

Weighted Norm Inequalities for a Class of Multilinear Singular Integral Operators

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Abstract In this paper, weighted estimates with general weights are established for the multilinear singular integral operator defined by

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

where Ω is homogeneous of degree zero, has vanishing moment of order one, and belongs to $\text{Lip}_\gamma(S^{n-1})$ with $\gamma \in (0, 1]$, A has derivatives of order one in $\text{BMO}(\mathbb{R}^n)$.

Keywords multilinear singular integral operator; weighted norm inequality; sharp function estimate; BMO.

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1. Introduction

We will work on \mathbb{R}^n , $n \geq 1$. For a point $x \in \mathbb{R}^n$, we denote by x_j the j -th variable of x . Let Ω be homogeneous of degree zero, integrable on the unit sphere S^{n-1} , and have vanishing moment of order one which means that for each j with $1 \leq j \leq n$,

$$\int_{S^{n-1}} \Omega(x') x'_j d\sigma(x') = 0.$$

Let A be a function on \mathbb{R}^n having derivatives of order one in $\text{BMO}(\mathbb{R}^n)$. Define the multilinear singular integral operator T_A by

$$T_A f(x) = \text{p. v.} \int_{\mathbb{R}^n} \frac{\Omega(x-y)}{|x-y|^{n+1}} (A(x) - A(y) - \nabla A(y)(x-y)) f(y) dy. \quad (1.1)$$

This operator was first considered by Cohen [1] and is closely related to the Calderón commutator. A well known result of Cohen states that if $\Omega \in \text{Lip}_\gamma(S^{n-1})$ with $\gamma \in (0, 1]$, then for $p \in (1, \infty)$ and $u \in A_p(\mathbb{R}^n)$, T_A is a bounded operator on $L^p(\mathbb{R}^n, u)$ with bound $C(n, p) \|\nabla A\|_{\text{BMO}(\mathbb{R}^n)}$, here $A_p(\mathbb{R}^n)$ denotes the weight function class of Muckenhoupt [3]. Hofmann [4] proved that $\Omega \in \cup_{1 < q \leq \infty} L^q(S^{n-1})$ is a sufficient condition such that T_A is a bounded operator on $L^p(\mathbb{R}^n)$ for $p \in (1, \infty)$. Hu and Yang [8] considered the weighted estimate with general weights for T_A , and proved that if $p \in (1, \infty)$, $\Omega \in \text{Lip}_\gamma(S^{n-1})$ with $\gamma \in (0, 1]$, then for any $\delta > 0$, any weight w , bounded function f with compact support,

$$\|T_A f\|_{L^p(\mathbb{R}^n, w)} \lesssim \|f\|_{L^p(\mathbb{R}^n, M_{L(\log L)^{2p-1+\delta}} w)}, \quad (1.2)$$

and for any $\lambda > 0$,

$$w(\{x \in \mathbb{R}^n : |T_A f(x)| > \lambda\}) \lesssim \int_{\mathbb{R}^n} \frac{|f(x)|}{\lambda} \log\left(2 + \frac{|f(x)|}{\lambda}\right) M_{L(\log L)^{1+\delta}} w(x) dx, \quad (1.3)$$

here and in the following, for a weight w , we mean w is nonnegative and locally integrable in \mathbb{R}^n . For other works about the operator T_A , see [5–7] and the reference therein.

As it is well known, for a standard Calderón-Zygmund T , Pérez proved that if $p \in (1, \infty)$, then for any $\delta > 0$, any bounded function f with compact support and any weight w ,

$$\|Tf\|_{L^p(\mathbb{R}^n, w)} \lesssim \|f\|_{L^p(\mathbb{R}^n, M_{L(\log L)^{p-1+\delta}} w)}, \quad (1.4)$$

and for any $\lambda > 0$,

$$w(\{x \in \mathbb{R}^n : |Tf(x)| > \lambda\}) \lesssim \lambda^{-1} \int_{\mathbb{R}^n} |f(x)| M_{L(\log L)^\delta} w(x) dx. \quad (1.5)$$

Comparing the inequalities (1.2) and (1.4) ((1.3) and (1.5), respectively), we may ask if the weight $M_{L(\log L)^{2p-1+\delta}} w$ in the right hand side of the inequality (1.2) can be replaced by $M_{L(\log L)^{p-1+\delta}} w$, and the weight $M_{L(\log L)^{1+\delta}} w$ in the right hand side of the inequality (1.3) can be replaced by $M_{L(\log L)^\delta} w$. The purpose of this paper is to consider this question. Our main result can be stated as follows.

Theorem 1.1 *Let Ω be homogeneous of degree zero, have vanishing moment of order one and belong to $\text{Lip}_\gamma(S^{n-1})$ with $\gamma \in (0, 1]$. Let A be a function on \mathbb{R}^n with derivatives of order one in $\text{BMO}(\mathbb{R}^n)$ and T_A be the operator defined by (1.1). Then*

(i) *For $p \in (1, \infty)$, any weight w and bounded function f with compact support,*

$$\|T_A f\|_{L^p(\mathbb{R}^n, w)} \lesssim \|\nabla A\|_{\text{BMO}(\mathbb{R}^n)} \|f\|_{L^p(\mathbb{R}^n, M_{L(\log L)^{p-1+\delta}} w)}; \quad (1.6)$$

(ii) *For any weight w and bounded function f with compact support,*

$$\begin{aligned} & w(\{x \in \mathbb{R}^n : |T_A f(x)| > \lambda\}) \\ & \lesssim \Phi(\|\nabla A\|_{\text{BMO}(\mathbb{R}^n)}) \int_{\mathbb{R}^n} \frac{|f(x)|}{\lambda} \log\left(e + \frac{|f(x)|}{\lambda}\right) M_{L(\log L)^\delta} w(x) dx \end{aligned}$$

where $\Phi(t) = t \log(e + t)$ for $t > 0$.

Remark 1.2 In [8], to obtain the estimate (1.2), the authors first established a variant sharp function estimate for T_A , from which they deduced that for $0 < p < \infty$ and bounded function f ,

$$\|T_A f\|_{L^p(\mathbb{R}^n, u)} \lesssim \|\nabla A\|_{\text{BMO}(\mathbb{R}^n)} \|M^2 f\|_{L^p(\mathbb{R}^n, u)}$$

provided that $u \in A_\infty(\mathbb{R}^n)$, where and in the following, $A_\infty(\mathbb{R}^n) = \cup_{p \geq 1} A_p(\mathbb{R}^n)$. This, via a duality argument and the weighted estimates with general weights for the commutator of the Calderón-Zygmund operator [10], leads to (1.2). The argument in this paper is somewhat different from that used in [8]. We will first establish a variant estimate for the operator T_A^* , defined by

$$T_A^* f(x) = \text{p.v.} \int_{\mathbb{R}^n} \frac{\Omega(x-y)}{|x-y|^{n+1}} (A(x) - A(y) - \nabla A(x)(x-y)) f(y) dy. \quad (1.7)$$

This, together with the relation of the operator T_A and some Calderón-Zygmund operators, and the ideas used in [9], leads to our result (1.6). For details, see Section 2.

Remark 1.3 Theorem 1.1 is of interest since it implies that the singularity of T_A is the same as that of the classical Calderón-Zygmund operator.

We now make some conventions. Throughout this paper, we denote by C a positive constant which is independent of the main parameters, but may vary from line to line. The symbol $f \lesssim g$ means that there exists a positive constant C such that $f \leq Cg$. For any subset $E \subset \mathbb{R}^n$, χ_E denotes the characteristic function of E .

2. Proof of Theorem 1.1

We begin with a preliminary lemma.

Lemma 2.1 *Let b be a function on \mathbb{R}^n with derivatives of order one in $L^q(\mathbb{R}^n)$ for some q with $n < q \leq \infty$. Then*

$$|b(x) - b(y)| \lesssim |x - y| \sum_{k=1}^n \left(\frac{1}{|\tilde{Q}(x, y)|} \int_{\tilde{Q}(x, y)} |D_k b(z)|^q dz \right)^{1/q},$$

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

For the proof of Lemma 2.1, see [1].

For each fixed k with $1 \leq k \leq n$, let T_k be the operator defined by

$$T_k f(x) = \text{p. v.} \int_{\mathbb{R}^n} \frac{\Omega(x - y)}{|x - y|^{n+1}} (x_k - y_k) f(y) dy. \quad (2.1)$$

Under the hypothesis of Theorem 1.1, T_k is a Calderón-Zygmund operator. For a function $b \in \text{BMO}(\mathbb{R}^n)$, define the commutator $[b, T_k]$ as

$$[b, T_k]f(x) = b(x)T_k f(x) - T_k(bf)(x).$$

It is well known that

$$\|[b, T_k]f\|_{L^p(\mathbb{R}^n, u)} \lesssim \|b\|_{\text{BMO}(\mathbb{R}^n)} \|f\|_{L^p(\mathbb{R}^n, u)}, \quad p \in (1, \infty), \quad u \in A_p(\mathbb{R}^n).$$

Note that

$$T_A^* f(x) = T_A f(x) - \sum_{j=1}^n [D_j A, T_j] f(x),$$

where T_A^* is the operator defined by (1.7). Thus, under the hypothesis of Theorem 1.1,

$$\|T_A^* f\|_{L^p(\mathbb{R}^n, u)} \lesssim \|\nabla A\|_{\text{BMO}(\mathbb{R}^n)} \|f\|_{L^p(\mathbb{R}^n, u)}, \quad p \in (1, \infty), \quad u \in A_p(\mathbb{R}^n). \quad (2.2)$$

Also, we have that

Lemma 2.2 *Let $\Omega \in \text{Lip}_\gamma(S^{n-1})$ for some $\gamma \in (0, 1)$. Then T_A^* is bounded from $L^1(\mathbb{R}^n)$ to $L^{1, \infty}(\mathbb{R}^n)$, namely, for any $\lambda > 0$,*

$$|\{x \in \mathbb{R}^n : T_A^* f(x) > \lambda\}| \lesssim \lambda^{-1} \|f\|_{L^1(\mathbb{R}^n)}.$$

Proof Without loss of generality, we assume that $\|\nabla A\|_{\text{BMO}(\mathbb{R}^n)} = 1$. For each fixed $\lambda > 0$ and $f \in L^1(\mathbb{R}^n)$, applying the Calderón-Zygmund decomposition to f at level λ , we then obtain a sequence of cubes $\{Q_j\}_j$ with disjoint interiors, such that

$$\lambda < \frac{1}{|Q_j|} \int_{Q_j} |f(y)| dy \leq 2^n \lambda,$$

and

$$|f(x)| \leq \lambda, \text{ a.e. } x \in \mathbb{R}^n \setminus (\cup_j Q_j).$$

Set

$$\begin{aligned} g(x) &= f(x) \chi_{\mathbb{R}^n \setminus \cup_j Q_j}(x) + \sum_j m_{Q_j}(f) \chi_{Q_j}(x), \\ h(x) &= \sum_j (f - m_{Q_j}(f)) \chi_{Q_j}(x) = \sum_j h_j(x). \end{aligned}$$

By the $L^2(\mathbb{R}^n)$ boundedness of T_A^* , we know that

$$|\{x \in \mathbb{R}^n : |T_A^* g(x)| > \lambda\}| \lesssim \lambda^{-2} \|T_A^* g\|_{L^2(\mathbb{R}^n)} \lesssim \lambda^{-1} \|f\|_{L^1(\mathbb{R}^n)}.$$

Set $E_\lambda = \cup_j 2\sqrt{n}Q_j$. It is obvious that $|E_\lambda| \lesssim \lambda^{-1} \|f\|_{L^1(\mathbb{R}^n)}$. Thus, the proof of Lemma 2.2 is now reduced to proving that

$$|\{x \in \mathbb{R}^n \setminus E_\lambda : |T_A^* h(x)| > \lambda\}| \lesssim \lambda^{-1}. \quad (2.3)$$

We now prove (2.3). For each fixed j , set $A_j(y) = A(y) - m_{Q_j}(\nabla A)y$. It is obvious that for $x, y \in \mathbb{R}^n$,

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

and so

$$\begin{aligned} T_A^* h(x) &= \sum_j \int_{\mathbb{R}^n} \frac{\Omega(x - y)}{|x - y|^{n+1}} (A_j(x) - A_j(y)) h_j(y) dy + \\ &\quad \sum_j \sum_{k=1}^n (D_k A(x) - m_{Q_j}(D_k A)) \int_{\mathbb{R}^n} \frac{\Omega(x - y)}{|x - y|^{n+1}} (x_k - y_k) h_j(y) dy \\ &:= T_A^{*,I} h(x) + \sum_j T_A^{*,II} h_j(x). \end{aligned}$$

As pointed out in [8, p. 765],

$$|\{x \in \mathbb{R}^n \setminus E_\lambda : |T_A^{*,I} h(x)| > \lambda/2\}| \lesssim \lambda^{-1} \|f\|_{L^1(\mathbb{R}^n)}.$$

For each fixed j and k with $1 \leq k \leq n$, and each fixed $x \in \mathbb{R}^n \setminus E_\lambda$, by the vanishing moment of h_j and the regularity condition of Ω , we have

$$|T_A^{*,II} h_j(x)| \lesssim \sum_{k=1}^n |D_k A(x) - m_{Q_j}(D_k A)| \frac{|y - y_j^0|^\gamma}{|x - y_j^0|^{n+\gamma}} \|h_j\|_{L^1(\mathbb{R}^n)},$$

where y_j^0 is the center of Q_j . On the other hand, a straightforward computation leads to that

$$\int_{\mathbb{R}^n \setminus 2\sqrt{n}Q_j} |D_k A(x) - m_{Q_j}(D_k A)| \frac{\{\ell(Q_j)\}^\gamma}{|x - y_j^0|^{n+\gamma}} dx$$

$$\begin{aligned}
&\lesssim \sum_{l=1}^{\infty} \frac{\{\ell(Q_j)\}^\gamma}{\{2^l \ell(Q_j)\}^{n+\gamma}} \int_{2^{l+1}\sqrt{n}Q_j} |D_k A(x) - m_{2^{l+1}Q_j}(D_k A)| dx + \\
&\quad \sum_{l=1}^{\infty} \frac{\{\ell(Q_j)\}^\gamma}{\{2^l \ell(Q_j)\}^\gamma} |m_{Q_j}(D_k A) - m_{2^{l+1}Q_j}(D_k A)| \\
&\lesssim 1,
\end{aligned}$$

where $\ell(Q_j)$ denotes the side length of Q_j . Therefore,

$$\begin{aligned}
&|\{x \in \mathbb{R}^n \setminus E_\lambda : \sum_j |T_A^{*,1} h_j(x)| > \lambda/2\}| \\
&\lesssim \lambda^{-1} \sum_j \|h_j\|_{L^1(\mathbb{R}^n)} \sum_{k=1}^n \int_{\mathbb{R}^n \setminus 2\sqrt{n}Q_j} |D_k A(x) - m_{Q_j}(D_k A)| \frac{\{\ell(Q_j)\}^\gamma}{|x - y_j^0|^{n+\gamma}} dx \\
&\lesssim \lambda^{-1} \|f\|_{L^1(\mathbb{R}^n)}.
\end{aligned}$$

This lead to (2.3) and then completes the proof of Lemma 2.2. \square

To prove Theorem 1.1, we will also use a sharp function estimate for T_A^* . Let $r \in (0, \infty)$. Define the operator M_r^\sharp for by

$$M_r^\sharp f(x) = \sup_{Q \ni x} \inf_{c \in \mathbb{C}} \left(\frac{1}{|Q|} \int_Q |f(y) - c|^r dy \right)^{1/r},$$

where the sup is taken over all cube containing x . Obviously, for the case of $r \in (0, 1]$,

$$\{M^\sharp(|f|^r)(x)\}^{1/r} \lesssim M_r^\sharp f(x).$$

Also, M_1^\sharp , which will be denoted by M^\sharp for simplicity, is just the sharp maximal operator of Fefferman-Stein.

Lemma 2.3 *Let $0 < r < s < 1$. Under the hypothesis of Theorem 2.1, for any bounded function f with compact support,*

$$M_r^\sharp(T_A^* f)(x) \lesssim \|\nabla A\|_{\text{BMO}(\mathbb{R}^n)} \left(\sum_{k=1}^n M_s(T_k f)(x) + Mf(x) \right),$$

where T_k is the operator defined by (2.1).

Proof Let f be a bounded function with compact support. For each fixed $x \in \mathbb{R}^n$ and each cube Q containing x , decompose f as

$$f(y) = f(y)\chi_{3Q}(y) + f(y)\chi_{\mathbb{R}^n \setminus 3Q}(y) := f_1(y) + f_2(y).$$

Let

$$A_Q(y) = A(y) - m_Q(\nabla A)y$$

and for $y \in Q$,

$$R_Q(y) = \int_{\mathbb{R}^n} \frac{\Omega(y-z)}{|y-z|^{n+1}} (A_Q(y) - A_Q(z)) f_2(z) dz.$$

Observe that for any k with $1 \leq k \leq n$,

$$\int_{3Q} |D_k A(y) - m_Q(D_k A)| |T_k f_2(y)| dy$$

$$\lesssim \left(\int_{3Q} |D_k A(y) - m_Q(D_k A)|^2 dy \right)^{1/2} \|T_k f_2\|_{L^2(\mathbb{R}^n)}.$$

Thus, by the fact that $T_A^* f_2(y)$ is finite for a.e. $y \in 3Q$, we can choose $y_Q \in 3Q \setminus 2Q$ such that $R_Q(y_Q)$ is finite. Write

$$\begin{aligned} & \left(\frac{1}{|Q|} \int_Q |T_A^* f(y) - R_Q(y_Q)|^r dy \right)^{1/r} \\ & \lesssim \left(\frac{1}{|Q|} \int_Q |T_A^* f_1(y)|^r dy \right)^{1/r} + \left(\frac{1}{|Q|} \int_Q |R_Q(y) - R_Q(y_Q)|^r dy \right)^{1/r} + \\ & \quad \sum_{k=1}^n \left(\frac{1}{|Q|} \int_Q |D_k A(y) - m_Q(D_k A)|^r |T_k f_2(y)|^r dy \right)^{1/r} \\ & := \sum_{l=1}^3 I_l. \end{aligned}$$

By Lemma 2.2 and the Kolmogorov inequality, we can verify that

$$I_1 \lesssim \frac{1}{|3Q|} \int_{3Q} |f(y)| dy \lesssim Mf(x).$$

Recall that T_k is bounded from $L^1(\mathbb{R}^n)$ to $L^{1,\infty}(\mathbb{R}^n)$. The Hölder inequality together with the Kolmogorov inequality, tells us that

$$\begin{aligned} I_3 & \lesssim \sum_{k=1}^n \left\{ \left(\frac{1}{|Q|} \int_Q |T_k f(y)|^s dy \right)^{1/s} + \left(\frac{1}{|Q|} \int_Q |T_k f_1(y)|^s dy \right)^{1/s} \right\} \\ & \lesssim \sum_{k=1}^n M_s(T_k f)(x) + \frac{1}{|3Q|} \int_{3Q} |f(y)| dy \\ & \lesssim \sum_{k=1}^n M_s(T_k f)(x) + Mf(x). \end{aligned}$$

It remains to consider the term I_2 . Let $\ell(Q)$ be the side length of Q . By the regularity of Ω , it follows that for each fixed $y \in Q$ and $z \in \mathbb{R}^n \setminus 2\sqrt{n}Q$,

$$\left| \frac{\Omega(y-z)}{|y-z|^{n+1}} - \frac{\Omega(y_Q-z)}{|y_Q-z|^{n+1}} \right| \lesssim \frac{\{\ell(Q)\}^\gamma}{|y-z|^{n+1+\gamma}}.$$

On the other hand, for $y \in Q$ and $z \in 2^{j+1}\sqrt{n}Q \setminus 2^j\sqrt{n}Q$ with j a positive integer, it follows from Lemma 2.1 that

$$\begin{aligned} |A_Q(y) - A_Q(z)| & \lesssim |y-z| \sum_{k=1}^n \left(\frac{1}{|\tilde{Q}(y, z)|} \int_{\tilde{Q}(y, z)} |D_k A(z) - m_Q(D_k A)|^q dz \right)^{1/q} \\ & \lesssim j|y-z|. \end{aligned}$$

Also, we deduce from Lemma 2.1 that for $y \in Q$,

$$|A_Q(y) - A_Q(y_Q)| \lesssim \ell(Q).$$

Therefore, for each $y \in Q$,

$$|R_Q(y) - R_Q(y_Q)| \lesssim \int_{\mathbb{R}^n} \left| \frac{\Omega(y-z)}{|y-z|^{n+1}} - \frac{\Omega(y_Q-z)}{|y_Q-z|^{n+1}} \right| |A_Q(y) - A_Q(z)| |f_2(z)| dz$$

$$\begin{aligned}
& + \int_{\mathbb{R}^n} \frac{1}{|y-z|^{n+1}} |A_Q(y) - A_Q(z)| |f_2(z)| dz \\
& \lesssim \{\ell(Q)\}^\gamma \sum_{j=1}^{\infty} j \int_{2^{j+1}\sqrt{n}Q \setminus 2^j\sqrt{n}Q} \frac{1}{|y-z|^{n+\gamma}} |f_2(z)| dz \\
& + \ell(Q) \int_{\mathbb{R}^n \setminus 2\sqrt{n}Q} \frac{1}{|y-z|^{n+1}} |f(y)| dy \\
& \lesssim Mf(x),
\end{aligned}$$

and so $I_2 \lesssim Mf(x)$. Combining the estimates for the terms I_1 , I_2 and I_3 leads to our desired conclusion.

Proof of Theorem 1.1 Employing the argument used in [8], conclusion (ii) can be deduced from conclusion (i). We omit the details. Note that we may view T_A^* as the dual operator of T_A . As pointed out in [9, p. 300], it suffices to prove that for $p \in (1, \infty)$ and $u \in A_\infty(\mathbb{R}^n)$,

$$\|T_A^* f\|_{p,u} \lesssim \|\nabla A\|_{\text{BMO}(\mathbb{R}^n)} \|Mf\|_{p,u}.$$

For a fixed $u \in A_\infty(\mathbb{R}^n)$ and $p \in (1, \infty)$, we can choose r, s such that $0 < r < s < 1$, and $u \in A_{p/r}(\mathbb{R}^n)$. For any bounded function f with compact support, we know from the inequality (2.2) that $M_r(T_A^* f) \in L^p(\mathbb{R}^n, u)$. It then follows from Lemma 2.3, the Coifman-Fefferman inequality [2] and the inequality (2.2), that

$$\begin{aligned}
\|T_A^* f\|_{L^p(\mathbb{R}^n, u)} & \lesssim \|M_r^\sharp(T_A^* f)\|_{L^p(\mathbb{R}^n, u)} \\
& \lesssim \|M_s(T_k f)\|_{L^p(\mathbb{R}^n, u)} + \|Mf\|_{L^p(\mathbb{R}^n, u)} \\
& \lesssim \|Mf\|_{L^p(\mathbb{R}^n, u)},
\end{aligned}$$

where the last inequality follows from the fact that

$$\|T_k f\|_{L^p(\mathbb{R}^n, u)} \lesssim \|f\|_{L^p(\mathbb{R}^n, u)}, \quad 1 < p < \infty, \quad u \in A_\infty(\mathbb{R}^n),$$

which is just the inequality (16) in [9].

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