^{\infty} \theta^q (2^{-i+1}) 2^{i((\mu-n)q+n)} i^{mq} \leq c \|b\|_*^{mq} \int_0^1 \frac{\theta^q(t)}{t^{(\mu-n)q+n+1}} \left( \log \frac{1}{t} + 1 \right)^{mq} dt \leq c. \end{aligned}$$

Combining the estimates for  $L_1$  and  $L_2$ , we finish the proof.

*Proof of Theorem 1.3.* Since  $f \in H\dot{K}_{q_1, b^m}^{\alpha, p_1}$ , we may write

$$f = \sum_{j=-\infty}^{\infty} \lambda_j a_j,$$

where each  $a_j$  is a central  $(\alpha, q_1; b^m)$ -atom with the support  $B_j = B(0, 2^j)$  and  $\sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1} < \infty$ .

Noting that  $p_1 \leq p_2$ , we have

$$\begin{aligned} \|T_{\mu, b, m}(f)\|_{\dot{K}_{q_2}^{\alpha, p_2}}^{p_1} &\leq c \sum_{k=-\infty}^{+\infty} 2^{k\alpha p_1} \left( \sum_{j=-\infty}^{k-3} |\lambda_j| \|T_{\mu, b, m}(a_j) \chi_k\|_{q_2} \right)^{p_1} \\ &\quad + c \sum_{k=-\infty}^{+\infty} 2^{k\alpha p_1} \left( \sum_{j=k-2}^{+\infty} |\lambda_j| \|T_{\mu, b, m}(a_j) \chi_k\|_{q_2} \right)^{p_1} = c J_1 + c J_2. \end{aligned}$$

For  $J_2$ , noting that  $T_{\mu, b, m}$  is bounded from  $L^{q_1}(\mathbb{R}^n)$  into  $L^{q_2}(\mathbb{R}^n)$ , we have

$$J_2 \leq c \sum_{k=-\infty}^{+\infty} 2^{k\alpha p_1} \left( \sum_{j=k-2}^{+\infty} |\lambda_j| \|(a_j)\|_{q_1} \right)^{p_1} \leq c \sum_{k=-\infty}^{+\infty} \left( \sum_{j=k-2}^{+\infty} |\lambda_j| 2^{(k-j)\alpha} \right)^{p_1}.$$

If  $0 < p_1 \leq 1$ , then

$$J_2 \leq c \sum_{k=-\infty}^{+\infty} \sum_{j=k-2}^{+\infty} |\lambda_j|^{p_1} 2^{(k-j)\alpha p_1} \leq c \sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1} \sum_{k=-\infty}^{j+2} 2^{(k-j)\alpha p_1} \leq c \sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1}.$$

If  $p_1 > 1$ , then

$$\begin{aligned} J_2 &\leq c \sum_{k=-\infty}^{+\infty} \left( \sum_{j=k-2}^{+\infty} |\lambda_j|^{p_1} 2^{(k-j)\alpha} \right) \left( \sum_{j=k-2}^{+\infty} 2^{(k-j)\alpha} \right)^{\frac{p_1}{p_1}} \\ &\leq c \sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1} \sum_{k=-\infty}^{j+2} 2^{(k-j)\alpha} \leq c \sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1}. \end{aligned}$$

For  $J_1$ , noting  $j \leq k-3$ , we have  $|x-y| \geq 2|y|$  for  $x \in C_k$ ,  $y \in B_j$ , then

$$\begin{aligned} &|T_{\mu, b, m}a_j(x)| \\ &\leq \int_{B_j} |K(x, y) - \sum_{|s| \leq N} \frac{1}{s!} \partial_y^s K(x, 0) y^s| |a_j(y)| \left( |b(x) - b_{B_j}|^m + |b(y) - b_{B_j}|^m \right) dy \\ &\leq c \int_{B_j} \theta\left(\frac{|y|}{|x-y|}\right) \frac{1}{|x-y|^{n-\mu}} |a_j(y)| \left( |b(x) - b_{B_j}|^m + |b(y) - b_{B_j}|^m \right) dy \\ &\leq c \theta\left(\frac{2^{j+1}}{|x|}\right) \frac{1}{|x|^{n-\mu}} \left( \int_{B_j} |a_j(y)| |b(x) - b_{B_j}|^m dy + \int_{B_j} |a_j(y)| |b(y) - b_{B_j}|^m dy \right) \\ &\leq c \theta(2^{j-k+2}) 2^{k(\mu-n)} \left( \left( \int_{B_j} |a_j(y)|^{q_1} dy \right)^{1/q_1} \left( \int_{B_j} |b(x) - b_{B_j}|^{mq_1'} dy \right)^{1/q_1'} \right. \\ &\quad \left. + \left( \int_{B_j} |a_j(y)|^{q_1} dy \right)^{1/q_1} \left( \int_{B_j} |b(y) - b_{B_j}|^{mq_1'} dy \right)^{1/q_1'} \right) \\ &\leq c \theta(2^{j-k+2}) 2^{k(\mu-n)} 2^{-j\alpha} 2^{jn(1-\frac{1}{q_1})} \left( |b(x) - b_{B_j}|^m + \|b\|_*^m \right), \end{aligned}$$

therefore

$$\begin{aligned}
 J_1 &\leq c \sum_{k=-\infty}^{+\infty} 2^{k\alpha p_1} \left( \sum_{j=-\infty}^{k-3} |\lambda_j| \theta(2^{j-k+2}) 2^{k(\mu-n)-j\alpha+jn(1-\frac{1}{q_1})} \right. \\
 &\quad \times \left( \int_{C_k} |b(x) - b_{B_j}|^{mq_2} + \|b\|_*^{mq_2} dx \right)^{\frac{1}{q_2}} \Big)^{p_1} \\
 &\leq c \sum_{k=-\infty}^{+\infty} \left( \sum_{j=-\infty}^{k-3} |\lambda_j| \theta(2^{j-k+2}) 2^{k(\mu-n)+(k-j)\alpha+jn(1-\frac{1}{q_1})} \right. \\
 &\quad \times \left( \|b\|_*^{mq_2} (k-j-1)^{mq_2} 2^{kn} + \|b\|_*^{mq_2} 2^{kn} \right)^{\frac{1}{q_2}} \Big)^{p_1} \\
 &\leq c \|b\|_*^{mp_1} \sum_{k=-\infty}^{+\infty} \left( \sum_{j=-\infty}^{k-3} |\lambda_j| \theta(2^{j-k+2}) 2^{(k-j)(\alpha-n+\frac{n}{q_1})} (k-j-1)^m \right)^{p_1}.
 \end{aligned}$$

If  $0 < p_1 \leq 1$ , then

$$\begin{aligned}
 J_1 &\leq c \sum_{k=-\infty}^{+\infty} \sum_{j=-\infty}^{k-3} |\lambda_j|^{p_1} \theta^{p_1} (2^{j-k+2})^{(k-j)(\alpha-n(1-1/q_1))p_1} (k-j-1)^{mp_1} \\
 &\leq c \sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1} \sum_{i=1}^{+\infty} \theta^{p_1} (2^{-i})^{2i(\alpha-n(1-1/q_1))p_1} (i+1)^{mp_1} \\
 &\leq c \sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1} \int_0^1 \frac{(\theta(t))^{p_1}}{t^{p_1(\alpha-n+n/q_1)+1}} \left( \log \frac{1}{t} + 1 \right)^{mp_1} dt \leq c \sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1}.
 \end{aligned}$$

If  $p_1 > 1$ , then

$$\begin{aligned}
 J_1 &\leq c \sum_{k=-\infty}^{+\infty} \left( \sum_{j=-\infty}^{k-3} |\lambda_j|^{p_1} \theta(2^{j-k+2}) 2^{(k-j)(\alpha-n+n/q_1)} (k-j-1)^m \right) \\
 &\quad \times \left( \sum_{j=-\infty}^{k-3} \theta(2^{j-k+2}) 2^{(k-j)(\alpha-n+n/q_1)} (k-j-1)^m \right)^{\frac{p_1}{p_1}} \\
 &\leq c \sum_{k=-\infty}^{+\infty} \left( \sum_{j=-\infty}^{k-3} |\lambda_j|^{p_1} \theta(2^{j-k+2}) 2^{(k-j)(\alpha-n+n/q_1)} (k-j-1)^m \right) \\
 &\quad \times \int_0^1 \frac{(\theta(t))}{t^{\alpha-n+n/q_1+1}} \left( \log \frac{1}{t} + 1 \right)^m dt \\
 &\leq c \sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1} \int_0^1 \frac{\theta(t)}{t^{\alpha-n+\frac{n}{q_1}+1}} \left( \log \frac{1}{t} + 1 \right)^m dt \leq c \sum_{j=-\infty}^{+\infty} |\lambda_j|^{p_1}.
 \end{aligned}$$

Combining the estimates for  $L_1$  and  $L_2$ , we complete the proof.

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