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ON THE ATOMIC AND MOLECULAR DECOMPOSITION OF WEIGHTED HARDY SPACES

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ABSTRACT. The purpose of this article is to give another molecular decomposition for members of weighted Hardy spaces, different from that given by Lee and Lin [J. Funct. Anal. 188 (2002), no. 2, 442–460], and to review some overlooked details. As an application of this decomposition, we obtain the boundedness on $H^p_w(\mathbb{R}^n)$ of every bounded linear operator on some $L^{p_0}(\mathbb{R}^n)$ with $1 < p_0 < +\infty$, for all weights $w \in \mathcal{A}_{\infty}$ and all $0 if <math>1 < \frac{r_w - 1}{r_w} p_0$, or all $0 if <math>\frac{r_w - 1}{r_w} p_0 \le 1$, where r_w is the critical index of w for the reverse Hölder condition. In particular, the well-known results about boundedness of singular integrals from $H^p_w(\mathbb{R}^n)$ into $L^p_w(\mathbb{R}^n)$ and on $H^p_w(\mathbb{R}^n)$ for all $w \in \mathcal{A}_{\infty}$ and all $0 are established. We also obtain the <math>H^p_{wp}(\mathbb{R}^n)$ - $H^q_{wq}(\mathbb{R}^n)$ boundedness of the Riesz potential I_α for $0 , <math>\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$, and certain weights w.

1. Introduction

The Hardy spaces on \mathbb{R}^n were defined in [4] by C. Fefferman and E. Stein; since then the subject has received considerable attention. One of the most important applications of Hardy spaces is that they are good substitutes for Lebesgue spaces when $p \leq 1$. For example, when $p \leq 1$, it is well known that Riesz transforms are not bounded on $L^p(\mathbb{R}^n)$; however, they are bounded on Hardy spaces $H^p(\mathbb{R}^n)$.

To obtain the boundedness of operators—like singular integrals or fractional type operators—in the Hardy spaces $H^p(\mathbb{R}^n)$, one can appeal to the atomic or molecular characterization of $H^p(\mathbb{R}^n)$, which means that a distribution in H^p can be represented as a sum of atoms or molecules. The atomic decomposition of elements in $H^p(\mathbb{R}^n)$ was obtained by Coifman in [2] (for n=1), and by Latter in [8] (for $n \geq 1$). In [20], Taibleson and Weiss gave the molecular decomposition of elements in $H^p(\mathbb{R}^n)$. Then the boundedness of linear operators in H^p can be deduced, in principle, from their behavior on atoms or molecules. However, it must be mentioned that M. Bownik in [1], based on an example of Y. Meyer, constructed a linear functional defined on a dense subspace of $H^1(\mathbb{R}^n)$, which maps all $(1,\infty,0)$ atoms into bounded scalars, and yet cannot be extended to a bounded linear functional on the whole $H^1(\mathbb{R}^n)$. This implies that it does not suffice to

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check that an operator from a Hardy space H^p , 0 , into some quasi Banach space <math>X, maps atoms into bounded elements of X to establish that this operator extends to a bounded operator on H^p . Bownik's example is, in a certain sense, pathological. Fortunately, if T is a classical operator, then the uniform boundedness of T on atoms implies the boundedness from H^p into L^p ; this follows from the boundedness on L^s , $1 < s < \infty$, of T, and since one always can take an atomic decomposition which converges in the norm of L^s (see [21] and [14]).

The weighted Lebesgue spaces $L^p_w(\mathbb{R}^n)$ are a generalization of the classical Lebesgue spaces $L^p(\mathbb{R}^n)$, replacing the Lebesgue measure dx by the measure w(x) dx, where w is a non-negative measurable function. Then one can define the weighted Hardy spaces $H^p_w(\mathbb{R}^n)$ by generalizing the definition of $H^p(\mathbb{R}^n)$ (see [18]). It is well known that the harmonic analysis on these spaces is relevant if the "weights" w belong to the class \mathcal{A}_{∞} . The atomic characterization of $H^p_w(\mathbb{R}^n)$ has been given in [5] and [18]. The molecular characterization of $H^p_w(\mathbb{R}^n)$ was developed independently by X. Li and L. Peng in [10] and by M.-Y. Lee and C.-C. Lin in [9]. In both works the authors obtained the boundedness of the classical singular integrals on H^p_w for $w \in \mathcal{A}_1$. We extend these results for all $w \in \mathcal{A}_{\infty}$.

Given $w \in \mathcal{A}_{\infty}$, a w- (p, p_0, d) atom is a measurable function $a(\cdot)$ with support in a ball B such that

(1)
$$||a||_{L^{p_0}} \le \frac{|B|^{1/p_0}}{w(B)^{1/p}}$$
, and

(2)
$$\int x^{\alpha} a(x) dx = 0$$
, for all multi-indices $|\alpha| \le d$,

where the parameters p, p_0 , and d satisfy certain restrictions. We remark that our definition of atom differs from that given in [5, 18].

One of our main results is Theorem 2.9 of Section 2 below, which states the following:

If $w \in \mathcal{A}_{\infty}$ and f belongs to a dense subspace of H_w^p , then there exist a sequence of w- (p, p_0, d) atoms $\{a_j\}$ and a sequence of scalars $\{\lambda_j\}$ with $\sum_j |\lambda_j|^p \le c||f||_{H_w^p}^p$ such that $f = \sum_j \lambda_j a_j$, where the series converges to f in $L^s(\mathbb{R}^n)$, for all s > 1.

With this result we avoid any problems that could arise with respect to establishing the boundedness of classical operators on H^p_w . The verification of the convergence in L^s for the infinite atomic decomposition was sometimes an overlooked detail. As far as the author knows, the above result has been proved for w- (p, ∞, d) atoms in \mathbb{R} by J. García-Cuerva in [5], and for w- (p, ∞, d) atoms in \mathbb{R}^n by D. Cruz-Uribe et al. in [3].

Given $w \in \mathcal{A}_{\infty}$, we say that a measurable function $m(\cdot)$ is a w- (p, p_0, d) molecule centered at a ball $B = B(x_0, r)$ if it satisfies the following conditions:

(m1)
$$||m||_{L^{p_0}(B(x_0,2r))} \le |B|^{\frac{1}{p_0}} w(B)^{-\frac{1}{p}}.$$

(m2)
$$|m(x)| \le w(B)^{-\frac{1}{p}} \left(1 + \frac{|x-x_0|}{r}\right)^{-2n-2d-3}$$
 for all $x \in \mathbb{R}^n \setminus B(x_0, 2r)$.

(m3) $\int_{\mathbb{R}^n} x^{\alpha} m(x) dx = 0$ for every multi-index α with $|\alpha| \leq d$.

Our definition of molecule is an adaptation from that given in [13] by E. Nakai and Y. Sawano in the setting of variable Hardy spaces. It is clear that a w- (p, p_0, d) atom is a w- (p, p_0, d) molecule. The pointwise inequality in (m2) seems a good substitute for "the loss of compactness in the support of an atom".

In Section 3, we obtain the following result (Theorem 3.3 below):

Let $0 , <math>w \in \mathcal{A}_{\infty}$, and let $f \in \mathcal{S}'(\mathbb{R}^n)$ be such that $f = \sum_j \lambda_j m_j$ in $\mathcal{S}'(\mathbb{R}^n)$, where $\{\lambda_j\}$ is a sequence of positive numbers belonging to $\ell^p(\mathbb{N})$ and the functions m_j are (p, p_0, d) -molecules centered at B_j with respect to the weight w. Then $f \in H_w^p(\mathbb{R}^n)$, with

$$||f||_{H_w^p}^p \le C_{w,p,p_0} \sum_j \lambda_j^p.$$

With these results in Section 4 we re-establish the boundedness on H_w^p and from H_w^p into L_w^p of certain singular integrals, for all $w \in \mathcal{A}_{\infty}$ and all $0 . We also obtain the <math>H_{w^p}^p$ - $H_{w^q}^q$ boundedness of the Riesz potential I_{α} , for $0 , <math>\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{p}$, and certain weights w.

Notation. The symbol $A \lesssim B$ stands for the inequality $A \leq cB$ for some constant c. We denote by $B(x_0, r)$ the ball centered at $x_0 \in \mathbb{R}^n$ of radius r. Given a ball $B(x_0, r)$ and a constant c > 0, we set $cB = B(x_0, cr)$. For a measurable subset $E \subset \mathbb{R}^n$ we denote by |E| and χ_E the Lebesgue measure of E and the characteristic function of E, respectively. Given a real number $s \geq 0$, we write $\lfloor s \rfloor$ for the integer part of s. As usual we denote by $S(\mathbb{R}^n)$ the space of smooth and rapidly decreasing functions and with $S'(\mathbb{R}^n)$ the dual space. If β is the multi-index $\beta = (\beta_1, \ldots, \beta_n)$, then $|\beta| = \beta_1 + \cdots + \beta_n$.

Throughout this paper, C will denote a positive constant, not necessarily the same at each occurrence.

2. Preliminaries

2.1. Weighted theory. A weight is a non-negative locally integrable function on \mathbb{R}^n that takes values in $(0, \infty)$ almost everywhere, i.e., the weights are allowed to be zero or infinity only on a set of Lebesgue measure zero.

Given a weight w and $0 , we denote by <math>L^p_w(\mathbb{R}^n)$ the space of all functions f satisfying $\|f\|^p_{L^p_w} := \int_{\mathbb{R}^n} |f(x)|^p w(x) \, dx < \infty$. When $p = \infty$, we have that $L^\infty_w(\mathbb{R}^n) = L^\infty(\mathbb{R}^n)$, with $\|f\|_{L^\infty_w} = \|f\|_{L^\infty}$. If E is a measurable set, we use the notation $w(E) = \int_E w(x) \, dx$.

Let f be a locally integrable function on \mathbb{R}^n . The function

$$M(f)(x) = \sup_{B\ni x} \frac{1}{|B|} \int_B |f(y)| \, dy,$$

where the supremum is taken over all balls B containing x, is called the uncentered Hardy–Littlewood maximal function of f.

We say that a weight w belongs to A_1 if there exists C > 0 such that

$$M(w)(x) \le Cw(x)$$
, a.e. $x \in \mathbb{R}^n$;

the best possible constant is denoted by $[w]_{\mathcal{A}_1}$. Equivalently, a weight w belongs to \mathcal{A}_1 if there exists C > 0 such that for every ball B

$$\frac{1}{|B|} \int_{B} w(x) dx \le C \operatorname{ess inf}_{x \in B} w(x). \tag{2.1}$$

Remark 2.1. If $w \in A_1$ and 0 < r < 1, then by Hölder's inequality we have that $w^r \in A_1$.

For $1 , we say that a weight <math>w \in \mathcal{A}_p$ if there exists C > 0 such that for every ball B

$$\left(\frac{1}{|B|} \int_{B} w(x) \, dx\right) \left(\frac{1}{|B|} \int_{B} [w(x)]^{-\frac{1}{p-1}} \, dx\right)^{p-1} \le C.$$

It is well known that $\mathcal{A}_{p_1} \subset \mathcal{A}_{p_2}$ for all $1 \leq p_1 < p_2 < \infty$. Also, if $w \in \mathcal{A}_p$ with 1 , then there exists <math>1 < q < p such that $w \in \mathcal{A}_q$. We denote by $\widetilde{q}_w := \inf\{q > 1 : w \in \mathcal{A}_q\}$ the *critical index of* w.

Lemma 2.2. If $w \in A_p$ for some $1 \le p < \infty$, then the measure w(x) dx is doubling: precisely, for all $\lambda > 1$ and all balls B we have

$$w(\lambda B) \le \lambda^{np}[w]_{\mathcal{A}_n} w(B),$$

where λB denotes the ball with the same center as B and radius λ times the radius of B.

Theorem 2.3 ([11, Theorem 9]). Let 1 . Then

$$\int_{\mathbb{R}^n} [Mf(x)]^p w(x) \, dx \le C_{w,p,n} \int_{\mathbb{R}^n} |f(x)|^p w(x) \, dx,$$

for all $f \in L^p_w(\mathbb{R}^n)$ if and only if $w \in \mathcal{A}_p$.

Given $1 , we say that a weight <math>w \in \mathcal{A}_{p,q}$ if there exists C > 0 such that for every ball B

$$\left(\frac{1}{|B|} \int_{B} [w(x)]^{q} dx\right)^{1/q} \left(\frac{1}{|B|} \int_{B} [w(x)]^{-p'} dx\right)^{1/p'} \le C < \infty.$$

For p = 1, we say that a weight $w \in \mathcal{A}_{1,q}$ if there exists C > 0 such that for every ball B

$$\left(\frac{1}{|B|} \int_{B} [w(x)]^q dx\right)^{1/q} \le C \operatorname{ess inf}_{x \in B} w(x).$$

When p = q, this definition is equivalent to $w^p \in \mathcal{A}_p$.

Remark 2.4. From the inequality (2.1) it follows that if a weight $w \in \mathcal{A}_1$, then $0 < \operatorname{ess\,inf}_{x \in B} w(x) < \infty$ for each ball B. Thus $w \in \mathcal{A}_1$ implies that $w^{\frac{1}{q}} \in \mathcal{A}_{p,q}$, for each $1 \le p \le q < \infty$.

Given $0 < \alpha < n$, we define the fractional maximal operator M_{α} by

$$M_{\alpha}f(x) = \sup_{B \ni x} \frac{1}{|B|^{1-\frac{\alpha}{n}}} \int_{B} |f(y)| \, dy,$$

where f is a locally integrable function and the supremum is taken over all balls B containing x.

The fractional maximal operator satisfies the following weighted inequality.

Theorem 2.5 ([12, Theorem 3]). If $0 < \alpha < n$, $1 , <math>\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$, and $w \in \mathcal{A}_{p,q}$, then

$$\left(\int_{\mathbb{R}^n} [M_{\alpha}f(x)]^q w^q(x) \, dx\right)^{1/q} \le C \left(\int_{\mathbb{R}^n} |f(x)|^p w^p(x) \, dx\right)^{1/p},$$

for all $f \in L^p_{w^p}(\mathbb{R}^n)$.

A weight w satisfies the reverse Hölder inequality with exponent s > 1, denoted by $w \in RH_s$, if there exists C > 0 such that for every ball B,

$$\left(\frac{1}{|B|} \int_{B} [w(x)]^{s} dx\right)^{\frac{1}{s}} \le C \frac{1}{|B|} \int_{B} w(x) dx;$$

the best possible constant is denoted by $[w]_{RH_s}$. We observe that if $w \in RH_s$, then by Hölder's inequality, $w \in RH_t$ for all 1 < t < s, and $[w]_{RH_t} \leq [w]_{RH_s}$. Moreover, if $w \in RH_s$, s > 1, then $w \in RH_{s+\epsilon}$ for some $\epsilon > 0$. We denote by $r_w = \sup\{r > 1 : w \in RH_r\}$ the critical index of w for the reverse Hölder condition.

It is well known that a weight w satisfies the condition \mathcal{A}_{∞} if and only if $w \in \mathcal{A}_p$ for some $p \geq 1$ (see [6, Corollary 7.3.4]). So $\mathcal{A}_{\infty} = \bigcup_{1 \leq p < \infty} \mathcal{A}_p$. Also, $w \in \mathcal{A}_{\infty}$ if and only if $w \in RH_s$ for some s > 1 (see [6, Theorem 7.3.3]). Thus $1 < r_w \leq +\infty$ for all $w \in \mathcal{A}_{\infty}$.

Another remarkable result about the reverse Hölder classes was discovered by Stromberg and Wheeden. They proved in [19] that $w \in RH_s$, $1 < s < +\infty$, if and only if $w^s \in \mathcal{A}_{\infty}$.

Given a weight w, 0 , and a measurable set <math>E, we set $w^p(E) = \int_E [w(x)]^p dx$. The following result is an immediate consequence of the reverse Hölder condition.

Lemma 2.6. For $0 < \alpha < n$, let $0 and <math>\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$. If $w^p \in RH_{\frac{q}{p}}$ then

$$[w^p(B)]^{-\frac{1}{p}}[w^q(B)]^{\frac{1}{q}} \leq [w^p]_{RH_{q/p}}^{1/p}|B|^{-\frac{\alpha}{n}},$$

for each ball B in \mathbb{R}^n .

2.2. Weighted Hardy spaces. Topologize $\mathcal{S}(\mathbb{R}^n)$ by the collection of semi-norms $\|\cdot\|_{\alpha,\beta}$, with α and β multi-indices, given by

$$\|\varphi\|_{\alpha,\beta} = \sup_{x \in \mathbb{R}^n} |x^{\alpha} \partial^{\beta} \varphi(x)|.$$

For each $N \in \mathbb{N}$, we set $S_N = \{ \varphi \in S(\mathbb{R}^n) : \|\varphi\|_{\alpha,\beta} \le 1, |\alpha|, |\beta| \le N \}$. Let $f \in S'(\mathbb{R}^n)$. We denote by \mathcal{M}_N the grand maximal operator given by

$$\mathcal{M}_{N}f(x) = \sup_{t>0} \sup_{\varphi \in \mathcal{S}_{N}} \left| \left(t^{-n}\varphi(t^{-1}\cdot) * f \right)(x) \right|.$$

Given a weight $w \in \mathcal{A}_{\infty}$ and p > 0, the weighted Hardy space $H_w^p(\mathbb{R}^n)$ consists of all tempered distributions f such that

$$||f||_{H^p_w(\mathbb{R}^n)} = ||\mathcal{M}_N f||_{L^p_w(\mathbb{R}^n)} = \left(\int_{\mathbb{R}^n} [\mathcal{M}_N f(x)]^p w(x) \, dx\right)^{1/p} < \infty.$$

Let $\phi \in \mathcal{S}(\mathbb{R}^n)$ be a function such that $\int \phi(x) dx \neq 0$. For $f \in \mathcal{S}'(\mathbb{R}^n)$, we define the maximal function $M_{\phi}f$ by

$$M_{\phi}f(x) = \sup_{t>0} \left| \left(t^{-n} \phi(t^{-1} \cdot) * f \right) (x) \right|.$$

For N sufficiently large, we have $||M_{\phi}f||_{L^{p}_{\infty}} \simeq ||\mathcal{M}_{N}f||_{L^{p}_{\infty}}$ (see [18]).

In what follows we consider the set

$$\widehat{\mathcal{D}}_0 = \{ \phi \in \mathcal{S}(\mathbb{R}^n) : \widehat{\phi} \in C_c^{\infty}(\mathbb{R}^n) \text{ and } \operatorname{supp}(\widehat{\phi}) \subset B(0, \delta) \text{ for some } \delta > 0 \}.$$

The following theorem is crucial to get the main results.

Theorem 2.7 ([18, Theorem 1, p. 103]). Let w be a doubling weight on \mathbb{R}^n . Then $\widehat{\mathcal{D}}_0$ is dense in $H^p_w(\mathbb{R}^n)$, 0 .

- 2.2.1. Weighted atom theory. Let $w \in \mathcal{A}_{\infty}$ with critical index \widetilde{q}_w and critical index r_w for the reverse Hölder condition. Let $0 , <math>\max\left\{1, p\left(\frac{r_w}{r_w-1}\right)\right\} < p_0 \le +\infty$, and $d \in \mathbb{Z}$ such that $d \ge \left\lfloor n\left(\frac{\widetilde{q}_w}{p}-1\right)\right\rfloor$. We say that a function $a(\cdot)$ is a w- (p, p_0, d) atom centered at $x_0 \in \mathbb{R}^n$ if
 - (a1) $a \in L^{p_0}(\mathbb{R}^n)$ with support in the ball $B = B(x_0, r)$.
 - (a2) $||a||_{L^{p_0}(\mathbb{R}^n)} \le |B|^{\frac{1}{p_0}} w(B)^{-\frac{1}{p}}.$
 - (a3) $\int x^{\alpha} a(x) dx = 0$ for all multi-indices α such that $|\alpha| \leq d$.

We observe that the condition $\max\left\{1,p\left(\frac{r_w}{r_w-1}\right)\right\} < p_0 < +\infty$ implies that $w \in RH_{\left(\frac{p_0}{p}\right)'}$. If $r_w = +\infty$, then $w \in RH_t$ for each $1 < t < +\infty$. So, if $r_w = +\infty$ and since $\lim_{t \to +\infty} \frac{t}{t-1} = 1$, we put $\frac{r_w}{r_w-1} = 1$. For example, if $w \equiv 1$, then $\widetilde{q}_w = 1$ and $r_w = +\infty$, and our definition of atom coincides in this case with the definition of atom in the classical Hardy spaces.

Lemma 2.8. Let $w \in \mathcal{A}_{\infty}$ with critical index \widetilde{q}_w and critical index r_w . If $a(\cdot)$ is a w- (p, p_0, d) atom, then $a(\cdot) \in H^p_w(\mathbb{R}^n)$. Moreover, there exists a positive constant C independent of the atom a such that $||a||_{H^{p_w}} \leq C$.

Proof. Let $\phi \in \mathcal{S}(\mathbb{R}^n)$ with $\int \phi(x) dx \neq 0$. Since ϕ has a radial majorant that is a non-increasing, bounded, and integrable function, we have that

$$M_{\phi}a(x) \le cMa(x)$$
, for all $x \in \mathbb{R}^n$.

In view of the moment condition of a we have

$$(a * \phi_t)(x) = \int [\phi_t(x - y) - q_{x,t}(y)]a(y) dy, \quad \text{if } x \in \mathbb{R}^n \setminus B(x_0, 4r),$$

where $q_{x,t}$ is the degree d Taylor polynomial of the function $y \to \phi_t(x-y)$ expanded around x_0 . By the standard estimate of the remainder term of the Taylor expansion, the condition (a2), and Hölder's inequality, we obtain that

$$\begin{aligned} M_{\phi}a(x) &\leq c \|a\|_{1} r^{d+1} |x - x_{0}|^{-n-d-1} \\ &\leq cw(B)^{-1/p} r^{n+d+1} |x - x_{0}|^{-n-d-1} \\ &\leq cw(B)^{-1/p} [M(\chi_{B})(x)]^{\frac{n+d+1}{n}}, \quad \text{if } x \in \mathbb{R}^{n} \setminus B(x_{0}, 4r). \end{aligned}$$

Therefore,

$$\int [M_{\phi}a(x)]^p w(x) \, dx \le c \int \left(\chi_{B(x_0,4r)} [Ma(x)]^p + \frac{[M(\chi_B)(x)]^{\frac{(n+d+1)p}{n}}}{w(B)} \right) w(x) \, dx.$$

On the right side of this inequality, we apply Hölder's inequality with p_0/p and use that $w \in RH_{\left(\frac{p_0}{p}\right)'}$ $(p_0 > p\left(\frac{r_w}{r_w-1}\right))$ and Lemma 2.2 for the first term; for the second term we have that $\frac{(n+d+1)p}{n} > \widetilde{q}_w$, so $w \in \mathcal{A}_{\frac{(n+d+1)p}{n}}$. Then by invoking Theorem 2.3 we obtain

$$||M_{\phi}a||_{L_{w}^{p}}^{p} = \int_{\mathbb{R}^{n}} [M_{\phi}a(x)]^{p} w(x) dx \leq C,$$

where the constant C is independent of the w- (p, p_0, d) atom a. Thus $a \in H^p_w(\mathbb{R}^n)$.

Theorem 2.9. Let $f \in \hat{\mathcal{D}}_0$, and $0 . If <math>w \in \mathcal{A}_{\infty}$, then there exist a sequence of w- (p, p_0, d) atoms $\{a_j\}$ and a sequence of scalars $\{\lambda_j\}$ with $\sum_j |\lambda_j|^p \le c ||f||_{H^p_w}^p$ such that $f = \sum_j \lambda_j a_j$, where the convergence is both in $L^s(\mathbb{R}^n)$ and pointwise, for each $1 < s < \infty$.

Proof. Given $f \in \hat{\mathcal{D}}_0$, let $\mathcal{O}_j = \{x : \mathcal{M}_N f(x) > 2^j\}$ and let $\mathcal{F}_j = \{Q_k^j\}_k$ be the Whitney decomposition associated to \mathcal{O}_j such that $\bigcup_k Q_k^{j*} = \mathcal{O}_j$. Fixed $j \in \mathbb{Z}$, we define the set

$$E^j = \{(i,k) \in \mathbb{Z} \times \mathbb{Z} : Q_i^{j+1*} \cap Q_k^{j*} \neq \emptyset\}$$

and let $E_k^j = \{i : (i,k) \in E^j\}$ and $E_i^j = \{k : (i,k) \in E^j\}$. Following the proof in [16, Ch. III, §2.3, pp. 107–109], we have a sequence of functions A_k^j such that

- (i) $\operatorname{supp}(A_k^j) \subset Q_k^{j*} \cup \bigcup_{i \in E_k^j} Q_i^{j+1*}$ and $|A_k^j(x)| \leq c2^j$ for all $k, j \in \mathbb{Z}$.
- (ii) $\int x^{\alpha} A_k^j(x) dx = 0$ for all α with $|\alpha| \leq d$ and all $k, j \in \mathbb{Z}$.
- (iii) The sum $\sum_{i,k} A_k^j$ converges to f in the sense of distributions.

From (i) we obtain

$$\sum_{k} |A_{k}^{j}| \le c2^{j} \left(\sum_{k} \chi_{Q_{k}^{j*}} + \sum_{k} \chi_{\bigcup_{i \in E_{k}^{j}} Q_{i}^{j+1*}} \right);$$

following the proof of Theorem 5 in [14] we obtain

$$\leq c2^{j} \left(\chi_{\mathcal{O}_{j}} + \sum_{k} \sum_{i \in E_{k}^{j}} \chi_{Q_{i}^{j+1*}}\right) = c2^{j} \left(\chi_{\mathcal{O}_{j}} + \sum_{i} \sum_{k \in E_{i}^{j}} \chi_{Q_{i}^{j+1*}}\right)$$

$$\leq c2^{j} \left(\chi_{\mathcal{O}_{j}} + 84^{n} \sum_{i} \chi_{Q_{i}^{j+1*}}\right) \leq c2^{j} \left(\chi_{\mathcal{O}_{j}} + \chi_{\mathcal{O}_{j+1}}\right) \leq c2^{j} \chi_{\mathcal{O}_{j}}.$$

By [14, Lemma 4] we have that

$$\sum_{j,k} |A_k^j(x)| \le c \sum_j 2^j \chi_{\mathcal{O}_j \setminus \mathcal{O}_{j+1}}(x), \quad \text{a.e. } x \in \mathbb{R}^n.$$

Thus, for $1 < s < \infty$ fixed,

$$\int \left(\sum_{j,k} |A_k^j(x)|\right)^s dx \le c \sum_j \int_{\mathcal{O}_j \setminus \mathcal{O}_{j+1}} 2^{js} dx \le c \sum_j \int_{\mathcal{O}_j \setminus \mathcal{O}_{j+1}} (\mathcal{M}f(x))^s dx
\le c \int_{\mathbb{R}^n} (\mathcal{M}f(x))^s dx < \infty,$$
(2.2)

since $f \in \hat{\mathcal{D}}_0 \subset L^s(\mathbb{R}^n)$. From (2.2) and (iii) we obtain that the sum $\sum_{j,k} A_k^j$ converges to f in $L^s(\mathbb{R}^n)$, and $\sum_{j,k} A_k^j(x) = f(x)$ a.e. $x \in \mathbb{R}^n$, for each $1 < s < \infty$.

Now, we set $a_{j,k} = \lambda_{j,k}^{-1} A_k^j$ with $\lambda_{j,k} = c2^j w(B_k^j)^{1/p}$, where B_k^j is the smallest ball containing Q_k^{j*} as well as all the Q_i^{j+1*} that intersect Q_k^{j*} . Then we have a sequence $\{a_{j,k}\}$ of w- (p,p_0,d) atoms and a sequence of scalars $\{\lambda_{j,k}\}$ such that the sum $\sum_{j,k} \lambda_{j,k} a_{j,k}$ converges to f in $L^s(\mathbb{R}^n)$ and a.e. $x \in \mathbb{R}^n$. On the other hand there exists a universal constant c_1 such that $B_k^j \subset c_1 Q_k^j$, so

$$\sum_{j,k} |\lambda_{j,k}|^p \lesssim \sum_{j,k} 2^{jp} w(B_k^j) \lesssim \sum_{j,k} 2^{jp} w(c_1 Q_k^j) \lesssim c_1^{np} \sum_{j,k} 2^{jp} w(Q_k^j) = c \sum_j 2^{jp} w(\mathcal{O}_j).$$

If $x \in \mathbb{R}^n$, there exists a unique $j_0 \in \mathbb{Z}$ such that $2^{j_0p} < \mathcal{M}_N f(x)^p \le 2^{(j_0+1)p}$. So

$$\sum_{j} 2^{jp} \chi_{\mathcal{O}_j}(x) \le \sum_{j \le j_0} 2^{jp} = \frac{2^{(j_0+1)p}}{2^p - 1} \le \frac{2^p}{2^p - 1} \mathcal{M}_N f(x)^p.$$

From this it follows that

$$\sum_{j,k} |\lambda_{j,k}|^p \le c \sum_j 2^{jp} w(\mathcal{O}_j) \le c \frac{2^p}{2^p - 1} \|\mathcal{M}_N f\|_{L_w^p}^p = c \frac{2^p}{2^p - 1} \|f\|_{H_w^p}^p,$$

which proves the theorem.

Theorem 2.10. Let T be a bounded linear operator from $L^{p_0}(\mathbb{R}^n)$ into $L^{p_0}(\mathbb{R}^n)$ for some $1 < p_0 < +\infty$. If $w \in \mathcal{A}_{\infty}$ with critical index r_w , 0 or <math>0 , then <math>T can be extended to an $H^p_w(\mathbb{R}^n)$ - $L^p_w(\mathbb{R}^n)$ bounded linear operator if and only if T is uniformly bounded in L^p_w norm on all w- (p, p_0, d) atoms a.

Proof. Since T is a bounded linear operator on $L^{p_0}(\mathbb{R}^n)$, T is well defined on $H^p_w(\mathbb{R}^n) \cap L^{p_0}(\mathbb{R}^n)$. If T can be extended to a bounded operator from $H^p_w(\mathbb{R}^n)$ into $L^p_w(\mathbb{R}^n)$, then $\|Ta\|_{L^p_w} \leq c_p \|a\|_{H^p_w}$ for all w-atoms a. By Lemma 2.8, there exists a universal constant C such that $\|a\|_{H^p_w} \leq C < \infty$ for all w-atoms a; so $\|Ta\|_{L^p_w} \leq C_p$ for all w-atoms a.

Conversely, taking into account the assumptions on p and p_0 , given $f \in \widehat{\mathcal{D}}_0$, by Theorem 2.9 there exists a w- (p,p_0,d) atomic decomposition such that $\sum_j |\lambda_j|^p \lesssim \|f\|_{H^p_w}$ and $\sum_j \lambda_j a_j = f$ in $L^{p_0}(\mathbb{R}^n)$. From the boundedness of T on $L^{p_0}(\mathbb{R}^n)$ we have that the sum $\sum_j \lambda_j T a_j$ converges to Tf in $L^{p_0}(\mathbb{R}^n)$, thus there exists a subsequence of natural numbers $\{k_N\}_{N\in\mathbb{N}}$ such that $\lim_{N\to+\infty} \sum_{j=-k_N}^{k_N} \lambda_j T a_j(x) = Tf(x)$ a.e. $x \in \mathbb{R}^n$; this implies that

$$|Tf(x)| \le \sum_{j} |\lambda_j Ta_j(x)|, \quad \text{a.e. } x \in \mathbb{R}^n.$$

If $||Ta||_{L^p_w} \leq C_p < \infty$ for all w- (p, p_0, d) atoms a, and since 0 , we get

$$\|Tf\|_{L^p_w}^p \leq \sum_j |\lambda_j|^p \|Ta_j\|_{L^p_w}^p \leq C_p^p \sum_j |\lambda_j|^p \leq C_p^p \|f\|_{H^p_w}^p$$

for all $f \in \widehat{\mathcal{D}}_0$. By Theorem 2.7, we have that $\widehat{\mathcal{D}}_0$ is a dense subspace of $H^p_w(\mathbb{R}^n)$, so the theorem follows by a density argument.

3. Molecular decomposition

Our definition of molecule is an adaptation from that given in [13] by E. Nakai and Y. Sawano in the setting of variable Hardy spaces.

Definition 3.1. Let $w \in \mathcal{A}_{\infty}$ with critical index \widetilde{q}_w and critical index r_w for the reverse Hölder condition. Let $0 , <math>\max\left\{1, p\left(\frac{r_w}{r_w-1}\right)\right\} < p_0 \le +\infty$, and $d \in \mathbb{Z}$ such that $d \ge \left\lfloor n\left(\frac{\widetilde{q}_w}{p}-1\right)\right\rfloor$. We say that a function $m(\cdot)$ is a w- (p, p_0, d) molecule centered at a ball $B = B(x_0, r)$ if it satisfies the following conditions:

(m1)
$$||m||_{L^{p_0}(B(x_0,2r))} \le |B|^{\frac{1}{p_0}} w(B)^{-\frac{1}{p}}$$
.

(m2)
$$|m(x)| \le w(B)^{-\frac{1}{p}} \left(1 + \frac{|x-x_0|}{r}\right)^{-2n-2d-3}$$
 for all $x \in \mathbb{R}^n \setminus B(x_0, 2r)$.

(m3) $\int_{\mathbb{R}^n} x^{\alpha} m(x) dx = 0$ for every multi-index α with $|\alpha| \leq d$.

Remark 3.2. The conditions (m1) and (m2) imply that $||m||_{L^{p_0}(\mathbb{R}^n)} \leq c \frac{|B|^{\frac{1}{p_0}}}{w(B)^{\frac{1}{p}}}$, where c is a positive constant independent of the molecule m.

From the definition of molecule it is clear that a w- (p, p_0, d) atom is a w- (p, p_0, d) molecule.

In view of Lemma 2.8, the following theorem assures, among other things, that the pointwise inequality in (m2) is a good substitute for "the loss of compactness in the support of an atom".

Theorem 3.3. Let $0 , <math>w \in \mathcal{A}_{\infty}$, and let $f \in \mathcal{S}'(\mathbb{R}^n)$ be such that $f = \sum_j \lambda_j m_j$ in $\mathcal{S}'(\mathbb{R}^n)$, where $\{\lambda_j\}$ is a sequence of positive numbers belonging to $\ell^p(\mathbb{N})$ and the functions m_j are (p, p_0, d) -molecules centered at B_j with respect to the weight w. Then $f \in H_v^p(\mathbb{R}^n)$ with

$$||f||_{H_w^p}^p \le C_{w,p,p_0} \sum_j \lambda_j^p.$$

Proof. Let $\phi \in C_c^{\infty}(\mathbb{R}^n)$ be such that $\chi_{B(0,1)} \leq \phi \leq \chi_{B(0,2)}$; we set $\phi_{2^k}(x) = 2^{kn}\phi(2^kx)$, where $k \in \mathbb{Z}$. Since $f = \sum_j \lambda_j m_j$ in the sense of the distributions, we have that

$$|(\phi_{2^k} * f)(x)| \le \sum_{j=1}^{\infty} \lambda_j |(\phi_{2^k} * m_j)(x)|,$$

for all $x \in \mathbb{R}^n$ and all $k \in \mathbb{Z}$. We observe that the argument used in the proof of Theorem 5.2 in [13] to obtain the pointwise inequality (5.2) in that paper works in this setting, but considering now the conditions (m1), (m2), and (m3). Therefore, we get

$$M_{\phi}(f)(x) \lesssim \sum_{j} \lambda_{j} \chi_{2B_{j}}(x) M(m_{j})(x) + \sum_{j} \lambda_{j} \frac{\left[M(\chi_{B_{j}})(x)\right]^{\frac{n+d_{w}+1}{n}}}{w(B_{j})^{\frac{1}{p}}}, \quad x \in \mathbb{R}^{n},$$

where M is the Hardy–Littlewood maximal operator.

Since 0 , it follows that

$$[M_{\phi}(f)(x)]^{p} \lesssim \sum_{j} \lambda_{j}^{p} \chi_{2B_{j}}(x) [M(m_{j})(x)]^{p} + \sum_{j} \lambda_{j}^{p} \frac{\left[M(\chi_{B_{j}})(x)\right]^{p} \frac{n+d_{w}+1}{n}}{w(B_{j})}, \quad x \in \mathbb{R}^{n},$$

and by integrating with respect to w we get

$$\int [M_{\phi}(f)(x)]^{p} w(x) dx \lesssim \sum_{j} \lambda_{j}^{p} \int \chi_{2B_{j}}(x) [M(m_{j})(x)]^{p} w(x) dx$$

$$+ \sum_{j} \lambda_{j}^{p} \int \frac{[M(\chi_{B_{j}})(x)]^{p^{\frac{n+d_{w}+1}{n}}}}{w(B_{j})} w(x) dx.$$

On the right side of this inequality, we apply Hölder's inequality with p_0/p , Remark 3.2, Lemma 2.2, and use that $w \in RH_{\left(\frac{p_0}{p}\right)'}$ $(p_0 > p(\frac{r_w}{r_w-1}))$ for the first term; for the second term we have that $\frac{(n+d+1)p}{n} > \widetilde{q}_w$, so $w \in \mathcal{A}_{\frac{(n+d+1)p}{n}}$, and by invoking Theorem 2.3 we obtain

$$||f||_{H_w^p}^p \le C_{w,p,p_0} \sum_j \lambda_j^p.$$

This completes the proof.

Theorem 3.4. Let T be a bounded linear operator from $L^{p_0}(\mathbb{R}^n)$ into $L^{p_0}(\mathbb{R}^n)$ for some $1 < p_0 < +\infty$. If $w \in \mathcal{A}_{\infty}$ with critical index r_w , 0 or <math>0 , and <math>Ta is a w- (p, p_0, d_2) molecule for each w- (p, p_0, d_1) atom a, then T can be extended to an $H^p_w(\mathbb{R}^n)$ - $H^p_w(\mathbb{R}^n)$ bounded linear operator.

Proof. Taking into account the assumptions on p and p_0 , given $f \in \widehat{\mathcal{D}}_0$, from Theorem 2.9 it follows that there exists a sequence of w- (p, p_0, d_1) atoms $\{a_j\}$ and a sequence of scalars $\{\lambda_j\}$ with

$$\sum_{j} |\lambda_j|^p \lesssim ||f||_{H_w^p}^p,\tag{3.1}$$

such that $f = \sum_j \lambda_j a_j$ in $L^{p_0}(\mathbb{R}^n)$. From the boundedness of T on $L^{p_0}(\mathbb{R}^n)$ we have that $Tf = \sum_j \lambda_j Ta_j$ in $L^{p_0}(\mathbb{R}^n)$ and therefore in $\mathcal{S}'(\mathbb{R}^n)$. By hypothesis Ta_j is a w- (p, p_0, d_2) molecule for all j, so Theorem 3.3 and the inequality (3.1) imply that

$$||Tf||_{H_w^p}^p \lesssim \sum_j |\lambda_j|^p \lesssim ||f||_{H_w^p}^p$$

for all $f \in \widehat{\mathcal{D}}_0$, so the theorem follows from the density of $\widehat{\mathcal{D}}_0$ in $H^p_w(\mathbb{R}^n)$.

4. Applications

4.1. Singular integrals. Let $\Omega \in C^{\infty}(S^{n-1})$ with $\int_{S^{n-1}} \Omega(u) d\sigma(u) = 0$. We define the operator T by

$$Tf(x) = \lim_{\epsilon \to 0^+} \int_{|y| > \epsilon} \frac{\Omega(y/|y|)}{|y|^n} f(x - y) \, dy, \quad x \in \mathbb{R}^n.$$
 (4.1)

It is well known that $\widehat{Tf}(\xi) = m(\xi)\widehat{f}(\xi)$, where the multiplier m is homogeneous of degree 0 and is indefinitely differentiable on $\mathbb{R}^n \setminus \{0\}$. Moreover, if $k(y) = \frac{\Omega(y/|y|)}{|y|^n}$ we have

$$|\partial_y^\alpha k(y)| \leq C|y|^{-n-|\alpha|}, \quad \text{for all } y \neq 0 \text{ and all multi-indices } \alpha. \tag{4.2}$$

Then the operator T is bounded on $L^s(\mathbb{R}^n)$ for all $1 < s < +\infty$ and of weak-type (1,1) (see [15]).

Let $0 and <math>d = \lfloor n \left(\frac{\widetilde{q}_w}{p} - 1 \right) \rfloor$. Given a w- $(p, p_0, n + 2d + 2)$ atom $a(\cdot)$ with support in the ball $B(x_0, r)$ we have that

$$||Ta||_{L^{p_0}(B(x_0,2r))} \le C||a||_{p_0} \le C|B|^{1/p_0}w(B)^{-1/p},$$
 (4.3)

since T is bounded on $L^{p_0}(\mathbb{R}^n)$. In view of the moment condition of $a(\cdot)$ we obtain

$$Ta(x) = \int_{B} k(x - y)a(y) dy$$

= $\int_{B} [k(x - y) - q_{n+2d+2}(x, y)]a(y) dy, \quad x \notin B = B(x_0, 2r),$

where q_{n+2d+2} is the degree n+2d+2 Taylor polynomial of the function $y \to k(x-y)$ expanded around x_0 . From the estimate (4.2) and the standard estimate of the remainder term of the Taylor expansion, there exists ξ between y and x_0 such that

$$|Ta(x)| \le C||a||_1 \frac{|y - x_0|^{n+2d+3}}{|x - \xi|^{2n+2d+3}} \le C \frac{r^{2n+2d+3}}{w(B)^{1/p}} |x - x_0|^{-2n-2d-3}, \quad x \notin B(x_0, 2r).$$

$$(4.4)$$

This inequality and a simple computation allow us to obtain

$$|Ta(x)| \le Cw(B)^{-\frac{1}{p}} \left(1 + \frac{|x - x_0|}{r}\right)^{-2n - 2d - 3}, \text{ for all } x \notin B(x_0, 2r).$$
 (4.5)

From the estimate (4.4) we obtain that the function $x \to x^{\alpha} T a(x)$ belongs to $L^1(\mathbb{R}^n)$ for each $|\alpha| \le d$, so

$$|((-2\pi ix)^{\alpha}Ta)^{\hat{}}(\xi)| = |\partial_{\xi}^{\alpha}(m(\xi)\widehat{a}(\xi))| = \left| \sum_{\beta \leq \alpha} c_{\alpha,\beta} \left(\partial_{\xi}^{\alpha-\beta} m \right)(\xi) \left(\partial_{\xi}^{\beta} \widehat{a} \right)(\xi) \right|$$
$$= \left| \sum_{\beta \leq \alpha} c_{\alpha,\beta} \left(\partial_{\xi}^{\alpha-\beta} m \right)(\xi) \left((-2\pi ix)^{\beta} a \right)^{\hat{}}(\xi) \right|.$$

From the homogeneity of the function $\partial_{\varepsilon}^{\alpha-\beta}m$ we obtain that

$$|((-2\pi ix)^{\alpha}Ta)^{\hat{}}(\xi)| \le C \sum_{\beta < \alpha} |c_{\alpha,\beta}| \frac{|((-2\pi ix)^{\beta}a)^{\hat{}}(\xi)|}{|\xi|^{|\alpha|-|\beta|}}, \quad \xi \ne 0.$$
 (4.6)

Since $\lim_{\xi \to 0} \frac{\left| ((-2\pi i x)^{\beta} a)^{\hat{}}(\xi) \right|}{|\xi|^{|\alpha|-|\beta|}} = 0$ for each $\beta \leq \alpha$ (see [16, Ch. 3, §5.4, p. 128]), taking the limit as $\xi \to 0$ in (4.6) we get

$$\int_{\mathbb{R}^n} (-2\pi i x)^{\alpha} Ta(x) \, dx = ((-2\pi i x)^{\alpha} Ta)^{\hat{}}(0) = 0, \quad \text{for all } |\alpha| \le d. \tag{4.7}$$

From (4.3), (4.5), and (4.7) it follows that there exists a universal constant C > 0 such that $CTa(\cdot)$ is a w- (p, p_0, d) molecule if $a(\cdot)$ is a w- $(p, p_0, n + 2d + 2)$ atom. Taking $p_0 \in (1, +\infty)$ such that $1 < \frac{r_w - 1}{r_w} p_0$ and since T is bounded on $L^{p_0}(\mathbb{R}^n)$, by Theorem 3.4 we get the following result.

Theorem 4.1. Let T be the operator defined in (4.1). If $w \in \mathcal{A}_{\infty}$ and $0 , then T can be extended to an <math>H^p_w(\mathbb{R}^n)$ - $H^p_w(\mathbb{R}^n)$ bounded operator.

In particular, the Hilbert transform and the Riesz transforms admit a continuous extension on $H_w^p(\mathbb{R})$ and $H_w^p(\mathbb{R}^n)$, for each $w \in \mathcal{A}_{\infty}$ and 0 , respectively.

Remark 4.2. Let $d = \left\lfloor n\left(\frac{\widetilde{q}_w}{p} - 1\right)\right\rfloor$. If $a(\cdot)$ is a w- (p, p_0, d) atom with $1 < \frac{r_w - 1}{r_w}p_0$, then by proceeding as in the estimation of (4.4) we find that

$$|Ta(x)| \le C \frac{r^{n+d+1}}{w(B)^{1/p}} |x - x_0|^{-n-d-1}, \quad x \notin B(x_0, 2r),$$

so

$$|Ta(x)| \le C \frac{[M(\chi_B)(x)]^{\frac{n+d+1}{n}}}{w(B)^{1/p}}, \quad x \notin B(x_0, 2r),$$

where M is the Hardy–Littlewood maximal operator.

Lemma 4.3. Let $p_0 \in (1, +\infty)$ be such that $1 < \frac{r_w - 1}{r_w} p_0$. If T is the operator defined in (4.1) and 0 , then there exists a universal constant <math>C > 0 such that $||Ta||_{L^p_w} \le C$ for all $w \cdot (p, p_0, d)$ atoms $a(\cdot)$.

Proof. Given a w- (p, p_0, d) atom $a(\cdot)$, let $2B = B(x_0, 2r)$, where $B = B(x_0, r)$ is the ball containing the support of $a(\cdot)$. We write

$$\int_{\mathbb{R}^n} |Ta(x)|^p w(x) \, dx = \int_{2B} |Ta(x)|^p w(x) \, dx + \int_{\mathbb{R}^n \setminus 2B} |Ta(x)|^p w(x) \, dx = I + II.$$

Since T is bounded on $L^{p_0}(\mathbb{R}^n)$ and $w \in RH_{\left(\frac{p_0}{p}\right)'}$ $\left(p \leq 1 < \frac{r_w-1}{r_w}p_0\right)$, Hölder's inequality applied with $\frac{p_0}{p}$ and the condition (a2) give

$$I \leq C ||a||_{p_0}^p |B|^{-p/p_0} w(B) = C.$$

From Remark 4.2 and since $w \in \mathcal{A}_{p\frac{n+d+1}{n}} \ \left(p\frac{n+d+1}{n} > \widetilde{q}_w\right)$, we get

$$II \le w(B)^{-1} \int_{\mathbb{R}^n} [M(\chi_B)(x)]^{\frac{n+d+1}{n}} w(x) \, dx \le C w^{-1}(B) \int_B w(x) \, dx = C,$$

where the second inequality follows from Theorem 2.3. This completes the proof.

Theorem 4.4. Let T be the operator defined in (4.1). If $w \in \mathcal{A}_{\infty}$ and $0 , then T can be extended to an <math>H^p_w(\mathbb{R}^n)$ - $L^p_w(\mathbb{R}^n)$ bounded operator.

Proof. The theorem follows from Lemma 4.3 and Theorem 2.10. \Box

4.2. The Riesz potential. For $0 < \alpha < n$, let I_{α} be the Riesz potential defined by

$$I_{\alpha}f(x) = \int_{\mathbb{R}^n} \frac{1}{|x-y|^{n-\alpha}} f(y) \, dy,$$
 (4.8)

 $f \in L^s(\mathbb{R}^n)$, $1 \leq s < \frac{n}{\alpha}$. A well-known result of Sobolev gives the boundedness of I_α from $L^p(\mathbb{R}^n)$ into $L^q(\mathbb{R}^n)$ for $1 and <math>\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$. In [17], E. Stein and G. Weiss used the theory of harmonic functions of several variables to prove that these operators are bounded from $H^1(\mathbb{R}^n)$ into $L^{\frac{n}{n-\alpha}}(\mathbb{R}^n)$. In [20], M. Taibleson and G. Weiss obtained, using the molecular decomposition, the boundedness of the Riesz potential I_α from $H^p(\mathbb{R}^n)$ into $H^q(\mathbb{R}^n)$, for $0 and <math>\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$; S. Krantz independently obtained the same result in [7]. We extend these results to the context of weighted Hardy spaces using the weighted molecular theory developed in Section 3.

First we recall the definition of the critical indices for a weight w.

Definition 4.5. Given a weight w, we denote by $\widetilde{q}_w = \inf\{q > 1 : w \in \mathcal{A}_q\}$ the critical index of w, and we denote by $r_w = \sup\{r > 1 : w \in RH_r\}$ the critical index of w for the reverse Hölder condition.

Lemma 4.6. Let $0 . If <math>w^{1/p} \in A_1$, then $p \cdot r_{w^p} \le r_w \le r_{w^p}$.

Proof. The condition $w^{1/p} \in \mathcal{A}_1$, with $0 , implies that <math>w^p \in RH_{1/p}$. It is well known that if $w \in RH_r$, then $w \in RH_{r+\epsilon}$ for some $\epsilon > 0$, and thus $1/p < r_{w^p}$. Taking $1/p < t < r_{w^p}$ we have that 1 < pt < t and $w^p \in RH_t$, so

$$\left(\frac{1}{|B|} \int_{B} [w(x)]^{pt} dx\right)^{1/pt} = \left(\frac{1}{|B|} \int_{B} [w^{p}(x)]^{t} dx\right)^{1/pt} \le C \left(\frac{1}{|B|} \int_{B} w^{p}(x) dx\right)^{1/p}$$

$$\le C \frac{1}{|B|} \int_{B} w(x) dx,$$

where the last inequality follows from Jensen's inequality. This implies that $p t < r_w$ for all $t < r_{w^p}$, and thus $p \cdot r_{w^p} \le r_w$.

On the other hand, since $0 and <math>w^{1/p} \in \mathcal{A}_1$ we have that $w \in RH_{1/p}$. So $1/p < r_w$; taking $1/p < t < r_w$ it follows that 1 < pt < t, and therefore $w \in RH_{pt}$. Then

$$\left(\frac{1}{|B|} \int_{B} [w^{p}(x)]^{t} dx\right)^{1/t} = \left(\frac{1}{|B|} \int_{B} [w(x)]^{tp} dx\right)^{p/pt} \le C \left(\frac{1}{|B|} \int_{B} w(x) dx\right)^{p}$$

$$= C \left(\frac{1}{|B|} \int_{B} [w^{p}(x)]^{1/p} dx\right)^{p} \le C \frac{1}{|B|} \int_{B} [w^{p}(x)] dx,$$

where the last inequality follows from the fact that $w^p \in RH_{1/p}$. So $t < r_{w^p}$ for all $t < r_w$, and this gives $r_w \le r_{w^p}$.

Lemma 4.7. Let $0 . If <math>w^q \in A_1$, then $p \cdot r_{w^p} \leq q \cdot r_{w^q}$.

Proof. Since $w^q \in \mathcal{A}_1$ and $0 we have that <math>w^p \in \mathcal{A}_1$ and $w^p \in RH_{q/p}$. Thus $q/p < r_{w^p}$. Taking $q/p < s < r_{w^p}$ we have that $w^p \in RH_s$ and 1 < ps/q < s, so

$$\left(\frac{1}{|B|} \int_{B} [w^{q}(x)]^{ps/q} dx\right)^{q/ps} = \left(\frac{1}{|B|} \int_{B} [w^{p}(x)]^{s} dx\right)^{q/ps} \le C \left(\frac{1}{|B|} \int_{B} w^{p}(x) dx\right)^{q/p} \\
\le C \frac{1}{|B|} \int_{B} w^{q}(x) dx,$$

where the last inequality follows from Jensen's inequality. This implies that $\frac{p}{q} s < r_{w^q}$ for all $s < r_{w^p}$, and thus $p \cdot r_{w^p} \le q \cdot r_{w^q}$.

Proposition 4.8. For $0 < \alpha < n$, let I_{α} be the Riesz potential defined in (4.8) and let $w^{1/s} \in \mathcal{A}_1$, $0 < s < \frac{n}{n+\alpha}$, with $\frac{r_w}{r_w-1} < \frac{n}{\alpha}$. If $s \le p \le \frac{n}{n+\alpha}$ and $\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$, then $I_{\alpha}a(\cdot)$ is a $w^q - \left(q, q_0, \left\lfloor n(\frac{1}{q}-1) \right\rfloor \right)$ molecule for each $w^p - \left(p, p_0, 2\left\lfloor n(\frac{1}{q}-1) \right\rfloor + 3 + \left\lfloor \alpha \right\rfloor + n \right)$ atom $a(\cdot)$, where $\frac{r_w}{r_w-1} < p_0 < \frac{n}{\alpha}$ and $\frac{1}{q_0} = \frac{1}{p_0} - \frac{\alpha}{n}$.

Proof. The condition $w^{1/s} \in \mathcal{A}_1$ implies that w^p and w^q belong to \mathcal{A}_1 , so $\widetilde{q}_{w^p} = \widetilde{q}_{w^q} = 1$. We observe that $2\left\lfloor n(\frac{1}{q}-1)\right\rfloor + 3 + \left\lfloor \alpha \right\rfloor + n > \left\lfloor n(\frac{1}{p}-1)\right\rfloor$, and thus $a(\cdot)$ is an atom with additional vanishing moments.

Now we shall see that $p \frac{r_{wp}}{r_{wp}-1} < p_0$ and $q \frac{r_{wq}}{r_{wq}-1} < q_0$. The condition $p \frac{r_{wp}}{r_{wp}-1} < p_0$ is required in the definition of atom and $q \frac{r_{wq}}{r_{wq}-1} < q_0$ in the definition of molecule.

By Lemma 4.6 and by hypothesis we have that

$$p\frac{r_{w^p}}{r_{w^p}-1} \le \frac{r_w}{r_w-1} < p_0. \tag{4.9}$$

Lemma 4.7 and the fact that the function $t \to \frac{t}{t-1}$ is decreasing on the region $(1,+\infty)$ imply that

$$\frac{r_{w^q}}{r_{w^q} - \frac{p}{q}} \le \frac{r_{w^p}}{r_{w^p} - 1}. (4.10)$$

If $\frac{1}{q_0} = \frac{1}{p_0} - \frac{\alpha}{n}$, from (4.9) we have

$$\frac{1}{q_0} < \frac{r_{w^p} - 1}{p \, r_{w^p}} - \frac{\alpha}{n}.$$

From (4.10) we obtain

$$\frac{1}{q_0} < \frac{r_{w^q} - \frac{p}{q}}{p \, r_{w^q}} - \frac{\alpha}{n} = \frac{1}{p} \left(1 - \frac{p}{q \, r_{w^q}} \right) - \frac{\alpha}{n} = \frac{r_{w^q} - 1}{q \, r_{w^q}}.$$

So $q \frac{r_{w^q}}{r_{w^q}-1} < q_0$.

Now we will show that $I_{\alpha}a(\cdot)$ satisfies the conditions (m1), (m2), and (m3) in the definition of molecule, if $a(\cdot)$ is a w^p - $\left(p, p_0, 2\left\lfloor n(\frac{1}{q}-1)\right\rfloor + 3 + \left\lfloor \alpha \right\rfloor + n\right)$ atom.

Since I_{α} is bounded from $L^{p_0}(\mathbb{R}^n)$ into $L^{q_0}(\mathbb{R}^n)$ and $w^p \in RH_{q/p}$, by Lemma 2.6 we get

$$||I_{\alpha}a||_{L^{q_0}(B(x_0,2r))} \le C||a||_{L^{p_0}(\mathbb{R}^n)} \le C|B|^{1/p_0}(w^p(B))^{-1/p} \le C|B|^{1/q_0}(w^q(B))^{-1/q},$$
 so $I_{\alpha}a(\cdot)$ satisfies (m1).

Let $d = 2\lfloor n(\frac{1}{q} - 1) \rfloor + 3 + \lfloor \alpha \rfloor + n$, and let $a(\cdot)$ be a w^p - (p, p_0, d) atom supported on the ball $B(x_0, r)$. In view of the moment condition of $a(\cdot)$ we obtain

$$I_{\alpha}a(x) = \int_{B(x_0,r)} (|x-y|^{\alpha-n} - q_d(x,y)) a(y) dy$$
, for all $x \notin B(x_0, 2r)$,

where q_d is the degree d Taylor polynomial of the function $y \to |x-y|^{\alpha-n}$ expanded around x_0 . By the standard estimate of the remainder term of the Taylor expansion, there exists ξ between y and x_0 such that

$$||x-y|^{\alpha-n} - q_d(x,y)| \le C|y-x_0|^{d+1}|x-\xi|^{-n+\alpha-d-1},$$

for any $y \in B(x_0, r)$ and any $x \notin B(x_0, 2r)$. Since $|x - \xi| \ge \frac{|x - x_0|}{2}$, we get

$$||x-y|^{\alpha-n} - q_d(x,y)| \le Cr^{d+1}|x-x_0|^{-n+\alpha-d-1}$$

This inequality and the condition (a2) allow us to conclude that

$$|I_{\alpha}a(x)| \le C \frac{r^{n+d+1}}{(w^p(B))^{1/p}} |x - x_0|^{-n+\alpha-d-1}, \quad \text{for all } x \notin B(x_0, 2r). \tag{4.11}$$

Lemma 2.6 and a simple computation give

$$|I_{\alpha}a(x)| \le C(w^q(B))^{-1/q} \left(1 + \frac{|x - x_0|}{r}\right)^{-2n - 2d_q - 3}, \text{ for all } x \notin B(x_0, 2r),$$

where $d_q = \lfloor n(\frac{1}{q} - 1) \rfloor$. So $I_{\alpha}a(\cdot)$ satisfies (m2).

Finally, in [20] Taibleson and Weiss proved that

$$\int_{\mathbb{R}^n} x^{\beta} I_{\alpha} a(x) \, dx = 0,$$

for all $0 \le |\beta| \le \lfloor n(\frac{1}{q} - 1) \rfloor$. This shows that $I_{\alpha}a(\cdot)$ is a w^q -molecule. The proof of the proposition is therefore concluded.

Theorem 4.9. For $0 < \alpha < n$, let I_{α} be the Riesz potential defined in (4.8). If $w^{1/s} \in \mathcal{A}_1$ with $0 < s < \frac{n}{n+\alpha}$ and $\frac{r_w}{r_w-1} < \frac{n}{\alpha}$, then I_{α} can be extended to an $H^p_{w^p}(\mathbb{R}^n)$ - $H^q_{w^q}(\mathbb{R}^n)$ bounded operator for each $s \le p \le \frac{n}{n+\alpha}$ and $\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$.

Proof. Let $\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$. For the range $p \leq \frac{n}{n+\alpha}$ we have that $p < q \leq 1$. If $p \in [s, \frac{n}{n+\alpha}]$, the condition $w^{1/s} \in \mathcal{A}_1$, $0 < s < \frac{n}{n+\alpha}$, implies that $w, w^{1/p}$, and w^p belong to \mathcal{A}_1 , so $w^q \in \mathcal{A}_1$. Then $\widetilde{q}_{w^p} = \widetilde{q}_{w^q} = 1$. We put $d_p = \lfloor n(\frac{1}{p} - 1) \rfloor$ and $d_q = \lfloor n(\frac{1}{q} - 1) \rfloor$. We recall that in the atomic decomposition, we can always choose atoms with additional vanishing moments (see the corollary in [16, Ch. 3, §2.1.5, p. 105]). That is, if l is any fixed integer with $l > d_p$, then we have an atomic decomposition such that all moments up to order l of our atoms are zero.

decomposition such that all moments up to order l of our atoms are zero. For $\frac{r_w}{r_w-1} < p_0 < \frac{n}{\alpha}$ we consider $\frac{1}{q_0} = \frac{1}{p_0} - \frac{\alpha}{n}$. We observe that $2\lfloor n(\frac{1}{q}-1)\rfloor + 3 + \lfloor \alpha \rfloor + n > \lfloor n(\frac{1}{p}-1)\rfloor$. Since $w^{1/p} \in \mathcal{A}_1$, from Lemma 4.6 we have $p\frac{r_{wp}}{r_wp-1} \leq \frac{r_w}{r_w-1} < p_0$. Thus, given $f \in \widehat{\mathcal{D}}_0$ we can write $f = \sum_j \lambda_j a_j$, where a_j are $w^p - (p, p_0, 2\lfloor n(\frac{1}{q}-1)\rfloor + 3 + \lfloor \alpha \rfloor + n)$ atoms, $\sum_j |\lambda_j|^p \lesssim ||f||_{H^p}^p$, and the series converges in $L^{p_0}(\mathbb{R}^n)$. Since I_α is a $L^{p_0}(\mathbb{R}^n)$ - $L^{q_0}(\mathbb{R}^n)$ bounded operator it follows that $I_\alpha f = \sum_j \lambda_j I_{\alpha} a_j$ in $L^{q_0}(\mathbb{R}^n)$ and therefore in $\mathcal{S}'(\mathbb{R}^n)$. By Proposition 4.8, we have that the operator I_α maps $w^p - (p, p_0, 2\lfloor n(\frac{1}{q}-1)\rfloor + 3 + \lfloor \alpha \rfloor + n)$ atoms $a(\cdot)$ to $w^q - (q, q_0, d_q)$ molecules $I_\alpha a(\cdot)$, and applying Theorem 3.3 we get

$$||I_{\alpha}f||_{H^q_{w^q}}^q \lesssim \sum_j |\lambda_j|^q \lesssim \left(\sum_j |\lambda_j|^p\right)^{q/p} \lesssim ||f||_{H^p_{w^p}}^q,$$

for all $f \in \widehat{\mathcal{D}}_0$, so the theorem follows from the density of $\widehat{\mathcal{D}}_0$ in $H^p_{w^p}(\mathbb{R}^n)$.

For $\frac{n}{n+\alpha} , we have that <math>1 < q \le \frac{n}{n-\alpha}$. For this range of q's the space H_w^q can be identified with the space L_w^q . The following theorem contains this range of p's.

Theorem 4.10. For $0 < \alpha < n$, let I_{α} be the Riesz potential defined in (4.8). If $w^{\frac{n}{(n-\alpha)s}} \in \mathcal{A}_1$ with 0 < s < 1 and $\frac{r_w}{r_w-1} < \frac{n}{\alpha}$, then I_{α} can be extended to an $H^p_{w^p}(\mathbb{R}^n)$ - $L^q_{w^q}(\mathbb{R}^n)$ bounded operator for each $s \le p \le 1$ and $\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$.

Proof. The condition $w^{n/(n-\alpha)s} \in \mathcal{A}_1$, $0 < s < 1 < \frac{n}{n-\alpha}$, implies that w, $w^{1/p}$, w^p , and w^q belong to \mathcal{A}_1 , for all $s \le p \le 1$ and $\frac{1}{s} = \frac{1}{s} - \frac{\alpha}{s}$.

and w^q belong to \mathcal{A}_1 , for all $s \leq p \leq 1$ and $\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$. We take p_0 such that $\frac{r_w}{r_w - 1} < p_0 < \frac{n}{\alpha}$; from Lemma 4.6 we have that $p \frac{r_w p}{r_w p - 1} \leq \frac{r_w}{r_w - 1} < p_0$. Given $f \in \widehat{\mathcal{D}}_0$ we can write $f = \sum \lambda_j a_j$, where the a_j 's are $w^p - (p, p_0, d)$ atoms, the scalars λ_j satisfy $\sum_j |\lambda_j|^p \lesssim ||f||_{H^p_{w^p}}^p$, and the series converges in $L^{p_0}(\mathbb{R}^n)$. For $\frac{1}{q_0} = \frac{1}{p_0} - \frac{\alpha}{n}$, I_α is a bounded operator from $L^{p_0}(\mathbb{R}^n)$ into $L^{q_0}(\mathbb{R}^n)$. Since $f = \sum_{i} \lambda_{j} a_{j}$ in $L^{p_{0}}(\mathbb{R}^{n})$, we have that

$$|I_{\alpha}f(x)| \le \sum_{j} |\lambda_{j}| |I_{\alpha}a_{j}(x)|, \quad \text{a.e. } x \in \mathbb{R}^{n}.$$
 (4.12)

If $||I_{\alpha}a_j||_{L^q_{w^q}} \leq C$, with C independent of the w^p - (p, p_0, d) atom $a_j(\cdot)$, then (4.12) allows us to obtain

$$||I_{\alpha}f||_{L_{w^q}^q} \le C \left(\sum_{j} |\lambda_j|^{\min\{1,q\}} \right)^{\frac{1}{\min\{1,q\}}} \le C \left(\sum_{j} |\lambda_j|^p \right)^{1/p} \lesssim ||f||_{H_{w^p}^p},$$

for all $f \in \widehat{\mathcal{D}}_0$, so the theorem follows from the density of $\widehat{\mathcal{D}}_0$ in $H^p_{w^p}(\mathbb{R}^n)$.

To conclude the proof we will prove that there exists C > 0 such that

$$||I_{\alpha}a||_{L^{q}_{-a}} \le C$$
, for all w^{p} - (p, p_{0}, d) atoms $a(\cdot)$. (4.13)

To prove (4.13), let $2B = B(x_0, 2r)$, where $B = B(x_0, r)$ is the ball containing the support of the atom $a(\cdot)$. So

$$\int_{\mathbb{R}^n} |I_{\alpha} a(x)|^q w^q(x) \, dx = \int_{2B} |I_{\alpha} a(x)|^q w^q(x) \, dx + \int_{\mathbb{R}^n \setminus 2B} |I_{\alpha} a(x)|^q w^q(x) \, dx.$$

To estimate the first term in the right side of this equality, we apply Hölder's inequality with $\frac{q_0}{q}$ and use that $w^q \in RH_{\left(\frac{q_0}{q}\right)'}$ $(q_0 > q\frac{r_w q}{r_w q-1})$; thus,

$$\int_{2B} |I_{\alpha}a(x)|^{q} w^{q}(x) dx \leq \|I_{\alpha}a\|_{L^{q_{0}}}^{q} \left(\int_{2B} [w^{q}(x)]^{\left(\frac{q_{0}}{q}\right)'} dx \right)^{1/\left(\frac{q_{0}}{q}\right)'}
\leq C|B|^{q/p_{0}} (w^{p}(B))^{-q/p} |2B|^{1/\left(\frac{q_{0}}{q}\right)'} \left(\frac{1}{|2B|} \int_{2B} w^{q}(x) dx \right)
\leq C|B|^{q\alpha/n} (w^{p}(B))^{-q/p} w^{q}(B).$$

Lemma 2.6 gives

$$\int_{\partial \mathcal{D}} |I_{\alpha}a(x)|^q w^q(x) \, dx \le C. \tag{4.14}$$

From (4.11), taking there $d = \lfloor n(\frac{1}{n} - 1) \rfloor$, we obtain

$$|I_{\alpha}a(x)| \le C(w^p(B))^{-1/p} \left[M_{\frac{\alpha n}{n+d+1}}(\chi_B)(x) \right]^{\frac{n+d+1}{n}}, \text{ for all } x \notin B(x_0, 2r).$$

So

$$\int_{\mathbb{R}^{n}\setminus 2B} |I_{\alpha}a(x)|^{q} w^{q}(x) dx \leq C(w^{p}(B))^{-q/p} \int_{\mathbb{R}^{n}} \left[M_{\frac{\alpha n}{n+d+1}}(\chi_{B})(x) \right]^{q^{\frac{n+d+1}{n}}} w^{q}(x) dx,$$
(4.15)

Since $d=\lfloor n(\frac{1}{p}-1)\rfloor$, we have $q\frac{n+d+1}{n}>1$. We write $\tilde{q}=q\frac{n+d+1}{n}$ and let $\frac{1}{\tilde{p}}=\frac{1}{\tilde{q}}+\frac{\alpha}{n+d+1}$, so $\frac{\tilde{p}}{\tilde{q}}=\frac{p}{q}$ and $w^{q/\tilde{q}}\in\mathcal{A}_{\tilde{p},\tilde{q}}$ (see Remark 2.4). From Theorem 2.5 we obtain

$$\int_{\mathbb{R}^n} \left[M_{\frac{\alpha n}{n+d+1}}(\chi_B)(x) \right]^{q\frac{n+d+1}{n}} w^q(x) \, dx \le C \left(\int_{\mathbb{R}^n} \chi_B(x) w^p(x) \, dx \right)^{q/p} = C(w^p(B))^{q/p}.$$

This inequality and (4.15) give

$$\int_{\mathbb{R}^n \setminus 2B} |I_{\alpha} a(x)|^q w^q(x) \, dx \le C. \tag{4.16}$$

Finally, (4.14) and (4.16) allow us to obtain (4.13). This completes the proof. \Box

To finish, we recover the classical result obtained by Taibleson and Weiss in [20].

Corollary 4.11. For $0 < \alpha < n$, let I_{α} be the Riesz potential defined in (4.8). If $0 and <math>\frac{1}{q} = \frac{1}{p} - \frac{\alpha}{n}$, then I_{α} can be extended to an $H^p(\mathbb{R}^n)$ - $H^q(\mathbb{R}^n)$ bounded operator.

Proof. If $w(x) \equiv 1$, then $r_w = +\infty$ and therefore $\frac{r_w}{r_w - 1} = 1$. Applying Theorems 4.9 and 4.10, with $w \equiv 1$, the corollary follows.

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