# A NOTE ON $H_{w}^{p}$-BOUNDEDNESS OF RIESZ TRANSFORMS AND $\theta$-CALDERÓN-ZYGMUND OPERATORS THROUGH MOLECULAR CHARACTERIZATION 

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#### Abstract

Let $0<p \leq 1$ and $w$ in the Muckenhoupt class $A_{1}$. Recently, by using the weighted atomic decomposition and molecular characterization, Lee, Lin and Yang ${ }^{[11]}$ established that the Riesz transforms $R_{j}, j=1,2, \cdots, n$, are bounded on $H_{w}^{p}\left(\mathbf{R}^{n}\right)$. In this note we extend this to the general case of weight $w$ in the Muckenhoupt class $A_{\infty}$ through molecular characterization. One difficulty, which has not been taken care in [11], consists in passing from atoms to all functions in $H_{w}^{p}\left(\mathbf{R}^{n}\right)$. Furthermore, the $H_{w}^{p}$-boundedness of $\theta$ -Calderón-Zygmund operators are also given through molecular characterization and atomic decomposition.


Key words: Muckenhoupt weight, Riesz transform, Calderón-Zygmund operator
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## 1 Introduction and Preliminaries

Calderón-Zygmund operators and their generalizations on Euclidean space $\mathbf{R}^{n}$ have been extensively studied, see for example ${ }^{[7,14,18,15]}$. In particular, Yabuta ${ }^{[18]}$ introduced certain $\theta$ -Calderón-Zygmund operators to facilitate his study of certain classes of pseudo-differential operator.

Definition 1.1. Let $\theta$ be a nonnegative nondecreasing function on $(0, \infty)$ satisfying

$$
\int_{0}^{1} \frac{\theta(t)}{t} \mathrm{~d} t<\infty .
$$

A continuous function $K: \mathbf{R}^{n} \times \mathbf{R}^{n} \backslash\left\{(x, x): x \in \mathbf{R}^{n}\right\} \rightarrow \mathbf{C}$ is said to be a $\theta$-Calderón-Zygmund
singular integral kernel if there exists a constant $C>0$ such that

$$
|K(x, y)| \leq \frac{C}{|x-y|^{n}}
$$

for all $x \neq y$,

$$
\left|K(x, y)-K\left(x^{\prime}, y\right)\right|+\left|K(y, x)-K\left(y, x^{\prime}\right)\right| \leq C \frac{1}{|x-y|^{n}} \theta\left(\frac{\left|x-x^{\prime}\right|}{|x-y|}\right)
$$

for all $2\left|x-x^{\prime}\right| \leq|x-y|$.
A linear operator $T: \mathcal{S}\left(\mathbf{R}^{n}\right) \rightarrow \mathcal{S}^{\prime}\left(\mathbf{R}^{n}\right)$ is said to be a $\theta$-Calderón-Zygmund operator if $T$ can be extended to a bounded operator on $L^{2}\left(\mathbf{R}^{n}\right)$ and there exists a $\theta$-Calderon-Zygmund singular integral kernel $K$ such that for all $f \in C_{c}^{\infty}\left(\mathbf{R}^{n}\right)$ and all $x \notin \operatorname{supp} f$, we have

$$
T f(x)=\int_{\mathbf{R}^{n}} K(x, y) f(y) \mathrm{d} y
$$

When

$$
K_{j}(x, y)=\pi^{-(n+1) / 2} \Gamma\left(\frac{n+1}{2}\right) \frac{x_{j}-y_{j}}{|x-y|^{n+1}}, \quad j=1,2, \cdots, n
$$

then they are the classical Riesz transforms denoted by $R_{j}$.
It is well-known that the Riesz transforms $R_{j}, j=1,2, \cdots, n$, are bounded on unweighted Hardy spaces $H^{p}\left(\mathbf{R}^{n}\right)$. There are many different approaches to prove this classical result (see $[11,9]$ ). Recently, by using the weighted molecular theory (see [10]) and combined with GarcíaCuerva's atomic decomposition [5] for weighted Hardy spaces $H_{w}^{p}\left(\mathbf{R}^{n}\right)$, the authors in [11] established that the Riesz transforms $R_{j}, j=1,2, \cdots, n$, are bounded on $H_{w}^{p}\left(\mathbf{R}^{n}\right)$. More precisely, they proved that $\left\|R_{j} f\right\|_{H_{w}^{p}} \leq C$ for every $w-(p, \infty, t s-1)$-atom where $s, t \in \mathbf{N}$ satisfy $n /(n+s)<p \leq n /(n+s-1)$ and $\left((s-1) r_{w}+n\right) /\left(s\left(r_{w}-1\right)\right)$ with $r_{w}$ is the critical index of $w$ for the reverse Hölder condition. Remark that this leaves a gap in the proof. Similar gaps exist in some litteratures, for instance in $[10,15]$ when the authors establish $H_{w}^{p}$-boundedness of Calderón-Zygmund type operators. Indee d, it is now well-known that (see [1]) the argument "the operator $T$ is uniformly bounded in $H_{w}^{p}\left(\mathbf{R}^{n}\right)$ on $w-(p, \infty, r)$-atoms, and hence it extends to a bounded operator on $H_{w}^{p}\left(\mathbf{R}^{n}\right)^{\prime \prime}$ is wrong in general. However, Meda, Sjögren and Vallarino [13] establishes that (in the setting of unweighted Hardy spaces) this is correct if one replaces $L^{\infty}$-atoms by $L^{q}$-atoms with $1<q<\infty$. Later, the authors in [2] extended these results to the weighted anisotropic Hardy spaces. More precisely, it is claimed in [2] that the operator $T$ can be extended to a bounded operator on $H_{w}^{p}\left(\mathbf{R}^{n}\right)$ if it is uniformly bounded on $w$ - $(p, q, r)$-atoms for $q_{w}<q<\infty, r \geq\left[n\left(q_{w} / p-1\right)\right]$ where $q_{w}$ is the critical index of $w$.

Motivated by $[11,10,15,1,2]$, in this paper, we extend Theorem 1 in [11] to $A_{\infty}$ weights (see Theorem 1.1); Theorem 4 in [10] (see Theorem 1.2), Theorem 3 in [15] (see Theorem 3.1) to $\theta$ -Calderón-Zygmund operators; and fill the gaps of the proofs by using the atomic decomposition and molecular characterization of $H_{w}^{p}\left(\mathbf{R}^{n}\right)$ as in [11].

Throughout the whole paper, $C$ denotes a positive geometric constant which is independent of the main parameters, but may change from line to line. In $\mathbf{R}^{n}$, we denote by $B=B(x, r)$ an open ball with center $x$ and radius $r>0$. For any measurable set $E$, we denote by $|E|$ its Lebesgue measure, and by $E^{c}$ the set $\mathbf{R}^{n} \backslash E$.

Let us first recall some notations, definitions and well-known results.
Let $1 \leq p<\infty$. A nonnegative locally integrable function $w$ belongs to the Muckenhoupt class $A_{p}$, say $w \in A_{p}$, if there exists a positive constant $C$ so that

$$
\frac{1}{|B|} \int_{B} w(x) \mathrm{d} x\left(\frac{1}{|B|} \int_{B}(w(x))^{-1 /(p-1)} \mathrm{d} x\right)^{p-1} \leq C, \quad \text { if } 1<p<\infty
$$

and

$$
\frac{1}{|B|} \int_{B} w(x) \mathrm{d} x \leq \underset{x \in B}{C \operatorname{ess}-\inf } w(x), \quad \text { if } p=1
$$

for all balls $B$ in $\mathbf{R}^{n}$. We say that $w \in A_{\infty}$ if $w \in A_{p}$ for some $p \in[1, \infty)$.
It is well known that $w \in A_{p}, 1 \leq p<\infty$, implies $w \in A_{q}$ for all $q>p$. Also, if $w \in A_{p}$, $1<p<\infty$, then $w \in A_{q}$ for some $q \in[1, p)$. We thus write $q_{w}:=\inf \left\{p \geq 1: w \in A_{p}\right\}$ to denote the critical index of $w$. For a measurable set $E$, we note $w(E)=\int_{E} w(x) d x$ its weighted measure.

The following lemma gives a characterization of the class $A_{p}, 1 \leq p<\infty$. It can be found in [6].

Lemma A. The function $w \in A_{p}, 1 \leq p<\infty$, if and only if, for all nonnegative functions and all balls $B$,

$$
\left(\frac{1}{|B|} \int_{B} f(x) \mathrm{d} x\right)^{p} \leq C \frac{1}{w(B)} \int_{B} f(x)^{p} w(x) \mathrm{d} x .
$$

A close relation to $A_{p}$ is the reverse Hölder condition. If there exist $r>1$ and a fixed constant $C>0$ such that

$$
\left(\frac{1}{|B|} \int_{B} w^{r}(x) \mathrm{d} x\right)^{1 / r} \leq C\left(\frac{1}{|B|} \int_{B} w(x) \mathrm{d} x\right) \quad \text { for every ball } B \subset \mathbf{R}^{n}
$$

we say that $w$ satisfies reverse Hölder condition of order $r$ and write $w \in R H_{r}$. It is known that if $w \in R H_{r}, r>1$, then $w \in R H_{r+\varepsilon}$ for some $\varepsilon>0$. We thus write $r_{w}:=\sup \left\{r>1: w \in R H_{r}\right\}$ to denote the critical index of $w$ for the reverse Hölder condition.

The following result provides us the comparison between the Lebesgue measure of a set $E$ and its weighted measure $w(E)$. It also can be found in [6].

Lemma B. Let $w \in A_{p} \cap R H_{r}, p \geq 1$ and $r>1$. Then there exist constants $C_{1}, C_{2}>0$ such that

$$
C_{1}\left(\frac{|E|}{|B|}\right)^{p} \leq \frac{w(E)}{w(B)} \leq C_{2}\left(\frac{|E|}{|B|}\right)^{(r-1) / r}
$$

for all balls $B$ and measurable subsets $E \subset B$.
Given a weight function $w$ on $\mathbf{R}^{n}$, as usual we denote by $L_{w}^{q}\left(\mathbf{R}^{n}\right)$ the space of all functions $f$ satisfying

$$
\|f\|_{L_{w}^{q}}:=\left(\int_{\mathbf{R}^{n}}|f(x)|^{q} w(x) \mathrm{d} x\right)^{1 / q}<\infty
$$

When $q=\infty, L_{w}^{\infty}\left(\mathbf{R}^{n}\right)$ is $L^{\infty}\left(\mathbf{R}^{n}\right)$ and $\|f\|_{L_{w}^{\infty}}=\|f\|_{L^{\infty}}$. Analogously to the classical Hardy spaces, the weighted Hardy spaces $H_{w}^{p}\left(\mathbf{R}^{n}\right), p>0$, can be defined in terms of maximal functions. Namely, let $\phi$ be a function in $\mathcal{S}\left(\mathbf{R}^{n}\right)$, the Schwartz space of rapidly decreasing smooth functions, satisfying $\int_{\mathbf{R}^{n}} \phi(x) \mathrm{d} x=1$. Define

$$
\phi_{t}(x)=t^{-n} \phi(x / t), \quad t>0, x \in \mathbf{R}^{n}
$$

and the maximal function $f^{*}$ by

$$
f^{*}(x)=\sup _{t>0}\left|f * \phi_{t}(x)\right|, \quad x \in \mathbf{R}^{n}
$$

Then $H_{w}^{p}\left(\mathbf{R}^{n}\right)$ consists of those tempered distributions $f \in \mathcal{S}^{\prime}\left(\mathbf{R}^{n}\right)$ for which $f^{*} \in L_{w}^{p}\left(\mathbf{R}^{n}\right)$ with the (quasi-)norm

$$
\|f\|_{H_{w}^{p}}=\left\|f^{*}\right\|_{L_{w}^{L}}
$$

In order to show the $H_{w}^{p}$-boundedness of Riesz transforms, we characterize weighted Hardy spaces in terms of atoms and molecules in the following way.

Definition of a weighted atom. Let $0<p \leq 1 \leq q \leq \infty$ and $p \neq q$ such that $w \in A_{q}$. Let $q_{w}$ be the critical index of $w$. Set $[\cdot]$ the integer function. For $s \in \mathbf{N}$ satisfying $s \geq\left[n\left(q_{w} / p-1\right)\right]$, a function $a \in L_{w}^{q}\left(\mathbf{R}^{n}\right)$ is called $w-(p, q, s)$-atom centered at $x_{0}$ if
(i) $\operatorname{supp} a \subset B$ for some ball $B$ centered at $x_{0}$,
(ii) $\|a\|_{L_{w}^{q}} \leq w(B)^{1 / q-1 / p}$,
(iii) $\int_{\mathbf{R}^{n}} a(x) x^{\alpha} \mathrm{d} x=0$ for every multi-index $\alpha$ with $|\alpha| \leq s$.

Let ${ }_{H_{w}^{p}}{ }^{n}, q, s\left(\mathbf{R}^{n}\right)$ denote the space consisting of tempered distributions admitting a decomposition $f=\sum_{j=1}^{\infty} \lambda_{j} a_{j}$ in $\mathcal{S}^{\prime}\left(\mathbf{R}^{n}\right)$, where $a_{j}$ 's are $w-(p, q, s)$-atoms and $\sum_{j=1}^{\infty}\left|\lambda_{j}\right|^{p}<\infty$. And for every $f \in H_{w}^{p, q, s}\left(\mathbf{R}^{n}\right)$, we consider the (quasi-)norm

$$
\|f\|_{H_{w}^{p, q, s}}=\inf \left\{\left(\sum_{j=1}^{\infty}\left|a_{j}\right|^{p}\right)^{1 / p}: f \stackrel{\mathcal{S}^{\prime}}{=} \sum_{j=1}^{\infty} \lambda_{j} a_{j}, \quad\left\{a_{j}\right\}_{j=1}^{\infty} \text { are } w-(p, q, s) \text {-atoms }\right\}
$$

Denote by $H_{w, \text { fin }}^{p, q, s}\left(\mathbf{R}^{n}\right)$ the vector space of all finite linear combinations of $w-(p, q, s)$-atoms, and the (quasi-)norm of $f$ in $H_{w, \text { fin }}^{p, q, s}\left(\mathbf{R}^{n}\right)$ is defined by

$$
\|f\|_{H_{w, \text { in }}^{p, q, s}}:=\inf \left\{\left(\sum_{j=1}^{k}\left|\lambda_{j}\right|^{p}\right)^{1 / p}: f=\sum_{j=1}^{k} \lambda_{j} a_{j}, k \in \mathbf{N},\left\{a_{j}\right\}_{j=1}^{k} \text { are } w \text { - }(p, q, s) \text {-atoms }\right\} .
$$

We have the following atomic decomposition for $H_{w}^{p}\left(\mathbf{R}^{n}\right)$. It can be found in [5] (see also $[2,8])$.

Theorem A. If the triplet $(p, q, s)$ satisfies the conditions of $w$ - $(p, q, s)$-atoms, then $H_{w}^{p}\left(\mathbf{R}^{n}\right)=$ $H_{w}^{p, q, s}\left(\mathbf{R}^{n}\right)$ with equivalent norms.

The molecules corresponding to the atoms mentioned above can be defined as follows.
Definition of a weighted molecule. For $0<p \leq 1 \leq q \leq \infty$ and $p \neq q$, let $w \in A_{q}$ with critical index $q_{w}$ and critical index $r_{w}$ for the reverse Hölder condition. Set $s \geq\left[n\left(q_{w} / p-1\right)\right]$, $\varepsilon>\max \left\{s r_{w}\left(r_{w}-1\right)^{-1} n^{-1}+\left(r_{w}-1\right)^{-1}, 1 / p-1\right\}, a=1-1 / p+\varepsilon$, and $b=1-1 / q+\varepsilon$. A $w$ - $(p, q, s, \varepsilon)$-molecule centered at $x_{0}$ is a function $M \in L_{w}^{q}\left(\mathbf{R}^{n}\right)$ satisfying
(i) $M \cdot w\left(B\left(x_{0}, \cdot-x_{0}\right)\right)^{b} \in L_{w}^{q}\left(\mathbf{R}^{n}\right)$,
(ii) $\|M\|_{L_{w}^{q}}^{a / b}\left\|M \cdot w\left(B\left(x_{0}, \cdot-x_{0}\right)\right)^{b}\right\|_{L_{w}^{q}}^{1-a / b} \equiv \mathfrak{N}_{w}(M)<\infty$,
(iii) $\int_{\mathbf{R}^{n}} M(x) x^{\alpha} \mathrm{d} x=0$ for every multi-index $\alpha$ with $|\alpha| \leq s$.

The above quantity $\mathfrak{N}_{w}(M)$ is called the $w$-molecular norm of $M$.
In [10], Lee and Lin proved that every weighted molecule belongs to the weighted Hardy space $H_{w}^{p}\left(\mathbf{R}^{n}\right)$, and the embedding is continuous.

Theorem B. Let $0<p \leq 1 \leq q \leq \infty$ and $p \neq q, w \in A_{q}$, and $(p, q, s, \varepsilon)$ be the quadruple in the definition of molecule. Then, every $w-(p, q, s, \varepsilon)$-molecule $M$ centered at any point in $\mathbf{R}^{n}$ is in $H_{w}^{p}\left(\mathbf{R}^{n}\right)$, and $\|M\|_{H_{w}^{p}} \leq C \mathfrak{N}_{w}(M)$ where the constant $C$ is independent of the molecule.

Although, in general, one cannot conclude that an operator $T$ is bounded on $H_{w}^{p}\left(\mathbf{R}^{n}\right)$ by checking that their norms have uniform bound on all of the corresponding $w$ - $(p, \infty, s)$-atoms (cf. [1]). However, this is correct when dealing with $w$ - $(p, q, s)$-atoms with $q_{w}<q<\infty$. Indeed, we have the following result (see [2, Theorem 7.2]).

Theorem C. Let $0<p \leq 1, w \in A_{\infty}, q \in\left(q_{w}, \infty\right)$ and $s \in \mathbf{Z}$ satisfying $s \geq\left[n\left(q_{w} / p-1\right)\right]$. Suppose that $T: H_{w, \text { fin }}^{p, q, s}\left(\mathbf{R}^{n}\right) \rightarrow H_{w}^{p}\left(\mathbf{R}^{n}\right)$ is a linear operator satisfying

$$
\sup \left\{\|T a\|_{H_{w}^{p}}: \text { a is any } w-(p, q, s)-\text { atom }\right\}<\infty
$$

Then $T$ can be extended to a bounded linear operator on $H_{w}^{p}\left(\mathbf{R}^{n}\right)$.
Our first main result, which generalizes Theorem 1 in [11], is as follows:
Theorem 1.1. Let $0<p \leq 1$ and $w \in A_{\infty}$. Then, the Riesz transforms are bounded on $H_{w}^{p}\left(\mathbf{R}^{n}\right)$.

For the next result, we need the notion $T^{*} 1=0$.
Definition 1.2. Let T be a $\theta$-Calderón-Zygmund operator. We say that $T^{*} 1=0$ if $\int_{\mathbf{R}^{n}} T f(x) d x=$ 0 for all $f \in L^{q}\left(\mathbf{R}^{n}\right), 1<q \leq \infty$, with compact support and $\int_{\mathbf{R}^{n}} f(x) \mathrm{d} x=0$.

We now can give the $H_{w}^{p}$-boundedness of $\theta$-Calderón-Zygmund type operators, which generalizes Theorem 4 in [10] by taking $q=1$ and $\theta(t)=t^{\delta}$, as follows:

Theorem 1.2. Given $\delta \in(0,1], n /(n+\delta)<p \leq 1$, and $w \in A_{q} \cap R H_{r}$ with $1 \leq q<$ $p(n+\delta) / n,(n+\delta) /(n+\delta-n q)<r$. Let $\theta$ be a nonnegative nondecreasing function on $(0, \infty)$ with $\int_{0}^{1} \frac{\theta(t)}{t^{1+\delta}} \mathrm{d} t<\infty$, and $T$ be a $\theta$-Calderón-Zygmund operator satisfying $T^{*} 1=0$. Then $T$ is bounded on $H_{w}^{p}\left(\mathbf{R}^{n}\right)$.

## 2 Proof of Theorem 1.1

In order to prove the main theorems, we need the following lemma (see [6, page 412]).
Lemma C. Let $w \in A_{r}, r>1$. Then there exists a constant $C>0$ such that

$$
\int_{B^{c}} \frac{1}{\left|x-x_{0}\right|^{n r}} w(x) \mathrm{d} x \leq C \frac{1}{\sigma^{n r}} w(B)
$$

for all balls $B=B\left(x_{0}, \sigma\right)$ in $\mathbf{R}^{n}$.
Proof of Theorem 1.1. For $q=2\left(q_{w}+1\right) \in\left(q_{w}, \infty\right)$, then $s:=[n(q / p-1)] \geq\left[n\left(q_{w} / p-1\right)\right]$. We now choose (and fix) a positive number $\varepsilon$ satisfying

$$
\begin{equation*}
\max \left\{s r_{w}\left(r_{w}-1\right)^{-1} n^{-1}+\left(r_{w}-1\right)^{-1}, q / p-1\right\}<\varepsilon<t(s+1)(n q)^{-1}+q^{-1}-1 \tag{2.1}
\end{equation*}
$$

for some $t \in \mathbf{N}, t \geq 1$ and $\max \left\{s r_{w}\left(r_{w}-1\right)^{-1} n^{-1}+\left(r_{w}-1\right)^{-1}, q / p-1\right\}<t(s+1)(n q)^{-1}+$ $q^{-1}-1$.

Clearly, $\ell:=t(s+1)-1 \geq s \geq\left[n\left(q_{w} / p-1\right)\right]$. Hence, by Theorem B and Theorem C, it is sufficient to show that for every $w-(p, q, \ell)$-atom $f$ centered at $x_{0}$ and supported in ball $B=B\left(x_{0}, \sigma\right)$, the Riesz transforms $R_{j} f=K_{j} * f, j=1,2, \cdots, n$, are $w-(p, q, s, \varepsilon)$-molecules with the norm $\mathfrak{N}_{w}\left(R_{j} f\right) \leq C$.

Indeed, as $w \in A_{q}$ by $q=2\left(q_{w}+1\right) \in\left(q_{w}, \infty\right)$. It follows from $L_{w}^{q}$-boundedness of Riesz transforms that

$$
\begin{equation*}
\left\|R_{j} f\right\|_{L_{w}^{q}} \leq\left\|R_{j}\right\|_{L_{w}^{q} \rightarrow L_{w}^{q}}\|f\|_{L_{w}^{q}} \leq C w(B)^{1 / q-1 / p} \tag{2.2}
\end{equation*}
$$

To estimate $\left\|R_{j} f . w\left(B\left(x_{0},\left|\cdot-x_{0}\right|\right)\right)^{b}\right\|_{L_{w}^{q}}$ where $b=1-1 / q+\varepsilon$, we write

$$
\begin{aligned}
\left\|R_{j} f . w\left(B\left(x_{0}, \cdot-x_{0}\right)\right)^{b}\right\|_{L_{w}^{q}}^{q}= & \int_{\left|x-x_{0}\right| \leq 2 \sqrt{n} \sigma}\left|R_{j} f(x)\right|^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x+ \\
& +\int_{\left|x-x_{0}\right|>2 \sqrt{n} \sigma}\left|R_{j} f(x)\right|^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x \\
= & I+I I .
\end{aligned}
$$

By Lemma B, we have the following estimate,

$$
\begin{aligned}
I & =\int_{\left|x-x_{0}\right| \leq 2 \sqrt{n} \sigma}\left|R_{j} f(x)\right|^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x \\
& \leq w\left(B\left(x_{0}, 2 \sqrt{n} \sigma\right)\right)^{b q} \int_{\left|x-x_{0}\right| \leq 2 \sqrt{n} \sigma}\left|R_{j} f(x)\right|^{q} w(x) \mathrm{d} x \\
& \leq C w(B)^{b q}\left\|R_{j}\right\|_{L_{w}^{q} \rightarrow L_{w}^{q}}^{q}\|f\|_{L_{w}^{q}}^{q} \leq C w(B)^{(b+1 / q-1 / p) q} .
\end{aligned}
$$

To estimate II, as $f$ is $w$ - $(p, q, \ell)$-atom, by the Taylor's fomular and Lemma A , we get

$$
\begin{aligned}
\left|K_{j} * f(x)\right| & =\left|\int_{\left|y-x_{0}\right| \leq \sigma}\left(K_{j}(x-y)-\sum_{|\alpha| \leq \ell} \frac{1}{\alpha!} D^{\alpha} K_{j}\left(x-x_{0}\right)\left(x_{0}-y\right)^{\alpha}\right) f(y) \mathrm{d} y\right| \\
& \leq C \int_{\left|y-x_{0}\right| \leq \sigma} \frac{\sigma^{\ell+1}}{\left|x-x_{0}\right|^{n+\ell+1}}|f(y)| \mathrm{d} y \\
& \leq C \frac{\sigma^{n+\ell+1}}{\left|x-x_{0}\right|^{n+\ell+1}} w(B)^{-1 / q}\|f\|_{L_{w}^{q}},
\end{aligned}
$$

for all $x \in\left(B\left(x_{0}, 2 \sqrt{n} \sigma\right)\right)^{c}$. As $b=1-1 / q+\varepsilon$, it follows from (2.1) that $(n+\ell+1) q-q^{2} n b>$ $n q$. Therefore, by combining the above inequality, Lemma B and Lemma C, we obtain

$$
\begin{aligned}
I I & =\int_{\left|x-x_{0}\right|>2 \sqrt{n} \sigma}\left|R_{j} f(x)\right|^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x \\
& \leq\left. C \sigma^{(n+\ell+1) q} w(B)^{-1}| | f\right|_{L_{w}^{q}} ^{q} \int_{\left|x-x_{0}\right|>2 \sqrt{n} \sigma} \frac{1}{\left|x-x_{0}\right|^{(n+\ell+1) q}} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x \\
& \leq C \sigma^{(n+\ell+1) q-q^{2} n b} w(B)^{(b-1 / p) q} \int_{\left|x-x_{0}\right|>2 \sqrt{n} \sigma} \frac{1}{\left|x-x_{0}\right|^{(n+\ell+1) q-q^{2} n b}} w(x) \mathrm{d} x \\
& \leq C w(B)^{(b+1 / q-1 / p) q} .
\end{aligned}
$$

Thus,

$$
\begin{equation*}
\left\|R_{j} f \cdot w\left(B\left(x_{0},\left|\cdot-x_{0}\right|\right)\right)^{b}\right\|_{L_{w}^{q}}=(I+I I)^{1 / q} \leq C w(B)^{b+1 / q-1 / p} . \tag{2.3}
\end{equation*}
$$

Remark that $a=1-1 / p+\varepsilon$. Combining (2.2) and (2.3), we obtain

$$
\mathfrak{N}_{w}\left(R_{j} f\right) \leq C w(B)^{(1 / q-1 / p) a / b} w(B)^{(b+1 / q-1 / p)(1-a / b)} \leq C .
$$

The proof will be concluded if we establish the vanishing moment conditions of $R_{j} f$. One first consider the following lemma.

Lemma. For every classical atom ( $p, 2, \ell$ )-atom $g$ centered at $x_{0}$, we have

$$
\int_{\mathbf{R}^{n}} R_{j} g(x) x^{\alpha} \mathrm{d} x=0 \quad \text { for } 0 \leq|\alpha| \leq s, 1 \leq j \leq n .
$$

Proof of the Lemma. Since $b=1-1 / q+\varepsilon<(\ell+1)(n q)^{-1}<(\ell+1) n^{-1}$, we obtain $2(n+\ell+1)-2 n b>n$. It is similar to the previous argument, we also obtain that $R_{j} g$ and
$R_{j} g .\left|\cdot-x_{0}\right|^{n b}$ belong to $L^{2}\left(\mathbf{R}^{n}\right)$. Now, we establish that $R_{j} g .\left(\cdot-x_{0}\right)^{\alpha} \in L^{1}\left(\mathbf{R}^{n}\right)$ for every multiindex $\alpha$ with $|\alpha| \leq s$. Indeed, since $\varepsilon>q / p-1$ by (2.1), implies that $2(s-n b)<(s-n b) q^{\prime}<-n$ by $q=2\left(q_{w}+1\right)>2$, where $1 / q+1 / q^{\prime}=1$. We use Schwartz inequality to get

$$
\begin{aligned}
\int_{B\left(x_{0}, 1\right)^{c}} & \left|R_{j} g(x)\left(x-x_{0}\right)^{\alpha}\right| \mathrm{d} x \leq \int_{B\left(x_{0}, 1\right)^{c}}\left|R_{j} g(x) \| x-x_{0}\right|^{s} \mathrm{~d} x \\
& \leq\left(\int_{B\left(x_{0}, 1\right)^{c}}\left|R_{j} g(x)\right|^{2}\left|x-x_{0}\right|^{2 n b} \mathrm{~d} x\right)^{1 / 2}\left(\int_{B\left(x_{0}, 1\right)^{c}}\left|x-x_{0}\right|^{2(s-n b)} \mathrm{d} x\right)^{1 / 2} \\
& \leq C\left\|R_{j} g \cdot\left|\cdot-x_{0}\right|^{n b}\right\|_{L^{2}}<\infty
\end{aligned}
$$

and

$$
\int_{B\left(x_{0}, 1\right)}\left|R_{j} g(x)\left(x-x_{0}\right)^{\alpha}\right| \mathrm{d} x \leq\left|B\left(x_{0}, 1\right)\right|^{1 / 2}\left(\int_{B\left(x_{0}, 1\right)}\left|R_{j} g(x)\right|^{2} \mathrm{~d} x\right)^{1 / 2}<\infty
$$

Thus, $R_{j} g .\left(\cdot-x_{0}\right)^{\alpha} \in L^{1}\left(\mathbf{R}^{n}\right)$ for any $|\alpha| \leq s$. Deduce that $R_{j} g(x) x^{\alpha} \in L^{1}\left(\mathbf{R}^{n}\right)$ for any $|\alpha| \leq s$. Therefore,

$$
\left.\left(R_{j} g(x) x^{\alpha}\right) \hat{( } \xi\right)=C_{\alpha} \cdot D^{\alpha} \widehat{\left(R_{j} g\right)}(\xi)
$$

is continuous, with $\left|C_{\alpha}\right| \leq C_{s}\left(C_{s}\right.$ depends only on $s$ ) for any $|\alpha| \leq s$, where $\hat{h}$ is used to denote the fourier transform of $h$. Consequently,

$$
\int_{\mathbf{R}^{n}} R_{j} g(x) x^{\alpha} d x=C_{\alpha} \cdot D^{\alpha} \widehat{\left(R_{j} g\right)}(0)=C_{\alpha} \cdot D^{\alpha}\left(m_{j} \hat{g}\right)(0)
$$

where $m_{j}(x)=-i x_{j} /|x|$. Moreover, since $g$ is a classical $(p, 2, \ell)$-atom, it follows from [17, Lemma 9.1] that $\hat{g}$ is $\ell$ th order differentiable and $\hat{g}(\xi)=O\left(|\xi|^{\ell+1}\right)$ as $\xi \rightarrow 0$. We write $e_{j}$ to be the $j$ th standard basis vector of $\mathbf{R}^{n}, \alpha=\left(\alpha_{1}, \ldots, \alpha_{n}\right)$ a multi-index of nonnegative integers $\alpha_{j}$, $\Delta_{h e_{j}} \phi(x)=\phi(x)-\phi\left(x-h e_{j}\right), \Delta_{h e_{j}}^{\alpha_{j}} \phi(x)=\Delta_{h e_{j}}^{\alpha_{j}-1} \phi(x)-\Delta_{h e_{j}}^{\alpha_{j}-1} \phi\left(x-h e_{j}\right)$ for $\alpha_{j} \geq 2, \Delta_{h e_{j}}^{0} \phi(x)=$ $\phi(x)$, and $\Delta_{h}^{\alpha}=\Delta_{h e_{1}}^{\alpha_{1}} \ldots \Delta_{h e_{n}}^{\alpha_{n}}$. Then, the boundedness of $m_{j}$, and $\left|C_{\alpha}\right| \leq C_{s}$ for $|\alpha| \leq s$, implies

$$
\begin{aligned}
\left|\int_{\mathbf{R}^{n}} R_{j} g(x) x^{\alpha} d x\right| & =\left.\left|C_{\alpha}\right|\left|\lim _{h \rightarrow 0}\right| h\right|^{-|\alpha|} \Delta_{h}^{\alpha}\left(m_{j} \hat{g}\right)(0) \mid \\
& \leq C \lim _{h \rightarrow 0}|h|^{\ell+1-|\alpha|}=0
\end{aligned}
$$

for $|\alpha| \leq s$ by $s \leq \ell$. Thus, for any $j=1,2, \cdots, n$, and $|\alpha| \leq s$,

$$
\int_{\mathbf{R}^{n}} R_{j} g(x) x^{\alpha} \mathrm{d} x=0
$$

This complete the proof of the lemma.
Let us come back to the proof of Theorem 1.1. As $q / 2=q_{w}+1>q_{w}$, by Lemma A,

$$
\left(\frac{1}{|B|} \int_{B}|f(x)|^{2} \mathrm{~d} x\right)^{q / 2} \leq C \frac{1}{w(B)} \int_{B}|f(x)|^{q} w(x) \mathrm{d} x
$$

Therefore, $g:=C^{-1 / q}|B|^{-1 / p} w(B)^{1 / p} f$ is a classical $(p, 2, \ell)$-atom since $f$ is $w$ - $(p, q, \ell)$-atom associated with ball $B$. Consequently, by the above lemma,

$$
\int_{\mathbf{R}^{n}} R_{j} f(x) x^{\alpha} \mathrm{d} x=C^{1 / q}|B|^{1 / p} w(B)^{-1 / p} \int_{\mathbf{R}^{n}} R_{j} g(x) x^{\alpha} \mathrm{d} x=0
$$

for all $j=1,2, \cdots, n$ and $|\alpha| \leq s$. Thus, the theorem is proved.
Following a similar but easier argument, we also have the following $H_{w}^{p}$-boundedness of Hilbert transform. We leave details to readers.

Theorem 2.1. Let $0<p \leq 1$ and $w \in A_{\infty}$. Then, the Hilbert transform is bounded on $H_{w}^{p}(\mathbf{R})$.

## 3 Proof of Theorem 1.2

We first consider the following lemma
Lemma 3.1. Let $p \in(0,1], w \in A_{q}, 1<q<\infty$, and $T$ be a $\theta$-Calderón-Zygmund operator satisfying $T^{*} 1=0$. Then, $\int_{\mathbf{R}^{n}} T f(x) \mathrm{d} x=0$ for all $w$ - $(p, q, 0)$-atoms $f$.

Proof of Lemma 3.1. Let $f$ be an arbitrary $w-(p, q, 0)$-ato m associated with ball $B$. It is well-known that there exists $1<r<q$ such that $w \in A_{r}$. Therefore, it follows from Lemma A that

$$
\int_{B}|f(x)|^{q / r} \mathrm{~d} x \leq C|B| w(B)^{1 / r}\|f\|_{L_{w}^{q}}^{q / r}<\infty
$$

We deduce that $f$ is a multiple of classical $(p, q / r, 0)$-atom, and thus the condition $T^{*} 1=0$ implies $\int_{\mathbf{R}^{n}} T f(x) \mathrm{d} x=0$.

Proof of Theorem 1.2. Because of the hypothesis, without loss of generality we can assume $q>1$. Futhermore, it is clear that $\left[n\left(q_{w} / p-1\right)\right]=0$, and there exists a positive constant $\varepsilon$ such that

$$
\begin{equation*}
\max \left\{\frac{1}{r_{w}-1}, \frac{1}{p}-1\right\}<\varepsilon<\frac{n+\delta}{n q}-1 \tag{3.1}
\end{equation*}
$$

Similarly to the arguments in Theorem 1.1, it is sufficient to show that, for every $w-(p, q, 0)$ atom $f$ centered at $x_{0}$ and supported in ball $B=B\left(x_{0}, \sigma\right), T f$ is a $w-(p, q, 0, \varepsilon)$-molecule with the norm $\mathfrak{N}_{w}(T f) \leq C$. One first observe that $\int_{\mathbf{R}^{n}} T f(x) d x=0$ by Lemma 3.1, and

$$
\sum_{k=0}^{\infty} \theta\left(2^{-k}\right) 2^{k n b q}<\infty
$$

where $b=1-1 / q+\varepsilon$, by $\int_{0}^{1} \frac{\theta(t)}{t^{1+\delta}} \mathrm{d} t<\infty$ and (3.1). We deduce that

$$
\begin{equation*}
\sum_{k=0}^{\infty}\left(\theta\left(2^{-k}\right) 2^{k n b q}\right)^{q}<\infty \tag{3.2}
\end{equation*}
$$

As $w \subset A_{q}, 1<q<\infty$, it follows from [18, Theorem 2.4] that

$$
\begin{equation*}
\|T f\|_{L_{w}^{q}} \leq C\|f\|_{L_{w}^{q}} \leq C w(B)^{1 / q-1 / p} \tag{3.3}
\end{equation*}
$$

To estimate $\left\|T f . w\left(B\left(x_{0},\left|\cdot-x_{0}\right|\right)\right)^{b}\right\|_{L_{w}^{q}}$, we write

$$
\begin{aligned}
\left\|T f . w\left(B\left(x_{0}, \cdot-x_{0}\right)\right)^{b}\right\|_{L_{w}^{q}}^{q} & =\int_{\left|x-x_{0}\right| \leq 2 \sigma}|T f(x)|^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x+ \\
& +\int_{\left|x-x_{0}\right|>2 \sigma}|T f(x)|^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x=I+I I
\end{aligned}
$$

By Lemma B, we have the following estimate,

$$
\begin{aligned}
I & =\int_{\left|x-x_{0}\right| \leq 2 \sigma}|T f(x)|^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x \\
& \leq w\left(B\left(x_{0}, 2 \sigma\right)\right)^{b q} \int_{\left|x-x_{0}\right| \leq 2 \sigma}|T f(x)|^{q} w(x) \mathrm{d} x \\
& \leq C w(B)^{b q}\|f\|_{L_{w}^{q}}^{q} \leq C w(B)^{(b+1 / q-1 / p) q}
\end{aligned}
$$

To estimate $I I$, since $f$ is of mean zero, by Lemma A, we have

$$
\begin{aligned}
|T f(x)| & =\left|\int_{\left|y-x_{0}\right| \leq \sigma}\left(K(x, y)-K\left(x, x_{0}\right)\right) f(y) \mathrm{d} y\right| \\
& \leq C \int_{\left|y-x_{0}\right| \leq \sigma} \frac{1}{\left|x-x_{0}\right|^{n}} \theta\left(\frac{\left|y-x_{0}\right|}{\left|x-x_{0}\right|}\right)|f(y)| \mathrm{d} y \\
& \leq C \frac{\sigma^{n}}{\left|x-x_{0}\right|^{n}} \theta\left(\frac{\sigma}{\left|x-x_{0}\right|}\right) w(B)^{-1 / q}\|f\|_{L_{w}^{q}}
\end{aligned}
$$

for all $x \in\left(B\left(x_{0}, 2 \sigma\right)\right)^{c}$. Therefore, by combining the above inequality, Lemma $B$ and (3.2), we obtain

$$
\begin{aligned}
I I & =\int_{\left|x-x_{0}\right|>2 \sigma}|T f(x)|^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x \\
& \leq C w(B)^{-1} \|\left. f\right|_{L_{w}^{q}} ^{q} \int_{\left|x-x_{0}\right|>2 \sigma} \frac{\sigma^{n q}}{\left|x-x_{0}\right|^{n q}}\left(\theta\left(\frac{\sigma}{\left|x-x_{0}\right|}\right)\right)^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x \\
& \leq C w(B)^{-q / p} \sum_{k=1}^{\infty} \int_{2^{k} \sigma<\left|x-x_{0}\right| \leq 2^{k+1} \sigma} \frac{\sigma^{n q}}{\left|x-x_{0}\right|^{n q}}\left(\theta\left(\frac{\sigma}{\left|x-x_{0}\right|}\right)\right)^{q} w\left(B\left(x_{0},\left|x-x_{0}\right|\right)\right)^{b q} w(x) \mathrm{d} x \\
& \leq C w(B)^{(b+1 / q-1 / p) q} \sum_{k=0}^{\infty}\left(\theta\left(2^{-k}\right) 2^{k n b q}\right)^{q} \leq C w(B)^{(b+1 / q-1 / p) q} .
\end{aligned}
$$

Thus,

$$
\begin{equation*}
\left\|T f . w\left(B\left(x_{0},\left|\cdot-x_{0}\right|\right)\right)^{b}\right\|_{L_{w}^{q}}=(I+I I)^{1 / q} \leq C w(B)^{b+1 / q-1 / p} \tag{3.4}
\end{equation*}
$$

Remark that $a=1-1 / p+\varepsilon$. Combining (3.3) and (3.4), we obtain

$$
\mathfrak{N}_{w}(T f) \leq C w(B)^{(1 / q-1 / p) a / b} w(B)^{(b+1 / q-1 / p)(1-a / b)} \leq C
$$

This finishes the proof.
It is well-known that the molecular theory of (unweighted) Hardy spaces of Taibleson and Weiss [17] is one of useful tools to establish boundedness of operators in Hardy spaces (cf. [17, 12]). In the setting of Muckenhoupt weight, this theory has been considered by the authors in [10], since then, they have been well used to establish boundedness of operators in weighted Hardy spaces (cf. [10, 11, 3]). However in some cases, the weighted molecular characterization, which obtained in [10], does not give the best possible results. For Calderón-Zygmund type operators in Theorem 1.2, for instance, it involves assumption on the critical index of $w$ for the reverse Hölder condition as the following theorem does not.

Theorem 3.1. Given $\delta \in(0,1], n /(n+\delta)<p \leq 1$, and $w \in A_{q}$ with $1 \leq q<p(n+\boldsymbol{\delta}) / n$. Let $\theta$ be a nonnegative nondecreasing function on $(0, \infty)$ with $\int_{0}^{1} \frac{\theta(t)}{t^{1+\delta}} d t<\infty$, and $T$ be a $\theta$ -Calderón-Zygmund operator satisfying $T^{*} 1=0$. Then $T$ is bounded on $H_{w}^{p}\left(\mathbf{R}^{n}\right)$.

The following corollary give the boundedness of the classical Calderón-Zygmund type operators on weighted Hardy spaces (see [15, Theorem 3]).

Corollary 3.1. Let $0<\delta \leq 1$ and $T$ be the classical $\delta$-Calderón-Zygmund operator, i.e. $\theta(t)=t^{\delta}$, satisfying $T^{*} 1=0$. If $n /(n+\delta)<p \leq 1$ and $w \in A_{q}$ with $1 \leq q<p(n+\delta) / n$, then $T$ is bounded on $H_{w}^{p}\left(\mathbf{R}^{n}\right)$.

Proof of Corollary 3.1. By taking $\delta^{\prime} \in(0, \delta)$ which is close enough $\delta$. Then, we apply Theorem 3.1 with $\delta^{\prime}$ instead of $\delta$.

Proof of Theorem 3.1. Without loss of generality we can assume $1<q<p(n+\delta) / n$. Fix $\phi \in \mathcal{S}\left(\mathbf{R}^{n}\right)$ with $\int_{\mathbf{R}^{n}} \phi(x) d x \neq 0$. By Theorem C , it is sufficient to show that for every $w-(p, q, 0)$ atom $f$ centered at $x_{0}$ and supported in ball $B=B\left(x_{0}, \sigma\right),\left\|(T f)^{*}\right\|_{L_{w}^{p}} \leq C$. In order to do this, one write

$$
\begin{aligned}
\left\|(T f)^{*}\right\|_{L_{w}^{p}}^{p} & =\int_{\left|x-x_{0}\right| \leq 4 \sigma}\left((T f)^{*}(x)\right)^{p} w(x) d x+\int_{\left|x-x_{0}\right|>4 \sigma}\left((T f)^{*}(x)\right)^{p} w(x) d x \\
& =L_{1}+L_{2}
\end{aligned}
$$

By Hölder inequality, $L_{w}^{q}$-boundedness of the maximal function and Lemma B, we get

$$
\begin{aligned}
L_{1} & \leq\left(\int_{\left|x-x_{0}\right| \leq 4 \sigma}\left((T f)^{*}(x)\right)^{q} w(x) \mathrm{d} x\right)^{p / q}\left(\int_{\left|x-x_{0}\right| \leq 4 \sigma} w(x) \mathrm{d} x\right)^{1-p / q} \\
& \leq C\|f\|_{L_{w}^{q}}^{p} w\left(B\left(x_{0}, 4 \sigma\right)\right)^{1-p / q} \leq C
\end{aligned}
$$

To estimate $L_{2}$, we first estimate $(T f)^{*}(x)$ for $\left|x-x_{0}\right|>4 \sigma$. For any $t>0$, since $\int_{\mathbf{R}^{n}} T f(x) \mathrm{d}=$

0 by Lemma 3.1, we get

$$
\begin{aligned}
\left|T f * \phi_{t}(x)\right|= & \left|\int_{\mathbf{R}^{n}} T f(y) \frac{1}{t^{n}}\left(\phi\left(\frac{x-y}{t}\right)-\phi\left(\frac{x-x_{0}}{t}\right)\right) \mathrm{d} y\right| \\
\leq & \frac{1}{t^{n}} \int_{\left|y-x_{0}\right|<2 \sigma}|T f(y)|\left|\phi\left(\frac{x-y}{t}\right)-\phi\left(\frac{x-x_{0}}{t}\right)\right| \mathrm{d} y \\
& +\frac{1}{t^{n}} \int_{2 \sigma \leq\left|y-x_{0}\right|<\frac{\left|x-x_{0}\right|}{2}} \cdots+\frac{1}{t^{n}} \int_{\left|y-x_{0}\right| \geq \frac{\left|x-x_{0}\right|}{2}} \cdots \\
= & E_{1}(t)+E_{2}(t)+E_{3}(t) .
\end{aligned}
$$

As $\left|x-x_{0}\right|>4 \sigma$, by the mean value theorem, Lemma A and Lemma B, we get

$$
\begin{aligned}
E_{1}(t) & =\frac{1}{t^{n}} \int_{\left|y-x_{0}\right|<2 \sigma}|T f(y)|\left|\phi\left(\frac{x-y}{t}\right)-\phi\left(\frac{x-x_{0}}{t}\right)\right| \mathrm{d} y \\
& \leq \frac{1}{t^{n}} \int_{\left|y-x_{0}\right|<2 \sigma}|T f(y)| \frac{\left|y-x_{0}\right|}{t} \sup _{\lambda \in(0,1)}\left|\nabla \phi\left(\frac{x-x_{0}+\lambda\left(y-x_{0}\right)}{t}\right)\right| \mathrm{d} y \\
& \leq C \frac{\sigma}{\left|x-x_{0}\right|^{n+1}} \int_{\left|y-x_{0}\right|<2 \sigma}|T f(y)| \mathrm{d} y \\
& \leq C \frac{\sigma}{\left|x-x_{0}\right|^{n+1}}\left|B\left(x_{0}, 2 \sigma\right)\right| w\left(B\left(x_{0}, 2 \sigma\right)\right)^{-1 / q}\|T f\|_{L_{w}^{q}} \\
& \leq C \frac{\sigma^{n+1}}{\left|x-x_{0}\right|^{n+1}} w(B)^{-1 / q}\|f\|_{L_{w}^{q}} \leq C \frac{\sigma^{n+1}}{\left|x-x_{0}\right|^{n+1}} w(B)^{-1 / p} .
\end{aligned}
$$

Similarly, we also get

$$
\begin{aligned}
E_{2}(t) \leq & \frac{1}{t^{n}} \int_{\left.2 \sigma \leq\left|y-x_{0}\right|<\frac{\left|x-x_{0}\right|}{2} \right\rvert\,} \int_{\mathbf{R}^{n}} f(z)(K(y, z) \\
& \left.-K\left(y, x_{0}\right)\right) \left.\mathrm{d} z\left|\frac{\left|y-x_{0}\right|}{t} \times \sup _{\lambda \in(0,1)}\right| \nabla \phi\left(\frac{x-x_{0}+\lambda\left(y-x_{0}\right)}{t}\right) \right\rvert\, \mathrm{d} y \\
\leq & C \frac{1}{\left|x-x_{0}\right|^{n+1}} \int_{2 \sigma \leq\left|y-x_{0}\right|<\frac{\left|x-x_{0}\right|}{2}}\left|y-x_{0}\right| \int_{\left|z-x_{0}\right|<\sigma}|f(z)| \frac{1}{\left|y-x_{0}\right|^{n}} \theta\left(\frac{\left|z-x_{0}\right|}{\left|y-x_{0}\right|}\right) \mathrm{d} z \mathrm{~d} y \\
\leq & C\left(\frac{\sigma}{\left|x-x_{0}\right|}\right)^{n+1} \int_{2 \sigma /\left|x-x_{0}\right|}^{1 / 2} \frac{\theta(t)}{t^{2}} \mathrm{~d} t w(B)^{-1 / p} \\
\leq & C\left(\frac{\sigma}{\left|x-x_{0}\right|}\right)^{n+1}\left(\frac{\left|x-x_{0}\right|}{2 \sigma}\right)^{1-\delta} \int_{2 \sigma /\left|x-x_{0}\right|}^{1 / 2} \frac{\theta(t)}{t^{1+\delta}} \mathrm{d} t w(B)^{-1 / p} \\
\leq & C\left(\frac{\sigma}{\left|x-x_{0}\right|}\right)^{n+\delta} w(B)^{-1 / p} .
\end{aligned}
$$

Next, let us look at $L_{3}$. Similarly, we also have

$$
\begin{aligned}
E_{3}(t) & \leq \frac{1}{t^{n}} \int_{\left.\left|y-x_{0}\right| \geq \frac{\mid x-x_{0}}{2} \right\rvert\,}\left|\int_{\mathbf{R}^{n}} f(z)\left(K(y, z)-K\left(y, x_{0}\right)\right) \mathrm{d} z\right|\left(\left|\phi\left(\frac{y-x_{0}}{t}\right)\right|+2\left|\phi\left(\frac{x-x_{0}}{t}\right)\right|\right) \mathrm{d} y \\
& \leq C \frac{1}{\left|x-x_{0}\right|^{n}} \int_{\left|y-x_{0}\right| \geq \frac{\left|x-x_{0}\right|}{2}} \int_{\left|z-x_{0}\right|<\sigma}|f(z)| \frac{1}{\left|y-x_{0}\right|^{2}} \theta\left(\frac{\left|z-x_{0}\right|}{\left|y-x_{0}\right|}\right) \mathrm{d} z \mathrm{~d} y \\
& \leq C\left(\frac{\sigma}{\left|x-x_{0}\right|}\right)^{n} \int_{0}^{2 \sigma /\left|x-x_{0}\right|} \frac{\theta(t)}{t} \mathrm{~d} t w(B)^{-1 / p} \\
& \leq C\left(\frac{\sigma}{\left|x-x_{0}\right|}\right)^{n} \int_{0}^{2 \sigma /\left|x-x_{0}\right|} \frac{\theta(t)}{t^{1+\delta}} \mathrm{d} t\left(\frac{2 \sigma}{\left|x-x_{0}\right|}\right)^{\delta} w(B)^{-1 / p} \\
& \leq C\left(\frac{\sigma}{\left|x-x_{0}\right|}\right)^{n+\delta} w(B)^{-1 / p} .
\end{aligned}
$$

Therefore, for all $\left|x-x_{0}\right|>4 \sigma$,

$$
(T f)^{*}(x)=\sup _{t>0}\left(E_{1}(t)+E_{2}(t)+E_{3}(t)\right) \leq C\left(\frac{\sigma}{\left|x-x_{0}\right|}\right)^{n+\delta} w(B)^{-1 / p} .
$$

Combining this, Lemma C and Lemma B, we obtain that

$$
\begin{aligned}
L_{2}=\int_{\left|x-x_{0}\right|>4 \sigma}\left((T f)^{*}(x)\right)^{p} w(x) \mathrm{d} x & \leq C \int_{\left|x-x_{0}\right|>4 \sigma} \frac{\sigma^{(n+\delta) p}}{\left|x-x_{0}\right|^{n+\delta) p}} w(B)^{-1} w(x) \mathrm{d} x \\
& \leq C w(B)^{-1} w\left(B\left(x_{0}, 4 \sigma\right)\right) \leq C
\end{aligned}
$$

since $(n+\delta) p>n q$. This finishes the proof.

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