

FRACTIONAL INTEGRALS ON B_σ -WEIGHTED MORREY SPACES

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Abstract. By using B_σ -weighted function spaces, we will investigate the weighted estimates of fractional integrals on B_σ -weighted Morrey spaces, which unify the weighted estimates of them on several function spaces.

1. Introduction

In [8] (cf. [6]), we introduced B_σ -Morrey-Campanato spaces, in order to unify central Morrey spaces, λ -central mean oscillation spaces and usual Morrey-Campanato spaces, and to unify the results of the boundedness of fractional integrals on several classical function spaces because Morrey and Campanato spaces contain L^p , BMO and Lipschitz spaces as particular cases. As a result, for the fractional integrals I_α and the modified fractional integrals \tilde{I}_α , $0 < \alpha < n$, which are defined in Definition 9 below, the following boundedness results were showed:

- (i) For $0 < \alpha < n$, $1 < p < \infty$, $-n/p \leq \lambda < 0$, $-n/q \leq \mu = \lambda + \alpha < 0$, $0 \leq \sigma < \infty$, $1/q = 1/p - \alpha/n$, $(-\mu)q = (-\lambda)p$ and $\mu + \sigma < 0$,

$$I_\alpha : B_\sigma(L_{p,\lambda})(\mathbb{R}^n) \rightarrow B_\sigma(L_{q,\mu})(\mathbb{R}^n);$$

- (ii) For $0 < \alpha < n$, $1 < p < \infty$, $-n/p \leq \lambda < 0$, $0 \leq \mu = \lambda + \alpha < 1$, $0 \leq \sigma < \infty$ and $\mu + \sigma < 1$,

$$\tilde{I}_\alpha : B_\sigma(L_{p,\lambda})(\mathbb{R}^n) \rightarrow B_\sigma(\text{Lip}_\mu)(\mathbb{R}^n).$$

As for the definition of B_σ -function spaces, see Definition 3 below. In these boundedness results, (i) unifies

$$I_\alpha : L^{p,\lambda}(\mathbb{R}^n) \rightarrow L^{q,\mu}(\mathbb{R}^n) \quad (\text{see [11]})$$

and

$$I_\alpha : B^{p,\lambda}(\mathbb{R}^n) \rightarrow B^{q,\mu}(\mathbb{R}^n) \quad (\text{see [1]}),$$

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and (ii) unifies

$$\tilde{I}_\alpha : L^{p,\lambda}(\mathbb{R}^n) \rightarrow \text{Lip}_\mu(\mathbb{R}^n) \quad (\text{see [10]})$$

and

$$\tilde{I}_\alpha : B^{p,\lambda}(\mathbb{R}^n) \rightarrow \text{Lip}_{\alpha-n/p,\sigma}(\mathbb{R}^n) \quad (\text{see [5], [7] and [8]}).$$

Here, note that $L^{p,\lambda}(\mathbb{R}^n)$, $B^{p,\lambda}(\mathbb{R}^n)$, $\text{Lip}_\beta(\mathbb{R}^n)$ and $\text{Lip}_{\beta,\sigma}(\mathbb{R}^n)$ stand for Morrey space, (non-homogeneous) central Morrey space, Lipschitz space and σ -Lipschitz space, respectively.

In this paper, we will consider the weighted estimates of fractional integrals on B_σ -Morrey spaces and unify the results of the boundedness on several weighted function spaces.

2. Notation and definitions

We start by explaining necessary notation. For $r > 0$, by B_r , we mean that $B_r = \{y \in \mathbb{R}^n : |y| < r\}$. And for $x \in \mathbb{R}^n$, we set $B(x, r) = x + B_r = \{x + y : y \in B_r\}$. For a nonnegative measurable function w and a measurable set $G \subset \mathbb{R}^n$, let

$$w(G) = \int_G w(y) dy.$$

For a measurable set $G \subset \mathbb{R}^n$, we denote the Lebesgue measure of G by $|G|$ and the characteristic function of G by χ_G . And also, for a function $f \in L^1_{\text{loc}}(\mathbb{R}^n)$ and a measurable set $G \subset \mathbb{R}^n$ with $|G| > 0$, let

$$m_G(f) = \int_G f(y) dy = \frac{1}{|G|} \int_G f(y) dy.$$

Further, for $1 < p < \infty$, let p' be the dual exponent of p , i.e., $p' = p/(p-1)$.

Now, we state the definitions of several weighted function spaces by means of weight, which is a nonnegative locally integrable function on \mathbb{R}^n that takes values in $(0, \infty)$ almost everywhere. First we define the weighted Morrey, Lipschitz and BMO spaces on U , where $U = \mathbb{R}^n$ or $U = B_r$ with $r > 0$ as follows:

DEFINITION 1. Let w be a weight and $U = \mathbb{R}^n$ or $U = B_r$ with $r > 0$. For $1 \leq p < \infty$, $-\infty < \lambda < \infty$ and $0 \leq \beta < 1$, let $L_{p,\lambda}(w)(U)$ and $\text{Lip}_\beta(w)(U)$ be the sets of all functions f on U such that the following functionals are finite:

$$\|f\|_{L_{p,\lambda}(w)(U)} = \sup_{B(x_0,s) \subset U} \frac{1}{s^\lambda} \left(\int_{B(x_0,s)} |f(y)|^p w(y) dy \right)^{1/p},$$

$$\|f\|_{\text{Lip}_\beta(w)(U)} = \sup_{B(x_0,s) \subset U} \inf_{c \in \mathbb{R}} \frac{1}{s^\beta} \frac{1}{w(B(x_0,s))} \int_{B(x_0,s)} |f(y) - c| dy.$$

In particular, let $\text{BMO}(w)(U) = \text{Lip}_0(w)(U)$ and

$$\|f\|_{\text{BMO}(w)(U)} = \sup_{B(x_0,s) \subset U} \inf_{c \in \mathbb{R}} \frac{1}{w(B(x_0,s))} \int_{B(x_0,s)} |f(y) - c| dy.$$

REMARK 1. Let $E(U)$ be a function space on $U \subset \mathbb{R}^n$ with semi norm $\|\cdot\|_{E(U)}$. In this paper, when $U = \mathbb{R}^n$, we abbreviate $\|f\|_{E(\mathbb{R}^n)}$ to $\|f\|_E$ for the symbol of the norm, while we don't abbreviate $E(\mathbb{R}^n)$ for the symbol of the function space.

Second we define the weighted (non-homogeneous) central Morrey, σ -Lipschitz and σ -BMO spaces as follows:

DEFINITION 2. Let w be a weight. For $1 \leq p < \infty$, $-\infty < \lambda < \infty$, $0 \leq \beta < 1$ and $0 \leq \sigma < \infty$, let $B^{p,\lambda}(w)(\mathbb{R}^n)$ and $\text{Lip}_{\beta,\sigma}(w)(\mathbb{R}^n)$ be the sets of all functions f on \mathbb{R}^n such that the following functionals are finite:

$$\|f\|_{B^{p,\lambda}(w)} = \sup_{r \geq 1} \frac{1}{r^\lambda} \left(\int_{B_r} |f(y)|^p w(y) dy \right)^{1/p},$$

$$\|f\|_{\text{Lip}_{\beta,\sigma}(w)} = \sup_{r \geq 1} \frac{1}{r^\sigma} \|f\|_{\text{Lip}_\beta(w)(B_r)}.$$

In particular, let $\text{BMO}_\sigma(w)(\mathbb{R}^n) = \text{Lip}_{0,\sigma}(w)(\mathbb{R}^n)$ and

$$\|f\|_{\text{BMO}_\sigma(w)} = \sup_{r \geq 1} \frac{1}{r^\sigma} \|f\|_{\text{BMO}(w)(B_r)}.$$

Further, we recall the definition of (non-homogeneous) B_σ -function space. For details, see [8] (cf. [6]).

DEFINITION 3. For each $r > 0$, let $E(B_r)$ be a function space on B_r with semi norm $\|\cdot\|_{E(B_r)}$. Then, for $0 \leq \sigma < \infty$, we define a function space $B_\sigma(E)(\mathbb{R}^n)$ as the set of all functions f on \mathbb{R}^n such that $\|f\|_{B_\sigma(E)} < \infty$, where

$$\|f\|_{B_\sigma(E)} = \sup_{r \geq 1} \frac{1}{r^\sigma} \|f\|_{E(B_r)}.$$

REMARK 2. We note that $B_\sigma(L_{p,\lambda})(\mathbb{R}^n)$ unifies $L_{p,\lambda}(\mathbb{R}^n)$ and $B^{p,\lambda}(\mathbb{R}^n)$ as follows:

$$B_0(L_{p,\lambda}(w)(\mathbb{R}^n)) = L_{p,\lambda}(w)(\mathbb{R}^n), \quad B_{\lambda+n/p}(L_{p,-n/p}(w)(\mathbb{R}^n)) = B^{p,\lambda}(w)(\mathbb{R}^n).$$

And we also note that

$$B_0(\text{Lip}_\beta(w)(\mathbb{R}^n)) = \text{Lip}_\beta(w)(\mathbb{R}^n), \quad B_\sigma(\text{Lip}_\beta(w)(\mathbb{R}^n)) = \text{Lip}_{\beta,\sigma}(w)(\mathbb{R}^n)$$

and

$$B_0(\text{BMO}(w)(\mathbb{R}^n)) = \text{BMO}(w)(\mathbb{R}^n), \quad B_\sigma(\text{BMO}(w)(\mathbb{R}^n)) = \text{BMO}_\sigma(w)(\mathbb{R}^n).$$

We also need to define some classes of weights. As to the basic properties of weights, see, e.g., [2] and [3].

DEFINITION 4. For $1 < p < \infty$, let A_p be the set of all weights w such that

$$\sup_{\mathbb{R}^n \supset B: \text{ball}} m_B(w) m_B(w^{-1/(p-1)})^{p-1} < \infty.$$

DEFINITION 5. Let A_1 be the set of all weights w such that for any ball $B \subset \mathbb{R}^n$,

$$\frac{w(B)}{|B|} \leq Cw(x) \quad \text{a.e. } x \in B$$

for some constant C .

DEFINITION 6. For $1 < p, q < \infty$, let $A_{p,q}$ be the set of all weights w such that

$$\sup_{\mathbb{R}^n \supset B: \text{ball}} m_B(w^q)^{1/q} m_B(w^{-p'})^{1/p'} < \infty.$$

REMARK 3. Note that $w \in A_{p,q}$ if and only if $w^{-p'} \in A_{1+p'/q}$.

DEFINITION 7. For $1 < p < \infty$, let $A_{p,\infty}$ be the set of all weights w such that $w^{-p'} \in A_1$.

REMARK 4. Note that for $1 < p < \infty$ and $1 < q \leq \tilde{q} \leq \infty$,

$$A_{p,\infty} \subset A_{p,\tilde{q}} \subset A_{p,q},$$

and for $1 < \tilde{p} \leq p < \infty$ and $1 < q \leq \infty$,

$$A_{\tilde{p},q} \subset A_{p,q}.$$

DEFINITION 8. (strong doubling) For $0 < a < \infty$, let $SD(a)$ be the set of all weights w such that for all balls B and Q provided $B \subset Q$, there exists a constant $C > 0$ such that

$$w(Q) \leq C \left(\frac{|Q|}{|B|} \right)^a w(B).$$

REMARK 5. Note that if $w \in A_p$, $1 \leq p < \infty$, then $w \in SD(p)$. Moreover, if $w \in A_p$, $1 < p < \infty$, then by self-improvement property of A_p , $w \in SD(a)$ for some $a < p$.

3. Fractional integrals on $B_\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n)$

In this section we consider the B_σ -weighted function spaces estimates of fractional integral I_α and modified fractional integral \tilde{I}_α , $0 < \alpha < n$, which are defined by the following.

DEFINITION 9. For $0 < \alpha < n$ and $f \in L^1_{\text{loc}}(\mathbb{R}^n)$,

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

and

$$\tilde{I}_\alpha f(x) = \int_{\mathbb{R}^n} f(y) \left(\frac{1}{|x-y|^{n-\alpha}} - \frac{1 - \chi_{B_1}(y)}{|y|^{n-\alpha}} \right) dy.$$

Then for a fractional integral I_α , the following estimates on the weighted L^p and Morrey spaces are known.

THEOREM A. ([9]) *Let $0 < \alpha < n$, $1 < p < n/\alpha$ and $1/q = 1/p - \alpha/n$. If $w \in A_{p,q}$, then I_α is bounded from $L^p(w^p)(\mathbb{R}^n)$ to $L^q(w^q)(\mathbb{R}^n)$, that is, there exists a constant $C > 0$ such that*

$$\|I_\alpha f\|_{L^q(w^q)} \leq C \|f\|_{L^p(w^p)}, \quad f \in L^p(w^p)(\mathbb{R}^n),$$

where $L^p(w^p)(\mathbb{R}^n)$ is the set of all functions f on \mathbb{R}^n such that

$$\|f\|_{L^p(w^p)} = \left(\int_{\mathbb{R}^n} |f(y)|^p w^p(y) dy \right)^{1/p} < \infty.$$

THEOREM B. ([4]) *Let $0 < \alpha < n$, $1 < p, q < \infty$, $-n/p \leq \lambda < 0$, $-n/q \leq \mu = \lambda + \alpha < 0$, $1/q = 1/p - \alpha/n$ and $(-\mu)q = (-\lambda)p$. If $w \in A_{p,-n/\mu}$, then I_α is bounded from $L_{p,\lambda}(w^p)(\mathbb{R}^n)$ to $L_{q,\mu}(w^q)(\mathbb{R}^n)$, that is, there exists a constant $C > 0$ such that*

$$\|I_\alpha f\|_{L_{q,\mu}(w^q)} \leq C \|f\|_{L_{p,\lambda}(w^p)}, \quad f \in L_{p,\lambda}(w^p)(\mathbb{R}^n).$$

On the other hand, for a fractional integral I_α , we can prove the following B_σ -weighted Morrey estimate.

THEOREM 1. *Let $0 < \alpha < n$, $1 < p, q < \infty$, $-n/p \leq \lambda < 0$, $-n/q \leq \mu = \lambda + \alpha < 0$, $0 \leq \sigma < \infty$, $1/q = 1/p - \alpha/n$, $(-\mu)q = (-\lambda)p$ and $\mu + \sigma < 0$. If $w \in A_{p,-n/(\mu+\sigma)}$, then I_α is bounded from $B_\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n)$ to $B_\sigma(L_{q,\mu}(w^q))(\mathbb{R}^n)$, that is, there exists a constant $C > 0$ such that*

$$\|I_\alpha f\|_{B_\sigma(L_{q,\mu}(w^q))} \leq C \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}, \quad f \in B_\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n).$$

REMARK 6. Note that Theorem 1 with $\sigma = 0$ means Theorem B.

In the above theorem, if $\lambda = -n/p$ and $\sigma = \lambda + n/p$, then the following corollary is obtained by Remark 2.

COROLLARY 1. *Let $0 < \alpha < n$, $1 < p, q < \infty$, $-n/p \leq \lambda < 0$, $-n/q \leq \mu = \lambda + \alpha < 0$, $1/q = 1/p - \alpha/n$, $(-\mu)q = (-\lambda)p$, $\sigma = \lambda + n/p$ and $\mu + \sigma < 0$. If $w \in A_{p,-n/(\mu+\sigma)}$, then I_α is bounded from $B^{p,\lambda}(w^p)(\mathbb{R}^n)$ to $B^{q,\mu}(w^q)(\mathbb{R}^n)$, that is, there exists a constant $C > 0$ such that*

$$\|I_\alpha f\|_{B^{q,\mu}(w^q)} \leq C \|f\|_{B^{p,\lambda}(w^p)}, \quad f \in B^{p,\lambda}(w^p)(\mathbb{R}^n).$$

Moreover, in Theorem 1, if we put $\mu = 0$ formally, then the condition of w becomes $w \in A_{p,\infty}$. Therefore, for a modified fractional integral \tilde{I}_α , we can show the following B_σ -weighted function spaces estimate on the weighted Morrey spaces.

THEOREM 2. *Let $0 < \alpha < n$, $1 < p < \infty$, $-n/p \leq \lambda < 0$, $0 \leq \mu = \lambda + \alpha < 1$, $0 \leq \sigma < \infty$ and $\mu + \sigma < 1$. If*

$$w \in \begin{cases} A_{p,\infty} & (1 < p < n/\alpha) \\ A_{n/\alpha,\infty} & (n/\alpha \leq p < \infty), \end{cases}$$

then \tilde{I}_α is bounded from $B_\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n)$ to $B_\sigma(\text{Lip}_\mu(w^{-1}))(\mathbb{R}^n)$, that is, there exists a constant $C > 0$ such that

$$\|\tilde{I}_\alpha f\|_{B_\sigma(\text{Lip}_\mu(w^{-1}))} \leq C \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}, \quad f \in B_\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n).$$

In particular, when $\mu = 0$, i.e., $\lambda = -\alpha$,

$$\|\tilde{I}_\alpha f\|_{B_\sigma(\text{BMO}(w^{-1}))} \leq C \|f\|_{B_\sigma(L_{p,-\alpha}(w^p))}, \quad f \in B_\sigma(L_{p,-\alpha}(w^p))(\mathbb{R}^n),$$

where $1 < p \leq n/\alpha$.

In the above theorem, if $\sigma = 0$, then we obtain the following corollary by Remark 2.

COROLLARY 2. *Let $0 < \alpha < n$, $1 < p < \infty$, $-n/p \leq \lambda < 0$ and $0 \leq \mu = \lambda + \alpha < 1$. If*

$$w \in \begin{cases} A_{p,\infty} & (1 < p < n/\alpha) \\ A_{n/\alpha,\infty} & (n/\alpha \leq p < \infty), \end{cases}$$

then \tilde{I}_α is bounded from $L_{p,\lambda}(w^p)(\mathbb{R}^n)$ to $\text{Lip}_\mu(w^{-1})(\mathbb{R}^n)$, that is, there exists a constant $C > 0$ such that

$$\|\tilde{I}_\alpha f\|_{\text{Lip}_\mu(w^{-1})} \leq C \|f\|_{L_{p,\lambda}(w^p)}, \quad f \in L_{p,\lambda}(w^p)(\mathbb{R}^n).$$

In particular, when $\mu = 0$, i.e., $\lambda = -\alpha$,

$$\|\tilde{I}_\alpha f\|_{\text{BMO}(w^{-1})} \leq C \|f\|_{L_{p,-\alpha}(w^p)}, \quad f \in L_{p,-\alpha}(w^p)(\mathbb{R}^n),$$

where $1 < p \leq n/\alpha$.

Also if $\lambda = -n/p$ and $\sigma = \lambda + n/p$ in Theorem 2, then by Remark 2, the following corollary is obtained.

COROLLARY 3. *Let $0 < \alpha < n$, $1 < p < \infty$, $-n/p \leq \lambda < 0$, $0 \leq \mu = \lambda + \alpha < 1$, $\sigma = \lambda + n/p$ and $\mu + \sigma < 1$. If*

$$w \in \begin{cases} A_{p,\infty} & (1 < p < n/\alpha) \\ A_{n/\alpha,\infty} & (n/\alpha \leq p < \infty), \end{cases}$$

then \tilde{I}_α is bounded from $B^{p,\lambda}(w^p)(\mathbb{R}^n)$ to $\text{Lip}_{\mu,\sigma}(w^{-1})(\mathbb{R}^n)$, that is, there exists a constant $C > 0$ such that

$$\|\tilde{I}_\alpha f\|_{\text{Lip}_{\mu,\sigma}(w^{-1})} \leq C \|f\|_{B^{p,\lambda}(w^p)}, \quad f \in B^{p,\lambda}(w^p)(\mathbb{R}^n).$$

In particular, when $\mu = 0$, i.e., $\lambda = -\alpha$,

$$\|\tilde{I}_\alpha f\|_{\text{BMO}_\sigma(w^{-1})} \leq C \|f\|_{B^{p,-\alpha}(w^p)}, \quad f \in B^{p,-\alpha}(w^p)(\mathbb{R}^n),$$

where $1 < p \leq n/\alpha$.

4. Proofs of theorems

In what follows, we use the symbol $A \lesssim B$ to denote that there exists a constant $C > 0$ such that $A \leq CB$. If $A \lesssim B$ and $B \lesssim A$, we then write $A \sim B$.

First of all, we show the following lemma, which is necessary to prove Theorems 1 and 2.

LEMMA 1. Let $\beta \in \mathbb{R}$, $1 < p < \infty$, $-n/p \leq \lambda < 0$, $0 \leq \sigma < \infty$ and $\beta + \lambda + \sigma < 0$. If $w \in A_{p,-n/(\beta+\lambda+\sigma)}$, then there exists a constant $C > 0$ such that

$$\int_{\mathbb{R}^n \setminus B(x_0,s)} \frac{|f(y)|}{|y-x|^{n-\beta}} dy \leq Cr^\sigma s^{-n/p'+\beta+\lambda} w^{-p'}(B(x_0,s))^{1/p'} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}$$

for all $f \in B_\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n)$, $x \in B(x_0,s) \subset B_r$ and $r \geq 1$.

In particular, when $x = x_0 = 0$ and $s = r$,

$$\int_{\mathbb{R}^n \setminus B_r} \frac{|f(y)|}{|y|^{n-\beta}} dy \leq Cr^{-n/p'+\beta+\lambda+\sigma} w^{-p'}(B_r)^{1/p'} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}$$

for all $f \in B_\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n)$ and $r \geq 1$.

Proof.

Let $f \in B^\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n)$, $B(x_0,s) \subset B_r$ and $r \geq 1$. Then, by Hölder's inequality, we obtain

$$\begin{aligned} & \int_{\mathbb{R}^n \setminus B(x_0,s)} \frac{|f(y)|}{|y-x|^{n-\beta}} dy \\ &= \sum_{j=0}^{\infty} \int_{B(x_0,2^{j+1}s) \setminus B(x_0,2^j s)} \frac{|f(y)|}{|y-x|^{n-\beta}} dy \\ &\lesssim \sum_{j=0}^{\infty} \frac{1}{(2^j s)^{n-\beta}} \int_{B(x_0,2^{j+1}s) \setminus B(x_0,2^j s)} |f(y)| dy \\ &\lesssim s^\beta \sum_{j=0}^{\infty} (2^\beta)^j \int_{B(x_0,2^{j+1}s)} |f(y)| dy \end{aligned}$$

$$\begin{aligned} &\lesssim s^\beta \sum_{j=0}^\infty (2^\beta)^j \left(\int_{B(x_0, 2^{j+1}s)} |f(y)|^p w^p(y) dy \right)^{1/p} \left(\int_{B(x_0, 2^{j+1}s)} w^{-p'}(y) dy \right)^{1/p'} \\ &\sim s^\beta \sum_{j=0}^\infty (2^\beta)^j (2^{j+1}s)^{-n/p'+\lambda} w^{-p'}(B(x_0, 2^{j+1}s))^{1/p'} \|f\|_{L_{p,\lambda}(w^p)(B_{2^{j+1}r})} \\ &\lesssim r^\sigma s^{-n/p'+\beta+\lambda} \sum_{j=0}^\infty (2^{-n/p'+\beta+\lambda+\sigma})^j w^{-p'}(B(x_0, 2^{j+1}s))^{1/p'} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}. \end{aligned}$$

As it follows from Remarks 3 and 5 that when $w \in A_{p,-n/(\beta+\lambda+\sigma)}$, there exist $C > 0$ and $\varepsilon > 0$ such that

$$w^{-p'}(B(x_0, 2^{j+1}s)) \leq C(2^{j+1})^{n-p'(\beta+\lambda+\sigma)-\varepsilon} w^{-p'}(B(x_0, s)),$$

we have

$$\begin{aligned} &\int_{\mathbb{R}^n \setminus B(x_0, s)} \frac{|f(y)|}{|y-x|^{n-\beta}} dy \\ &\lesssim r^\sigma s^{-n/p'+\beta+\lambda} \left\{ \sum_{j=0}^\infty (2^{-\varepsilon/p'})^j \right\} w^{-p'}(B(x_0, s))^{1/p'} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \\ &\sim r^\sigma s^{-n/p'+\beta+\lambda} w^{-p'}(B(x_0, s))^{1/p'} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}. \quad \square \end{aligned}$$

Next we recall the following two lemmas.

LEMMA 2. (Lemma 3.5 of [8]) *Let $1 \leq p < \infty$ and $r > 0$. If $-n/p \leq \lambda < 0$, then*

$$\|f\chi_{B_r}\|_{L_{p,\lambda}} \leq \|f\|_{L_{p,\lambda}(B_{3r})} \quad \text{for all } f \in L^p_{loc}(\mathbb{R}^n) \text{ with } \|f\|_{L_{p,\lambda}(B_{3r})} < \infty.$$

LEMMA 3. (Theorem 7.2.5 of [2]) *If $w \in A_p$ with $1 \leq p < \infty$, then there exists an $a > 1$ such that $w^a \in A_p$.*

Finally, we prepare the following lemma in order to prove the case of $n/\alpha \leq p < \infty$ of Theorem 2.

LEMMA 4. *Let $0 < \alpha < n$, $n/\alpha \leq p < \infty$ and $w \in A_{n/\alpha,\infty}$. Then there exists an exponent p_0 , which is sufficiently close to n/α , such that $1 < p_0 < n/\alpha$, $1/p_0 - \alpha/n < 1/p$ and $w \in A_{p_0,\infty}$.*

Proof. Let $n/\alpha \leq p < \infty$ and $w \in A_{n/\alpha,\infty}$, i.e., $w^{-(n/\alpha)'} \in A_1$. Then, by Lemma 3, there exists an $a > 1$ such that $w^{-(n/\alpha)'a} \in A_1$. Now, if we put $\tilde{p} = ((n/\alpha)'a)'$, then $1 < \tilde{p} < n/\alpha$ and $w \in A_{\tilde{p},\infty}$. Therefore, we can choose p_0 , which is sufficiently close to n/α , such that $\tilde{p} < p_0 < n/\alpha$ and $1/p_0 - \alpha/n < 1/p$. Moreover, it follows from Remark 4 that $w \in A_{p_0,\infty}$. \square

Proof of Theorem 1. Let $f \in B^\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n)$. We prove that

$$\|I_\alpha f\|_{L_{q,\mu}(w^q)(B_r)} \lesssim r^\sigma \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}$$

for any ball B_r with $r \geq 1$.

For $x \in B_r$, let

$$I_\alpha f(x) = I_\alpha(f\chi_{B_{2r}})(x) + I_\alpha(f(1 - \chi_{B_{2r}}))(x).$$

First, applying Theorem B, we get

$$\begin{aligned} \|I_\alpha(f\chi_{B_{2r}})\|_{L_{q,\mu}(w^q)(B_r)} &\leq \|I_\alpha(f\chi_{B_{2r}})\|_{L_{q,\mu}(w^q)} \lesssim \|f\chi_{B_{2r}}\|_{L_{p,\lambda}(w^p)} \\ &\leq \|f\|_{L_{p,\lambda}(w^p)(B_{6r})} \lesssim r^\sigma \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \end{aligned}$$

by Lemma 2.

Next, since for $x \in B_r$,

$$|I_\alpha(f(1 - \chi_{B_{2r}}))(x)| \lesssim \int_{\mathbb{R}^n \setminus B_{2r}} \frac{|f(y)|}{|y|^{n-\alpha}} dy$$

and $w \in A_{p,-n/(\mu+\sigma)}$, it follows from Lemma 1 that for $B(x_0, s) \subset B_r$,

$$\begin{aligned} &\frac{1}{s^\mu} \left(\int_{B(x_0,s)} |I_\alpha(f(1 - \chi_{B_{2r}}))(y)|^q w^q(y) dy \right)^{1/q} \\ &\lesssim \frac{1}{s^\mu} \left(\frac{1}{|B(x_0,s)|} \right)^{1/q} r^{-n/p'+\alpha+\lambda+\sigma} w^{-p'}(B_r)^{1/p'} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \cdot w^q(B(x_0,s))^{1/q}. \end{aligned}$$

In addition, as $w \in A_{p,-n/(\mu+\sigma)}$, which means $w^{-p'} \in A_{1-p'(\mu+\sigma)/n}$ by Remark 3, we obtain

$$w^{-p'}(B_r) \leq C \left(\frac{r}{s}\right)^{n-p'(\mu+\sigma)} w^{-p'}(B(x_0,s))$$

in terms of Remark 5. Therefore, since $q \leq -n/\mu < -n/(\mu + \sigma)$, by using Remark 4,

$$\begin{aligned} &\frac{1}{s^\mu} \left(\int_{B(x_0,s)} |I_\alpha(f(1 - \chi_{B_{2r}}))(y)|^q w^q(y) dy \right)^{1/q} \\ &\lesssim \frac{1}{s^\mu} r^{-n/p'+\mu+\sigma} \left(\frac{r}{s}\right)^{n/p'-(\mu+\sigma)} w^{-p'}(B(x_0,s))^{1/p'} \left(\frac{w^q(B(x_0,s))}{|B(x_0,s)|} \right)^{1/q} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \\ &\lesssim s^\sigma \left(\frac{w^{-p'}(B(x_0,s))}{|B(x_0,s)|} \right)^{1/p'} \left(\frac{w^q(B(x_0,s))}{|B(x_0,s)|} \right)^{1/q} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \\ &\lesssim r^\sigma \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}. \end{aligned}$$

Thus, we have for $r \geq 1$,

$$\|I_\alpha f\|_{L_{q,\mu}(w^q)(B_r)} \lesssim r^\sigma \|f\|_{B_\sigma(L_{p,\lambda}(w^p))},$$

which shows the conclusion. \square

Proof of Theorem 2. Let $f \in B^\sigma(L_{p,\lambda}(w^p))(\mathbb{R}^n)$. We prove that

$$\|\tilde{I}_\alpha f\|_{\text{Lip}_\mu(w^{-1})(B_r)} \lesssim r^\sigma \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}$$

for any ball B_r with $r \geq 1$.

Now, letting for $y \in B(x_0, s) \subset B_r$,

$$\begin{aligned} \tilde{I}_\alpha f(y) &= \tilde{I}_\alpha(f\chi_{B(x_0, 2s)})(y) + \tilde{I}_\alpha(f(1 - \chi_{B(x_0, 2s)}))(y) \\ &= I_\alpha(f\chi_{B(x_0, 2s)})(y) + C_{\alpha, x_0, s}f + J_{\alpha, x_0, s}f(y), \end{aligned}$$

where

$$C_{\alpha, x_0, s}f = - \int_{B(x_0, 2s) \setminus B_1} \frac{f(z)}{|z|^{n-\alpha}} dz + \tilde{I}_\alpha(f(1 - \chi_{B(x_0, 2s)}))(x_0)$$

and

$$J_{\alpha, x_0, s}f(y) = \int_{\mathbb{R}^n \setminus B(x_0, 2s)} f(z) \left(\frac{1}{|y-z|^{n-\alpha}} - \frac{1}{|x_0-z|^{n-\alpha}} \right) dz,$$

we have

$$\begin{aligned} &\int_{B(x_0, s)} |\tilde{I}_\alpha f(y) - C_{\alpha, x_0, s}f| dy \\ &\leq \int_{B(x_0, s)} |I_\alpha(f\chi_{B(x_0, 2s)})(y)| dy + \int_{B(x_0, s)} |J_{\alpha, x_0, s}f(y)| dy \\ &=: I_1 + I_2. \end{aligned}$$

First, by using Lemma 1, we get for $y \in B(x_0, s) \subset B_r$,

$$\begin{aligned} |J_{\alpha, x_0, s}f(y)| &\lesssim s \int_{\mathbb{R}^n \setminus B(x_0, 2s)} \frac{|f(z)|}{|z-x_0|^{n-\alpha+1}} dz \\ &\lesssim r^\sigma s^{-n/p'+\mu} w^{-p'}(B(x_0, 2s))^{1/p'} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}. \end{aligned}$$

Therefore, since $w \in A_{p,\infty}$, we have for $B(x_0, s) \subset B_r$,

$$\begin{aligned} &\frac{1}{s^\mu} \frac{1}{w^{-1}(B(x_0, s))} I_2 \\ &\lesssim \frac{1}{w^{-1}(B(x_0, s))} \cdot r^\sigma s^{-n/p'} w^{-p'}(B(x_0, 2s))^{1/p'} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \cdot |B(x_0, s)| \\ &\lesssim r^\sigma \cdot \frac{|B(x_0, s)|}{w^{-1}(B(x_0, s))} \left(\frac{w^{-p'}(B(x_0, s))}{|B(x_0, s)|} \right)^{1/p'} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \\ &\lesssim r^\sigma \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}. \end{aligned}$$

Next, when $1 < p < n/\alpha$, let $1/q = 1/p - \alpha/n$. Then, applying Hölder’s inequality, Remark 4 and Theorem A, we obtain

$$\begin{aligned}
 I_1 &\leq \left(\int_{B(x_0,s)} |I_\alpha(f\chi_{B(x_0,2s)})(y)|^q w^q(y) dy \right)^{1/q} \left(\int_{B(x_0,s)} w^{-q'}(y) dy \right)^{1/q'} \\
 &\lesssim \left(\int_{\mathbb{R}^n} |(f\chi_{B(x_0,2s)})(y)|^p w^p(y) dy \right)^{1/p} \left(\int_{B(x_0,s)} w^{-q'}(y) dy \right)^{1/q'} \\
 &\leq \left(\int_{B(x_0,2s)} |f(y)|^p w(y)^p dy \right)^{1/p} \left(\int_{B(x_0,s)} w^{-p'}(y) dy \right)^{1/p'} \cdot |B(x_0,s)|^{1/q'-1/p'} \\
 &\lesssim r^\sigma (2s)^\lambda |B(x_0,2s)|^{1/p} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \cdot \left(\int_{B(x_0,s)} w^{-p'}(y) dy \right)^{1/p'} |B(x_0,s)|^{1/q'} \\
 &\lesssim r^\sigma (2s)^{\lambda+\alpha} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \left(\int_{B(x_0,s)} w^{-p'}(y) dy \right)^{1/p'} \cdot |B(x_0,s)| \\
 &\lesssim r^\sigma s^\mu \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \int_{B(x_0,s)} w^{-1}(y) dy \cdot |B(x_0,s)| \\
 &= r^\sigma s^\mu \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \cdot w^{-1}(B(x_0,s)).
 \end{aligned}$$

When $n/\alpha \leq p < \infty$, in terms of Lemma 4, we choose p_0 such that $1 < p_0 < n/\alpha$, $1/p_0 - \alpha/n < 1/p$ and $w \in A_{p_0,\infty}$, and let $1/q_0 = 1/p_0 - \alpha/n$. Then, applying Hölder’s inequality, Remark 4 and Theorem A, we obtain

$$\begin{aligned}
 I_1 &\leq \left(\int_{B(x_0,s)} |I_\alpha(f\chi_{B(x_0,2s)})(y)|^{q_0} w^{q_0}(y) dy \right)^{1/q_0} \left(\int_{B(x_0,s)} w^{-q_0'}(y) dy \right)^{1/q_0'} \\
 &\lesssim \left(\int_{\mathbb{R}^n} |(f\chi_{B(x_0,2s)})(y)|^{p_0} w^{p_0}(y) dy \right)^{1/p_0} \left(\int_{B(x_0,s)} w^{-q_0'}(y) dy \right)^{1/q_0'} \\
 &\leq \left(\int_{B(x_0,2s)} |f(y)|^{p_0} w(y)^{p_0} dy \right)^{1/p_0} |B(x_0,2s)|^{1/p_0-1/p} \\
 &\quad \times \left(\int_{B(x_0,s)} w^{-p'}(y) dy \right)^{1/p'} |B(x_0,s)|^{1/q_0'-1/p'} \\
 &\lesssim r^\sigma s^{\lambda+\alpha} \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \cdot w^{-p'}(B(x_0,s))^{1/p'} |B(x_0,s)|^{1/p} \\
 &\lesssim r^\sigma s^\mu \|f\|_{B_\sigma(L_{p,\lambda}(w^p))} \cdot w^{-1}(B(x_0,s)).
 \end{aligned}$$

Hence, it follows that for $1 < p < \infty$,

$$\frac{1}{s^\mu} \frac{1}{w^{-1}(B(x_0,s))} I_1 \lesssim r^\sigma \|f\|_{B_\sigma(L_{p,\lambda}(w^p))}.$$

Thus, we have for $r \geq 1$,

$$\|\tilde{I}_\alpha f\|_{\text{Lip}_\mu(w^{-1})(B_r)} \lesssim r^\sigma \|f\|_{B_\sigma(L_{p,\lambda}(w^p))},$$

which concludes the proof of Theorem 2. \square

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