

MAXIMAL COMMUTATOR AND COMMUTATOR OF MAXIMAL FUNCTION ON TOTAL MORREY SPACES

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Abstract. In this paper we introduce a new variant of Morrey spaces called total Morrey spaces $L^{p,\lambda,\mu}(\mathbb{R}^n)$. These spaces generalize the classical Morrey spaces so that $L^{p,\lambda,\lambda}(\mathbb{R}^n) \equiv L^{p,\lambda}(\mathbb{R}^n)$ and the modified Morrey spaces so that $L^{p,\lambda,0}(\mathbb{R}^n) = \tilde{L}^{p,\lambda}(\mathbb{R}^n)$. We give basic properties of the spaces $L^{p,\lambda,\lambda}(\mathbb{R}^n)$ and study some embeddings into the Morrey space $L^{p,\lambda,\mu}(\mathbb{R}^n)$. We also give necessary and sufficient conditions for the boundedness of the maximal commutator operator M_b and commutator of maximal operator $[b, M]$ on $L^{p,\lambda,\mu}(\mathbb{R}^n)$. We obtain some new characterizations for certain subclasses of $BMO(\mathbb{R}^n)$.

1. Introduction

The classical Morrey spaces were introduced by Morrey [21] for the study of solutions of some quasi-linear elliptic partial differential equations. For more applications of Morrey spaces on partial differential equation, the reader is referred to [23, 24]. Some important results in harmonic analysis have been extended to some new type of Morrey spaces. Recently, the study of Morrey spaces had been extended to the Morrey-Lorentz spaces [20, 24], the Orlicz-Morrey spaces [22] and the Morrey spaces with variable exponents [2, 14, 15]. The study of these Morrey type spaces has applications on partial differential equations, for example, they are related to the viscosity solutions of some fully nonlinear elliptic equations [29]. In this paper we introduce a variant of Morrey spaces called total Morrey spaces $L^{p,\lambda,\mu}(\mathbb{R}^n)$, $0 < p < \infty$, $\lambda \in \mathbb{R}$ and $\mu \in \mathbb{R}$. Total Morrey spaces generalize the classical Morrey spaces so that $L^{p,\lambda,\lambda}(\mathbb{R}^n) \equiv L^{p,\lambda}(\mathbb{R}^n)$ and $L^{p,\lambda,0}(\mathbb{R}^n) = \tilde{L}^{p,\lambda}(\mathbb{R}^n)$. We give basic properties of the spaces $L^{p,\lambda,\lambda}(\mathbb{R}^n)$ and study some embeddings into the Morrey space $L^{p,\lambda,\mu}(\mathbb{R}^n)$. We also give necessary and sufficient conditions for the boundedness of the maximal commutator operator M_b and commutator of maximal operator $[b, M]$ on $L^{p,\lambda,\mu}(\mathbb{R}^n)$. We obtain some new characterizations for certain subclasses of $BMO(\mathbb{R}^n)$.

The study of maximal operators is one of the most important topics in harmonic analysis. These significant non-linear operators, whose behavior are very informative in particular in differentiation theory, provided the understanding and the inspiration

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for the development of the general class of singular and potential operators (see, for instance [10, 28]). For $f \in L^1_{\text{loc}}(\mathbb{R}^n)$, the maximal operator M is defined by

$$Mf(x) = \sup_{r>0} |B(x, r)|^{-1} \int_{B(x, r)} |f(y)| dy,$$

where $B(x, r)$ is the ball of radius r centered at $x \in \mathbb{R}^n$, ${}^cB(x, r)$ is its complement and $|B(x, r)|$ denotes the Lebesgue measure of $B(x, r)$.

The commutator estimates play an important role in studying the regularity of solutions of elliptic, parabolic and ultraparabolic partial differential equations of second order, and their boundedness can be used to characterize certain function spaces (see, for instance [7, 10, 25, 26, 28]).

The maximal commutator generated by the operator M and $b \in L^1_{\text{loc}}(\mathbb{R}^n)$ is defined by

$$M_b f(x) = \sup_{r>0} |B(x, r)|^{-1} \int_{B(x, r)} |b(x) - b(y)| |f(y)| dy.$$

The commutator generated by the operator M and a suitable function b is defined by

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

Obviously, the operators M_b and $[b, M]$ essentially differ from each other since M_b is positive and sublinear and $[b, M]$ is neither positive nor sublinear. The operators M , $[b, M]$ and M_b play an important role in real and harmonic analysis and applications (see, for instance [1, 4, 5, 9, 18, 19, 27, 28, 30]). The nonlinear commutator of Hardy-Littlewood maximal function $[b, M]$ can be used in studying the product of a function in H^1 and a function in BMO [6].

The boundedness of the Hardy-Littlewood maximal operator M on $L^p(\mathbb{R}^n)$ is one of the most fundamental results in harmonic analysis. It has been extended to a range of other function spaces, and to many variations of the standard maximal operator. In particular, one can study commutators of M with BMO functions b . These turn out to be L^p bounded for $1 < p < \infty$ if and only if $b \in BMO$ and $b^- \equiv -\min\{b, 0\} \in L^\infty(\mathbb{R}^n)$ [5]. This is useful, for instance, when studying the product of an H^1 function with a BMO function. Note that, the boundedness of the operator M_b on L^p spaces was proved by Garcia-Cuerva et al. [9].

The structure of the paper is as follows. In Section 2 we introduce the total Morrey spaces $L^{p,\lambda,\mu}(\mathbb{R}^n)$. We give basic properties of the spaces $L^{p,\lambda,\lambda}(\mathbb{R}^n)$ and study some embeddings into the Morrey space $L^{p,\lambda,\mu}(\mathbb{R}^n)$. some definitions and auxiliary results and study some embeddings into the total Morrey space $L^{p,\lambda,\mu}(\mathbb{R}^n)$. In Section 3 we find necessary and sufficient conditions for the boundedness of the maximal commutator M_b on $L^{p,\lambda,\mu}(\mathbb{R}^n)$ spaces. In Section 4 we find necessary and sufficient conditions for the boundedness of the commutator of maximal operator $[b, M]$ on $L^{p,\lambda,\mu}(\mathbb{R}^n)$ spaces.

By $A \lesssim B$ we mean that $A \leq CB$ with some positive constant C independent of appropriate quantities. If $A \lesssim B$ and $B \lesssim A$, we write $A \approx B$ and say that A and B are equivalent.

2. Definition and basic properties of total Morrey spaces

DEFINITION 1. Let $0 < p < \infty$, $\lambda \in \mathbb{R}$, $\mu \in \mathbb{R}$, $[t]_1 = \min\{1, t\}$, $t > 0$. We denote by $L^{p,\lambda}(\mathbb{R}^n)$ the classical Morrey space, by $\tilde{L}^{p,\lambda}(\mathbb{R}^n)$ the modified Morrey space [16], and by $L^{p,\lambda,\mu}(\mathbb{R}^n)$ the total Morrey space the set of all classes of locally integrable functions f with the finite norms

$$\begin{aligned} \|f\|_{L^{p,\lambda}} &= \sup_{x \in \mathbb{R}^n, t > 0} t^{-\frac{\lambda}{p}} \|f\|_{L^p(B(x,t))}, \\ \|f\|_{\tilde{L}^{p,\lambda}} &= \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\frac{\lambda}{p}} \|f\|_{L^p(B(x,t))}, \\ \|f\|_{L^{p,\lambda,\mu}} &= \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\frac{\lambda}{p}} [1/t]_1^{\frac{\mu}{p}} \|f\|_{L^p(B(x,t))}, \end{aligned}$$

respectively.

DEFINITION 2. Let $0 < p < \infty$, $\lambda \in \mathbb{R}$ and $\mu \in \mathbb{R}$. We define the weak Morrey space $WL^{p,\lambda}(\mathbb{R}^n)$, the weak modified Morrey space $W\tilde{L}^{p,\lambda}(\mathbb{R}^n)$ [16] and the weak total Morrey space $WL^{p,\lambda,\mu}(\mathbb{R}^n)$ as the set of all locally integrable functions f with finite norms

$$\begin{aligned} \|f\|_{WL^{p,\lambda}} &= \sup_{x \in \mathbb{R}^n, t > 0} t^{-\frac{\lambda}{p}} \|f\|_{WL^p(B(x,t))}, \\ \|f\|_{W\tilde{L}^{p,\lambda}} &= \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\frac{\lambda}{p}} \|f\|_{WL^p(B(x,t))}, \\ \|f\|_{WL^{p,\lambda,\mu}} &= \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\frac{\lambda}{p}} [1/t]_1^{\frac{\mu}{p}} \|f\|_{WL^p(B(x,t))}, \end{aligned}$$

respectively.

Note that

$$\begin{aligned} L^{p,0,0}(\mathbb{R}^n) &= \tilde{L}^{p,0}(\mathbb{R}^n) = L^{p,0}(\mathbb{R}^n) = L^p(\mathbb{R}^n), \\ WL^{p,0,0}(\mathbb{R}^n) &= W\tilde{L}^{p,0}(\mathbb{R}^n) = WL^{p,0}(\mathbb{R}^n) = WL^p(\mathbb{R}^n), \\ L^{p,\lambda,\lambda}(\mathbb{R}^n) &= L^{p,\lambda}(\mathbb{R}^n), \quad L^{p,\lambda,0}(\mathbb{R}^n) = \tilde{L}^{p,\lambda}(\mathbb{R}^n), \\ \|f\|_{WL^{p,\lambda,\mu}} &\leq \|f\|_{L^{p,\lambda,\mu}} \quad \text{and therefore } L^{p,\lambda,\mu} \subset WL^{p,\lambda,\mu}(\mathbb{R}^n) \end{aligned}$$

and

$$L^{p,\lambda,\mu}(\mathbb{R}^n) \subset_{\succ} L^{p,\lambda}(\mathbb{R}^n) \quad \text{and} \quad \|f\|_{L^{p,\lambda}} \leq \|f\|_{L^{p,\lambda,\mu}}, \tag{1}$$

$$L^{p,\lambda,\mu}(\mathbb{R}^n) \subset_{\succ} L^{p,\mu}(\mathbb{R}^n) \quad \text{and} \quad \|f\|_{L^{p,\mu}} \leq \|f\|_{L^{p,\lambda,\mu}} \tag{2}$$

$$\tilde{L}^{p,\lambda}(\mathbb{R}^n) \subset_{\succ} L^p(\mathbb{R}^n) \quad \text{and} \quad \|f\|_{L^p} \leq \|f\|_{\tilde{L}^{p,\lambda}} \tag{3}$$

and if $\lambda < 0$ or $\lambda > n$, then $L^{p,\lambda}(\mathbb{R}^n) = \tilde{L}^{p,\lambda}(\mathbb{R}^n) = WL^{p,\lambda}(\mathbb{R}^n) = W\tilde{L}^{p,\lambda}(\mathbb{R}^n) = \Theta$, where $\Theta \equiv \Theta(\mathbb{R}^n)$ is the set of all functions equivalent to 0 on \mathbb{R}^n .

LEMMA 1. If $0 < p < \infty$, $0 \leq \lambda \leq n$ and $0 \leq \mu \leq n$, then for $1 \leq p < \infty$, $L^{p,\lambda,\mu}(\mathbb{R}^n)$ is a Banach space and for $0 < p < 1$, $L^{p,\lambda,\mu}(\mathbb{R}^n)$ is a quasi-Banach space.

Proof. If $1 \leq p < \infty$, then $L^{p,\lambda,\mu}(\mathbb{R}^n)$ is a normed space. If $0 < p < 1$, recall that for $f, g \in L^p(B(x,r))$

$$\|f + g\|_{L^p(B(x,r))} \leq 2^{\frac{1}{p}-1} \left(\|f\|_{L^p(B(x,r))} + \|g\|_{L^p(B(x,r))} \right),$$

where $2^{\frac{1}{p}-1}$ is a sharp constant. Hence for $0 < p < 1$, $f, g \in L^{p,\lambda,\mu}(\mathbb{R}^n)$

$$\|f + g\|_{L^{p,\lambda,\mu}(\mathbb{R}^n)} \leq 2^{\frac{1}{p}-1} \left(\|f\|_{L^{p,\lambda,\mu}(\mathbb{R}^n)} + \|g\|_{L^{p,\lambda,\mu}(\mathbb{R}^n)} \right). \tag{4}$$

Here $2^{\frac{1}{p}-1} > 1$ is also a sharp constant. (The equality is attained, say, for $f = \chi_{B(0,1) \cap \mathbb{R}_+^n}$, $g = \chi_{B(0,1) \cap \mathbb{R}_-^n}$, where $\mathbb{R}_+^n = \{x \in \mathbb{R}^n : x_n > 0\}$, $\mathbb{R}_-^n = \{x \in \mathbb{R}^n : x_n < 0\}$). Hence for $0 < p < 1$, $L^{p,\lambda,\mu}(\mathbb{R}^n)$ is a quasi-normed space (and not a normed space).

Let $f_k \in L^{p,\lambda,\mu}(\mathbb{R}^n)$, $k \in \mathbb{N}$, and

$$\lim_{k,m \rightarrow \infty} \|f_k - f_m\|_{L^{p,\lambda,\mu}} = 0.$$

Then for any $\varepsilon > 0$ there exists $k_0 \in \mathbb{N}$ such that for all $k, m \in \mathbb{N}$, $k, m \geq k_0$ and for all $x \in \mathbb{R}^n$, $r > 0$

$$[r]_1^{-\frac{\lambda}{p}} [1/r]_1^{\frac{\mu}{p}} \|f_k - f_m\|_{L^p(B(x,r))} \leq \|f_k - f_m\|_{L^{p,\lambda,\mu}} < \varepsilon. \tag{5}$$

Hence for all $x \in \mathbb{R}^n$ and $r > 0$

$$\lim_{k,m \rightarrow \infty} \|f_k - f_m\|_{L^p(B(x,r))} = 0.$$

Due to the completeness of $L^p_{\text{loc}}(\mathbb{R}^n)$ there exists a function $f \in L^p_{\text{loc}}(\mathbb{R}^n)$ such that for all $x \in \mathbb{R}^n$ and $r > 0$

$$\lim_{k \rightarrow \infty} \|f_k - f\|_{L^p(B(x,r))} = 0.$$

Passing in (5) to the limit as $m \rightarrow \infty$ we get that for all $x \in \mathbb{R}^n$ and $r > 0$

$$[r]_1^{-\frac{\lambda}{p}} [1/r]_1^{\frac{\mu}{p}} \|f_k - f\|_{L^p(B(x,r))} \leq \varepsilon,$$

hence

$$\|f_k - f\|_{L^{p,\lambda,\mu}} \leq \varepsilon,$$

which means that $\lim_{k \rightarrow \infty} \|f_k - f\|_{L^{p,\lambda,\mu}} = 0$. So the space $L^{p,\lambda,\mu}$ is complete. \square

LEMMA 2. If $0 < p < \infty$, $0 \leq \lambda \leq n$ and $0 \leq \mu \leq n$, then

$$L^{p,\lambda,\mu}(\mathbb{R}^n) = L^{p,\lambda}(\mathbb{R}^n) \cap L^{p,\mu}(\mathbb{R}^n)$$

and

$$\|f\|_{L^{p,\lambda,\mu}(\mathbb{R}^n)} = \max \{ \|f\|_{L^{p,\lambda}}, \|f\|_{L^{p,\mu}} \}.$$

Proof. Let $f \in L^{p,\lambda,\mu}(\mathbb{R}^n)$. Then from (1) and (2) we have that $f \in L^{p,\lambda}(\mathbb{R}^n) \cap L^{p,\mu}(\mathbb{R}^n)$ and $\max \{ \|f\|_{L^{p,\lambda}}, \|f\|_{L^{p,\mu}} \} \leq \|f\|_{L^{p,\lambda,\mu}}$.

Now let $f \in L^{p,\lambda}(\mathbb{R}^n) \cap L^{p,\mu}(\mathbb{R}^n)$. Then

$$\begin{aligned} \|f\|_{L^{p,\lambda,\mu}} &= \sup_{x \in \mathbb{R}^n, t > 0} \left([t]_1^{-\lambda} [1/t]_1^\mu \int_{B(x,t)} |f(y)|^p dy \right)^{1/p} \\ &= \max \left\{ \sup_{x \in \mathbb{R}^n, 0 < t \leq 1} \left(t^{-\lambda} \int_{B(x,t)} |f(y)|^p dy \right)^{1/p}, \sup_{x \in \mathbb{R}^n, t > 1} \left(t^{-\mu} \int_{B(x,t)} |f(y)|^p dy \right)^{1/p} \right\} \\ &\leq \max \{ \|f\|_{L^{p,\lambda}}, \|f\|_{L^{p,\mu}} \}. \end{aligned}$$

Therefore, $f \in L^{p,\lambda,\mu}(\mathbb{R}^n)$ and the embedding $L^{p,\lambda}(\mathbb{R}^n) \cap L^{p,\mu}(\mathbb{R}^n) \subset_{\sim} L^{p,\lambda,\mu}(\mathbb{R}^n)$ is valid.

Thus $L^{p,\lambda,\mu}(\mathbb{R}^n) = L^{p,\lambda}(\mathbb{R}^n) \cap L^{p,\mu}(\mathbb{R}^n)$ and $\max \{ \|f\|_{L^{p,\lambda}}, \|f\|_{L^{p,\mu}} \} = \|f\|_{L^{p,\lambda,\mu}}$. □

COROLLARY 1. If $0 < p < \infty$, $0 \leq \lambda \leq n$, then

$$\tilde{L}^{p,\lambda}(\mathbb{R}^n) = L^{p,\lambda}(\mathbb{R}^n) \cap L^p(\mathbb{R}^n)$$

and

$$\|f\|_{\tilde{L}^{p,\lambda}} = \max \{ \|f\|_{L^{p,\lambda}}, \|f\|_{L^p} \}.$$

LEMMA 3. If $0 < p < \infty$, $0 \leq \lambda \leq n$ and $0 \leq \mu \leq n$, then

$$WL^{p,\lambda,\mu}(\mathbb{R}^n) = WL^{p,\lambda}(\mathbb{R}^n) \cap WL^{p,\mu}(\mathbb{R}^n)$$

and

$$\|f\|_{WL^{p,\lambda,\mu}(\mathbb{R}^n)} = \max \{ \|f\|_{WL^{p,\lambda}}, \|f\|_{WL^{p,\mu}} \}.$$

REMARK 1. If $0 < p < \infty$, and $\lambda < 0$ or $\lambda > n$ or $\mu < 0$ or $\mu > n$, then

$$L^{p,\lambda,\mu}(\mathbb{R}^n) = WL^{p,\lambda,\mu}(\mathbb{R}^n) = \Theta(\mathbb{R}^n).$$

EXAMPLE 1. If $\alpha > -\frac{n}{p}$, $0 < p < \infty$ and $0 \leq \lambda \leq \mu \leq n$, then

$$|\cdot|^\alpha \in L^{p,\lambda,\mu}(\mathbb{R}^n) \Leftrightarrow -\frac{n-\lambda}{p} \leq \alpha \leq -\frac{n-\mu}{p},$$

$$|\cdot|^\alpha \chi_{B(0,1)} \in L^{p,\lambda,\mu}(\mathbb{R}^n) \Leftrightarrow \alpha \geq -\frac{n-\lambda}{p},$$

and

$$|\cdot|^\alpha \chi_{cB(0,1)} \in L^{p,\lambda,\mu}(\mathbb{R}^n) \Leftrightarrow \alpha \leq -\frac{n-\mu}{p}.$$

Indeed,

$$\begin{aligned} \| |\cdot|^\alpha \|_{L^{p,\lambda,\mu}} &= \sup_{r>0, x \in \mathbb{R}^n} [r]_1^{-\frac{\lambda}{p}} [1/r]_1^{\frac{\mu}{p}} \| |y|^\alpha \|_{L^p(B(x,r))} \\ &= \sup_{r>0} [r]_1^{-\frac{\lambda}{p}} [1/r]_1^{\frac{\mu}{p}} \| |y|^\alpha \|_{L^p(B(0,r))} \\ &= \sup_{r>0} [r]_1^{-\frac{\lambda}{p}} [1/r]_1^{\frac{\mu}{p}} \left(\int_{B(0,r)} |y|^{\alpha p} dy \right)^{\frac{1}{p}} \\ &= \sup_{r>0} [r]_1^{-\frac{\lambda}{p}} [1/r]_1^{\frac{\mu}{p}} \left(\sigma_n \int_0^r t^{\alpha p + n - 1} dt \right)^{\frac{1}{p}} \\ &= \left(\frac{\sigma_n}{\alpha p + n} \right)^{\frac{1}{p}} \sup_{r>0} [r]_1^{-\frac{\lambda}{p}} [1/r]_1^{\frac{\mu}{p}} r^{\alpha + \frac{n}{p}} \\ &= \left(\frac{\sigma_n}{\alpha p + n} \right)^{\frac{1}{p}} \max \left\{ \sup_{0 < t \leq 1} t^{\alpha + \frac{n-\lambda}{p}}, \sup_{t > 1} t^{\alpha + \frac{n-\mu}{p}} \right\} \\ &= \left(\frac{\sigma_n}{\alpha p + n} \right)^{\frac{1}{p}}, \end{aligned}$$

where v_n is the volume of the unit ball in \mathbb{R}^n and $\sigma_n = n v_n$ is the surface area of the unit sphere in \mathbb{R}^n .

LEMMA 4. *If $0 < p < \infty$, $0 \leq \lambda_2 \leq \lambda_1 \leq n$ and $0 \leq \mu_1 \leq \mu_2 \leq n$, then*

$$L^{p,\lambda_1,\mu_1}(\mathbb{R}^n) \subset_{\succ} L^{p,\lambda_2,\mu_2}(\mathbb{R}^n)$$

and

$$\|f\|_{L^{p,\lambda_2,\mu_2}} \leq \|f\|_{L^{p,\lambda_1,\mu_1}}.$$

Proof. Let $f \in L^{p,\lambda,\mu}$, $0 < p < \infty$, $0 \leq \lambda_2 \leq \lambda_1 \leq n$, $0 \leq \mu_1 \leq \mu_2 \leq n$. Then

$$\begin{aligned} \|f\|_{L^{p,\lambda_2,\mu_2}} &= \max \left\{ \sup_{x \in \mathbb{R}^n, 0 < t \leq 1} \left(t^{\lambda_1 - \lambda_2} t^{-\lambda_1} \int_{B(x,t)} |f(y)|^p dy \right)^{1/p}, \right. \\ &\quad \left. \sup_{x \in \mathbb{R}^n, t \geq 1} \left(t^{\mu_1 - \mu_2} t^{-\mu_1} \int_{B(x,t)} |f(y)|^p dy \right)^{1/p} \right\} \leq \|f\|_{L^{p,\lambda_1,\mu_1}}. \quad \square \end{aligned}$$

LEMMA 5. *If $0 < p < \infty$, $0 \leq \lambda \leq n$ and $0 \leq \mu \leq n$, then*

$$L^{p,n,\mu}(\mathbb{R}^n) \subset_{\succ} L^\infty(\mathbb{R}^n) \subset_{\succ} L^{p,\lambda,n}(\mathbb{R}^n)$$

and

$$\|f\|_{L^{p,\lambda,n}} \leq v_n^{1/p} \|f\|_{L^\infty} \leq \|f\|_{L^{p,n,\mu}}.$$

Proof. Let $f \in L^\infty(\mathbb{R}^n)$. Then for all $x \in \mathbb{R}^n$ and $0 < t \leq 1$

$$\left(t^{-\lambda} \int_{B(x,t)} |f(y)|^p dy\right)^{1/p} \leq v_n^{1/p} \|f\|_{L^\infty}, \quad 0 \leq \lambda \leq n$$

and for all $x \in \mathbb{R}^n$ and $t \geq 1$

$$\left(t^{-n} \int_{B(x,t)} |f(y)|^p dy\right)^{1/p} \leq v_n^{1/p} \|f\|_{L^\infty}.$$

Therefore $f \in L^{p,\lambda,n}(\mathbb{R}^n)$ and

$$\|f\|_{L^{p,\lambda,n}} \leq v_n^{1/p} \|f\|_{L^\infty}.$$

Let $f \in L^{p,n,\mu}(\mathbb{R}^n)$. By the Lebesgue's Theorem we have (see [28])

$$\lim_{t \rightarrow 0} |B(x,t)|^{-1} \int_{B(x,t)} |f(y)|^p dy = |f(x)|^p.$$

Then

$$\begin{aligned} |f(x)| &= \left(\lim_{t \rightarrow 0} |B(x,t)|^{-1} \int_{B(x,t)} |f(y)|^p dy\right)^{1/p} \\ &\leq v_n^{-1/p} \sup_{x \in \mathbb{R}^n, 0 < t \leq 1} \left(t^{-n} \int_{B(x,t)} |f(y)|^p dy\right)^{1/p} \leq v_n^{-1/p} \|f\|_{L^{p,n,\mu}}. \end{aligned}$$

Therefore $f \in L^\infty(\mathbb{R}^n)$ and

$$\|f\|_{L^\infty} \leq v_n^{-1/p} \|f\|_{L^{p,n,\mu}}. \quad \square$$

COROLLARY 2. *If $0 < p < \infty$, then*

$$L^{p,n}(\mathbb{R}^n) = \tilde{L}^{p,n}(\mathbb{R}^n) = L^\infty(\mathbb{R}^n)$$

and

$$\|f\|_{L^{p,n}} = \|f\|_{\tilde{L}^{p,n}} = v_n^{1/p} \|f\|_{L^\infty}.$$

LEMMA 6. *If $0 \leq \lambda < n$, $0 \leq \mu < n$, $0 \leq \alpha < n - \lambda$ and $0 \leq \beta < n - \mu$, then for $\frac{n-\lambda}{\alpha} \leq p \leq \frac{n-\mu}{\beta}$*

$$L^{p,\lambda,\mu}(\mathbb{R}^n) \subset_{\sphericalangle} L^{1,n-\alpha,n-\beta}(\mathbb{R}^n)$$

and for $f \in L^{p,\lambda,\mu}(\mathbb{R}^n)$ the following inequality

$$\|f\|_{L^{1,n-\alpha,n-\beta}} \leq v_n^{1/p'} \|f\|_{L^{p,\lambda,\mu}}$$

is valid.

Proof. Let $0 < \alpha < n$, $0 \leq \lambda < n$, $f \in L^{p,\lambda,\mu}(\mathbb{R}^n)$ and $\frac{n-\lambda}{\alpha} \leq p \leq \frac{n-\mu}{\beta}$. By the Hölder's inequality we have

$$\begin{aligned} \|f\|_{L^{1,n-\alpha,n-\beta}} &= \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{\alpha-n} [1/t]_1^{n-\beta} \int_{B(x,t)} |f(y)| dy \\ &\leq v_n^{1/p'} \sup_{x \in \mathbb{R}^n, t > 0} ([t]_1 t^{-1})^{-n/p'} [t]_1^{\alpha-\frac{n-\lambda}{p}} [1/t]_1^{n-\beta-\frac{\mu}{p}} \left([t]_1^{-\lambda} [1/t]_1^\mu \int_{B(x,t)} |f(y)|^p dy \right)^{1/p} \\ &\leq v_n^{1/p'} \|f\|_{L^{p,\lambda,\mu}} \sup_{t > 0} ([t]_1 t^{-1})^{\frac{n-\mu}{p}-\beta} [t]_1^{\alpha-\frac{n-\lambda}{p}}. \end{aligned}$$

Note that

$$\begin{aligned} \sup_{t > 0} ([t]_1 t^{-1})^{\frac{n-\mu}{p}-\beta} [t]_1^{\alpha-\frac{n-\lambda}{p}} &= \max \left\{ \sup_{0 < t \leq 1} t^{\alpha-\frac{n-\lambda}{p}}, \sup_{t > 1} t^{\beta-\frac{n-\mu}{p}} \right\} < \infty \\ &\iff \frac{n-\lambda}{\alpha} \leq p \leq \frac{n-\mu}{\beta}. \end{aligned}$$

Therefore $f \in L^{1,n-\alpha,n-\beta}(\mathbb{R}^n)$ and

$$\|f\|_{L^{1,n-\alpha,n-\beta}} \leq v_n^{1/p'} \|f\|_{L^{p,\lambda,\mu}}. \quad \square$$

From Lemma 6 we get the following

COROLLARY 3. *If $0 \leq \mu \leq \lambda < n$, $0 \leq \alpha < n - \lambda$, then for $\frac{n-\lambda}{\alpha} \leq p \leq \frac{n-\mu}{\alpha}$*

$$L^{p,\lambda,\mu}(\mathbb{R}^n) \subset_{\supset} L^{1,n-\alpha}(\mathbb{R}^n)$$

and for $f \in L^{p,\lambda,\mu}(\mathbb{R}^n)$ the following inequality

$$\|f\|_{L^{1,n-\alpha}} \leq v_n^{1/p'} \|f\|_{L^{p,\lambda,\mu}}$$

is valid.

COROLLARY 4. *If $0 \leq \lambda < n$ and $0 \leq \alpha < n - \lambda$, then for $p = \frac{n-\lambda}{\alpha}$*

$$L^{p,\lambda}(\mathbb{R}^n) \subset L^{1,n-\alpha}(\mathbb{R}^n) \quad \text{and} \quad \|f\|_{L^{1,n-\alpha}} \leq v_n^{1/p'} \|f\|_{L^{p,\lambda}}.$$

COROLLARY 5. *If $0 \leq \lambda < n$ and $0 \leq \alpha < n - \lambda$, then for $\frac{n-\lambda}{\alpha} \leq p \leq \frac{n}{\alpha}$*

$$\tilde{L}^{p,\lambda}(\mathbb{R}^n) \subset L^{1,n-\alpha}(\mathbb{R}^n) \quad \text{and} \quad \|f\|_{L^{1,n-\alpha}} \leq v_n^{1/p'} \|f\|_{\tilde{L}^{p,\lambda}}.$$

3. $L^{p,\lambda,\mu}$ -boundedness of the maximal commutator operator M_b

In this section we find necessary and sufficient conditions for the boundedness of the maximal commutator M_b on $L^{p,\lambda,\mu}(\mathbb{R}^n)$ spaces.

The following local estimate is valid (see also [11, 12, 13]).

LEMMA 7. ([3]) *Let $1 \leq p < \infty$ and $B(x, r)$ be any ball in \mathbb{R}^n . If $p > 1$, then the inequality*

$$\|Mf\|_{L^p(B(x,r))} \lesssim r^{\frac{n}{p}} \sup_{t>2r} t^{-\frac{n}{p}} \|f\|_{L^p(B(x,t))} \tag{6}$$

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

Moreover if $p = 1$, then the inequality

$$\|Mf\|_{WL^1(B(x,r))} \lesssim r^{\frac{n}{p}} \sup_{t>2r} t^{-\frac{n}{p}} \|f\|_{L^1(B(x,t))} \tag{7}$$

holds for all $f \in L^1_{loc}(\mathbb{R}^n)$.

THEOREM 1. 1. *If $f \in L^{1,\lambda,\mu}(\mathbb{R}^n)$, $0 \leq \lambda < n$ and $0 \leq \mu < n$, then $Mf \in WL^{1,\lambda,\mu}(\mathbb{R}^n)$ and*

$$\|Mf\|_{WL^{1,\lambda,\mu}} \leq C_{1,\lambda,\mu} \|f\|_{L^{1,\lambda,\mu}}, \tag{8}$$

where $C_{1,\lambda,\mu}$ is independent of f .

2. *If $f \in L^{p,\lambda,\mu}(\mathbb{R}^n)$, $1 < p < \infty$, $0 \leq \lambda < n$ and $0 \leq \mu < n$, then $Mf \in L^{p,\lambda,\mu}(\mathbb{R}^n)$ and*

$$\|Mf\|_{L^{p,\lambda,\mu}} \leq C_{p,\lambda,\mu} \|f\|_{L^{p,\lambda,\mu}}, \tag{9}$$

where $C_{p,\lambda,\mu}$ depends only on p, λ, μ and n .

Proof. Let $p = 1$. From the inequality (7) we get

$$\begin{aligned} \|Mf\|_{WL^{1,\lambda,\mu}} &= \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\lambda} [1/t]_1^\mu \|Mf\|_{WL^1(B(x,t))} \\ &\lesssim \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\lambda} [1/t]_1^\mu t^n \sup_{\tau > 2t} \tau^{-n} \|f\|_{L^1(B(x,\tau))} \\ &\lesssim \|f\|_{L^{1,\lambda,\mu}} \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\lambda} [1/t]_1^\mu t^n \sup_{\tau > t} \tau^{-n} [\tau]_1^\lambda [1/\tau]_1^{-\mu} \\ &= \|f\|_{L^{1,\lambda,\mu}} \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{n-\lambda} [1/t]_1^{\mu-n} \sup_{\tau > t} [\tau]_1^{\lambda-n} [1/\tau]_1^{-\mu} \\ &= \|f\|_{L^{1,\lambda,\mu}} \end{aligned}$$

which implies that the operator M is bounded from $L^{1,\lambda,\mu}(\mathbb{R}^n)$ to $WL^{1,\lambda,\mu}(\mathbb{R}^n)$.

Let $1 < p < \infty$. From the inequality (6) we get

$$\begin{aligned} \|Mf\|_{L^{p,\lambda,\mu}} &= \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\frac{\lambda}{p}} [1/t]_1^{\frac{\mu}{p}} \|Mf\|_{L^p(B(x,t))} \\ &\lesssim \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\frac{\lambda}{p}} [1/t]_1^{\frac{\mu}{p}} t^{\frac{n}{den}} \sup_{\tau > 2t} \tau^{-\frac{n}{p}} \|f\|_{L^p(B(x,\tau))} \\ &\lesssim \|f\|_{L^{p,\lambda,\mu}} \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{-\frac{\lambda}{p}} [1/t]_1^{\frac{\mu}{p}} t^{\frac{n}{den}} \sup_{\tau > t} \tau^{-\frac{n}{p}} [\tau]_1^{\frac{\lambda}{p}} [1/\tau]_1^{-\frac{\mu}{p}} \\ &= \|f\|_{L^{p,\lambda,\mu}} \sup_{x \in \mathbb{R}^n, t > 0} [t]_1^{\frac{n-\lambda}{p}} [1/t]_1^{\frac{\mu-n}{p}} \sup_{\tau > t} [\tau]_1^{\frac{\lambda-n}{p}} [1/\tau]_1^{\frac{n-\mu}{p}} \\ &= \|f\|_{L^{p,\lambda,\mu}} \end{aligned}$$

which implies that the operator M is bounded in $L^{p,\lambda,\mu}(\mathbb{R}^n)$. \square

From Theorem 1 in the case $\lambda = \mu$ or $\mu = 0$ we get the following corollaries.

COROLLARY 6. ([8]) 1. If $f \in L^{1,\lambda}(\mathbb{R}^n)$ and $0 \leq \lambda < n$, then $Mf \in WL^{1,\lambda}(\mathbb{R}^n)$ and

$$\|Mf\|_{WL^{1,\lambda}} \leq C_{1,\lambda} \|f\|_{L^{1,\lambda}},$$

where $C_{1,\lambda}$ is independent of f .

2. If $f \in L^{p,\lambda}(\mathbb{R}^n)$, $1 < p < \infty$ and $0 \leq \lambda < n$, then $Mf \in L^{p,\lambda}(\mathbb{R}^n)$ and

$$\|Mf\|_{L^{p,\lambda}} \leq C_{p,\lambda} \|f\|_{L^{p,\lambda}},$$

where $C_{p,\lambda}$ depends only on p , λ and n .

COROLLARY 7. ([4]) 1. If $f \in \tilde{L}^{1,\lambda}(\mathbb{R}^n)$ and $0 \leq \lambda < n$, then $Mf \in W\tilde{L}^{1,\lambda}(\mathbb{R}^n)$ and

$$\|Mf\|_{W\tilde{L}^{1,\lambda}} \leq C_{1,\lambda} \|f\|_{\tilde{L}^{1,\lambda}},$$

where $C_{1,\lambda}$ is independent of f .

2. If $f \in \tilde{L}^{p,\lambda}(\mathbb{R}^n)$, $1 < p < \infty$ and $0 \leq \lambda < n$, then $Mf \in \tilde{L}^{p,\lambda}(\mathbb{R}^n)$ and

$$\|Mf\|_{\tilde{L}^{p,\lambda}} \leq C_{p,\lambda} \|f\|_{\tilde{L}^{p,\lambda}},$$

where $C_{p,\lambda}$ depends only on p , λ and n .

DEFINITION 3. We define the space $BMO(\mathbb{R}^n)$ as the set of all locally integrable functions f with finite norm

$$\|f\|_* = \sup_{x \in \mathbb{R}^n, t > 0} |B(x,t)|^{-1} \int_{B(x,t)} |f(y) - f_{B(x,t)}| dy < \infty,$$

where $f_{B(x,t)} = |B(x,t)|^{-1} \int_{B(x,t)} f(y) dy$.

THEOREM 2. ([1, Corollary 1.11]) *If $b \in BMO(\mathbb{R}^n)$, then there exists a positive constant C such that*

$$M_b f(x) \leq C \|b\|_* M^2 f(x) \tag{10}$$

for almost every $x \in \mathbb{R}^n$ and for all $f \in L^1_{\text{loc}}(\mathbb{R}^n)$.

THEOREM 3. *Let $1 < p < \infty$, $0 \leq \lambda \leq n$ and $0 \leq \mu \leq n$. The following assertions are equivalent:*

- (i) $b \in BMO(\mathbb{R}^n)$.
- (ii) The operator M_b is bounded on $L^{p,\lambda,\mu}(\mathbb{R}^n)$.

Proof. (i) \Rightarrow (ii). Suppose that $b \in BMO(\mathbb{R}^n)$. Combining Theorems 1 and 2, we get

$$\begin{aligned} \|M_b f\|_{L^{p,\lambda,\mu}} &\lesssim \|b\|_* \|M^2 f\|_{L^{p,\lambda,\mu}} \\ &\lesssim \|b\|_* \|M f\|_{L^{p,\lambda,\mu}} \\ &\lesssim \|b\|_* \|f\|_{L^{p,\lambda,\mu}}. \end{aligned}$$

(ii) \Rightarrow (i). Assume that M_b is bounded on $L^{p,\lambda,\mu}(\mathbb{R}^n)$. Let $B = B(x, r)$ be a fixed ball. We consider $f = \chi_B$. It is easy to compute that

$$\begin{aligned} \|\chi_B\|_{L^{p,\lambda,\mu}} &\approx \sup_{y \in \mathbb{R}^n, t > 0} \left([t]_1^{-\lambda} [1/t]_1^\mu \int_{B(y,t)} \chi_B(z) dz \right)^{\frac{1}{p}} \\ &= \sup_{y \in \mathbb{R}^n, t > 0} \left(|B(y,t) \cap B| [t]_1^{-\lambda} [1/t]_1^\mu \right)^{\frac{1}{p}} \\ &= \sup_{B(y,t) \subseteq B} \left(|B(y,t)| [t]_1^{-\lambda} [1/t]_1^\mu \right)^{\frac{1}{p}} \\ &= r^{\frac{n}{p}} [r]_1^{-\frac{\lambda}{p}} [1/r]_1^{\frac{\mu}{p}}. \end{aligned} \tag{11}$$

On the other hand, since

$$M_b(\chi_B)(x) \gtrsim \frac{1}{|B|} \int_B |b(z) - b_B| dz \quad \text{for all } x \in B,$$

we have

$$\begin{aligned} \|M_b(\chi_B)\|_{L^{p,\lambda,\mu}} &\approx \sup_{B(y,t)} \left([t]_1^{-\lambda} [1/t]_1^\mu \int_{B(y,t)} |M_b(\chi_B)(z)|^p dz \right)^{\frac{1}{p}} \\ &\gtrsim r^{\frac{n}{p}} [r]_1^{-\frac{\lambda}{p}} [1/r]_1^{\frac{\mu}{p}} \frac{1}{|B|} \int_B |b(z) - b_B| dz. \end{aligned} \tag{12}$$

Since by assumption

$$\|M_b(\chi_B)\|_{L^{p,\lambda,\mu}} \lesssim \|\chi_B\|_{L^{p,\lambda,\mu}},$$

by (11) and (12), we get that

$$\frac{1}{|B|} \int_B |b(z) - b_B| dz \lesssim 1. \quad \square$$

From Theorem 3 in the case $\lambda = \mu$ or $\mu = 0$ we get the following corollaries.

COROLLARY 8. ([1]) *Let $1 < p < \infty$ and $0 \leq \lambda \leq n$. The following assertions are equivalent:*

- (i) $b \in BMO(\mathbb{R}^n)$.
- (ii) The operator M_b is bounded on $L^{p,\lambda}(\mathbb{R}^n)$.

COROLLARY 9. ([4]) *Let $1 < p < \infty$ and $0 \leq \lambda \leq n$. The following assertions are equivalent:*

- (i) $b \in BMO(\mathbb{R}^n)$.
- (ii) The operator M_b is bounded on $\tilde{L}^{p,\lambda}(\mathbb{R}^n)$.

4. $L^{p,\lambda,\mu}$ -boundedness of the commutator of maximal operator $[b, M]$

In this section we find necessary and sufficient conditions for the boundedness of the commutator of maximal operator $[b, M]$ on $L^{p,\lambda,\mu}(\mathbb{R}^n)$ spaces.

For a function b defined on \mathbb{R}^n , we denote

$$b^-(x) := \begin{cases} 0, & \text{if } b(x) \geq 0 \\ |b(x)|, & \text{if } b(x) < 0 \end{cases}$$

and $b^+(x) := |b(x)| - b^-(x)$. Obviously, $b^+(x) - b^-(x) = b(x)$.

The following relations between $[b, M]$ and M_b are valid:

Let b be any non-negative locally integrable function. Then for all $f \in L^1_{loc}(\mathbb{R}^n)$ and $x \in \mathbb{R}^n$ the following inequality is valid

$$\begin{aligned} |[b, M]f(x)| &= |b(x)Mf(x) - M(bf)(x)| \\ &= |M(b(x)f)(x) - M(bf)(x)| \\ &\leq M(|b(x) - b|f)(x) = M_b f(x). \end{aligned}$$

If b is any locally integrable function on \mathbb{R}^n , then

$$|[b, M]f(x)| \leq M_b f(x) + 2b^-(x)Mf(x), \quad x \in \mathbb{R}^n \tag{13}$$

holds for all $f \in L^1_{loc}(\mathbb{R}^n)$ (see, for example [17, 30]).

Obviously, the M_b and $[b, M]$ operators are essentially different from each other because M_b is positive and sublinear and $[b, M]$ is neither positive nor sublinear.

Applying Theorem 3, we obtain the following result.

THEOREM 4. *Let $1 < p < \infty$, $0 \leq \lambda \leq n$ and $0 \leq \mu \leq n$. Suppose that b is a real valued locally integrable function in \mathbb{R}^n . Then the following assertions are equivalent:*

- (i) $b \in BMO(\mathbb{R}^n)$ such that $b^- \in L^\infty(\mathbb{R}^n)$.
- (ii) The operator $[b, M]$ is bounded on $L^{p,\lambda,\mu}(\mathbb{R}^n)$.

Proof. (i) \Rightarrow (ii). Suppose that $b \in BMO(\mathbb{R}^n)$. Combining Theorems 1 and 3, and inequality (13), we get

$$\begin{aligned} \|[b, M]f\|_{L^{p,\lambda,\mu}} &\leq \|M_b f + 2b^- Mf\|_{L^{p,\lambda,\mu}} \\ &\leq \|M_b f\|_{L^{p,\lambda,\mu}} + \|b^-\|_{L^\infty} \|Mf\|_{L^{p,\lambda,\mu}} \\ &\lesssim (\|b\|_* + \|b^-\|_{L^\infty}) \|f\|_{L^{p,\lambda,\mu}}. \end{aligned}$$

(ii) \Rightarrow (i). Assume that $[b, M]$ is bounded on $L^{p,\lambda,\mu}(\mathbb{R}^n)$. Let $B = B(x, r)$ be a fixed ball. Denote by $M_b f$ the local maximal function of f :

$$M_b f(x) := \sup_{B' \ni x: B' \subset B} \frac{1}{|B'|} \int_{B'} |f(y)| dy, \quad x \in \mathbb{R}^n.$$

Since

$$M(b\chi_B)\chi_B = M_b(b) \quad \text{and} \quad M(\chi_B)\chi_B = \chi_B,$$

we have

$$\begin{aligned} |M_b(b) - b\chi_B| &= |M(b\chi_B)\chi_B - bM(\chi_B)\chi_B| \\ &\leq |M(b\chi_B) - bM(\chi_B)| \\ &= |[b, M]\chi_B|. \end{aligned}$$

Hence

$$\|M_b(b) - b\chi_B\|_{L^{p,\lambda,\mu}(\mathbb{R}^n)} \leq \|[b, M]\chi_B\|_{L^{p,\lambda,\mu}(\mathbb{R}^n)}.$$

Thus from (11) we get

$$\begin{aligned} \frac{1}{|B|} \int_B |b - M_b(b)| &\leq \left(\frac{1}{|B|} \int_B |b - M_b(b)|^p \right)^{\frac{1}{p}} \\ &\leq |B|^{-\frac{1}{p}} [r]_1^{\frac{\lambda}{p}} [1/r]_1^{-\frac{\mu}{p}} \|b\chi_B - M_b(b)\|_{L^{p,\lambda,\mu}(\mathbb{R}^n)} \\ &\lesssim r^{-\frac{n}{p}} [r]_1^{\frac{\lambda}{p}} [1/r]_1^{-\frac{\mu}{p}} \|[b, M]\chi_B\|_{L^{p,\lambda,\mu}(\mathbb{R}^n)} \\ &\lesssim r^{-\frac{n}{p}} [r]_1^{\frac{\lambda}{p}} [1/r]_1^{-\frac{\mu}{p}} \|\chi_B\|_{L^{p,\lambda,\mu}} \approx 1. \end{aligned}$$

Denote by

$$E := \{x \in B : b(x) \leq b_B\}, \quad F := \{x \in B : b(x) > b_B\}.$$

Since

$$\int_E |b(t) - b_B| dt = \int_F |b(t) - b_B| dt,$$

in view of the inequality $b(x) \leq b_B \leq M_b(b)$, $x \in E$, we get

$$\begin{aligned} \frac{1}{|B|} \int_B |b - b_B| &= \frac{2}{|B|} \int_E |b - b_B| \\ &\leq \frac{2}{|B|} \int_E |b - M_b(b)| \\ &\leq \frac{2}{|B|} \int_B |b - M_b(b)| \lesssim c. \end{aligned}$$

Consequently, $b \in BMO(\mathbb{R}^n)$.

In order to show that $b^- \in L^\infty(\mathbb{R}^n)$, note that $M_b(b) \geq |b|$. Hence

$$\begin{aligned} 0 \leq b^- &= |b| - b^+ \\ &\leq M_b(b) - b^+ + b^- \\ &= M_b(b) - b. \end{aligned}$$

Thus

$$(b^-)_B \leq c,$$

and by the Lebesgue Differentiation theorem we get that

$$b^-(x) \leq c \quad \text{for a.e. } x \in \mathbb{R}^n. \quad \square$$

From Theorem 4 in the case $\lambda = \mu$ or $\mu = 0$ we get the following corollaries.

COROLLARY 10. ([1]) *Let $1 < p < \infty$ and $0 \leq \lambda \leq n$. Suppose that b is a real valued locally integrable function in \mathbb{R}^n . Then the following assertions are equivalent:*

- (i) $b \in BMO(\mathbb{R}^n)$ such that $b^- \in L^\infty(\mathbb{R}^n)$.
- (ii) The operator $[b, M]$ is bounded on $L^{p, \lambda}(\mathbb{R}^n)$.

COROLLARY 11. ([4]) *Let $1 < p < \infty$ and $0 \leq \lambda \leq n$. Suppose that b is a real valued locally integrable function in \mathbb{R}^n . Then the following assertions are equivalent:*

- (i) $b \in BMO(\mathbb{R}^n)$ such that $b^- \in L^\infty(\mathbb{R}^n)$.
- (ii) The operator $[b, M]$ is bounded on $\tilde{L}^{p, \lambda}(\mathbb{R}^n)$.

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