Journal of Functional Analysis 284 (2023) 109776

Contents lists available at ScienceDirect

Journal of Functional Analysis

journal homepage: www.elsevier.com/locate/jfa

Full Length Article

Hardy–Littlewood-type theorems for Fourier transforms in $\mathbb{R}^d$ ☆

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ARTICLE INFO

Article history:
Received 4 May 2022
Accepted 16 November 2022
Available online 23 November 2022
Communicated by Camil Muscalu

MSC:
primary 42B25
secondary 42A38, 42B30

ABSTRACT

We obtain Fourier inequalities in the weighted L_p spaces for any $1 < p < \infty$ involving the Hardy–Cesàro and Hardy–Bellman operators. We extend these results to product Hardy spaces for $p \leqslant 1$. Moreover, boundedness of the Hardy-Cesàro and Hardy-Bellman operators in various spaces (Lebesgue, Hardy, BMO) is discussed. One of our main tools is an

☆ This research was partially supported by PID2020-114948GB-I00, 2017 SGR 358, the CERCA Programme of the Generalitat de Catalunya, Severo Ochoa and María de Maeztu Program for Centers and Units of Excellence in R&D (CEX2020-001084-M), Ministry of Education and Science of the Republic of Kazakhstan (AP 14870758), and the Hungarian National Research, Development and Innovation Office - NKFIH, KH130426. E.N., S.T., F.W. would like to thank the Isaac Newton Institute for Mathematical Sciences, Cambridge, for support and hospitality during the programme "Approximation, sampling and compression in data science", where work on this paper was undertaken. This program was supported by EPSRC grant no EP/R014604/1.

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https://doi.org/10.1016/j.jfa.2022.109776

Keywords:
Fourier transform
Hardy–Littlewood theorem
Hardy-Cesàro and Hardy-Bellman operators
Product Hardy spaces

appropriate version of the Hardy–Littlewood–Paley inequality $\|\widehat{f}\|_{L_{p',q}} \lesssim \|f\|_{L_{p,q}}$.

1. Introduction

1.1. Fourier inequalities in Lebesgue spaces

For the multi-dimensional Fourier transform $\widehat{f}$, the following Hardy-Littlewood theorem is a counterpart of the Hausdorff–Young inequality

$$\left\|\widehat{f}\right\|_{p'} \lesssim \|f\|_p, \qquad 1 < p \leqslant 2, \quad \frac{1}{p} + \frac{1}{p'} = 1,$$

and reads as follows (see [23, Th. 2.2] and [32, Th.2]):

$$\left(\int_{\mathbb{R}^d} (|t_1| \dots |t_d|)^{p-2} \left|\widehat{f}(t)\right|^p dt\right)^{1/p} \lesssim \|f\|_p, \qquad 1 < p \leqslant 2, \tag{1}$$

where $t = (t_1, \dots, t_d) \in \mathbb{R}^d$. In particular, (1) sharpens the well-known inequality (see, e.g., [5, (5.19)] and [7, p.17])

$$\left(\int_{\mathbb{R}^d} |t|^{d(p-2)} \left|\widehat{f}(t)\right|^p dt\right)^{1/p} \lesssim \|f\|_p, \qquad 1 < p \leqslant 2, \tag{2}$$

where $|t|$ denotes the Euclidean norm of t. Throughout the paper, by C and C_p we denote positive constants, which may depend on nonessential parameters and on the dimension. As usual, $F \lesssim G$ stands for $F \leqslant CG$. If $F \lesssim G \lesssim F$, we write $F \asymp G$.

As it is well known, the case $p > 2$ requires special attention. By Q_N define a cube centered at the origin with the edge length N. For $f \in L_p(\mathbb{R}^d)$ we define

$$(\mathfrak{F}_N f)(\xi) := \int_{Q_N} f(x) e^{-i(\xi,x)} dx. \tag{3}$$

As it is well known, if $f \in L_p(\mathbb{R}^d)$, $1 \leqslant p \leqslant 2$, the limit $\lim\limits_{N\to+\infty} (\mathfrak{F}_N f)$ exists in $L_{p'}$ and is called the Fourier transform of f. There are many examples in the literature showing that the Fourier transform of $f \in L_p(\mathbb{R}^d)$, $2 < p < \infty$, is not well-defined in the usual sense; see, e.g., [42, Ch. XVI, §3]. Moreover, one can construct a Carleman-type function

[4, Ch. IV, §16] so that even in the case when the Fourier transform exists, neither inequality (1) nor Hausdorff–Young inequality hold; see Appendix A.

In order to derive the corresponding analogues of inequality (1) in the case $p \geqslant 2$, we define the Hardy-Cesàro and Hardy-Bellman operators. First, let E consist of all n-tuples containing only 0 and 1. Set $\mathcal{H}_\varepsilon := \mathcal{H}_{\varepsilon_d,d} \dots \mathcal{H}_{\varepsilon_2,2}\mathcal{H}_{\varepsilon_1,1}$, where $\varepsilon \in E$ and

$$\left(\mathcal{H}_{\varepsilon_i,i} f\right)(t) := \begin{cases} \frac{1}{t_i} \int\limits_0^{t_i} f(x_1, \dots, x_i, \dots, x_d)\, dx_i, & \text{if} \quad \varepsilon_i = 0 \\ \int\limits_{|t_i|}^{\infty} f(x_1, \dots, \operatorname{sign}(t_i) x_i, \dots, x_d)\, \frac{dx_i}{x_i}, & \text{if} \quad \varepsilon_i = 1. \end{cases}$$

One of the main goals of the paper is to show that certain natural averages of the Fourier transforms, namely Hardy–Cesàro and Hardy–Bellman operators, are not only well-defined for L_p-functions with any $1 < p < \infty$ but the inequalities corresponding to estimates (1) and (2) hold true. We formulate our main result as a Pitt-type inequality with power weights. Let us recall the known Pitt inequality ([23, Th. 2.2]; see also [5,11]).

For $1 < r \leqslant q < \infty$ and $f \in \bigcup_{1 \leqslant s \leqslant 2} L_s$,

$$\left(\int\limits_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^\beta \left| \widehat{f}(t) \right| \right)^q dt \right)^{1/q} \lesssim \left(\int\limits_{\mathbb{R}^d} \left((|x_1| \dots |x_d|)^\alpha |f(x)| \right)^r dx \right)^{1/r} \tag{4}$$

provided that

$$0 \leqslant \alpha = \frac{1}{r'} - \frac{1}{q} - \beta < \frac{1}{r'} \tag{5}$$

and, additionally,

$$\beta \leqslant 0, \tag{6}$$

which is equivalent to $\frac{1}{r'} - \frac{1}{q} \leqslant \alpha$. For optimality of these conditions see [23, Th. 2.2], [6, Sect. 4], [13, Sects. 2,3].

Now we point out three well-known special cases. For $\alpha = \beta = 0$, $q = r'$, $1 < r \leqslant 2$,

$$\left\| \widehat{f} \right\|_{r'} \lesssim \|f\|_r \tag{7}$$

which is the Hausdorff-Young inequality; for $\alpha = 0$, $\beta = 1 - 2/r$, $1 < r = q \leqslant 2$, we obtain (1), and for $\beta = 0$, $\alpha = 1 - 2/r$, $2 \leqslant r = q < \infty$, we establish the dual to (1), that is,

$$\left\| \widehat{f} \right\|_r \lesssim \left(\int\limits_{\mathbb{R}^d} (|x_1| \dots |x_d|)^{r-2} |f(x)|^r \, dx \right)^{1/r}. \tag{8}$$

The latter inequality was also proved in the recent paper [34] provided that $f \in L_1$.

Let $* = (j_1, j_2, ..., j_d)$ be a permutation of $(1, 2, ..., d)$. By $L^*_{p,q}$ we denote the Lorentz space defined by the iterative non-increasing rearrangement $f^{*_{j_1},...,*_{j_d}} := \left((f^{*_{j_1}})^{*_{j_2}} \dots\right)^{*_{j_d}}$ taken coordinate-wise; see Section 2 for the precise definition and properties. In the next theorem, we extend inequality (4) not assuming the condition $\beta \leqslant 0$.

Theorem 1. *Let $1 < r \leqslant q < \infty$ and condition (5) hold. Let $* = (j_1, j_2, ..., j_d)$ be a permutation of $(1, 2, ..., d)$. If a measurable function f is such that*

$$\left(\int\limits_{\mathbb{R}^d} \left((|x_1| \dots |x_d|)^{\alpha} \left| f^{*_{j_1} \cdots *_{j_d}}(x) \right| \right)^r dx \right)^{1/r} < \infty, \tag{9}$$

then, for any $\varepsilon \in E$, $t \in \mathbb{R}^d$, the limit

$$T_\varepsilon f(t) := \lim_{N \to +\infty} (H_\varepsilon \mathfrak{F}_N f)(t)$$

does exist. Moreover, for any $\varepsilon \in E$,

$$\left(\int\limits_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^{\beta} \left| T_\varepsilon f(t) \right| \right)^q dt \right)^{1/q} \lesssim \left(\int\limits_{\mathbb{R}^d} \left((|x_1| \dots |x_d|)^{\alpha} \left| f^{*_{j_1} \cdots *_{j_d}}(x) \right| \right)^r dx \right)^{1/r}. \tag{10}$$

If, additionally,

$$\left(\int\limits_{\mathbb{R}^d} \left((|x_1| \dots |x_d|)^{\alpha} |f(x)| \right)^r dx \right)^{1/r} < \infty, \tag{11}$$

then

$$\left(\int\limits_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^{\beta} \left| T_\varepsilon f(t) \right| \right)^q dt \right)^{1/q} \lesssim \left(\int\limits_{\mathbb{R}^d} \left((|x_1| \dots |x_d|)^{\alpha} |f(x)| \right)^r dx \right)^{1/r}. \tag{12}$$

In particular, if $\alpha = 0$, $\beta = 1 - 2/r$, $1 < r = q < \infty$, then

$$\left(\int\limits_{\mathbb{R}^d} (|t_1| \dots |t_d|)^{r-2} \left| T_\varepsilon f(t) \right|^r dt \right)^{1/r} \lesssim \|f\|_r. \tag{13}$$

Note that the right hand side of (10) is $\|f\|_{L^*_{p,r}}$ with $1/p = \alpha + 1/r$.

A counterpart of Theorem 1 – now the condition $0 \leqslant \alpha$ is not assumed but the condition $\beta \leqslant 0$ is fulfilled – is given in the next theorem.

Theorem 2. *Let* $1 < r \leqslant q < \infty$ *and*

$$\frac{1}{r'} - \frac{1}{q} \leqslant \alpha = \frac{1}{r'} - \frac{1}{q} - \beta < \frac{1}{r'}. \tag{14}$$

Suppose that

$$\int\limits_{\mathbb{R}^d} \Big((|x_1| \dots |x_d|)^{\alpha} |f(x)| \Big)^r \, dx < \infty. \tag{15}$$

Then for any $\varepsilon \in E$ *the sequence* $(\mathcal{H}_\varepsilon \mathfrak{F}_N f)_N$ *converges to* $T_\varepsilon f$ *in the weighted Lebesgue norm, i.e.,*

$$\lim_{n\to\infty} \left(\int\limits_{\mathbb{R}^d} \Big((|t_1| \dots |t_d|)^{\beta} |T_\varepsilon f(t) - \mathcal{H}_\varepsilon \mathfrak{F}_N f(t)| \Big)^q \, dt \right)^{1/q} = 0.$$

Moreover,

$$\left(\int\limits_{\mathbb{R}^d} \Big((|t_1| \dots |t_d|)^{\beta} |T_\varepsilon f(t)| \Big)^q \, dt \right)^{1/q} \lesssim \left(\int\limits_{\mathbb{R}^d} \Big((|x_1| \dots |x_d|)^{\alpha} |f(x)| \Big)^r \, dx \right)^{1/r}. \tag{16}$$

In particular, if $\beta = 0$, $\alpha = 1 - 2/r$ *and* $1 < r = q < \infty$, *then the sequence* $(\mathcal{H}_\varepsilon \mathfrak{F}_N f)_N$ *converges to* $T_\varepsilon f$ *in the* L_r *norm and*

$$\|T_\varepsilon f\|_r \lesssim \left(\int\limits_{\mathbb{R}^d} (|x_1| \dots |x_d|)^{r-2} |f(x)|^r \, dx \right)^{1/r}. \tag{17}$$

Remark 1. (i) If $\alpha < 1/r'$ as in (5) and (14), then Hölder's inequality and (9) (respectively, (15)) imply that $f \in L_s^{loc}$ for all $1 \leqslant s < r$. Thus $\mathcal{H}_\varepsilon \mathfrak{F}_N f$ is well defined.
(ii) Note that the boundedness of Hardy's operator in L_p (see (23) below) and Hausdorff-Young inequality (7) imply that

$$T_\varepsilon f = \mathcal{H}_\varepsilon \widehat{f} \qquad \text{if } f \in L_p,\ 1 < p \leqslant 2, \text{ or } f \in \mathcal{S}, \tag{18}$$

where $\mathcal{S}$ denotes the Schwartz class $\mathcal{S}(\mathbb{R}^d)$. So T_ε is an extension of the operator $f \mapsto \mathcal{H}_\varepsilon \widehat{f}$. Under the conditions (5), $\beta \leqslant 0$, and (18), we always see that inequality (12) is weaker than (4). This follows from Hardy's inequality for averages (see, e.g., [25])

$$\int\limits_{-\infty}^{\infty} |t|^{\beta q} \left(\frac{1}{|t|} \int\limits_0^t g(s) ds \right)^q dt + \int\limits_{-\infty}^{\infty} |t|^{\beta q} \left(\int\limits_{|t|}^{\infty} \frac{g(s)}{s} ds \right)^q dt \lesssim \int\limits_{-\infty}^{\infty} |t|^{\beta q} g(t)^q \, dt,$$

where $g \geqslant 0$ and $-\frac{1}{q} < \beta < 1 - \frac{1}{q}$, $q > 1$.
(iii) On the other hand, for $\beta > 0$, inequality (12) is an extension of (4). Moreover, (13) extends (1) for the case $p > 2$ while inequality (17) extends (8) for the case $1 < p < 2$ and for wider function spaces. Inequality (17) has been obtained in the one-dimensional case in [12].
(iv) We note that if $1 < r \leqslant 2$ and (15) holds, then $f \in L_r^{loc}$. Assuming $\beta = 0$, $\alpha = 1-2/r$ and $q = r$ in (12), we obtain (17) for $2 \leqslant r < \infty$. On the other hand, letting $\alpha = 0$, $\beta = 1 - 2/r$, $r = q$ in (16), we obtain (13) for $1 < r \leqslant 2$.

The proofs of Theorems 1 and 2 are based on the next result, which is an extension of the celebrated Hardy–Littlewood–Paley inequality [36, Ch. V] and it is interesting in its own right. Recall that the Hardy–Littlewood–Paley estimate for classical Lorentz spaces states that

$$\big\|\widehat{f}\,\big\|_{p',q} \lesssim \big\|f\big\|_{p,q}, \quad 1 < p < 2, \quad 0 < q \leqslant \infty.$$

Let $\mathcal{N}_{p,q}$ denote the net space; see Section 2 for the precise definition.

Theorem 3. *Let $* = (j_1, j_2, ..., j_d)$ be a permutation of $(1, 2, ..., d)$. If $1 < p < \infty$, $0 < q \leqslant \infty$, and $f \in L^*_{p,q}$, then $\mathfrak{F}_N f \in \mathcal{N}_{p',q}$ and there holds*

$$\big\|\mathfrak{F}_N f\,\big\|_{\mathcal{N}_{p',q}} \lesssim \big\|f\big\|_{L^*_{p,q}}$$

uniformly in $N \in \mathbb{N}$.

1.2. Fourier inequalities in Hardy spaces

The generalization of (2) to Hardy spaces is known (see Taibleson and Weiss [37] and Garcia-Cuerva and Rubio de Francia [18, Corollary 7.23] and also Bownik and Wang [9]):

$$\left(\int\limits_{\mathbb{R}^d} |t|^{d(p-2)} \left|\widehat{f}(t)\right|^p dt\right)^{1/p} \lesssim \|f\|_{H_p(\mathbb{R}^d)}, \qquad 0 < p \leqslant 1. \tag{19}$$

The case $p = 1$ is called Hardy's inequality.

Our second goal is to generalize (1) to Hardy spaces. Here we consider the so called product Hardy spaces $H_p = H_p(\mathbb{R} \times \cdots \times \mathbb{R})$, that is different from $H_p(\mathbb{R}^n)$. See, e.g., [41].

Theorem 4. *If $0 < p \leqslant 1$ and $f \in H_p$, then*

$$\left(\int_{\mathbb{R}^d} (|t_1| \cdots |t_d|)^{p-2} \left| \widehat{f}(t) \right|^p \, dt \right)^{1/p} \lesssim \|f\|_{H_p} . \tag{20}$$

Since $\widehat{f}$ is a locally integrable function if $f \in H_p$ with $0 < p \leqslant 1$, the integral in Theorem 4 is well defined. Note that H_p is equivalent to L_p if $1 < p < \infty$. We also extend the inequality of Theorem 1 to Hardy spaces. Let

$$\mathcal{H}f := \mathcal{H}_0 f = \frac{1}{t_1 \cdots t_d} \int_0^{t_1} \cdots \int_0^{t_d} f(x_1, \ldots, x_d) \, dx_1 \ldots dx_d$$

be the Hardy–Cesàro operator.

Theorem 5. *If $0 < p \leqslant 1$ and $f \in H_p \bigcap \bigcup_{1 \leqslant q \leqslant 2} L_q$, then*

$$\left(\int_{\mathbb{R}^d} (|t_1| \cdots |t_d|)^{p-2} \left| \mathcal{H}\widehat{f}(t) \right|^p \, dt \right)^{1/p} \lesssim \|f\|_{H_p} . \tag{21}$$

Remark 2. (i) For $p = 1$, Theorem 5 holds for all $f \in H_1$.
(ii) Comparing the left-hand sides in (20) and (21), we first recall the classical reverse Hardy inequality (see [22, Theorem 347]): for any non-negative g,

$$\int_{\mathbb{R}^d} (|t_1| \cdots |t_d|)^{p-2} g^p(t) \, dt \lesssim \int_{\mathbb{R}^d} (|t_1| \cdots |t_d|)^{p-2} \left(\mathcal{H}g(t) \right)^p \, dt, \qquad 0 < p \leqslant 1. \tag{22}$$

Moreover, the direct Hardy inequality, which is the reverse inequality to (22), holds for $p = 1$ (see [22, Theorem 330]) but does not hold in general for $0 < p < 1$. To show this, consider

$$g(x) = \begin{cases} a_n, & b_n < x < b_n + d_n, \\ 0, & \text{otherwise.} \end{cases}$$

Then

$$I_1 = \int_0^{\infty} t^{p-2} \, |g(t)|^p \, dt = a_n^p \int_{b_n}^{b_n + d_n} t^{p-2} \, dt$$

and

$$I_2 = \int_0^\infty t^{p-2} \left|\mathcal{H}g(t)\right|^p \, dt \geqslant \int_{b_n+d_n}^\infty t^{-2}\, dt \left(\int_0^{b_n+d_n} g(z)dz \right)^p \, dt = \frac{a_n^p d_n^p}{b_n+d_n}.$$

Letting now $b_n + d_n \asymp b_n \nearrow \infty$, $\frac{b_n}{d_n} \nearrow \infty$, and

$$a_n^p = \left(\int_{b_n}^{b_n+d_n} t^{p-2}\, dt \right)^{-1},$$

we arrive at $a_n^p \asymp \frac{b_n^{2-p}}{d_n}$ and $I_1 \asymp 1$ but $I_2 \asymp (\frac{b_n}{d_n})^{1-p} \nearrow \infty$. In particular, g can be defined by $g(x) = 2^{n(\frac{2}{p}-1)} n^{-\frac{1}{p}}$ for $2^n < x < 2^n + n$ and zero otherwise.

Thus, in the case $\widehat{f}$ is nonnegative, (21) yields (20) for $0 < p < 1$, while for $p = 1$ they are equivalent. Without this condition on the Fourier transform, the left-hand sides of (20) and (21) are not comparable.

(iii) It is easy to see that inequality (22) is no longer true without the condition $g \geqslant 0$. For example, let

$$g(x) = \begin{cases} 0, & 0 < x < 1; \\ a_n, & 2n-1 < x < 2n; \\ -a_n, & 2n < x < 2n+1. \end{cases}$$

Then

$$I_1 = \int_0^\infty t^{p-2} \left|g(t)\right|^p \, dt \asymp \sum_n a_n^p n^{p-2}$$

but

$$I_2 = \int_0^\infty t^{p-2} \left|\mathcal{H}g(t)\right|^p \, dt \asymp \sum_n a_n^p n^{-2}.$$

Taking now $a_n = n^{(1-p)/p}$ for $n < N$ and $a_n = 0$ otherwise, we have $I_2 \asymp 1$ and $I_1 \asymp \ln N$.

Theorem 4 is known in the one-dimensional case, cf. (19) while Theorem 5 is new even in the one-dimensional case. We note that the proof of Theorem 4 was sketched in [24]. However, since we believe it contains some gaps, we present it in Section 6. The dual results to Theorems 4 and 5 are also proved, see Corollary 1 in Section 6.

1.3. Hardy's inequalities for averages

Let us recall the classical Hardy's inequalities. First,

$$\|\mathcal{H}_\varepsilon f\|_p \lesssim \|f\|_p, \quad 1 < p < \infty. \tag{23}$$

If all $\varepsilon_i = 0$ or all $\varepsilon_i = 1$, then even more is true. We just introduced the Hardy–Cesàro operator $\mathcal{H}f$ and now we define the Hardy–Bellman operator by

$$\mathcal{B}f := \mathcal{H}_1 f = \int_{|t_1|}^{\infty} \dots \int_{|t_d|}^{\infty} f(\operatorname{sign}(t_1)x_1, \dots, \operatorname{sign}(t_d)x_d)\, \frac{dx_1}{x_1} \dots \frac{dx_d}{x_d}.$$

Then

$$\|\mathcal{H}f\|_p \lesssim \|f\|_p \quad (1 < p \leqslant \infty) \quad \text{and} \quad \|\mathcal{B}f\|_p \lesssim \|f\|_p \quad (1 \leqslant p < \infty). \tag{24}$$

The inequalities in (23) and (24) can be proved by iteration using the corresponding one-dimensional results.

Remark 3. If $\widehat{f} \in L_r$ for some $1 < r \leqslant 2$ (say $f \in \mathcal{S}$), then the following estimates sharpen (23) for $1 < p \leqslant 2$:

$$\|\mathcal{H}_\varepsilon f\|_p \lesssim \left(\int_{\mathbb{R}^d} (|t_1| \dots |t_d|)^{p-2} \left|\widehat{f}(t)\right|^p \, dt \right)^{1/p} \lesssim \|f\|_p.$$

Here the first inequality follows from (17) and the second one from (1). In particular, if

$$\left|f(x)\right| \lesssim \sum_{\varepsilon \in E} \left|\mathcal{H}_\varepsilon f(x)\right|, \qquad x_i \neq 0 \tag{25}$$

or, more generally, if for some $1 < p \leqslant 2$

$$\left((|x_1| \dots |x_d|)^{-1} \int_x^{2x} \dots \int_x^{2x} |f(t)|^p \, dt \right)^{1/p} \lesssim \sum_{\varepsilon \in E} \left|\mathcal{H}_\varepsilon f(x)\right|, \qquad x_i \neq 0, \tag{26}$$

then

$$\|f\|_p \asymp \left(\int_{\mathbb{R}^d} (|t_1| \dots |t_d|)^{p-2} \left|\widehat{f}(t)\right|^p \, dt \right)^{1/p}.$$

Note that the integral of the p-power of the left hand side of (26) is $\|f\|_p^p$. For example, when $f \geqslant 0$ is non-increasing and even in each direction, then both (25) and (26)

hold. Equivalences of this type are usually called Hardy–Littlewood theorems or Boas-type results and they have been previously obtained for monotone or general monotone functions; see [20].

Our third aim in this paper is to investigate Hardy's inequalities (24) for limiting cases. First, it is clear that

$$\|\mathcal{H}f\|_{BMO} \leqslant C\,\|\mathcal{H}f\|_{\infty} \leqslant C\,\|f\|_{\infty}.$$

We also note that the operator $\mathcal{H}$ is bounded in BMO, i.e.,

$$\|\mathcal{H}f\|_{BMO} \leqslant C\,\|f\|_{BMO}, \qquad f \in BMO \bigcap \bigcup_{1<q\leqslant\infty} L_q. \tag{27}$$

See [19,26] for one-dimensional functions. In the multivariate case, this follows from (28) below by duality, cf. Corollary 3.

However, the expected fact that the operator $\mathcal{H}$ is bounded in H_p for $p \leqslant 1$ is not true. For $p = 1$ it is enough to consider the function

$$a(x) = \begin{cases} \frac{1}{2}, & \text{if } 0 \leqslant x \leqslant 1, \\ -\frac{1}{2}, & \text{if } 1 < x \leqslant 2, \\ 0, & \text{if } x \notin [0,2], \end{cases}$$

which is an atom (see Section 5) and note that $\int_{\mathbb{R}} \mathcal{H}a(x)\,dx = \ln 2 \neq 0$. Hence $\mathcal{H}a \notin H_1$ (see [19]). From this, $\mathcal{H}$ is not bounded in H_p, $p < 1$, since otherwise, by (24) and interpolation, we would obtain boundedness in H_1.

Even though $\mathcal{H}$ is not bounded in H_p, we derive the following weaker result, which can be considered as a generalization of inequality (24).

Theorem 6. *If $0 < p \leqslant 1$ and $f \in H_p \bigcap \bigcup_{1<q\leqslant 2} L_q$, then*

$$\|\mathcal{H}f\|_p \lesssim \|f\|_{H_p}.$$

For the operator $\mathcal{B}$ the situation is symmetric. It is easy to see that $\mathcal{B}$ is trivially bounded from H_1 to L_1 since

$$\|\mathcal{B}f\|_1 \leqslant C\,\|f\|_1 \leqslant C\,\|f\|_{H_1}.$$

In fact, it turns out that the operator $\mathcal{B}$ is bounded in H_p, i.e.,

$$\|\mathcal{B}f\|_{H_p} \lesssim \|f\|_{H_p}, \qquad 0 < p \leqslant 1, f \in H_p \bigcap \bigcup_{1\leqslant q\leqslant 2} L_q \tag{28}$$

(see [16,19,28,29] for one-dimensional functions and [17,40] for the multivariate case) but it is not bounded from BMO to BMO [19]. We obtain the following weaker estimate

$$\|\mathcal{B}f\|_{BMO} \leqslant C\,\|f\|_{\infty}\,, \qquad f \in L_{\infty} \bigcap \bigcup_{1\leqslant q<\infty} L_q;$$

see Corollary 2 below.

1.4. Structure of the paper

The paper is organized as follows. In Section 2 we introduce the Lorentz and net spaces. Section 3 contains the extension of the Hardy–Littlewood–Paley inequality to the range $1 < p < \infty$ with the help of the net spaces. Here we prove Theorem 7 for the anisotropic Lorentz spaces, which implies Theorem 3. Section 4 is devoted to the proofs of Theorems 1 and 2. In Sections 5 and 6 we discuss the needed properties of the product Hardy spaces and prove Theorems 4–6, correspondingly.

2. Lorentz and net spaces

The L_p space is equipped with the quasi-norm

$$\|f\|_p := \left(\int\limits_{\mathbb{R}^d} |f(x)|^p\,dx\right)^{1/p}, \qquad 0 < p < \infty,$$

with the usual modification for $p = \infty$. Here we integrate with respect to the Lebesgue measure. For n quasi-normed spaces $X_1, \dots, X_d$ of one-dimensional functions, let us denote by $(X_1, \dots, X_d)$ the space consisting of n-dimensional measurable functions for which

$$\|f\|_{(X_1,\dots,X_d)} := \big\|\dots\|f\|_{X_1}\dots\big\|_{X_d} < \infty,$$

where the X_j norm is taken with respect the j-th variable.

The non-increasing rearrangement of a one-dimensional measurable function f is given by

$$f^*(t) := \inf\{\rho : |\{|f| > \rho\}| \leqslant t\}\,.$$

For a multi-dimensional measurable function and for fixed variables $y_1, \dots, y_{i-1}, y_{i+1}, \dots, y_d$, by $f^{*_i}(y_1, \dots, y_{i-1}, \cdot, y_{i+1}, \dots, y_d)$, we denote the non-increasing rearrangement with respect to the i-th variable $(i = 1, \dots, n)$. Let $* = (j_1, j_2, ..., j_d)$ be a permutation of $(1, 2, ..., d)$. Applying the non-increasing rearrangement in all variables consecutively, we obtain

$$f^* = f^{*_{j_1},\dots,*_{j_d}} := \left(\left(f^{*_{j_1}}\right)^{*_{j_2}}\dots\right)^{*_{j_d}}.$$

Various function spaces defined with the help of iterative rearrangements were considered in many papers, see e.g. [1–3,8,31].

Let $\mathbf{p} = (p_1, \dots, p_d)$ and $\mathbf{q} = (q_1, \dots, q_d)$ with $0 < p_j < \infty$ and $0 < q_j \leqslant \infty$, $j = 1, 2 \dots n$. Let $* = (j_1, j_2, ..., j_d)$ be a permutation of $(1, 2, ..., d)$. In this case we will write $0 < \mathbf{p} < \infty$ and $0 < \mathbf{q} \leqslant \infty$. The Lorentz space $L^*_{\mathbf{p},\mathbf{q}}(\mathbb{R}^d)$ consists of all measurable functions f for which

$$\|f\|_{L^*_{\mathbf{p},\mathbf{q}}} := \left(\int_0^\infty \dots \left(\int_0^\infty \left(t_1^{\frac{1}{p_1}} \dots t_2^{\frac{1}{p_d}} f^{*_{j_1} \dots *_{j_d}}(t_1, \dots, t_d) \right)^{q_1} \frac{dt_1}{t_1} \right)^{\frac{q_2}{q_1}} \dots \frac{dt_d}{t_d} \right)^{\frac{1}{q_d}} < \infty,$$

where in the case $q_i = \infty$ the integral $\left(\int_0^\infty |g(t_i)|^{q_i} \frac{dt_i}{t_i} \right)^{\frac{1}{q_i}}$ is understood as $\sup_{t_i > 0} |g(t_i)|$.

In higher dimensions, this definition is different (see [38,31]) from the usual definition of Lorentz spaces, while, in the one-dimensional case, $L^*_{p,q}$ is the same as the classical Lorentz spaces $L_{p,q}$. Note also that the space $L^*_{\mathbf{p},\mathbf{q}}$ with $\mathbf{p} = \mathbf{q}$ does not coincide with the mixed Lebesgue space $(L_{p_1}, ..., L_{p_d})$. However, if $p_i = q_i = p,\ i = 1, 2, ..., n$, then $L^*_{\mathbf{p},\mathbf{q}} = L_p$.

We now define the net spaces [33] (see also [30,31]). Let us denote by M the collection of all rectangles $I = I_1 \times ... \times I_d$ of positive measure with sides parallel to the axes. For a measurable function f defined on $\mathbb{R}^d$, we define the average function by

$$\overline{f}(t_1, ..., t_d) := \sup_{I \in M, |I_i| \geqslant t_i} \frac{1}{|I_1| \dots |I_d|} \left| \int_I f(x)\, dx \right|.$$

A measurable function belongs to the net space $\mathcal{N}_{\mathbf{p},\mathbf{q}}(M)$ if

$$\|f\|_{\mathcal{N}_{\mathbf{p},\mathbf{q}}} = \left(\int_0^\infty \dots \left(\int_0^\infty \left(t_1^{\frac{1}{p_1}} \dots t_d^{\frac{1}{p_d}} \overline{f}(t_1, \dots, t_d) \right)^{q_1} \frac{dt_1}{t_1} \right)^{\frac{q_2}{q_1}} \dots \frac{dt_d}{t_d} \right)^{\frac{1}{q_d}} < \infty$$

for $0 < \mathbf{p}, \mathbf{q} \leqslant \infty$. Moreover, $\mathcal{N}_{\mathbf{p},\mathbf{q}}$ is a normed linear space.

For $p_i = p,\ q_i = q,\ i = 1, 2, ..., n$, we also use the notation

$$\|f\|_{\mathcal{N}_{p,q}} = \left(\int_0^\infty \dots \int_0^\infty \left((t_1 \dots t_d)^{\frac{1}{p}} \overline{f}(t_1, \dots, t_d) \right)^q \frac{dt_1}{t_1} \dots \frac{dt_d}{t_d} \right)^{\frac{1}{q}}$$

and, similarly,

$$\|f\|_{L^*_{p,q}} = \left(\int_0^\infty \dots \int_0^\infty \left((t_1 \dots t_d)^{\frac{1}{p}} f^{*_{j_1} \dots *_{j_d}}(t_1, \dots, t_d) \right)^q \frac{dt_1}{t_1} \dots \frac{dt_d}{t_d} \right)^{\frac{1}{q}}.$$

The next result follows easily from the monotonicity of $\overline{f}(t_1,...,t_d)$ and the following Hardy's inequality: $\sum_{k=1}^{\infty} 2^{k\alpha}\left(\sum_{m=k}^{\infty} a_m\right)^q \asymp \sum_{k=1}^{\infty} 2^{k\alpha} a_k^q$ with $a_k \geqslant 0$ and $\alpha, q > 0$.

Lemma 1. *Let $0 < p < \infty$, $0 < q \leqslant \infty$, then*

$$\|f\|_{\mathcal{N}_{p,q}} \asymp \left(\sum_{k\in\mathbb{Z}^d}\left(2^{\frac{k_1+\dots k_d}{p}}\overline{f}(2^{k_1},...,2^{k_d})\right)^q\right)^{\frac{1}{q}}$$
$$\asymp \left(\sum_{k\in\mathbb{Z}^d}\left(2^{\frac{k_1+\dots k_d}{p}}\sum_{m_d=k_d}^{\infty}\dots\sum_{m_1=k_1}^{\infty}\overline{f}(2^{m_1},...,2^{m_d})\right)^q\right)^{\frac{1}{q}}.$$

3. Hardy–Littlewood–Paley inequality for $1 < p < \infty$

We start with the following extension of the Hardy–Littlewood–Paley inequality. For the case $p_i = p$, $q_i = q$, $i = 1, 2, ..., n$, we recover Theorem 3.

Theorem 7. *Let $* = (j_1, j_2, ..., j_d)$ be a permutation of $(1, 2, ..., d)$. If $1 < \mathbf{p} < \infty$, $0 < \mathbf{q} \leqslant \infty$ and $f \in L^*_{\mathbf{p},\mathbf{q}}$, then $\mathfrak{F}_N f \in \mathcal{N}_{\mathbf{p}',\mathbf{q}}$ and there holds, uniformly in $N \in \mathbb{N}$,*

$$\left\|\mathfrak{F}_N f\right\|_{\mathcal{N}_{\mathbf{p}',\mathbf{q}}} \lesssim \left\|f\right\|_{L^*_{\mathbf{p},\mathbf{q}}}. \tag{29}$$

In particular, for $1 < p < \infty$,

$$\left(\int_0^{\infty}\dots\int_0^{\infty}(t_1\dots t_d)^{p-2}\left|\overline{\mathfrak{F}_N f}(t_1,...,t_d)\right|^p\,dt\right)^{1/p} \lesssim \|f\|_{L_p}. \tag{30}$$

In order to prove this result, we obtain the following interpolation theorem, which, in turn, is based on Theorems 1 and 2 in [31].

Lemma 2. *Let $0 < \mathbf{p}_0 = (p_1^0, ..., p_d^0) < \mathbf{p_1} = (p_1^1, ..., p_d^1) < \infty$, $0 < \mathbf{q}_0 = (q_1^0, ..., q_d^0), \mathbf{q_1} = (q_1^1, ..., q_d^1) < \infty$, $q_i^0 \neq q_i^1$, $i = 1, ..., n$, and $0 < \mathbf{r} = (r_1, ..., r_d) \leqslant \infty$. Let $* = (j_1, j_2, ..., j_d)$ be a permutation of $(1, 2, ..., d)$. Suppose $\mathbf{p}_\varepsilon = (p_1^{\varepsilon_1}, ..., p_d^{\varepsilon_d})$ and $\mathbf{q}_\varepsilon = (q_1^{\varepsilon_1}, ..., q_d^{\varepsilon_d})$. If T is a linear operator such that for all $\varepsilon \in E$,*

$$T : (L_{p_{j_1}^{\varepsilon_{j_1}},1}, ..., L_{p_{j_d}^{\varepsilon_{j_d}},1}) \to \mathcal{N}_{\mathbf{q}_\varepsilon,\infty},$$

then

$$T : L^*_{\mathbf{p},\mathbf{r}} \to N_{\mathbf{q},\mathbf{r}}, \tag{31}$$

where $\bar{\theta} = (\theta_1, ..., \theta_d) \in (0, 1)^d$ and

$$\frac{1}{\mathbf{p}}=\frac{1-\bar{\theta}}{\mathbf{p_0}}+\frac{\bar{\theta}}{\mathbf{p_1}},\quad \frac{1}{\mathbf{q}}=\frac{1-\bar{\theta}}{\mathbf{q_0}}+\frac{\bar{\theta}}{\mathbf{q_1}}.$$

Proof. By Lemma 4 (c) in [31], we have that

$$T:(\mathbf{A_0},\mathbf{A_1})^*_{\bar{\theta},\mathbf{r}}\to(\mathbf{B_0},\mathbf{B_1})^*_{\bar{\theta},\mathbf{r}},$$

where

$$\mathbf{A_0}=(L_{p^0_{j_1},1},...,L_{p^0_{j_d},1}),\qquad \mathbf{A_1}=(L_{p^1_{j_1},1},...,L_{p^1_{j_d},1}),$$

and

$$\mathbf{B_0}=\mathcal{N}_{(q^0_1,...,q^0_d),(\infty,...,\infty)},\qquad \mathbf{B_1}=\mathcal{N}_{(q^1_1,...,q^1_d),(\infty,...,\infty)}.$$

Taking into account [31, Theorem 1], we obtain

$$\left(\mathcal{N}_{(q^0_1,...,q^0_d),(\infty,...,\infty)},\mathcal{N}_{(q^1_1,...,q^1_d),(\infty,...,\infty)}\right)^*_{\bar{\theta},\mathbf{r}}\hookrightarrow\mathcal{N}_{\mathbf{q},\mathbf{r}},$$

where $\frac{1}{\mathbf{q}}=\frac{1-\bar{\theta}}{\mathbf{q_0}}+\frac{\bar{\theta}}{\mathbf{q_1}}$, $\bar{\theta}=(\theta_1,...,\theta_d)$ with $0<\theta_i<1$. Finally, [31, Theorem 2] implies that

$$L^*_{\mathbf{p},\mathbf{r}}\hookrightarrow(\mathbf{A_0},\mathbf{A_1})^*_{\bar{\theta},\mathbf{r}}.$$

Combining the above estimates, we arrive at (31). □

Proof of Theorem 7. We estimate the $\mathcal{N}_{\mathbf{p}',\infty}$-norm of $\widehat{f}$ as follows:

$$\begin{aligned}\|\mathfrak{F}_N f\|_{\mathcal{N}_{\mathbf{p}',\infty}}&\leqslant\sup_{I\in M}|I_1|^{-1/p_1}\dots|I_d|^{-1/p_d}\left|\int_{I_1}\dots\int_{I_d}\mathfrak{F}_N f(\xi_1,...,\xi_d)\,d\xi\right|\\&\leqslant\sup_{I\in M}\int_{Q_N}|f(x)|\prod_{i=1}^d\left(|I_i|^{-1/p_i}\left|\int_{I_i}e^{-\imath\xi_i x_i}\,d\xi_i\right|\right)dx\\&\leqslant\sup_{I\in M}\int_{\mathbb{R}^d}|f(x)|\prod_{i=1}^d\left(|I_i|^{-1/p_i}\left|\int_{I_i}e^{-\imath\xi_i x_i}\,d\xi_i\right|\right)dx.\end{aligned}$$

Let

$$\varphi_i(x)=|I_i|^{-1/p_i}\left|\int_{I_i}e^{-\imath\xi_i\cdot x_i}\,d\xi_i\right|,\qquad i=1,\dots,n.$$

If $I_i = [a_i, b_i]$, then

$$\left| \int_{I_i} e^{-\imath \xi_i \cdot x_i} \, d\xi_i \right| = \frac{2}{|x_i|} \left| \sin((b_i - a_i)x_i/2) \right| \leqslant 2 \min\left(\frac{b_i - a_i}{2}, \frac{1}{|x_i|} \right)$$

and so

$$\varphi_i^*(t_i) \leqslant \frac{4}{(b_i - a_i)^{1/p_i}} \min\left(\frac{b_i - a_i}{2}, \frac{1}{t_i} \right) \leqslant 2 t_i^{-1/p_i'}.$$

Using the Hardy–Littlewood–Pólya inequality for rearrangements (see, e.g., [5, p. 7])

$$\int_{-\infty}^{\infty} g(x)\varphi(x)\, dx \leqslant \int_0^{\infty} g^*(t)\varphi^*(t)\, dt$$

n-times, we conclude that

$$\begin{aligned} \|\mathfrak{F}_N f\|_{\mathcal{N}_{\mathbf{p}',\infty}} &\leqslant 2^d \int_0^{\infty} t_d^{-1/p_d'} \left(\cdots \int_0^{\infty} t_{j_1}^{-1/p_{j_1}'} f^{*_{j_1}}(\cdot, t_{j_1}, \cdot) \frac{dt_{j_1}}{t_{j_1}} \cdots \right)^{*_{j_d}}_{t_{j_d}} \frac{dt_{j_d}}{t_{j_d}} \\ &= 2^d \left\| \cdots \|f\|_{L_{p_{j_1},1}} \cdots \right\|_{L_{p_{j_d},1}} = 2^d \|f\|_{(L_{p_{j_1},1},\ldots,L_{p_{j_d},1})}. \end{aligned}$$

Using this inequality for $1 < \mathbf{p}_0 < \mathbf{p} < \mathbf{p}_1 < \infty$ and Lemma 2, we derive that

$$\|\mathfrak{F}_N f\|_{\mathcal{N}_{\mathbf{p}',\mathbf{q}}} \lesssim \|f\|_{L^*_{\mathbf{p},\mathbf{q}}}.$$

Setting $p = p_i = q_i,\ i = 1, ..., n$ in (29), we immediately obtain inequality (30). □

4. Proofs of Theorems 1 and 2

First we prove the following lemmas.

Lemma 3. *For a locally integrable function f and for $I = I_1 \times ... \times I_d \in M$ with $|I_i| \leqslant t_i$, we have*

$$\frac{1}{t_1 \cdots t_d} \left| \int_I f(x)\, dx \right| \leqslant C_d\, \overline{f}\left(\frac{t_1}{2}, \cdots, \frac{t_d}{2}\right).$$

Proof. Let $I = I_1 \times ... \times I_d = I_1 \times I'$, where $I' \subset \mathbb{R}^{n-1}$. Consider a corresponding rectangular parallelepiped $J_1 \times I'$, where J_1 is defined as follows.

If $|I_1| \geqslant \frac{t_1}{2}$, then define $J_1 := I_1$. In other cases, let $I_1 = [a, b]$, $|I_1| = b - a < \frac{t_1}{2}$ and $Q_1 = [a,\, a + t_1]$. If

$$\left|\int\limits_{I_1\times I'} f(x)dx\right| \leqslant 2\left|\int\limits_{Q_1\times I'} f(x)dx\right|,$$

then set $J_1 := Q_1$. If

$$\left|\int\limits_{I_1\times I'} f(x)dx\right| > 2\left|\int\limits_{Q_1\times I'} f(x)dx\right|,$$

then set $J_1 := [b, a+t_1]$. Hence,

$$\begin{aligned}\left|\int\limits_{J_1\times I'} f(x)dx\right| &= \left|\int\limits_{Q_1\times I'} f(x)dx - \int\limits_{I_1\times I'} f(x)dx\right| \\ &\geqslant \left|\int\limits_{I_1\times I'} f(x)dx\right| - \left|\int\limits_{Q_1\times I'} f(x)dx\right| \geqslant \frac{1}{2}\left|\int\limits_{I_1\times I'} f(x)dx\right|.\end{aligned}$$

Taking into account that $t \geqslant |J_1| \geqslant \frac{t_1}{2}$, we derive that

$$\left|\int\limits_{I_1\times I'} f(x)dx\right| \leqslant 2\left|\int\limits_{J_1\times I'} f(x)dx\right|.$$

In this way, in n steps, we get the parallelepiped $J = J_1 \times ... \times J_d$ such that $\frac{t_i}{2} \leqslant |J_i| \leqslant t_i$ and

$$\left|\int\limits_{I} f(x)dx\right| \leqslant 2^d\left|\int\limits_{J} f(x)dx\right|.$$

Finally, we have

$$\frac{1}{t_1\cdots t_d}\left|\int\limits_{I} f(x)\,dx\right| \leqslant 2^d\frac{1}{t_1\cdots t_d}\left|\int\limits_{J} f(x)\,dx\right| \leqslant 2^d\,\overline{f}\big(\frac{t_1}{2},\cdots,\frac{t_d}{2}\big)$$

which shows the lemma. □

Lemma 4. *For a locally integrable function f satisfying*

$$\sum_{m_d=1}^{\infty}\cdots\sum_{m_1=1}^{\infty}\overline{f}(2^{m_1},\ldots,2^{m_d}) < \infty,$$

for any $k \in \mathbb{Z}^d$ and $\varepsilon \in E$, there holds

$$\sup_{\substack{2^{k_i} \leqslant |t_i| \leqslant 2^{k_i+1} \\ i=1,\cdots,n}} |\mathcal{H}_\varepsilon f(t)| \leqslant 2^d \sum_{m_d=k_d}^{\infty} \dots \sum_{m_1=k_1}^{\infty} \overline{f}(2^{m_1-1}, \dots, 2^{m_d-1}).$$

Proof. For $t \in \mathbb{R}^d$, the operator H_ε can be represented as

$$\mathcal{H}_\varepsilon f(t) = \int_0^{\infty} \dots \int_0^{\infty} f(t_1\varepsilon_1 + x_1 \operatorname{sgn} t_1, \dots, t_d\varepsilon_d + x_d \operatorname{sgn} t_d) \prod_{i=1}^{d} \psi_{i,\varepsilon_i}(x_i) dx,$$

with

$$\psi_{i,0}(x_i) = \begin{cases} \frac{1}{t_i}, & \text{if } 0 \leqslant x_i \leqslant |t_i|, \\ 0, & \text{if } x_i > |t_i|, \end{cases} \quad \text{and} \quad \psi_{i,1}(x_i) = \frac{1}{|t_i| + x_i}.$$

Let $2^{k_i} \leqslant |t_i| < 2^{k_i+1}$, $i = 1, \dots, n$, then

$$\mathcal{H}_\varepsilon f(t) = \sum_{m_d=k_d}^{\infty} \dots \sum_{m_1=k_1}^{\infty} \int_{2^{m_d}-2^{k_d}}^{2^{m_d+1}-2^{k_d}} \dots \int_{2^{m_1}-2^{k_1}}^{2^{m_1+1}-2^{k_1}} f(t_1\varepsilon_1 + x_1 \operatorname{sgn} t_1, \dots, t_d\varepsilon_d + x_d \operatorname{sgn} t_d) \prod_{i=1}^{d} \psi_{i,\varepsilon_i}(x_i) dx.$$

Then the mean value theorem gives

$$\mathcal{H}_\varepsilon f(t) = \sum_{m_d=k_d}^{\infty} \dots \sum_{m_1=k_1}^{\infty} \prod_{i=1}^{d} \psi_{i,\varepsilon_i}(2^{m_i} - 2^{k_i}) \int_{I_m} f(x) dx,$$

where $I_m = I_{m_1} \times \dots \times I_{m_d}$ is a parallelepiped such that $|I_{m_i}| \leqslant 2^{m_i}$. Since

$$\psi_{i,\epsilon_i}(2^{m_i} - 2^{k_i}) \leqslant 2^{-m_i} \qquad (i = 1, \dots, n),$$

Lemma 3 completes the proof:

$$\begin{aligned} |\mathcal{H}_\varepsilon f(t)| &= \left| \sum_{m_d=k_d}^{\infty} \dots \sum_{m_1=k_1}^{\infty} \prod_{i=1}^{d} \psi_{i,\varepsilon_i}(2^{m_i} - 2^{k_i}) \int_{I_m} f(x) dx \right| \\ &\leqslant \sum_{m_d=k_d}^{\infty} \dots \sum_{m_1=k_1}^{\infty} 2^{-m_1-\dots-m_d} \left| \int_{I_m} f(x) dx \right| \\ &\leqslant 2^d \sum_{m_d=k_d}^{\infty} \dots \sum_{m_1=k_1}^{\infty} \overline{f}(2^{m_1-1}, \dots, 2^{m_d-1}). \quad \square \end{aligned}$$

Lemma 5. *Let $0 < p < \infty$ and $0 < q \leqslant \infty$. Then for any Cauchy sequence $\{f_m\}_m$ from $\mathcal{N}_{p,q}$ and any $\varepsilon \in E$ there exists the limit*

$$\lim_{m\to\infty} (\mathcal{H}_\varepsilon f_m)(t), \qquad t \in \mathbb{R}^d.$$

Proof. Let $\{f_n\}_{n=1}^\infty$ be a Cauchy sequence in $\mathcal{N}_{p,q}$. Let $\varepsilon > 0$, there exists N such that for $m > N$ and $r \in \mathbb{N}$ one has

$$\|f_m - f_{m+r}\|_{\mathcal{N}_{p,q}} < \varepsilon. \tag{32}$$

Then, by $\mathcal{N}_{p,q} \hookrightarrow \mathcal{N}_{p,\infty}$, we derive that

$$\sup_{e\in M} \frac{1}{|e|^{\frac{1}{p'}}} \left| \int_e (f_m - f_{m+r})\, d\mu \right| \lesssim \varepsilon, \qquad m > N.$$

Thus, for any $e \in M$, $\left\{\int_e f_m d\mu\right\}_{m=1}^\infty$ is the Cauchy sequence, which implies that there exists

$$\lim_{n\to\infty} \int_e f_m d\mu. \tag{33}$$

Since $f_m \in \mathcal{N}_{p,q}$, Lemma 1 yields that

$$\sum_{m_d=1}^{\infty} \dots \sum_{m_1=1}^{\infty} \overline{f}(2^{m_1}, ..., 2^{m_d}) < \infty.$$

Let $t \in \mathbb{R}^d$ and $2^{k_i} \leqslant t_i < 2^{k_i+1}$. By Lemma 4, there is N such that

$$|\left(\mathcal{H}_\varepsilon(f_m - f_{m+r})\right)(t)| \leqslant 2^{d+1} \sum_{m_d=k_d-1}^{N} \dots \sum_{m_1=k_1-1}^{N} \overline{(f_m - f_{m+r})}(2^{m_1}, ..., 2^{m_d}).$$

From the definition of $\overline{f}(t_1, ..., t_d)$, there are $Q_m \in M$ satisfying

$$|\left(\mathcal{H}_\varepsilon(f_m - f_{m+r})\right)(t)| \leqslant 2^{d+2} \sum_{m_d=k_d-1}^{N} \dots \sum_{m_1=k_1-1}^{N} \frac{1}{|Q_m|} \left| \int_{Q_m} f_m(x) - f_{m+r}(x) dx \right|.$$

Finally, taking into account that the limit (33) exists, the sequence $\{\left(\mathcal{H}_\varepsilon f_m\right)(t)\}_m$ is a Cauchy sequence and, therefore, convergent. □

Proof of Theorem 1. Denote $\frac{1}{p} = \alpha + \frac{1}{r}$. Then we have that $1 < p \leqslant r$ and $\beta = \frac{1}{p'} - \frac{1}{q}$. Let $* = (j_1, j_2, ..., j_d)$ be a permutation of $(1, 2, ..., d)$. Due to the embedding $L^*_{p,r} \subset L^*_{p,q}$, taking into account $\frac{1}{p} - \frac{1}{r} \geqslant 0$ and condition (9), we have

$$\|f\|_{L^*_{p,q}} \lesssim \|f\|_{L^*_{p,r}} = \left(\int\limits_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^{\frac{1}{p}-\frac{1}{r}} f^{*_{j_1} \cdots *_{j_d}}(t) \right)^r dt \right)^{1/r}. \tag{34}$$

By Theorem 3 and (34),

$$\|\mathfrak{F}_N f - \mathfrak{F}_{N+r} f\|_{\mathcal{N}_{p',q}}$$
$$\lesssim \left(\int\limits_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^{\alpha} |(f\chi_{Q_{N+r}\setminus Q_N})(t)| \right)^r dt \right)^{1/r} \to 0 \quad \text{as} \quad N \to +\infty.$$

Thus, $\{\mathfrak{F}_N f\}$ is a Cauchy sequence in $\mathcal{N}_{p',q}$, and using Lemma 5, there exists

$$\lim_{N\to+\infty} (\mathcal{H}_\varepsilon \mathfrak{F}_N f)(t).$$

Discretizing the integral yields

$$\int\limits_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^{\beta} \left| \left(\mathcal{H}_\varepsilon \mathfrak{F}_N f\right)(t) \right| \right)^q dt$$
$$= \sum_{\delta\in E} \int\limits_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^{\frac{1}{p'}-\frac{1}{q}} \left| \left(\mathcal{H}_\varepsilon \mathfrak{F}_N f\right)((-1)^{\delta_1} t_1, \dots, (-1)^{\delta_d} t_d) \right| \right)^q dt$$
$$= \sum_{\delta\in E} \sum_{k_d=-\infty}^{\infty} \cdots \sum_{k_1=-\infty}^{\infty} \int\limits_{2^{k_d}}^{2^{k_d+1}} \cdots \int\limits_{2^{k_1}}^{2^{k_1+1}} \left((|t_1| \dots |t_d|)^{\frac{1}{p'}-\frac{1}{q}} \left| \left(\mathcal{H}_\varepsilon \mathfrak{F}_N f\right)((-1)^{\delta_1} t_1, \dots, (-1)^{\delta_d} t_d) \right| \right)^q dt.$$

Using Lemmas 4, 1, Theorem 3 and (34), we continue as follows:

$$\int\limits_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^{\beta} \left| \left(\mathcal{H}_\varepsilon \mathfrak{F}_N f\right)(t) \right| \right)^q dt$$
$$\lesssim \sum_{k_d=-\infty}^{\infty} \cdots \sum_{k_1=-\infty}^{\infty} \left(2^{\frac{k_1+\dots+k_d}{p'}} \sum_{m_d=k_d-1}^{\infty} \cdots \sum_{m_1=k_1-1}^{\infty} \overline{\mathfrak{F}_N f}(2^{m_1}, \dots, 2^{m_d}) \right)^q$$
$$\asymp \|\mathfrak{F}_N f\|^q_{\mathcal{N}_{p',q}} \lesssim \|f\|^q_{L^*_{p,q}}.$$

Now (10) follows from (34) and from Fatou's lemma.

If, additionally, (11) holds, then we can use the Hardy–Littlewood–Pólya inequality for rearrangements (see, e.g., [5, p. 7])

$$\int_0^\infty g^*(t)\frac{1}{(1/\varphi)^*(t)}\,dt \leqslant \int_{-\infty}^{\infty} g(x)\varphi(x)\,dx$$

to obtain

$$\left(\int_{\mathbb{R}^d}\left((|t_1|\dots|t_d|)^{\frac{1}{p}-\frac{1}{r}} f^{*_{j_1}\cdots *_{j_d}}(t)\right)^r dt\right)^{1/r} \lesssim \left(\int_{\mathbb{R}^d}((|t_1|\dots|t_d|)^\alpha |f(t)|)^r\,dt\right)^{1/r} < \infty,$$

which completes the proof. □

Proof of Theorem 2. Since by (24), $\mathcal{H}_\varepsilon$ in bounded on L_s for $1 < s < \infty$, we have

$$\langle \mathcal{H}_\varepsilon f, g\rangle = \langle f, \mathcal{H}_{1-\varepsilon} g\rangle \tag{35}$$

for $f \in L_s$ and $g \in \mathcal{S}$. Suppose now that f satisfies condition (15). Then, by Remark 1, $f \in L_s^{loc}$ for some $1 < s < \min(r, 2)$ and so $\mathfrak{F}_N f \in L_{s'}$. Thus (35) can be applied for $\mathfrak{F}_N f$.

Let us introduce the weighted Lebesgue space $L_q(\mathbb{R}^d, \beta)$ by the norm

$$\|f\|_{L_q(\beta)} := \left(\int_{\mathbb{R}^d}\left((|t_1|\dots|t_d|)^\beta |f(t)|\right)^q dt\right)^{1/q}.$$

Since the Schwartz space $\mathcal{S}$ is dense in $L_{q'}(-\beta)$, we have

$$\begin{aligned}\|\mathcal{H}_\varepsilon \mathfrak{F}_N f\|_{L_q(\beta)} &= \sup_{\|g\|_{L_{q'}(-\beta)}\leqslant 1} \langle \mathcal{H}_\varepsilon \mathfrak{F}_N f, g\rangle \\ &= \sup_{\|g\|_{L_{q'}(-\beta)}\leqslant 1} \langle \mathfrak{F}_N f, \mathcal{H}_{1-\varepsilon} g\rangle = \sup_{\|g\|_{L_{q'}(-\beta)}\leqslant 1} \langle f\chi_{Q_N}, \widehat{\mathcal{H}_{1-\varepsilon} g}\rangle,\end{aligned}$$

where $g \in \mathcal{S}$. Now we show that $\widehat{\mathcal{H}_{1-\varepsilon} g} = \mathcal{H}_\varepsilon \widehat{g}$. It is enough to prove this for one dimension and for the operator $\mathcal{H}$. Indeed, since $\mathcal{H} g \in L_s$ for a given $1 < s \leqslant 2$,

$$\begin{aligned}\widehat{\mathcal{H}g}(y) &= \lim_{N\to\infty} \mathfrak{F}_N(\mathcal{H}g)(y) = \lim_{N\to\infty} \int_{Q_N} \frac{1}{x}\int_0^x g(z)\,dz\, e^{-ixy}\,dx \\ &= \lim_{N\to\infty} \int_{Q_N}\int_0^1 g(\xi x)\,d\xi\, e^{-ixy}\,dx \\ &= \lim_{N\to\infty} \int_0^1\int_{Q_N} g(\xi x)\, e^{-ixy}\,dx\,d\xi\end{aligned}$$

$$= \int_0^1 \int_{\mathbb{R}} g(\xi x)\, e^{-ixy}\, dx\, d\xi, \tag{36}$$

where the limit denotes the $L_{s'}$-limit. The last equation comes from

$$\left\| \int_0^1 \left(\int_{\mathbb{R}} - \int_{Q_N} \right) g(\xi x)\, e^{-ix\cdot}\, dx\, d\xi \right\|_{s'} \leqslant \int_0^1 \left\| \left(\int_{\mathbb{R}} - \int_{Q_N} \right) g(\xi x)\, e^{-ix\cdot}\, dx \right\|_{s'} d\xi \to 0 \tag{37}$$

as $N \to \infty$. Indeed, by Hausdorff-Young inequality,

$$\left\| \left(\int_{\mathbb{R}} - \int_{Q_N} \right) g(\xi x)\, e^{-ix\cdot}\, dx \right\|_{s'} = \left\| \widehat{G\chi_{\mathbb{R}\setminus Q_N}} \right\|_{s'} \leqslant \left\| G\chi_{\mathbb{R}\setminus Q_N} \right\|_s \to 0$$

as $N \to \infty$ and $\xi \in (0,1)$, where $G(x) := g(\xi x)$. On the other hand

$$\left\| G\chi_{\mathbb{R}\setminus Q_N} \right\|_s \leqslant \|G\|_s = \xi^{-1/q} \|g\|_s$$

which is integrable on $(0,1)$ with respect to ξ. Now Lebesgue dominated convergence theorem implies (37). Changing the variables in (36), we get that

$$\widehat{\mathcal{H}g}(y) = \int_0^1 \int_{\mathbb{R}} g(s)\, e^{-iys/\xi}\, ds\, \frac{d\xi}{\xi} = \int_0^1 \widehat{g}(y/\xi)\, \frac{d\xi}{\xi} = \mathcal{B}\widehat{g}(y).$$

Using this and Hölder's inequality, we arrive at

$$\begin{aligned}
&\|\mathcal{H}_\varepsilon \mathfrak{F}_N f\|_{L_q(\beta)} \\
&= \sup_{\|g\|_{L_{q'}(-\beta)} \leqslant 1} \langle f\chi_{Q_N}, \mathcal{H}_\varepsilon \widehat{g} \rangle \\
&\leqslant \sup_{\|g\|_{L_{q'}(-\beta)} \leqslant 1} \int_{\mathbb{R}^d} (|t_1| \dots |t_d|)^{\alpha} \, |f(t)\chi_{Q_N}(t)| \, (|t_1| \dots |t_d|)^{-\alpha} \, |\mathcal{H}_\varepsilon \widehat{g}(t)| \, dt \\
&\leqslant \sup_{\|g\|_{L_{q'}(-\beta)} \leqslant 1} \left(\int_{\mathbb{R}^d} ((|t_1| \dots |t_d|)^{\alpha} \, |f(t)\chi_{Q_N}(t)|)^r \, dt \right)^{1/r} \\
&\qquad \left(\int_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^{-\alpha} \, |\mathcal{H}_\varepsilon \widehat{g}(t)| \right)^{r'} dt \right)^{1/r'}.
\end{aligned}$$

Now, by Theorem 1, there holds

$$\|\mathcal{H}_\varepsilon \mathfrak{F}_N f\|_{L_q(\beta)} \lesssim \left(\int_{\mathbb{R}^d} \left((|t_1| \dots |t_d|)^\alpha |f(t)\chi_{Q_N}(t)| \right)^r \, dt \right)^{1/r}.$$

Finally, the theorem follows from a density argument. □

5. Hardy spaces and atoms

Let us choose a one-dimensional Schwartz function ϕ such that $\int_{\mathbb{R}} \phi \, dx \neq 0$. Then we say that a tempered distribution f is in the product Hardy space $H_p = H_p(\mathbb{R} \times \cdots \times \mathbb{R})$ $(0 < p < \infty)$ if

$$\|f\|_{H_p} := \left\| \sup_{t_1>0,\dots,t_d>0} |(f * (\phi_{t_1} \otimes \cdots \otimes \phi_{t_d})| \right\|_p < \infty,$$

where $*$ denotes the convolution, $\phi_s(y) := s^{-1}\phi(y/s)$ $(s > 0, y \in \mathbb{R})$ and

$$(\phi_{t_1} \otimes \cdots \otimes \phi_{t_d})(x) := \prod_{j=1}^{d} \phi_{t_j}(x_j), \qquad x \in \mathbb{R}^d.$$

It is known that different Schwartz functions yield equivalent norms. Moreover, H_p is equivalent to L_p for $1 < p < \infty$. For more about Hardy spaces see [36,21].

By a *dyadic interval* we mean one of the form $(k2^{-n}, (k+1)2^{-n})$. For each dyadic interval I let I^r $(r \in \mathbb{N})$ be the dyadic interval for which $I \subset I^r$ and $|I^r| = 2^r|I|$. If $R := I_1 \times \cdots \times I_d$ is a dyadic rectangle, then set $R^r := I_1^r \times \cdots \times I_d^r$.

For each dyadic interval I we define $\overline{I} := \left\{ x \in \mathbb{R} : |x| \in \left(|I|^{-1}, \infty \right) \right\}$. Obviously, $I \subset J$ implies $\overline{I} \subset \overline{J}$. For a dyadic rectangle $R = I_1 \times \cdots \times I_d$ let $\overline{R} = \overline{I_1} \times \cdots \times \overline{I_d}$. If $F \subset \mathbb{R}^d$ is a measurable set, then let

$$\overline{F} := \bigcup_{R \subset F, R \text{ is dyadic}} \overline{R}.$$

It is clear that $F_1 \subset F_2$ implies $\overline{F_1} \subset \overline{F_2}$.

Let us introduce the concept of simple p-atoms. A function $a \in L_2$ is called a *simple p-atom* if there exist $I_i \subset \mathbb{R}$ dyadic intervals, $i = 1, \dots, j$ for some $1 \leqslant j \leqslant d-1$, such that

(i) supp $a \subset I_1 \times \dots \times I_j \times A$ for some open bounded set $A \subset \mathbb{R}^{d-j}$,

(ii)

$$\|a\|_2 \leqslant (|I_1| \cdots |I_j||A|)^{1/2-1/p},$$

(iii)
$$\int\limits_{\mathbb{R}} a(x)x_i^k\,dx_i = \int\limits_A a\,d\lambda = 0$$

for all $i = 1,\dots,j$, $k = 0,\dots,N = \lfloor 2/p - 3/2\rfloor$ and almost every fixed $x_1,\dots,x_{i-1},x_{i+1},\dots,x_d$.

If $j = d-1$, we may suppose that $A = I_d$ is also a dyadic interval. Of course if $a \in L_2$ satisfies these conditions for another subset of $\{1,\dots,d\}$ than $\{1,\dots,j\}$, then it is also called simple p-atom.

Although not every function in H_p can be decomposed into simple p-atoms [10], the following result holds.

Lemma 6. *Let η be a measure on the Lebesgue measurable sets of $\mathbb{R}^d$ satisfying*

$$\eta(\overline{F}) \leqslant C|F| \qquad \text{for all open bounded } F \subset \mathbb{R}^d. \tag{38}$$

Let $0 < p \leqslant 1$, $V : L_q \to L_s$ be a bounded linear operator for some $1 \leqslant q \leqslant 2$, $1 \leqslant s \leqslant \infty$ and

$$Tf(t) = \left(\prod_{j=1}^d t_j\right)^i Vf(t), \qquad t \in \mathbb{R}^d, i = 0, 1.$$

Suppose that there exist $\eta_1,\dots,\eta_d > 0$ such that for every simple p-atom a and for every $r_1\dots,r_d \in \mathbb{P}$,

$$\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\dots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)} \int\limits_{\overline{A}} |Ta|^p\,d\eta \lesssim 2^{-\eta_1 r_1}\cdots 2^{-\eta_j r_j}, \tag{39}$$

where $I_1\times\ldots\times I_j\times A$ is the support of a. If $j = d-1$ and $A = I_d$ is a dyadic interval, then we also assume that

$$\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\dots\times\left(\mathbb{R}\setminus\overline{I_{d-1}^{r_{d-1}}}\right)} \int\limits_{(\overline{I_d})^c} |Ta|^p\,d\eta \lesssim 2^{-\eta_1 r_1}\cdots 2^{-\eta_{d-1} r_{d-1}}. \tag{40}$$

If T is bounded from $L_2(\mathbb{R}^d)$ to $L_2(\mathbb{R}^d,\eta)$, then

$$\|Tf\|_{L_p(\mathbb{R}^d,\eta)} \lesssim \|f\|_{H_p}, \qquad f \in H_p \cap L_q. \tag{41}$$

If $\lim_{k\to\infty} f_k = f$ in H_p-norm implies that $\lim_{k\to\infty} Vf_k = Vf$ in the sense of tempered distributions, then (41) holds for all $f \in H_p$.

Note that $H_p \cap L_q$ is dense in H_p. We omit the proof because it is exactly the same as those of Theorems 3.6.12 and 1.8.1 in [41] (see also [39]). The only difference is that we have to apply (38). In [41], we supposed that $\overline{F} = F$ and η is the Lebesgue measure λ. For $d = 2$ and $\overline{F} = F$, $\eta = \lambda$, the lemma was shown in Fefferman [14] in a different version. However, that version does not hold for higher dimensions. For $d \geqslant 3$, the present lemma is due to the last author [41]. Applying Lemma 6, we can prove Theorems 4 and 5.

6. Proofs of Theorems 4–6

Proof of Theorem 4. Let us introduce the measure

$$\eta(A) = \int_A \prod_{j=1}^{d} t_j^{-2}\, dt, \qquad A \subset \mathbb{R}^d, \tag{42}$$

and the operator

$$Tf(t) = \left(\prod_{j=1}^{d} t_j \right) \widehat{f}(t), \qquad t \in \mathbb{R}^d.$$

We say that $n = (n_1, \dots, n_d) \in \mathbb{N}^d$ and $m = (m_1, \dots, m_d) \in \mathbb{N}^d$ are incomparable if neither $n \leqslant m$ nor $m \leqslant n$ hold. Let us denote by $\mathcal{F}_n$ $(n \in \mathbb{Z}^d)$ the set of all dyadic rectangles

$$I = (k_1 2^{-n_1}, (k_1+1)2^{-n_1}) \times \cdots \times (k_d 2^{-n_d}, (k_d+1)2^{-n_d}), \qquad k \in \mathbb{N}^d.$$

For $I \in \mathcal{F}_n$ $(n \in \mathbb{Z}^d)$, let

$$I_0 = (0, 2^{-n_1}) \times \cdots \times (0, 2^{-n_d}).$$

Since F is bounded, if $I \subset F$, $I \in \mathcal{F}_n$ is a dyadic rectangle, then $n_1, \dots, n_d$ are bounded from below. Thus there are only finitely many dyadic rectangles $I^{(j)} \subset F$, $j = 1, \dots, N$ such that $I^{(j)} \in \mathcal{F}_{n^{(j)}}$ and $n^{(1)}, \dots, n^{(N)}$ are incomparable vectors. It is easy to see that

$$\overline{I^{(j)}} = (2^{n_1^{(j)}}, \infty) \times \cdots \times (2^{n_d^{(j)}}, \infty), \qquad j = 1, \dots, N$$

and

$$\overline{F} = \bigcup_{j=1}^{N} \overline{I^{(j)}} = \bigcup_{j=1}^{N} \overline{I_0^{(j)}}.$$

For $I^{(j)} \in \mathcal{F}_{n^{(j)}}$, the union $\cup_{j=1}^{N} I^{(j)}$ has minimal measure if $I^{(j)} \cap I^{(k)} \neq \emptyset$ for all $j \neq k$, more exactly,

$$\left|\bigcup_{j=1}^{N} I_0^{(j)}\right| \leqslant \left|\bigcup_{j=1}^{N} I^{(j)}\right|.$$

Indeed, if $I^{(j)} \cap I^{(k)} \neq \emptyset$, then the set $I_0^{(j)} \cup I_0^{(k)}$ arises from the set $I^{(j)} \cup I^{(k)}$ $(j \neq k)$ by a dyadic translation. By the same dyadic translation, we get $I_0^{(j)} \cap I_0^{(k)}$ from $I^{(j)} \cap I^{(k)}$ and the intersections have equal measures. If $I^{(j)} \cap I^{(k)} = \emptyset$, then the set $I_0^{(j)} \cup I_0^{(k)}$ arises from the set $I^{(j)} \cup I^{(k)}$ $(j \neq k)$ by two dyadic translations. The same holds for more than two dyadic rectangles. So the corresponding set to $I_0^{(j)} \cap I_0^{(k)}$ is counted only once in the measure of the union $\cup_{j=1}^{N} I_0^{(j)}$ and at most once in $\cup_{j=1}^{N} I^{(j)}$. By the substitution $1/t_j = x_j$,

$$\begin{aligned}\eta(\overline{F}) = \eta\left(\bigcup_{j=1}^{N} \overline{I_0^{(j)}}\right) &= \int\limits_{\bigcup_{j=1}^{N} \overline{I_0^{(j)}}} \prod_{j=1}^{d} t_j^{-2}\, dt \\ &= \int\limits_{\bigcup_{j=1}^{N} I_0^{(j)}} 1\, dx = \left|\bigcup_{j=1}^{N} I_0^{(j)}\right| \leqslant \left|\bigcup_{j=1}^{N} I^{(j)}\right| \leqslant |F|,\end{aligned}$$

which is exactly (38).

Now we are going to prove (39). Choose a simple p-atom a with support $R = I_1 \times \ldots \times I_j \times A$ for some open bounded set $A \subset \mathbb{R}^{d-j}$ and for some $1 \leqslant j \leqslant d-1$, where we may suppose that $I_k = (0, 2^{-K_k})$ $(K_k \in \mathbb{Z}, k = 1, \ldots, j)$. Note that

$$\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)} \int\limits_{A} |Ta|^p\, d\eta = \int\limits_{-2^{K_1-r_1}}^{2^{K_1-r_1}} \cdots \int\limits_{-2^{K_j-r_j}}^{2^{K_j-r_j}} \int\limits_{A} (|t_1| \cdots |t_d|)^{p-2}\, |\widehat{a}(t)|^p\, dt.$$

By the definition of the atom,

$$\begin{aligned}|\widehat{a}(t)| &= \left|\int\limits_{I_1} \cdots \int\limits_{I_j} \int\limits_{A} a(x) \prod_{k=1}^{d} e^{-\imath t_k x_k}\, dx\right| \\ &= \left|\int\limits_{I_1} \cdots \int\limits_{I_j} \int\limits_{A} a(x) \right. \\ &\qquad \left. \left(\prod_{k=1}^{j} \left(e^{-\imath t_k x_k} - \sum_{i=0}^{N} \frac{(-\imath t_k x_k)^i}{i!}\right)\right) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k}\right) dx\right| \\ &\leqslant \int\limits_{I_1} \cdots \int\limits_{I_j} \left(\prod_{k=1}^{j} \left|e^{-\imath t_k x_k} - \sum_{j=0}^{N} \frac{(-\imath t_k x_k)^i}{i!}\right|\right)\end{aligned}$$

$$\left| \int\limits_A a(x) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k} \right) dx_{j+1} \cdots dx_d \right| dx_1 \cdots dx_j,$$

where $N = \lfloor 2/p - 3/2 \rfloor$. Using Taylor's formula,

$$\begin{aligned} |\widehat{a}(t)| &\leqslant C \int\limits_{I_1} \cdots \int\limits_{I_j} \left(\prod_{k=1}^{j} |t_k x_k| \right)^{N+1} \\ &\qquad \left| \int\limits_A a(x) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k} \right) dx_{j+1} \cdots dx_d \right| dx_1 \cdots dx_j \\ &\leqslant C \left(\prod_{k=1}^{j} 2^{-K_k} \right)^{N+1} \left(\prod_{k=1}^{j} |t_k| \right)^{N+1} \\ &\qquad \int\limits_{I_1} \cdots \int\limits_{I_j} \left| \int\limits_A a(x) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k} \right) dx_{j+1} \cdots dx_d \right| dx_1 \cdots dx_j. \end{aligned} \tag{43}$$

Then $Np + 2p - 1 > 0$ and

$$\begin{aligned} &\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)} \int\limits_{\overline{A}} |Ta|^p \, d\eta \\ &\lesssim \left(\prod_{k=1}^{j} 2^{-K_k} \right)^{(N+1)p} \int\limits_{-2^{K_1-r_1}}^{2^{K_1-r_1}} \cdots \int\limits_{-2^{K_j-r_j}}^{2^{K_j-r_j}} \left(\prod_{k=1}^{j} |t_k| \right)^{(N+1)p+p-2} \int\limits_{\overline{A}} \left(\prod_{k=j+1}^{d} |t_k| \right)^{p-2} \\ &\qquad \left(\int\limits_{I_1} \cdots \int\limits_{I_j} \left| \int\limits_A a(x) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k} \right) dx_{j+1} \cdots dx_d \right| dx_1 \cdots dx_j \right)^p dt \\ &\lesssim \left(\prod_{k=1}^{j} 2^{-r_k} \right)^{Np+2p-1} \left(\prod_{k=1}^{j} 2^{K_k} \right)^{p-1} \int\limits_{\overline{A}} \left(\prod_{k=j+1}^{d} |t_k| \right)^{p-2} \\ &\qquad \left(\int\limits_{I_1} \cdots \int\limits_{I_j} \left| \int\limits_A a(x) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k} \right) dx_{j+1} \cdots dx_d \right| dx_1 \cdots dx_j \right)^p dt_{j+1} \cdots dt_d. \end{aligned}$$

By Hölder's inequality,

$$\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)} \int\limits_{\overline{A}} |Ta|^p \, d\eta$$

$$\lesssim \left(\prod_{k=1}^{j} 2^{-r_k}\right)^{Np+2p-1} \left(\prod_{k=1}^{j} 2^{K_k}\right)^{p-1} \left(\int\limits_{\overline{A}} \left(\prod_{k=j+1}^{d} |t_k|\right)^{-2} dt_{j+1}\cdots dt_d\right)^{(2-p)/2}$$

$$\left(\int\limits_{\overline{A}} \left(\int\limits_{I_1}\cdots\int\limits_{I_j} \left|\int\limits_{A} a(x) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k}\right) dx_{j+1}\cdots dx_d\right| dx_1\cdots dx_j\right)^2 dt_{j+1}\cdots dt_d\right)^{p/2}$$

$$\lesssim \left(\prod_{k=1}^{j} 2^{-r_k}\right)^{Np+2p-1} \left(\prod_{k=1}^{j} 2^{K_k}\right)^{p-1} \eta\left(\overline{A}\right)^{(2-p)/2}$$

$$\left(\int\limits_{\overline{A}} \left(\int\limits_{I_1}\cdots\int\limits_{I_j} \left|\int\limits_{A} a(x) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k}\right) dx_{j+1}\cdots dx_d\right| dx_1\cdots dx_j\right)^2 dt_{j+1}\cdots dt_d\right)^{p/2}.$$

In the next step, we use Hölder's inequality and Plancherel's theorem and (38) to obtain

$$\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)} \int\limits_{\overline{A}} |Ta|^p\, d\eta$$

$$\lesssim \left(\prod_{k=1}^{j} 2^{-r_k}\right)^{Np+2p-1} \left(\prod_{k=1}^{j} 2^{K_k}\right)^{p-1} |A|^{(2-p)/2} \left(\prod_{k=1}^{j} |I_k|\right)^{p/2}$$

$$\left(\int\limits_{\overline{A}}\int\limits_{I_1}\cdots\int\limits_{I_j} \left|\int\limits_{A} a(x) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k}\right) dx_{j+1}\cdots dx_d\right|^2 dx_1\cdots dx_j\, dt_{j+1}\cdots dt_d\right)^{p/2}$$

$$\lesssim \left(\prod_{k=1}^{j} 2^{-r_k}\right)^{Np+2p-1} \left(\prod_{k=1}^{j} 2^{K_k}\right)^{p/2-1} |A|^{1-p/2}$$

$$\left(\int\limits_{\overline{A}}\int\limits_{I_1}\cdots\int\limits_{I_j} \left|\int\limits_{A} a(x) \left(\prod_{k=j+1}^{d} e^{-\imath t_k x_k}\right) dx_{j+1}\cdots dx_d\right|^2 dx_1\cdots dx_j\, dt_{j+1}\cdots dt_d\right)^{p/2}$$

$$\lesssim \left(\prod_{k=1}^{j} 2^{-r_k}\right)^{Np+2p-1} \left(\prod_{k=1}^{j} 2^{K_k}\right)^{p/2-1} |A|^{1-p/2} \left(\int\limits_{I_1}\cdots\int\limits_{I_j}\int\limits_{A} |a(x)|^2\, dx\right)^{p/2}.$$

Taking into account (ii) of the definition of the atom, we conclude

$$\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)}\ \int\limits_{\overline{A}}|Ta|^p\,d\eta\lesssim\left(\prod_{k=1}^{j}2^{-r_k}\right)^{Np+2p-1}.$$

Since $Np+2p-1>0$, (39) holds.

To prove (40), we obtain

$$\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_{d-1}^{r_{d-1}}}\right)}\ \int\limits_{\mathbb{R}\setminus\overline{I_d}}|Ta|^p\,d\eta$$
$$=\int\limits_{-2^{K_1-r_1}}^{2^{K_1-r_1}}\cdots\int\limits_{-2^{K_{d-1}-r_{d-1}}}^{2^{K_{d-1}-r_{d-1}}}\int\limits_{-2^{K_d}}^{2^{K_d}}(|t_1|\cdots|t_d|)^{p-2}\,|\widehat{a}(t)|^p\,dt.$$

where $I_d=(0,2^{-K_d})$ $(K_d\in\mathbb{Z})$. Similarly to (43),

$$|\widehat{a}(t)|=\left|\int\limits_{I_1}\cdots\int\limits_{I_d}a(x)\prod_{k=1}^{d}\left(e^{-\imath t_kx_k}-\sum_{i=0}^{N}\frac{(-\imath t_kx_k)^i}{i!}\right)dx\right|$$
$$\leqslant C\int\limits_{I_1}\cdots\int\limits_{I_d}\left(\prod_{k=1}^{d}|t_kx_k|\right)^{N+1}|a(x)|\,dx$$
$$\lesssim\left(\prod_{k=1}^{d}2^{-K_k}\right)^{N+1}\left(\prod_{k=1}^{d}|t_k|\right)^{N+1}\left(\prod_{k=1}^{d}|I_k|\right)^{1/2}\left(\int\limits_{I_1}\cdots\int\limits_{I_d}|a(x)|^2\,dx\right)^{1/2}$$
$$\lesssim\left(\prod_{k=1}^{d}|t_k|\right)^{N+1}\left(\prod_{k=1}^{d}2^{-K_k}\right)^{N+2-1/p}.\tag{44}$$

Hence,

$$\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_{d-1}^{r_{d-1}}}\right)}\ \int\limits_{\mathbb{R}\setminus\overline{I_d}}|Ta|^p\,d\eta$$
$$\lesssim\left(\prod_{k=1}^{d}2^{-K_k}\right)^{Np+2p-1}\int\limits_{-2^{K_1-r_1}}^{2^{K_1-r_1}}\cdots\int\limits_{-2^{K_{d-1}-r_{d-1}}}^{2^{K_{d-1}-r_{d-1}}}\int\limits_{-2^{K_d}}^{2^{K_d}}\left(\prod_{k=1}^{d}|t_k|\right)^{(N+1)p+p-2}dt$$
$$\lesssim\left(\prod_{k=1}^{d-1}2^{-r_k}\right)^{Np+2p-1}.$$

If $\lim_{k\to\infty} f_k = f$ in H_p-norm, then the convergence holds also in the sense of tempered distributions and then $\lim_{k\to\infty} \widehat{f_k} = \widehat{f}$ in the sense of tempered distributions. By Lemma 6, this completes the proof of Theorem 4. □

Proof of Theorem 5. The proof is similar but slightly more advanced than that of Theorem 4. We use the measure defined in (42) and introduce the operator

$$Tf(t) = \left(\prod_{j=1}^{d} t_j\right) \mathcal{H}\widehat{f}(t), \qquad t \in \mathbb{R}^d.$$

Inequality (43) implies that

$$\begin{aligned}
|\mathcal{H}\widehat{a}(t)| \leqslant C &\left(\prod_{k=1}^{j} 2^{-K_k}\right)^{N+1} \left(\prod_{k=1}^{j} |t_k|\right)^{N+1} \left(\prod_{k=j+1}^{d} |t_k|\right)^{-1} \int_0^{|t_{j+1}|} \cdots \int_0^{|t_d|} \int_{I_1} \cdots \int_{I_j} \\
&\left| \int_A a(x) \left(\prod_{k=j+1}^{d} e^{-\imath u_k x_k}\right) dx_{j+1} \cdots dx_d \right| dx_1 \cdots dx_j \, du_{j+1} \cdots du_d \\
= C &\left(\prod_{k=1}^{j} 2^{-K_k}\right)^{N+1} \left(\prod_{k=1}^{j} |t_k|\right)^{N+1} \\
&\int_{I_1} \cdots \int_{I_j} \mathcal{H}_{j+1,\dots,d} |\mathcal{F}_{j+1,\dots,d} a(x_1, \dots, x_j, t_{j+1}, \dots, t_d)| \, dx_1 \cdots dx_j,
\end{aligned}$$

where

$$\mathcal{F}_{j+1,\dots,d} a(x_1, \dots, x_j, t_{j+1}, \dots, t_d) := \int_{\mathbb{R}^{d-j}} a(x) \prod_{k=j+1}^{d} e^{-\imath t_k x_k} \, dx_{j+1} \dots \, dx_d$$

and

$$\begin{aligned}
&\mathcal{H}_{j+1,\dots,d} f(x_1, \dots, x_j, t_{j+1}, \dots, t_d) \\
&\qquad := \frac{1}{t_{j+1} \cdots t_d} \int_0^{t_{j+1}} \cdots \int_0^{t_d} f(x_1, \dots, x_j, u_{j+1}, \dots, u_d) \, du_{j+1} \cdots du_d,
\end{aligned}$$

$(t_k \neq 0, k = j+1, \dots, d)$. Then

$$\int_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)} \int_{\overline{A}} |Ta|^p \, d\eta$$

$$= \int_{-2^{K_1-r_1}}^{2^{K_1-r_1}} \cdots \int_{-2^{K_j-r_j}}^{2^{K_j-r_j}} \int_{\overline{A}} (|t_1| \cdots |t_d|)^{p-2} \, |\mathcal{H}\widehat{a}(t)|^p \, dt$$

$$\asymp \left(\prod_{k=1}^{j} 2^{-K_k} \right)^{(N+1)p} \int_{-2^{K_1-r_1}}^{2^{K_1-r_1}} \cdots \int_{-2^{K_j-r_j}}^{2^{K_j-r_j}} \left(\prod_{k=1}^{j} |t_k| \right)^{(N+1)p+p-2}$$

$$\int_{\overline{A}} \left(\prod_{k=j+1}^{d} |t_k| \right)^{p-2}$$

$$\left(\int_{I_1} \cdots \int_{I_j} \mathcal{H}_{j+1,\dots,d} |\mathcal{F}_{j+1,\dots,d} a(x_1, \dots, x_j, t_{j+1}, \dots, t_d)| \, dx_1 \cdots dx_j \right)^p dt$$

$$\asymp \left(\prod_{k=1}^{j} 2^{-r_k} \right)^{Np+2p-1} \left(\prod_{k=1}^{j} 2^{K_k} \right)^{p-1} \int_{\overline{A}} \left(\prod_{k=j+1}^{d} |t_k| \right)^{p-2}$$

$$\left(\int_{I_1} \cdots \int_{I_j} \mathcal{H}_{j+1,\dots,d} |\mathcal{F}_{j+1,\dots,d} a(x_1, \dots, x_j, t_{j+1}, \dots, t_d)| \, dx_1 \cdots dx_j \right)^p dt_{j+1} \cdots dt_d.$$

By Hölder's inequality,

$$\int_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)} \int_{\overline{A}} |Ta|^p \, d\eta$$

$$\asymp \left(\prod_{k=1}^{j} 2^{-r_k} \right)^{Np+2p-1} \left(\prod_{k=1}^{j} 2^{K_k} \right)^{p-1} \left(\int_{\overline{A}} \prod_{k=j+1}^{d} |t_k|^{-2} \, dt_{j+1} \cdots dt_d \right)^{(2-p)/2}$$

$$\left(\int_{\overline{A}} \left(\int_{I_1} \cdots \right. \right.$$

$$\left. \left. \int_{I_j} \mathcal{H}_{j+1,\dots,d} |\mathcal{F}_{j+1,\dots,d} a(x_1, \dots, x_j, t_{j+1}, \dots, t_d)| \, dx_1 \cdots dx_j \right)^2 dt_{j+1} \cdots dt_d \right)^{p/2}$$

$$\asymp \left(\prod_{k=1}^{j} 2^{-r_k} \right)^{Np+2p-1} \left(\prod_{k=1}^{j} 2^{K_k} \right)^{p-1} \eta\left(\overline{A}\right)^{(2-p)/2}$$

$$\left(\int\limits_{\overline{A}}\left(\int\limits_{I_1}\cdots\right.\right.$$
$$\left.\left.\int\limits_{I_j}\mathcal{H}_{j+1,\dots,d}|\mathcal{F}_{j+1,\dots,d}a(x_1,\dots,x_j,t_{j+1},\dots,t_d)|\,dx_1\cdots dx_j\right)^2 dt_{j+1}\cdots dt_d\right)^{p/2}. \tag{45}$$

Taking into account (24) and Plancherel's theorem, we conclude that

$$\begin{aligned}
&\int\limits_{\overline{A}}\left(\int\limits_{I_1}\cdots\int\limits_{I_j}\mathcal{H}_{j+1,\dots,d}|\mathcal{F}_{j+1,\dots,d}a(x_1,\dots,x_j,t_{j+1},\dots,t_d)|\,dx_1\cdots dx_j\right)^2 dt_{j+1}\cdots dt_d\\
&\leqslant |I_1|\cdots|I_j|\int\limits_{I_1}\cdots\int\limits_{I_j}\int\limits_{\mathbb{R}^{d-j}}\\
&\qquad\left(\mathcal{H}_{j+1,\dots,d}|\mathcal{F}_{j+1,\dots,d}a(x_1,\dots,x_j,t_{j+1},\dots,t_d)|\right)^2 dt_{j+1}\cdots dt_d\,dx_1\cdots dx_j\\
&\leqslant C|I_1|\cdots|I_j|\int\limits_{I_1}\cdots\int\limits_{I_j}\int\limits_{\mathbb{R}^{d-j}}\\
&\qquad|\mathcal{F}_{j+1,\dots,d}a(x_1,\dots,x_j,t_{j+1},\dots,t_d)|^2\,dt_{j+1}\cdots dt_d\,dx_1\cdots dx_j\\
&\leqslant C|I_1|\cdots|I_j|\int\limits_{I_1}\cdots\int\limits_{I_j}\int\limits_{A}|a(x)|^2\,dx.
\end{aligned}$$

Substituting this into (45) and using (38), we can see that

$$\begin{aligned}
&\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)}\int\limits_{\overline{A}}|Ta|^p\,d\eta\\
&\lesssim\left(\prod_{k=1}^{j}2^{-r_k}\right)^{Np+2p-1}\left(\prod_{k=1}^{j}2^{K_k}\right)^{p/2-1}|A|^{1-p/2}\left(\int\limits_{I_1}\cdots\int\limits_{I_j}\int\limits_{A}|a(x)|^2\,dx\right)^{p/2}\\
&\lesssim 2\left(\prod_{k=1}^{j}2^{-r_k}\right)^{Np+2p-1}.
\end{aligned}$$

Using (44), we remark that

$$|\mathcal{H}\widehat{a}(t)|\lesssim\left(\prod_{k=1}^{d}|t_k|\right)^{N+1}\left(\prod_{k=1}^{d}2^{-K_k}\right)^{N+2-1/p}.$$

Hence, the estimate

$$\begin{aligned}
&\int\limits_{\left(\mathbb{R}\setminus\overline{I_1^{r_1}}\right)\times\cdots\times\left(\mathbb{R}\setminus\overline{I_j^{r_j}}\right)} \int\limits_{\overline{A}} |Ta|^p \, d\eta \\
&= \int\limits_{-2^{K_1-r_1}}^{2^{K_1-r_1}} \cdots \int\limits_{-2^{K_{d-1}-r_{d-1}}}^{2^{K_{d-1}-r_{d-1}}} \int\limits_{-2^{K_3}}^{2^{K_3}} (|t_1|\cdots|t_d|)^{p-2} \, |\mathcal{H}\widehat{a}(t)|^p \, dt \\
&\lesssim \left(\prod_{k=1}^{d} 2^{-K_k}\right)^{Np+2p-1} \int\limits_{-2^{K_1-r_1}}^{2^{K_1-r_1}} \cdots \int\limits_{-2^{K_{d-1}-r_{d-1}}}^{2^{K_{d-1}-r_{d-1}}} \int\limits_{-2^{K_3}}^{2^{K_3}} (|t_1|\cdots|t_d|)^{(N+1)p+p-2} \, dt \\
&\lesssim \left(\prod_{k=1}^{d-1} 2^{-r_k}\right)^{Np+2p-1}
\end{aligned}$$

can be proved as in Theorem 4. Since $Vf := \mathcal{H}\widehat{f}$ is bounded from L_q to $L_{q'}$ for all $1 \leqslant q \leqslant 2$, Lemma 6 finishes the proof. □

Let us denote by BMO the dual space of H_1 (see [10]). Note that this space is different from the usual $BMO(\mathbb{R}^d)$ space, that is the dual of $H_1(\mathbb{R}^d)$ (see Fefferman and Stein [15]). Similarly to Theorem 2, by a duality argument, one can obtain the following corollary.

Corollary 1. *If $f \in L_1^{loc}$ and*

$$\sup_{t\in\mathbb{R}^n} (|t_1|\dots|t_d|\,|f(t)|) < \infty,$$

then, for all $N \in \mathbb{N}$,

$$\|\mathfrak{F}_N f\|_{BMO} \lesssim \sup_{t\in\mathbb{R}^n} (|t_1|\dots|t_d|\,|f(t)|), \tag{46}$$

where $\mathfrak{F}_N f$ was defined in (3).

Note that inequality (27) implies that

$$\|\mathcal{H}\mathfrak{F}_N f\|_{BMO} \lesssim \sup_{t\in\mathbb{R}^n} (|t_1|\dots|t_d|\,|f(t)|).$$

Note that the similar result to (46) for Walsh-Fourier coefficients of one-dimensional functions was proved by Ladhawala [27]. Moreover, for the Fourier series $f(x) \sim \sum_{n=0}^{\infty} a_d e^{inx}$ with non-negative coefficients a_n the corresponding result follows from a characterization of BMO due to Fefferman (see [35]).

Proof of Theorem 6. We use the original version of Lemma 6, with $i = 0$, η the Lebesgue measure and $\overline{F} = F$. It is easy to see that if a is a simple p-atom with support R (a dyadic rectangle), then $\operatorname{supp} \mathcal{H}a \subset R$. This means that the integrals in (39) and (40) are 0. Since $\mathcal{H}$ is bounded on L_q for all $1 < q < \infty$, Lemma 6 completes the proof. □

It is known that the operator $\mathcal{B}$ is not bounded from BMO to BMO (see Golubov [19]) but the following weaker result holds true.

Corollary 2. *If $f \in L_\infty \bigcap \bigcup_{1 \leqslant q < \infty} L_q$, then*

$$\|\mathcal{B}f\|_{BMO} \leqslant C \|f\|_\infty .$$

Proof. Since $\mathcal{B}$ in bounded on L_q for $1 \leqslant q < \infty$, we have

$$\langle \mathcal{B}f, g\rangle = \langle f, \mathcal{H}g\rangle,$$

where $g \in \mathcal{S}$. We have by Theorem 6,

$$\begin{aligned} \|\mathcal{B}f\|_{BMO} &= \sup_{\|g\|_{H_1} \leqslant 1} \langle \mathcal{B}f, g\rangle = \sup_{\|g\|_{H_1} \leqslant 1} \langle f, \mathcal{H}g\rangle \\ &\leqslant \sup_{\|g\|_{H_1} \leqslant 1} \|f\|_\infty \|\mathcal{H}g\|_1 \leqslant C\|f\|_\infty. \quad \square \end{aligned}$$

However, the operator $\mathcal{H}$ is bounded on BMO.

Corollary 3. *If $f \in BMO \bigcap \bigcup_{1 < q \leqslant \infty} L_q$, then*

$$\|\mathcal{H}f\|_{BMO} \leqslant C \|f\|_{BMO} .$$

Proof. Inequality (28) implies that

$$\begin{aligned} \|\mathcal{H}f\|_{BMO} &= \sup_{\|g\|_{H_1} \leqslant 1} \langle \mathcal{H}f, g\rangle = \sup_{\|g\|_{H_1} \leqslant 1} \langle f, \mathcal{B}g\rangle \\ &\leqslant \sup_{\|g\|_{H_1} \leqslant 1} \|f\|_{BMO} \|\mathcal{B}g\|_{H_1} \leqslant C\|f\|_{BMO}, \end{aligned}$$

where $g \in \mathcal{S}$. In the second equality we used that $\mathcal{H}$ in bounded on L_q for $1 < q \leqslant \infty$. □

Data availability

No data was used for the research described in the article.

Acknowledgments

We would like to thank the referees for reading the paper carefully and for their useful comments and suggestions.

Appendix A. Carleman-type result for Fourier transform

Example. There is a continuous function F from $\cap_{p>1}L_p(\mathbb{R})$ such that $\widehat{F} \notin L_p$, $p < 2$ and

$$\int\limits_{\mathbb{R}} |x|^{p-2}|\widehat{F}(x)|^p dx = \infty, \qquad p > 2.$$

Indeed, define

$$g(x) = \sum_{n=0}^{\infty} \frac{\varepsilon_n}{\sqrt{n+1}\ln^2(n+2)}\chi_{(n-\frac{1}{2},n+\frac{1}{2})}(x),$$

where $\{\varepsilon_n\}_{n=0}^{\infty}$ is the Rudin–Shapiro sequence.

First, it is easy to see that $g \in L_2(\mathbb{R})$, $g \notin L_p(\mathbb{R})$, $1 < p < 2$, and $\int_{\mathbb{R}} |x|^{p-2}|g(x)|^p dx = \infty$, $p > 2$. Second,

$$\int\limits_{-n-\frac{1}{2}}^{n+\frac{1}{2}} e^{-itx}g(x)dx = \frac{2\sin\frac{t}{2}}{t}\sum_{k=0}^{n}\frac{e^{-ikt}\varepsilon_k}{\sqrt{k+1}\ln^2(k+2)} =: h(t)f_n(t).$$

Applying Abel's transformation, we obtain

$$f_n(t) = \sum_{k=0}^{n-1}\Big(\frac{1}{\sqrt{k+1}\ln^2(k+2)} - \frac{1}{\sqrt{k+2}\ln^2(k+3)}\Big)\sum_{r=0}^{k} e^{-irt}\varepsilon_r + \frac{1}{\sqrt{n+1}\ln^2(n+2)}\sum_{r=0}^{n} e^{-irt}\varepsilon_r =: \sum_{k=0}^{n-1} a_k P_k(t) + \frac{1}{\sqrt{n+1}\ln^2(n+2)}P_n(t).$$

Since $|P_k(t)| \leqslant 5\sqrt{k+1}$ and $a_k \leqslant \frac{C}{(k+1)\sqrt{k+1}\ln^2(k+2)}$, we have that $f_n \to f$ uniformly, where f is continuous and bounded on $\mathbb{R}$, and $\hat{g} = hf \in L_p(\mathbb{R})$ for any $1 < p < \infty$. Finally, we put $F := \hat{g}$.

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