MULTILINEAR PARAPRODUCTS REVISITED

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ABSTRACT. We prove that mutlilinear paraproducts are bounded from products of Lebesgue spaces $L^{p_1} \times \cdots \times L^{p_{m+1}}$ to $L^{p,\infty}$, when $1 \leq p_1, \ldots, p_{m+1} < \infty$, $1/p_1 + \cdots + 1/p_{m+1} = 1/p$. We focus on the endpoint case when some indices $p_j$ are equal to 1, in particular we obtain a new proof of the estimate $L^1 \times \cdots \times L^1 \rightarrow L^{1/(m+1),\infty}$.

In memory of Nigel Kalton

1. Introduction

Paraproducts have become tools of great use in analysis and PDEs. They are traditionally built by Littlewood-Paley square functions, although they may appear in different forms. Paraproducts first emerged in Bony’s theory of paradifferential operators [5] which has taken a step further the pseudodifferential operator theory of Coifman and Meyer [6]. They provide important examples of operators with specific properties and have been used in significant applications, such as the proof of the $T1$ theorem by David and Journé [7]. The relationship of paraproducts with Carleson measures and $BMO$ is so intimate that the former have been on the forefront of research in harmonic analysis through almost a quarter century. The boundedness of paraproducts on $L^p$ spaces for $p > 1$ is easily achieved via duality, but the extension to indices $p \leq 1$ is more delicate and was proved independently by Grafakos and Kalton [9] and by Auscher, Hofmann, Muscalu, Thiele, and Tao [1]; a different proof was given by Bényi, Maldonado, Nahmod, and Torres [2]. Hundreds of references exist on paraproducts today; of these the articles [4], [9], [13] and [14] focus on delicate boundedness properties of them. The expository article of Bényi, Maldonado, Naibo [3] presents a well-motivated introduction to paraproducts.


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Mutilinear paraproducts may have first appeared explicitly in the work of Yabuta [16] and later resurfaced in the work of Sato and Yabuta [15] who obtained their $L^p$ boundedness for $p \geq 1$. Although paraproducts fit into the class of multilinear Calderón-Zygmund theory, one may wonder if there are insightful direct proofs of their $L^p$ (reps. weak $L^p$) boundedness, especially in the difficult case $p < 1$. Such proofs would take into account the specific form of paraproducts and would reflect the interplay of their intrinsic orthogonality with the orthogonality of $L^p$ (reps. weak $L^p$). In this work we undertake this task and we include the endpoint cases when at least one index is 1. Our work is based on a weak type square function inequality (Lemma 1.2) recently obtained in [11], which is valid for all $0 < p < \infty$. Another type of $m$-linear paraproducts built by sums of wave packets associated with dyadic intervals on the line has been studied by Lacey and Metcalfe [12] who obtained similar endpoint estimates to the ones in this article for the paraproducts built by the Littlewood-Paley operators.

We will be working on $\mathbb{R}^d$ for some natural number $d$. For a Schwartz function $\Phi$ we denote by $\Delta_j^\Phi$ the Littlewood-Paley operator given by convolution with the function $\Phi_{2^{-j}}(x) = 2^{-jd}\Phi(2^jx)$. We denote by $S_j^\Phi = \sum_{k \leq j} \Delta_k^\Phi$ the partial sum operator of the $\Delta_k^\Phi$’s. For fixed smooth bumps $\Phi$ and $\Theta$ whose Fourier transforms have compact supports that do not contain the origin, we define the paraproduct operator

$$P_2(f, g) = \sum_{j \in \mathbb{Z}} \sum_{k \leq j} \Delta_j^\Phi(f) \Delta_k^\Theta(g) = \sum_{j \in \mathbb{Z}} \Delta_j^\Phi(f) S_j^\Theta(g),$$

for Schwartz functions $f, g$. This operator and its $(m+1)$-linear version is the main object of study of this paper. This is defined by

$$P_{m+1}(f_0, f_1, \ldots, f_m) = \sum_{j \in \mathbb{Z}} \Delta_j^\Phi(f_0) S_j^{\Theta_1}(f_1) \cdots S_j^{\Theta_m}(f_m),$$

for Schwartz functions $f_0, f_1, \ldots, f_m$ and smooth bumps $\Theta, \Theta_1, \ldots, \Theta_m$.

For $0 < p < \infty$, we denote by $L^p$ the space of all measurable functions on $\mathbb{R}^d$ whose $p$th power is integrable over $\mathbb{R}^d$ and by $L^{p,\infty}$ the space of all measurable functions $h$ that satisfy

$$\|h\|_{L^{p,\infty}} = \sup_{\lambda > 0} \lambda \left\{ x \in \mathbb{R}^d : |h(x)| > \lambda \right\}^{1/p} < \infty.$$

Given a bump $\Psi$, we define the square function associated with $\Psi$ by

$$S^\Psi(f) = \left( \sum_{\ell \in \mathbb{Z}} |\Delta_\ell^\Psi(f)|^2 \right)^{1/2}.$$
We will also work with the “lacunary” square function

\[ S^\Psi_q(f) = \left( \sum_{\ell \in \mathbb{Z}} |\Delta^\Psi_{q\ell}(f)|^2 \right)^{\frac{1}{2}}. \]

defined for a positive integer \( q \). (Notice that \( S^\Psi_1 = S^\Psi \).) Under very mild assumptions on \( \Psi \) (such as \( |\Psi(x)| + |\nabla \Psi(x)| \leq A(1 + |x|)^{-d-\varepsilon} \) and \( \int_{\mathbb{R}^d} \Psi(x) \, dx = 0 \)), it is known that \( S^\Psi \) (also \( S^\Psi_q \)) maps \( L^r(\mathbb{R}^d) \) to \( L^{r,\infty}(\mathbb{R}^d) \) for all \( 1 \leq r < \infty \) (see [8]). Finally, we denote by \( M \) the Hardy-Littlewood maximal operator. We recall that

\[ \sup_{j \in \mathbb{Z}} |\Delta^\Theta_{j}(f)| + \sup_{j \in \mathbb{Z}} |S^\Theta_j(f)| \leq C_{\Theta} M(f), \]

for all Schwartz functions \( f \), for some constant \( C_{\Theta} \).

The main goal of this paper is to indicate how to obtain boundedness for \( P_{m+1} \) from the product of Lebesgue spaces \( L^{p_0} \times L^{p_1} \times \cdots \times L^{p_m} \) to \( L^{p,\infty} \) whenever \( 1 \leq p_0, p_1, \ldots, p_m < \infty \) and \( p = (p_0^{-1} + p_1^{-1} + \cdots + p_m^{-1})^{-1} \).

The case \( p \geq 1 \) is quite easy to deal with via duality and Hölder’s inequality, but the case \( p < 1 \) is more delicate and we will focus on it. In particular, we show paraproducts map \( L^1 \times \cdots \times L^1 \to L^{1/(m+1),\infty} \) which is the strongest endpoint estimate concerning them.

When \( m = 1 \) this result is known, see for instance [9], [1], [12], but the contribution of this paper is to provide a simple proof of it that does not rely on deep technical machinery (tiles, Carleson measures) and which also works for all \( m \geq 1 \). The following is our main result.

**Theorem 1.1.** Fix an integer \( m \geq 1 \) and smooth bumps \( \Theta, \Theta_1, \ldots, \Theta_m \) whose Fourier transforms are compactly supported in \( \mathbb{R}^d \setminus \{0\} \). For each \( 0 \leq k \leq m-1 \) and functions \( f_j \) in the Schwartz class of \( \mathbb{R}^d \) define the \((m+1)\)-linear paraproduct

\[ P_{m+1}^{(k)}(f_0, f_1, \ldots, f_m) = \sum_{j \in \mathbb{Z}} \left[ \Delta^{\Theta}_{j}(f_0) \prod_{s=1}^{k} \Delta^{\Theta_s}(f_s) \prod_{s=k+1}^{m} S^{\Theta_s}(f_s) \right], \]

with the understanding that when \( k = 0 \), the first product is missing.

Let \( p \) be defined by \( p^{-1} = (p_0^{-1} + p_1^{-1} + \cdots + p_m^{-1})^{-1} \). Then \( P_{m+1}^{(k)} \) is is bounded from \( L^{p_0}(\mathbb{R}^d) \times L^{p_1}(\mathbb{R}^d) \times \cdots \times L^{p_m}(\mathbb{R}^d) \) to \( L^{p,\infty}(\mathbb{R}^d) \) when \( 1 \leq p_j < \infty \) and into \( L^p(\mathbb{R}^d) \) when \( 1 < p_j < \infty \) for all \( j \).

We will need the following lemma which is Corollary 4 in [11].

**Lemma 1.2.** Let \( \Psi \) be a smooth bump whose Fourier transform is supported in an annulus that does not contain the origin and satisfies
for some positive integer \( q \):
\[
\sum_{j \in \mathbb{Z}} \hat{\Psi}(2^{-jq}\xi) = 1, \quad \xi \in \mathbb{R}^d \setminus \{0\}.
\]

Then for any \( 0 < p < \infty \) there is a constant \( C_{p,d} \) (that also depends on \( \Psi \)) such that for all functions \( g \) in \( L^2 \) we have
\[
\|g\|_{L^{p,\infty}} \leq C_{p,d} \|S_q^\Psi(g)\|_{L^{p,\infty}}.
\]

2. The proof of the Theorem 1.1

Proof. When all \( p_j > 1 \), the fact \( P_{m+1}^{(k)} : L^{p_0} \times L^{p_1} \times \cdots \times L^{p_m} \rightarrow L^p \) is a consequence of the corresponding weak type estimate via multilinear interpolation, see [10]. It will therefore suffice to prove that \( P_{m+1}^{(k)} \) maps \( L^{p_0} \times L^{p_1} \times \cdots \times L^{p_m} \) to \( L^{p,\infty} \) when \( 1/(m+1) \leq p < \infty \).

We suppose that the Fourier transform of \( \Theta \) is supported in the annulus \( a_0 < |\xi| < b_0 \) for some \( 0 < a_0 < b_0 < \infty \), of \( \Theta \) is supported in the annulus \( a_j < |\xi| < b_j \) for some \( 0 < a_j < b_j < \infty \), \( 1 \leq j \leq m \).

Case 1: \( m \geq 1 \) and \( k = m - 1 \).

Subcase 1.a: \( m \geq 2 \).

When \( k = m - 1 \) only one partial sum operator \( S_j \) appears in the product in (1). Then, for \( m \geq 2 \), \( P_{m+1}^{(m-1)}(f,f_1,\ldots,f_m) \) is pointwise bounded by
\[
\left( \sum_{j \in \mathbb{Z}} |\Delta_j^{\Theta_1}(f_1)\cdots\Delta_j^{\Theta_{m-1}}(f_{m-1})|^2 \right)^{1/2} \left( \sum_{j \in \mathbb{Z}} |\Delta_j^{\Theta}(f_0) S_j^{\Theta_m}(f_m)|^2 \right)^{1/2}.
\]

This is in turn controlled by
\[
(2) \quad S_j^{\Theta_1}(f_1)[M(f_2)\cdots M(f_{m-1})] S_j^{\Theta}(f_0)M(f_m)
\]
(with the understanding that the middle factor does not appear when \( m = 2 \)) which is easily shown to satisfy the claimed conclusion, by applying Hölder’s inequality on weak \( L^p \) spaces (i.e. \( \|g_0g_1\cdots g_m\|_{L^{p,\infty}} \leq \|g_0\|_{L^{p_0,\infty}}\|g_1\|_{L^{p_1,\infty}}\cdots\|g_m\|_{L^{p_m,\infty}} \)) and using the boundedness of the maximal and square functions from \( L^r \) to \( L^{r,\infty} \) for \( 1 \leq r < \infty \).

Subcase 1.b: \( m = 1 \).

In this case we write
\[
S_j^{\Theta_1} = S_{j+r_0}^{\Theta_1} + \sum_{i=j+r_0+1}^j \Delta_i^{\Theta_1},
\]
for some \( r_0 < 0 \) chosen so that the spectra of \( S_{j+r_0}^{\Theta_1} \) and \( \Delta_j^{\Theta} \) are disjoint; picking \( r_0 \) so that \( b_12^{r_0+j} < a_02^j \) suffices. Then the function
\( \Delta_j^\Theta(f), S_{j+r_0}^{\Theta_1}(f_1) \) is supported in the annulus

\[
(a_0 - b_1 2^{r_0})2^j < |\xi| < (b_0 + b_1 2^{r_0})2^j.
\]

We pick integers \( n_0 < m_0 \) such that

\[
2^{n_0} < a_0 - b_1 2^{r_0} < b_0 + b_1 2^{r_0} < 2^{m_0}
\]

and we choose a function \( \Omega \) whose Fourier transform equals 1 on the annulus \( 2^{n_0} < |\xi| < 2^{n_0} \), vanishes off the annulus \( 2^{n_0-1} < |\xi| < 2^{m_0+1} \), and satisfies

\[
\sum_{\ell \in \mathbb{Z}} \hat{\Omega}(2^{(m_0-n_0+1)\ell} \xi) = 1, \quad \xi \in \mathbb{R}^d \setminus \{0\}.
\]

It follows from (3) that

\[
\sum_{\ell \in \mathbb{Z}} \hat{\Omega}(2^\ell \xi) = m_0 - n_0 + 1, \quad \xi \in \mathbb{R}^d \setminus \{0\}.
\]

Then we write

\[
P_2^{(0)}(f_0, f_1) = \sum_{j \in \mathbb{Z}} \Delta_j^\Omega(\Delta_j^\Theta(f_0) S_{j+r_0}^{\Theta_1}(f_1)) + E,
\]

where \( E \) is a finite sum of terms of the form \( \sum_j \Delta_j^\Theta(f_0) \Delta_{j+r_0}^{\Theta_1} (f_1) \). Since \( E \) is pointwise bounded by a constant multiple of \( S_\Theta(f_0) S_\Theta^1(f_1) \), the required conclusion follows for \( E \) via an application of Hölder’s inequality for weak type spaces.

We need to argue a bit more to handle the first term on the right in (5). We pick a function \( \Psi \) whose Fourier transform is equal to 1 on the annulus \( 2^{m_0-2} < |\xi| < 2^{m_0+2} \) and vanishes off the annulus \( 2^{m_0-3} < |\xi| < 2^{m_0+3} \). Set \( q = m_0 - n_0 + 5 \). We split \( \mathbb{Z} \) as a disjoint union of sets \( I_s = \{ \ell q + s, \ \ell \in \mathbb{Z} \}, 0 \leq s \leq q - 1 \). Next we split the sum in (5) as a finite sum over \( s \in \{0, 1, \ldots, q - 1\} \) of the sums

\[
\Sigma_s = \sum_{j \in I_s} \Delta_j^\Omega(\Delta_j^\Theta(f_0) S_{j+r_0}^{\Theta_1}(f_1)).
\]

We also define a function \( \Psi_s \) by setting \( \hat{\Psi}_s(\xi) = \hat{\Psi}(2^{-s}\xi) \) and we note that \( \sum_{\ell} \hat{\Psi}_s(2^{-\ell q} \xi) = 1 \) for \( \xi \) in \( \mathbb{R}^d \setminus \{0\} \).

We make the following crucial observation: for \( j \in I_s \) and \( \ell \in \mathbb{Z} \) the supports of the functions \( \xi \to \hat{\Psi}_s(2^{-\ell q} \xi) \) and \( \xi \to \hat{\Omega}(2^{-j} \xi) \) intersect exactly when \( j = \ell q + s \) and this case \( \Delta_j^\Omega \Delta_{\ell q}^{\Psi_s} = \Delta_{\ell q}^\Psi \) as the first function equals 1 on the support of the second. We deduce that for \( j \in I_s \) and \( \ell \in \mathbb{Z} \) we have

\[
\Delta_{\ell q}^{\Psi_s} \left[ \sum_{j \in I_s} \Delta_j^\Omega(\Delta_j^\Theta(f_0) S_{j+r_0}^{\Theta_1}(f_1)) \right] = \Delta_{\ell q+s}^\Omega(\Delta_{\ell q+s}^{\Theta_1}(f_0) S_{\ell q+s+r_0}^{\Theta_1}(f_1)).
\]
and this exactly equals $\Delta_{\ell q + s}^\Theta (f) S_{\ell q + s + r_0}^{\Theta_1} (f_1)$. It follows that

$$S_{\ell q}^{\Psi^s}(\Sigma_s) = \left( \sum_{\ell \in \mathbb{Z}} |\Delta_{\ell q}^\Psi (\Sigma_s)|^2 \right)^{\frac{1}{2}} = \left( \sum_{\ell \in \mathbb{Z}} |\Delta_{\ell q + s}^\Theta (f_0) S_{\ell q + s + r_0}^{\Theta_1} (f_1)|^2 \right)^{\frac{1}{2}}$$

which is pointwise controlled by a constant multiple of $S_{\ell q}^{\Theta}(f_0) M(f_1)$. To apply Lemma 1.2 we need to show that $\Sigma_s$ defined in (6) lies in $L^2$.

By the orthogonality of $L^2$-norms, we have

$$\left\| \sum_{j \in I_s} \Delta_j^\Theta [\Delta_j^\Theta (f_0) S_j^{\Theta_1} (f_1)] \right\|_{L^2}^2 = \sum_{j \in I_s} \int_{\mathbb{R}^n} |\Delta_j^\Theta [\Delta_j^\Theta (f_0) S_j^{\Theta_1} (f_1)](x)|^2 dx$$

$$\leq C \| M(f_1) \|_{L^\infty} \sum_{j \in I_s} \int_{\mathbb{R}^n} |\Delta_j^\Theta (f_0)(x)|^2 dx$$

$$\leq C \| f_1 \|_{L^\infty} \| f_0 \|_{L^2}^2 < \infty .$$

Using Lemma 1.2, for each $s \in \{0, 1, \ldots, q - 1\}$ we obtain that

$$\| \Sigma_s \|_{L^{p, \infty}} \leq C_p \| S_{\ell q}^{\Psi^s}(\Sigma_s) \|_{L^{p, \infty}}$$

and by the previous discussion this expression at most a constant multiple of $\| S_{\ell q}^{\Theta}(f_0) M(f_1) \|_{L^{p, \infty}}$. The required conclusion is an easy consequence of Hölder’s inequality and of the boundedness of the maximal and square functions from $L^r$ to $L^{r, \infty}$ for $1 \leq r < \infty$.

**Case 2:** $m \geq 2$ and $k < m - 1$.

Having established the case $k = m - 1$, we continue the proof by reverse induction on $k$. Fix a $k \in \{0, 1, \ldots, m - 2\}$ and assume that the conclusion is valid for all $k' > k$ (and $k' \leq m - 1$.) We need to prove the same conclusion for $k$.

We begin by writing for all $s \in \{k + 1, \ldots, m\}$

$$S_j^{\Theta_s} = S_{j+r_s}^{\Theta_s} + \sum_{i=j+r_s+1}^j \Delta_i^{\Theta_s}$$

for some $r_s < 0$ that satisfy

$$b_{k+1} 2^{r_{k+1}} + \cdots + b_m 2^{r_m} < a_0$$

so that the spectra of $S_{j+r_{k+1}}^{\Theta_{k+1}} (f_{k+1}) \cdots S_{j+r_m}^{\Theta_m} (f_m)$ and $\Delta_j^\Theta (f_0)$ are disjoint.

Then we express $P_{m+1}^{(k)}$ as a finite sum of operators of the form $P_{m+1}^{(k+1)}$, $P_{m+1}^{(k+2)}$, $\ldots$, $P_{m+1}^{(m-1)}$ plus

$$\sum_{j \in \mathbb{Z}} \left[ \Delta_j^\Theta (f_0) \prod_{s=k+1}^m S_{j+r_s}^{\Theta_s} (f_s) \right] \left[ \prod_{s=1}^k \Delta_j^{\Theta_s} (f_s) \right] ,$$

...
with the understanding that if \( k = 0 \), the last product does not appear. The induction hypothesis on \( k \) yields the boundedness of \( P^{(k+1)}_{m+1} \), \( P^{(k+2)}_{m+1} \), \ldots, \( P^{(m-1)}_{m+1} \), while the boundedness of (8) is discussed below considering two subcases.

**Subcase 2.a:** \( k \geq 1 \).

In this subcase things are straightforward. We apply the Cauchy-Schwarz inequality to control (8) by the product of the \( \ell^2 \) norms of the expressions inside the square brackets and therefore by the product

\[
S^\Theta(f_0)S^{\Theta_1}(f_1) \left[ \prod_{s=2}^m M(f_s) \right].
\]

Obviously, this expression is bounded from \( L^{p_0} \times \cdots \times L^{p_m} \) to \( L^{p,\infty} \).

**Subcase 2.b:** \( k = 0 \).

Condition (7) implies that the function \( \Delta_j \Theta(f_0)S^{\Theta_1}_{j+r_1}(f_1) \cdots S^{\Theta_m}_{j+r_m}(f_m) \) is supported in the annulus \( 2^{n_0}2^j < |\xi| < 2^{n_0+1}2^j \) where \( n_0 < m_0 \) are integers chosen so that

\[
2^{n_0} < (a_0 - (b_12^{r_1} + \cdots + b_m2^{r_m})) < (b_0 + b_12^{r_1} + \cdots + b_m2^{r_m}) < 2^{m_0}.
\]

We choose a smooth function \( \Omega \) which is equal to 1 on the annulus \( 2^{n_0} < |\xi| < 2^{m_0} \) and vanishes off the annulus \( 2^{m_0-1} < |\xi| < 2^{m_0+1} \). Then we write the expression in (8) as follows:

\[
\sum_{j \in \mathbb{Z}} \Delta_j^{\Omega} \left[ \Delta_j^{\Theta}(f_0) \prod_{s=1}^m S_j^{\Theta_s}(f_s) \right],
\]

We now pick a function \( \Psi \) whose Fourier transform is equal to 1 on the annulus \( 2^{m_0-2} < |\xi| < 2^{m_0+2} \) and vanishes outside the annulus \( 2^{m_0-3} < |\xi| < 2^{m_0+3} \). Set \( q = m_0 - n_0 + 5 \). We split \( \mathbb{Z} \) as a disjoint union of sets \( I_s = \{ \ell q + s, \ \ell \in \mathbb{Z} \}, \ 0 \leq s \leq q - 1 \). Next we split the sum in (9) as a finite sum over \( s \in \{0, 1, \ldots, q-1\} \) of the sums \( \Sigma_s \) where the indices \( j \) in (9) run over the set \( I_s \). We also define a function \( \Psi_s(\xi) \) by setting \( \hat{\Psi}_s(2^{-s}\xi) = \hat{\Psi}(2^{-s}\xi) \) and we note that \( \sum_{\ell} \hat{\Psi}_s(2^{-\ell q}\xi) = 1 \) for \( \xi \) in \( \mathbb{R}^d \setminus \{0\} \).

We observe that for \( j \in I_s \) and \( \ell \in \mathbb{Z} \) the supports of the functions \( \xi \to \hat{\Psi}_s(2^{-\ell q}\xi) \) and \( \xi \to \hat{\Omega}(2^{-j}\xi) \) intersect nontrivially exactly when \( j = \ell q + s \) and this case \( \Delta_j^{\Omega} \Delta_j^{\Psi_s} = \Delta_j^{\Omega} \). We are therefore in a position to use Lemma 1.2, since again we can control the \( L^2 \)-norm of \( \sum_{j \in I_s} \Delta_j^{\Omega} \Delta_j^{\Theta}(f_0) \prod_{s=1}^m S_j^{\Theta_s}(f_s) \) by \( C \prod_{s=1}^m \| f_s \|_{L^\infty} \| f_0 \|_{L^2} \), and argue as in Subcase 2.2 to complete the proof. \( \square \)
Remark 2.1. The exponent $p_j$ can be taken to be equal to infinity whenever the maximal function $M(f_j)$ appears in the estimate controlling $P_m^{(k)}$ (pointwise or in norm). For instance, when $m \geq 2$ and $k = m - 1$, we may take $p_2 = \cdots = p_m = \infty$; see (2).

References
