

AN ENDPOINT ESTIMATE FOR MAXIMAL MULTILINEAR SINGULAR INTEGRAL OPERATORS

Yulan Jiao
 (Zhengzhou Information Engineering University, China)

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Abstract. A weak type endpoint estimate for the maximal multilinear singular integral operator

$$T_A^* f(x) = \sup_{\varepsilon > 0} \left| \int_{|x-y| > \varepsilon} \frac{\Omega(x-y)}{|x-y|^{n+1}} (A(x) - A(y) - \nabla A(y)(x-y)) f(y) dy \right|$$

is established, where Ω is homogeneous of degree zero, integrable on the unit sphere and has vanishing moment of order one, and A has derivatives of order one in $BMO(\mathbb{R}^n)$. A regularity condition on Ω which implies an $L \log L$ type estimate of T_A^* is given.

Key words: maximal multilinear singular integral operator, bounded mean oscillation, vanishing condition

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1 Introduction

We work on \mathbb{R}^n , $n \geq 2$. Let Ω be homogeneous of degree zero, integrable on the unit sphere S^{n-1} and satisfy the vanishing condition

$$\int_{S^{n-1}} \Omega(\theta) \theta d\theta = 0. \tag{1}$$

Let A be a function on \mathbb{R}^n having derivatives of order one in $BMO(\mathbb{R}^n)$. For $x, y \in \mathbb{R}^n$, set

$$R(A; x, y) = A(x) - A(y) - \nabla A(y)(x - y). \tag{2}$$

Define the multilinear singular integral operator T_A by

$$T_A f(x) = \text{p.v.} \int_{\mathbb{R}^n} \frac{\Omega(x-y)}{|x-y|^{n+1}} R(A; x, y) f(y) dy \tag{3}$$

and the corresponding maximal operator T_A^* by

$$T_A^* f(x) = \sup_{\varepsilon > 0} |T_{A, \varepsilon} f(x)|, \tag{4}$$

where $T_{A,\varepsilon}f(x)$ is the truncated operator defined by

$$T_{A,\varepsilon}f(x) = \int_{|x-y|>\varepsilon} \frac{\Omega(x-y)}{|x-y|^{n+1}} R(A; x, y) f(y) dy. \quad (5)$$

The operators T_A and T_A^* have been considered by many authors. A well known result of Cohen^[1] states that if $\Omega \in \text{Lip}_1(S^{n-1})$, then T_A^* is a bounded operator on $L^p(\mathbb{R}^n)$ with the bound $C\|\nabla A\|_{\text{BMO}(\mathbb{R}^n)}$ for any $1 < p < \infty$. Hofmann^[2] shows that $\Omega \in \cup_{q>1} L^q(S^{n-1})$ is a sufficient condition such that T_A is bounded on $L^p(\mathbb{R}^n)$ for any $1 < p < \infty$. Recently, Hu^[3] gave a regularity condition on Ω which is fairly weaker than that $\Omega \in \text{Lip}_1(S^{n-1})$ and implies the $L^p(\mathbb{R}^n)$ boundedness of T_A^* for any $1 < p < \infty$. For $\Omega \in L^1(S^{n-1})$, define the L^1 -modulus of continuity of Ω by

$$\omega(\delta) = \sup_{|\rho| \leq \delta} \int_{S^{n-1}} |\Omega(\rho x) - \Omega(x)| dx,$$

where the supremum is taken over all rotations on the unit sphere, and $|\rho|$ denotes the distance of ρ from the identity rotation. Hu^[3] shows that if the L^1 -modulus of continuity of Ω satisfies

$$\int_0^1 \omega(\delta) \log\left(2 + \frac{1}{\delta}\right) \frac{1}{\delta} d\delta < \infty, \quad (6)$$

then T_A^* is bounded on $L^p(\mathbb{R}^n)$ for any p with $1 < p < \infty$.

For the endpoint estimates of T_A and T_A^* , Hu and Yang show in [4] that if $\Omega \in \text{Lip}_\beta(S^{n-1})$ for some β with $0 < \beta \leq 1$, then T_A satisfies an $L\log L$ type estimate, that is, there is a positive constant C such that for any bounded function f and $\lambda > 0$,

$$|\{x \in \mathbb{R}^n : |T_A f(x)| > \lambda\}| \leq C \int_{\mathbb{R}^n} \frac{|f(x)|}{\lambda} \log\left(2 + \frac{|f(x)|}{\lambda}\right) dx. \quad (7)$$

This estimate is obviously an analogy of the weak type endpoint estimate for commutators of Calderón-Zygmund, which was established by Pérez in [5]. By a Cotlar type inequality and the weak type estimate for the operator T_A , Hu and Li^[6] show that if $\Omega \in \text{Lip}_\beta(S^{n-1})$ ($0 < \beta \leq 1$), then the maximal operator T_A^* also satisfies the estimate (7). The main purpose of this paper is to improve the $L\log L$ type estimate (7) for T_A^* established by Hu and Li. We will show that if Ω satisfies (6), then T_A^* also satisfies the estimate (7). Precisely, we will prove

Theorem 1. *Let Ω be homogeneous of degree zero and satisfy the vanishing condition (1), A have derivatives of order one in $\text{BMO}(\mathbb{R}^n)$. If Ω satisfies the regularity condition (6), then there exists a constant C depending only on n and $\|\nabla A\|_{\text{RBMO}(\mathbb{R}^n)}$, such that for any bounded function f and $\lambda > 0$,*

$$|\{x \in \mathbb{R}^n : |T_A^* f(x)| > \lambda\}| \leq C \int_{\mathbb{R}^n} \frac{|f(x)|}{\lambda} \log\left(2 + \frac{|f(x)|}{\lambda}\right) dx.$$

It is obvious that the regularity condition (6) is weaker than that $\Omega \in \text{Lip}_\beta(S^{n-1})$ with $0 < \beta \leq 1$. We point out that in the proof of Theorem 1, we are very much motivated by the work of Grafakos^[7].

Throughout this paper, C denotes a constant independent of the main parameters involved but its value may differ from line to line. For a measurable set E , χ_E denote the characteristic function of E . For a cube Q and a locally integrable function f , $m_Q(f)$ denote the mean value of f on Q .

2 Proof of Theorem 1

We begin with some preliminary lemmas.

Lemma 1. *Let b be a function on \mathbb{R}^n with derivatives of order one in $L^q(\mathbb{R}^n)$ for some q , $n < q < \infty$. Then*

$$|b(x) - b(y)| \leq C_n |x - y| \left(\frac{1}{|\tilde{Q}(x, y)|} \int_{\tilde{Q}(x, y)} |\nabla b(z)|^q dz \right)^{1/q},$$

where $\tilde{Q}(x, y)$ is the cube centered at x and having side length $5\sqrt{n}|x - y|$.

Lemma 2. *There exists a positive constant C such that for any $t_1, t_2 \geq 0$ and $a > 0$,*

$$t_1 t_2 \leq C(t_1 \log(2 + at_1) + a^{-1} \exp t_2). \tag{8}$$

Note that the Young functions $\Phi(t) = t \log(2 + t)$ and $\Psi(t) = \exp t$ are complementary. It is well known that there is a positive constant C such that for any $t_1, t_2 > 0$,

$$t_1 t_2 \leq C(\Phi(t_1) + \Psi(t_2)).$$

The inequality (8) follows from the last inequality immediately.

Proof of Theorem 1. Without loss of generality, we may assume that $\|\nabla A\|_{\text{BMO}(\mathbb{R}^n)} = 1$. For each fixed bounded function f and λ , applying the Calderón-Zygmund decomposition to f at the level λ , we can obtain a sequence of cubes $\{Q_j\}$ with disjoint interiors such that

$$\begin{aligned} \lambda &< \frac{1}{|Q_j|} \int_{Q_j} |f(x)| dx \leq 2^n \lambda, \\ |f(x)| &\leq \lambda, \quad \text{a. e. } x \in \mathbb{R}^n \setminus \cup_j Q_j. \end{aligned}$$

Let

$$g(x) = f(x) \chi_{\mathbb{R}^n \setminus \cup_j Q_j}(x) + \sum_j m_{Q_j}(f) \chi_{Q_j}(x)$$

and

$$h(x) = f(x) - g(x) = \sum_j (f(x) - m_{Q_j}(f)) \chi_{Q_j}(x).$$

Since $\|g\|_\infty \leq C\lambda$ and $\|g\|_2 \leq C\lambda \|f\|_1$, it follows from $L^2(\mathbb{R}^n)$ boundedness of T_A^* (see [3])

$$|\{x \in \mathbb{R}^n : T_A^* g(x) > \lambda\}| \leq C\lambda^{-2} \|T_A^* g\|_2 \leq C\lambda^{-1} \|f\|_1.$$

For each fixed j let $Q_j^* = 4nQ_j$. Note that

$$|\cup_j Q_j^*| \leq C \sum_j |Q_j| \leq C\lambda^{-1} \|f\|_1.$$

Therefore, the proof of Theorem 1 can be reduced to prove that for some positive constant D independent of f and λ ,

$$|\{x \in \mathbb{R}^n \setminus \cup_j Q_j^* : T_A^* h(x) > D\lambda\}| \leq C\lambda^{-1} \|f\|_1. \tag{9}$$

For each fixed j , let

$$A_j(y) = A(y) - m_{Q_j}(\nabla A)y.$$

Note that for any $x, y \in \mathbb{R}^n$ and any fixed j ,

$$A(x) - A(y) - \nabla A(y)(x - y) = A_j(x) - A_j(y) - \nabla A_j(y)(x - y).$$

For each fixed $\varepsilon > 0$ and k with $1 \leq k \leq n$, define the operator S_ε^k by

$$S_\varepsilon^k u(x) = \int_{|x-y|>\varepsilon} K(x-y) \frac{x_k - y_k}{|x-y|} u(y) dy,$$

where $K(x) = \Omega(x)|x|^{-n}$. Write

$$\begin{aligned} T_{A,\varepsilon} h(x) &= \sum_j \int_{|x-y|>\varepsilon} K(x-y) \frac{A_j(x) - A_j(y)}{|x-y|} h_j(y) dy \\ &\quad + \sum_{k=1}^n \int_{|x-y|>\varepsilon} K(x-y) \frac{x_k - y_k}{|x-y|} \sum_j \left(\frac{\partial^k A(y)}{\partial y_k} - m_{Q_j} \left(\frac{\partial^k A}{\partial y_k} \right) \right) h_j(y) dy \\ &= G^\varepsilon(x) + \sum_{k=1}^n S_\varepsilon^k \left(\sum_j \left(\frac{\partial^k A(y)}{\partial y_k} - m_{Q_j} \left(\frac{\partial^k A}{\partial y_k} \right) \right) h_j \right) (x). \end{aligned}$$

A well known result in the theory of Calderón and Zygmund tells us that the operator $S^{k,*}$ defined by

$$S^{k,*} u(x) = \sup_{\varepsilon>0} |S_\varepsilon^k u(x)|$$

is bounded from $L^1(\mathbb{R}^n)$ to weak $L^1(\mathbb{R}^n)$. Thus by Lemma 2,

$$\begin{aligned} &|\{x \in \mathbb{R}^n : \sum_{k=1}^n S^{k,*} \left(\sum_j \left(\frac{\partial^k A(y)}{\partial y_k} - m_{Q_j} \left(\frac{\partial^k A}{\partial y_k} \right) \right) h_j \right) (x) > \lambda \}| \\ &\leq C \sum_j \int_{Q_j} |\nabla A(y) - m_{Q_j}(\nabla A)| \frac{|h_j(y)|}{\lambda} dy \\ &\leq C \sum_j \int_{Q_j} \frac{|h_j(x)|}{\lambda} \log \left(2 + \frac{|h_j(x)|}{\lambda} \right) dx \\ &\quad + C \int_{Q_j} \exp \left(\frac{|\nabla A(x) - m_{Q_j}(\nabla A)|}{B_1} \right) dx \\ &\leq C \sum_j \int_{Q_j} \frac{|h_j(x)|}{\lambda} \log \left(2 + \frac{|h_j(x)|}{\lambda} \right) dx + \sum_j |Q_j| \\ &\leq C \int_{\mathbb{R}^n} \frac{|f(x)|}{\lambda} \log \left(2 + \frac{|f(x)|}{\lambda} \right) dx, \end{aligned}$$

where we have invoked the John-Nirenberg inequality, which states that there are two positive constants B_1 and B_2 such that for any $b \in \text{BMO}(\mathbb{R}^n)$ and cube Q ,

$$\frac{1}{|Q|} \int_Q \exp \left(\frac{|b(x) - m_Q(b)|}{B_1 \|b\|_{\text{BMO}(\mathbb{R}^n)}} \right) dx \leq B_2.$$

We now turn our attention to the term $\sup_{\varepsilon > 0} |G^\varepsilon|$. As in [7, p. 175], for each fixed $x \in \mathbb{R}^n \setminus \cup_j Q_j^*$ and $\varepsilon > 0$, we define

$$J_1(x, \varepsilon) = \{j : |x - y| < \varepsilon \text{ for all } y \in Q_j\},$$

$$J_2(x, \varepsilon) = \{j : |x - y| > \varepsilon \text{ for all } y \in Q_j\},$$

and

$$J_3(x, \varepsilon) = \{j : Q_j \cap \{y : |y - x| > \varepsilon\} \neq \emptyset, Q_j \cap \{y : |y - x| < \varepsilon\} \neq \emptyset\}.$$

Set

$$h_j(x, \varepsilon) = |Q|^{-1} \int_{Q_j} h_j(y) \chi_{\{y : |y-x| > \varepsilon\}}(y) dy.$$

It is easy to see that $|h_j(x, \varepsilon)| \leq 2^n \lambda$. Write

$$\begin{aligned} |G^\varepsilon(x)| &\leq \sum_{j \in J_2(x, \varepsilon)} \left| \int_{|x-y| > \varepsilon} K(x-y) \frac{A_j(x) - A_j(y)}{|x-y|} h_j(y) dy \right| \\ &\quad + \sum_{j \in J_3(x, \varepsilon)} \left| \int_{|x-y| > \varepsilon} K(x-y) \frac{A_j(x) - A_j(y)}{|x-y|} h_j(y) dy \right| \\ &\leq \sum_{j \in J_2(x, \varepsilon)} \left| \int_{\mathbb{R}^n} K(x-y) \frac{A_j(x) - A_j(y)}{|x-y|} h_j(y) dy \right| \\ &\quad + \sum_{j \in J_3(x, \varepsilon)} \left| \int_{Q_j} K(x-y) \frac{A_j(x) - A_j(y)}{|x-y|} (h_j(y) \chi_{\{y : |y-x| > \varepsilon\}}(y) - h_j(x, \varepsilon)) dy \right| \\ &\quad + 2^n \lambda \sum_{j \in J_3(x, \varepsilon)} \left| \int_{Q_j} K(x-y) \frac{A_j(x) - A_j(y)}{|x-y|} dy \right| \\ &= G_1^\varepsilon(x) + G_2^\varepsilon(x) + G_3^\varepsilon(x). \end{aligned}$$

Choose $x_j \in 3Q_j \setminus 2Q_j$. For each fixed j , define $H_j(x)$ and $I_j(x)$ by

$$\begin{aligned} H_j(x) &= \int_{\mathbb{R}^n} |K(x-y) - K(x-x_j)| \frac{|A_j(x) - A_j(y)|}{|x-y|} |h_j(y)| dy \\ &\quad + \int_{\mathbb{R}^n} |K(x-x_j)| \frac{|A_j(x_j) - A_j(y)|}{|x-y|} |h_j(y)| dy \\ &\quad + |K(x-x_j)| |A_j(x) - A_j(x_j)| \frac{1}{|x-x_j|^2} \int_{\mathbb{R}^n} |y-x_j| |h_j(y)| dy, \end{aligned}$$

and

$$\begin{aligned} I_j(x) &= \int_{Q_j} |K(x-y) - K(x-x_j)| \frac{|A_j(x) - A_j(y)|}{|x-y|} dy \\ &\quad + \int_{Q_j} |K(x-x_j)| \frac{|A_j(x_j) - A_j(y)|}{|x-y|} dy \\ &\quad + |Q_j|^{1+1/n} |K(x-x_j)| |A_j(x) - A_j(x_j)| \frac{1}{|x-x_j|^2}. \end{aligned}$$

By the vanishing moment of h_j , a trivial computation shows that for $x \in \mathbb{R}^n \setminus \cup_j Q_j^*$,

$$G_1^\varepsilon(x) \leq C \sum_j H_j(x),$$

and

$$G_2^\varepsilon(x) \leq C \sum_j (H_j(x) + \lambda I_j(x)).$$

If we set

$$A^\varepsilon(y) = A(y) - m_{B(x,\varepsilon)}(\nabla A)y,$$

an application of Lemma 1 tells us that for any $x, y \in \mathbb{R}^n$ with $\varepsilon/2 \leq |x-y| \leq 3\varepsilon/2$,

$$|A^\varepsilon(x) - A^\varepsilon(y) - \nabla A^\varepsilon(y)(x-y)| \leq C\varepsilon(1 + |\nabla A(y) - m_{B(x,\varepsilon)}(\nabla A)|).$$

Since for $x \in \mathbb{R}^n \setminus \cup_j Q_j^*$,

$$\bigcup_{j \in J_3(x,\varepsilon)} Q_j \subset B(x, 3\varepsilon/2) \setminus B(x, \varepsilon/2).$$

Applying the inequality (8) with $a = \varepsilon^n$, we then have

$$\begin{aligned} G_3^\varepsilon(x) &\leq 2^n \lambda \sum_{j \in J_3(x,\varepsilon)} \int_{Q_j} |K(x-y)| \frac{|A(x) - A(y) - \nabla A(y)(x-y)|}{|x-y|} dy \\ &\quad + 2^n \lambda \sum_{j \in J_3(x,\varepsilon)} \int_{Q_j} |K(x-y)| |\nabla A(y) - m_{Q_j}(\nabla A)| dy \\ &\leq 2^n \lambda \int_{B(x, 3\varepsilon/2) \setminus B(x, \varepsilon/2)} |K(x-y)| \frac{|A^\varepsilon(x) - A^\varepsilon(y) - \nabla A^\varepsilon(y)(x-y)|}{|x-y|} dy \\ &\quad + C\lambda \sum_{j \in J_3(x,\varepsilon)} \int_{Q_j} |K(x-y)| \log(2 + \varepsilon^n |K(x-y)|) dy \\ &\quad + C\lambda \varepsilon^{-n} \sum_{j \in J_3(x,\varepsilon)} \int_{Q_j} \exp\left(\frac{|\nabla A(y) - m_{Q_j}(\nabla A)|}{C_2}\right) dy \\ &\leq C\lambda \int_{B(x, 3\varepsilon/2) \setminus B(x, \varepsilon/2)} |K(x-y)| \log(2 + \varepsilon^n |K(x-y)|) dy \\ &\quad + C\lambda \varepsilon^{-n} \sum_{j \in J_3(x,\varepsilon)} |Q_j| \\ &\leq C\lambda. \end{aligned}$$

We thus obtain that for $x \in \mathbb{R}^n \setminus Q_j^*$,

$$\sup_{\varepsilon > 0} |G^\varepsilon(x)| \leq C\lambda + C \sum_j (\lambda I_j(x) + H_j(x)). \quad (10)$$

Now we estimate the integral on $\mathbb{R}^n \setminus \cup_j Q_j^*$ for H_j and I_j . A familiar argument involving Lemma 1 and the John-Nirenberg inequality gives us that for $x \in 2^l Q_j^* \setminus 2^{l-1} Q_j^*$ with $l \geq 1$ and

$y \in Q_j$,

$$\begin{aligned} |A_j(x) - A_j(y)| &\leq C|x - y| \left(\frac{1}{|\tilde{Q}(x, y)|} \int_{\tilde{Q}(x, y)} |\nabla A(z) - m_{Q_j}(\nabla A)|^q dz \right)^{1/q} \\ &\leq Cl|x - y|, \end{aligned}$$

and

$$|A_j(x_j) - A_j(x)| \leq Cl|x - x_j|, \quad |A_j(x_j) - A_j(y)| \leq C|x_j - y|,$$

where $n < q < \infty$. Thus for $x \in 2^l Q_j^* \setminus 2^{l-1} Q_j^*$

$$\begin{aligned} H_j(x) &\leq Cl \int_{\mathbb{R}^n} |K(x - y) - K(x - x_j)| |h_j(y)| dy + Cl \frac{|\Omega(x - x_j)|}{|x - x_j|^{n+1}} |Q_j|^{1/n} \|h_j\|_1 \\ &\leq \frac{Cl}{|x - x_j|^n} \int_{\mathbb{R}^n} |\Omega(x - y) - \Omega(x - x_j)| dy + Cl \frac{|\Omega(x - x_j)|}{|x - x_j|^{n+1}} |Q_j|^{1/n} \|h_j\|_1. \end{aligned}$$

On the other hand, by the same argument as used in [8], we know that there exist positive constants C_1 and C_2 , such that for any positive integer l ,

$$\int_{2^l Q_j^* \setminus 2^{l-1} Q_j^*} |\Omega(x - y) - \Omega(x - x_j)| dx \leq C_1 |2^l Q_j| \int_{C_2 2^{-l-1} < \delta \leq C_2 2^{-l}} \omega(\delta) \frac{d\delta}{\delta}.$$

This via a standard computation gives us

$$\begin{aligned} \sum_j \int_{\mathbb{R}^n \setminus Q_j^*} H_j(x) dx &= \sum_j \sum_{l=1}^{\infty} \int_{2^l Q_j^* \setminus 2^{l-1} Q_j^*} H_j(x) dx \\ &\leq \sum_j \int_{\mathbb{R}^n} |h_j(y)| \sum_{l=1}^{\infty} l |2^l Q_j| \int_{2^l Q_j^* \setminus 2^{l-1} Q_j^*} |\Omega(x - y) - \Omega(x - x_j)| dx dy \\ &\quad + \sum_j \|h_j\|_1 \sum_{l=1}^{\infty} l |Q_j|^{1/n} \int_{2^l Q_j^* \setminus 2^{l-1} Q_j^*} \frac{|\Omega(x - x_j)|}{|x - x_j|^{n+1}} dx \\ &\leq C \sum_j \int_{\mathbb{R}^n} |h_j(y)| dy \leq C \|f\|_1. \end{aligned}$$

Similarly, we can obtain

$$\sum_j \int_{\mathbb{R}^n \setminus Q_j^*} I_j(x) dx \leq C \sum_j \sum_{l=1}^{\infty} \int_{2^l Q_j^* \setminus 2^{l-1} Q_j^*} I_j(x) dx \leq C \sum_j |Q_j| \leq C \lambda^{-1} \|f\|_1.$$

We can now conclude the proof of Theorem 1. In fact, by the inequality (10) and the argu-

ment used in the estimate for H_j and I_j , if we choose D large enough, then

$$\begin{aligned}
& |\{x \in \mathbb{R}^n \setminus \cup_j Q_j^* : \sup_{\varepsilon > 0} |G^\varepsilon(x)| > (D-1)\lambda\}| \\
& \leq |\{x \in \mathbb{R}^n \setminus \cup_j Q_j^* : \sum_j H_j(x) > \lambda\}| + |\{x \in \mathbb{R}^n \setminus \cup_j Q_j^* : \sum_j I_j(x) > C\}| \\
& \leq C\lambda^{-1} \sum_j \int_{\mathbb{R}^n \setminus Q_j^*} H_j(x) dx \\
& \quad + C \sum_j \int_{\mathbb{R}^n \setminus Q_j^*} I_j(x) dx \\
& \leq C\lambda^{-1} \sum_j \int_{Q_j} |f(x)| dx + \sum_j |Q_j|.
\end{aligned}$$

Combining the estimates for $S^{k,*} \left(\sum_j \left(\frac{\partial^k A}{\partial y_k} - m_{Q_j} \left(\frac{\partial^k A}{\partial y_k} \right) \right) h_j \right)$ and $\sup_{\varepsilon > 0} |G^\varepsilon|$ we then get the desired result (9).

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School of Sciences
Information Engineering University
Zhengzhou, 450001
P. R. China
E-mail: musicree@163.com