WEIGHTED WEAK–TYPE INEQUALITIES FOR SQUARE FUNCTIONS

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Abstract. The paper is devoted to weighted weak-type inequalities for square functions of continuous-path martingales and identifies the optimal dependence of the weak norm on the characteristic of the weight. The proof rests on Bellman function technique: the estimates are deduced from the special functions enjoying appropriate size conditions and concavity.


Keywords and phrases: Square function, weight, Bellman function.

REFERENCES


