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A weighted inequality for the Hardy operator involving suprema

Pavla Hofmanová

Abstract. Let u be a weight on $(0, \infty)$. Assume that u is continuous on $(0, \infty)$. Let the operator S_u be given at measurable non-negative function φ on $(0, \infty)$ by

$$S_u\varphi(t) = \sup_{0<\tau\leq t} u(\tau)\varphi(\tau).$$

We characterize weights v, w on $(0, \infty)$ for which there exists a positive constant C such that the inequality

$$\left(\int_0^\infty [S_u\varphi(t)]^q w(t)\,dt\right)^{\frac{1}{q}} \lesssim \left(\int_0^\infty [\varphi(t)]^p v(t)\,dt\right)^{\frac{1}{p}}$$

holds for every $0 < p, q < \infty$. Such inequalities have been used in the study of optimal Sobolev embeddings and boundedness of certain operators on classical Lorenz spaces.

Keywords: Hardy operators involving suprema; weighted inequalities Classification: 47G10, 26D15

1. Introduction

In [1], it was characterized when the Hardy–Littlewood maximal operator M is bounded on the so-called classical Lorentz spaces. We recall that the operator Mis defined at every $f \in L^1_{loc}(\mathbb{R}^n)$ by

$$(Mf)(x) = \sup_{Q \ni x} |Q|^{-1} \int_{Q} |f(y)| \, dy, \quad x \in \mathbb{R}^n,$$

where the supremum is taken over all cubes $Q \subset \mathbb{R}^n$ with sides parallel to the coordinate axes and |E| denotes the *n*-dimensional Lebesgue measure of $E \subset \mathbb{R}^n$. To prove this result, two ingredients have been used. First of them was the well-known two-sided estimate for the non-increasing rearrangement of Mf in terms of the maximal non-increasing rearrangement. This result is due to Riesz, Wiener, Stein and Herz (cf. [2, Chapter 3, Theorem 3.8]). Second key ingredient was the characterization of the boundedness of the Hardy averaging operator

$$Af(t) := \frac{1}{t} \int_0^t f(s) \, ds$$

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on the cone of non-increasing functions in a weighted Lebesgue space. An analogous problem was later in [4] considered for the *fractional maximal operator*. This operator, denoted by M_{γ} , where $\gamma \in (0, n)$, is defined at $f \in L^1_{\text{loc}}(\mathbb{R}^n)$ by

$$M_{\gamma}f(x) = \sup_{Q \ni x} |Q|^{\frac{\gamma}{n}-1} \int_{Q} |f(y)| \, dy, \quad x \in \mathbb{R}^{n},$$

where the supremum is taken over all cubes $Q \subset \mathbb{R}^n$ with sides parallel to the coordinate axes. It turned out that in order to handle the fractional maximal operator one needs to characterize a weighted inequality involving a substantially different operator than the Hardy's average integral operator. Namely, the operator R_{γ} was employed, which is defined at a measurable and positive on $(0, \infty)$ function g by

$$R_{\gamma}g(t) = \sup_{t \le s < \infty} s^{\frac{\gamma}{n} - 1}g(s), \quad t \in (0, \infty).$$

The operator R_{γ} is a typical example of what we may call a Hardy-type operator involving suprema. In [10], a more general (weighted) version of such operator was studied. We recall that by a weight we shall throughout understand a positive measurable function on $(0, \infty)$. For a weight u, the operator R_u was defined in [10] at each non-negative measurable function g by

$$R_u g(t) = \sup_{t \le s < \infty} u(s)g(s), \quad t \in (0, \infty).$$

An analogous, in a certain sense, dual operator, denoted by S_u and defined by

$$S_u g(t) = \sup_{0 < s \le t} u(s)g(s), \quad t \in (0,\infty),$$

has been recently proved useful in various applications. These cover, for example, the search for optimal pairs of rearrangement-invariant norms for which a Sobolevtype inequality holds either in the Euclidean space (see e.g. [11], [12]) or in the product probability spaces of which the Gaussian space is a key example ([5], [6]). They further constitute a useful tool for characterization of the associate norm of an operator-induced norm, which naturally appears as an optimal domain norm in a Sobolev embedding ([13]). Supremum operators are also very useful in limiting interpolation theory as can be seen from their appearance for example in [8], [9], [7] or [14].

Although both the operators R_u and S_u are of interest, a comprehensive study was so far devoted only to the operator R_u . In this paper we characterize a weighted inequality for the operator S_u , restricted to the cone of non-increasing functions. The method of the proof is in some sense similar to that used in [10] but the characterizing conditions are different in nature and the technical steps of the proof had to be modified in a corresponding way. Let $0 < p, q < \infty$ and let u be a continuous weight. Our principal goal is to give a characterization of weights v and w such that inequality

(1.1)
$$\left(\int_0^\infty [S_u\varphi(t)]^q w(t) \, dt\right)^{\frac{1}{q}} \lesssim \left(\int_0^\infty [\varphi(t)]^p v(t) \, dt\right)^{\frac{1}{p}}$$

holds for all non-negative and non-increasing functions φ on $(0, \infty)$. It will be useful to observe that, for every non-negative function φ , the function $S_u\varphi$ is non-decreasing on $(0, \infty)$.

We treat the cases $p \leq q$ and p > q separately since the techniques we use in their proofs are quite different.

As usual, here and below, by $A \leq B$ we mean that $A \leq CB$, where C is a positive constant independent of appropriate quantities involved in the expressions A and B.

2. Main results

Theorem 1. Let 0 and let <math>u be a continuous weight. Let v and w be weights such that $0 < \int_0^x v(t) dt < \infty$ and $0 < \int_x^\infty w(t) dt < \infty$ for every $x \in (0, \infty)$. Then inequality (1.1) is satisfied for all non-negative and non-increasing functions φ on $(0, \infty)$ if and only if

(2.1)
$$\sup_{a \in (0,\infty)} \frac{\left(\int_0^a (\bar{u}(t))^q w(t) \, dt\right)^{\frac{1}{q}} + \bar{u}(a) \left(\int_a^\infty w(t) \, dt\right)^{\frac{1}{q}}}{\left(\int_0^a v(t) \, dt\right)^{\frac{1}{p}}} < +\infty,$$

where $\bar{u}(t) = \sup_{0 < \tau \le t} u(\tau)$.

PROOF: Sufficiency. We distinguish several cases. First, let $\int_0^\infty w(t) dt = \infty$ and $\int_0^\infty v(t) dt = \infty$. We define sequences $\{x_k\}_{k \in \mathbb{Z}}$ and $\{y'_s\}_{s \in \mathbb{Z}}$ by

(2.2)
$$\int_{x_k}^{\infty} w(t) dt = 2^{-k} \text{ and } \int_{0}^{y'_s} v(t) dt = 2^s.$$

Then we have

(2.3)
$$(0,\infty) = \bigcup_{k \in \mathbb{Z}} [x_k, x_{k+1}) = \bigcup_{s \in \mathbb{Z}} [y'_s, y'_{s+1}).$$

Consequently, using (2.3), the definition of the operator S_u , its monotonicity and (2.2), we get

$$\int_0^\infty [S_u\varphi(t)]^q w(t) dt = \sum_{k\in\mathbb{Z}} \int_{x_k}^{x_{k+1}} [S_u\varphi(t)]^q w(t) dt$$
$$= \sum_{k\in\mathbb{Z}} \int_{x_k}^{x_{k+1}} [\sup_{0<\tau\le t} u(\tau)\varphi(\tau)]^q w(t) dt$$

$$\leq \sum_{k \in \mathbb{Z}} \sup_{0 < \tau \leq x_{k+1}} [u(\tau)\varphi(\tau)]^q \int_{x_k}^{x_{k+1}} w(t) dt$$

$$\leq \sum_{k \in \mathbb{Z}} 2^{-k-1} \sup_{-\infty < i \leq k} \sup_{x_i < \tau \leq x_{i+1}} [u(\tau)\varphi(\tau)]^q.$$

Using a simple upper estimate of a supremum by a corresponding sum, (2.2) and (2.3) again, and interchanging the sums, we obtain

$$\int_0^\infty [S_u \varphi(t)]^q w(t) dt \le \sum_{k \in \mathbb{Z}} 2^{-k-1} \sum_{i=-\infty}^k \sup_{x_i < \tau \le x_{i+1}} [u(\tau)\varphi(\tau)]^q$$
$$= \sum_{i \in \mathbb{Z}} \sup_{x_i < \tau \le x_{i+1}} [u(\tau)\varphi(\tau)]^q \sum_{k=i}^\infty 2^{-k-1}$$
$$= \sum_{i \in \mathbb{Z}} 2^{-i} \sup_{x_i < \tau \le x_{i+1}} [u(\tau)\varphi(\tau)]^q$$
$$= \sum_{i \in \mathbb{Z}} \int_{x_i}^\infty w(t) dt \sup_{x_i < \tau \le x_{i+1}} [u(\tau)\varphi(\tau)]^q$$
$$\lesssim \sum_{i \in \mathbb{Z}} \int_{x_{i+1}}^{x_{i+2}} w(t) dt \sup_{x_i < \tau \le x_{i+1}} [u(\tau)\varphi(\tau)]^q.$$

Now, given $i \in \mathbb{Z}$, let us find points $z_i \in [x_i, x_{i+1}]$ such that

(2.4)
$$\sup_{x_i < \tau \le x_{i+1}} [u(\tau)\varphi(\tau)]^q \le 2[u(z_i)\varphi(z_i)]^q$$

Thus, $[x_{i+1}, x_{i+2}] \subseteq [z_i, z_{i+2}]$ and

$$\int_0^\infty [S_u\varphi(t)]^q w(t) \, dt \lesssim \sum_{i\in\mathbb{Z}} \left(\int_{z_i}^{z_{i+2}} w(t) \, dt \right) [u(z_i)\varphi(z_i)]^q.$$

For a technical reason we divide the sum in two parts, write

$$\sum_{k \in \mathbb{Z}} \left(\int_{z_{2k}}^{z_{2k+2}} w(t) \, dt \right) [u(z_{2k})\varphi(z_{2k})]^q =: S_{even},$$
$$\sum_{k \in \mathbb{Z}} \left(\int_{z_{2k+1}}^{z_{2k+3}} w(t) \, dt \right) [u(z_{2k+1})\varphi(z_{2k+1})]^q =: S_{odd}.$$

We shall estimate S_{even} . First, we reduce the sequence $\{y'_s\}$. Fix $k \in \mathbb{Z}$. If the interval $[z_{2k}, z_{2k+2})$ contains more than one element of the sequence $\{y'_s\}$, we delete from this sequence all such elements except the one which lies nearest to z_{2k} . Thus, every interval $[z_{2k}, z_{2k+2}), k \in \mathbb{Z}$, now contains at most one element of the reduced sequence, which we denote by $\{y_n\}_{n\in\mathbb{Z}}$. More formally, we denote $Y_k = \{s \in \mathbb{Z}; y'_s \in [z_{2k}, z_{2k+2})\}, k \in \mathbb{Z}$, further $J = \{k \in \mathbb{Z}; Y_k \neq 0\}, \theta_k =$

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 $\min\{y'_s; s \in Y_k\}, k \in J$, and finally $Y = \{\theta_k\}_{k \in J} y$. Then Y is a subsequence of $\{y'_s\}$, which we enumerate as $\{y_n\}_{n \in \mathbb{Z}}$. Clearly, $y_n < y_{n+1}$ for all $n \in \mathbb{Z}$ and this sequence is a covering sequence having the following properties: Suppose that for some $n, k, s \in \mathbb{Z}$ we have

$$(2.5) y_n < z_{2k} \le y_{n+1} = y'_s.$$

Then one can easily check that

(2.6)
$$y_{n-1} \le y'_{s-2},$$

$$(2.7) y'_{s-1} < z_{2k},$$

$$(2.8) y_{n-1} < z_{2k-2}$$

By (2.6) and (2.7), for all $n, k, s \in \mathbb{Z}$ satisfying (2.5),

$$\int_0^{y_{n+1}} v(t) \, dt = 4 \int_{y_{s-2}}^{y_{s-1}'} v(t) \, dt \le 4 \int_{y_{n-1}}^{z_{2k}} v(t) \, dt.$$

We need to estimate $\varphi^p(z_{2k})$ and to use this estimate in inequality for S_{even} . So, since the function φ is non-increasing, we have

(2.9)
$$\varphi^p(z_{2k}) = \frac{\int_{y_{n-1}}^{z_{2k}} v(t) \, dt}{\int_{y_{n-1}}^{z_{2k}} v(t) \, dt} \varphi^p(z_{2k}) \le \left(\int_{y_{n-1}}^{z_{2k}} v(t) \, dt\right)^{-1} \int_{y_{n-1}}^{z_{2k}} \varphi^p(t) v(t) \, dt.$$

Hence

(2.10)
$$\varphi^{q}(z_{2k}) \lesssim \left(\int_{0}^{y_{n+1}} v(t) dt\right)^{-\frac{q}{p}} \left(\int_{y_{n-1}}^{y_{n+1}} \varphi^{p}(t)v(t) dt\right)^{\frac{q}{p}}$$

Let us still write

$$u^q(x) \le \left(\sup_{0<\tau\le t} u(\tau)\right)^q = [\bar{u}(t)]^q \text{ for all } t\ge x.$$

Denote $A_n = \{k \in \mathbb{Z}; y_n < z_{2k} \le y_{n+1}\}, n \in \mathbb{Z}$. Then

$$S_{even} = \sum_{n \in \mathbb{Z}} \sum_{k \in A_n} \int_{z_{2k}}^{z_{2k+2}} w(t) \, dt \, \left[u(z_{2k}) \varphi(z_{2k}) \right]^q.$$

Fix $n \in \mathbb{Z}$ and define numbers $l_1^n = \min\{k; k \in A_n\}$ and $l_2^n = \max\{k; k \in A_n\}$. Thanks to (2.4), the definition of l_1^n and l_2^n and the fact that φ is non-increasing, we get

$$\sum_{k \in A_n} \int_{z_{2k}}^{z_{2k+2}} w(t) \, dt \, \left[u(z_{2k}) \varphi(z_{2k}) \right]^q$$

$$\leq \left(\int_{z_{2l_1^n}}^{y_{n+1}} (\bar{u}(t))^q w(t) \, dt + [\bar{u}(y_{n+1})]^q \int_{y_{n+1}}^{z_{2l_2^n+2}} w(t) \, dt\right) [\varphi(z_{2l_1^n})]^q.$$

Thus by (2.5) and (2.10),

$$\begin{split} \sum_{k \in A_n} \int_{z_{2k}}^{z_{2k+2}} w(t) \, dt \, \left[u(z_{2k}) \varphi(z_{2k}) \right]^q \\ &\leq \left(\int_0^{y_{n+1}} (\bar{u}(t))^q w(t) \, dt + (\bar{u}(y_{n+1}))^q \int_{y_{n+1}}^\infty w(t) \, dt \right) \left[\varphi(z_{2l_1^n}) \right]^q \\ &\lesssim \sum_{n \in \mathbb{Z}} \left(\int_0^{y_{n+1}} (\bar{u}(t))^q w(t) \, dt + (\bar{u}(y_{n+1}))^q \int_{y_{n+1}}^\infty w(t) \, dt \right) \\ &\qquad \times \left(\int_0^{y_{n+1}} v(t) \, dt \right)^{-\frac{q}{p}} \, \left(\int_{y_{n-1}}^{y_{n+1}} \varphi^p(t) v(t) \, dt \right)^{\frac{q}{p}} \\ &\lesssim \sum_{n \in \mathbb{Z}} \left(\int_{y_{n-1}}^{y_{n+1}} \varphi^p(t) v(t) \, dt \right)^{\frac{q}{p}}, \end{split}$$

where in the last inequality we use the condition (2.1). Since $p \leq q$, we can use the convexity of the function $x^{\frac{q}{p}}$ and we have

$$S_{even} \lesssim \sum_{n \in \mathbb{Z}} \left(\int_{y_{n-1}}^{y_{n+1}} \varphi^p(t) v(t) \, dt \right)^{\frac{q}{p}}$$
$$\lesssim \left(\sum_{n \in \mathbb{Z}} \int_{y_{n-1}}^{y_{n+1}} \varphi^p(t) v(t) \, dt \right)^{\frac{q}{p}}$$
$$\lesssim \left(\int_0^{\infty} \varphi^p(t) v(t) \, dt \right)^{\frac{q}{p}}.$$

In order to estimate S_{odd} , we define a possibly different sequence $\{y_n\}_{n\in\mathbb{Z}}$. Again, we reduce the sequence y'_n in the same way, but this time in intervals $[z_{2k+1}, z_{2k+3})$. Now, it is clear that we can estimate S_{odd} in the same way as S_{even} was estimated. The main reason for the division into sums S_{even} and S_{odd} is to guarantee that the sets A_n are non-empty.

If $\int_0^\infty w(t) dt < \infty$, then we can without loss of generality assume that $\int_0^\infty w(t) dt = 1$ and work instead of the sequence $\{x_k\}_{k\in\mathbb{Z}}$ only with the reduced sequence $\{x_k\}_{k=0}^\infty$. In the case when moreover $\int_0^\infty v(t) dt < \infty$, then we replace the sequence $\{y_n\}_{n\in\mathbb{Z}}$ by a reduced sequence $\{y_n\}_{n=-\infty}^N$ with an appropriate $N \in \mathbb{Z}$.

This completes the proof of the sufficiency part.

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Necessity. We first observe that

$$S_u \chi_{(0,a]}(t) = \bar{u}(t) \chi_{(0,a]}(t) + \bar{u}(a) \chi_{(a,\infty)}(t).$$

Now, testing the inequality (1.1) with functions $\varphi(t) = \chi_{(0,a]}(t), a \in (0,\infty)$, we get exactly the inequality (2.1).

Our next aim is to handle the case when $0 < q < p < \infty$. We shall need the following special case of [10, Theorem 4.4].

Theorem 2. Let U be a continuous weight and let V and W be weights such that $0 < \int_0^x V(t) dt < \infty$ and $0 < \int_0^x W(t) dt < \infty$ for every $x \in (0, \infty)$. Let 0 < Q < 1 and let R be defined by

$$\frac{1}{R} = \frac{1}{Q} - 1.$$

Then the inequality

$$\left(\int_0^\infty \left(\sup_{t\le s<\infty}\frac{U(s)}{s}\int_0^s g(y)\,dy\right)^Q W(t)\,dt\right)^{\frac{1}{Q}}\lesssim \int_0^\infty g(t)V(t)\,dt$$

holds for every non-negative measurable function g if and only if

$$\left(\int_0^\infty \left(\int_t^\infty \left(\frac{\tilde{U}(s)}{s}\right)^Q W(s) \, ds\right)^R \left(\frac{\tilde{U}(t)}{t}\right)^Q \left[\operatorname{ess\,sup}_{a < t < b} \frac{1}{V(t)}\right]^R W(t) \, dt\right)^{\frac{1}{R}} < \infty$$

and

$$\left(\int_0^\infty \left(\int_0^t W(s)\,ds\right)^R \left[\sup_{t\le \tau<\infty}\frac{\tilde{U}(\tau)}{\tau} \operatorname{ess\,sup}_{a< t< b}\frac{1}{V(t)}\right]^R W(t)\,dt\right)^{\frac{1}{R}} < \infty,$$

where

$$\tilde{U}(t) = t \sup_{t \le \tau < \infty} \frac{U(\tau)}{\tau}, \quad t \in (0, \infty)$$

Theorem 3. Let $0 < q < p < \infty$ and let u be a continuous weight. Let v and w be weights such that $0 < \int_0^x v(t) dt < \infty$ and $0 < \int_x^\infty w(t) dt < \infty$ for every $x \in (0, \infty)$. Then inequality (1.1) is satisfied for all non-negative and non-increasing functions φ on $(0, \infty)$ if and only if the following two conditions are

satisfied:

(2.11)
$$\int_0^\infty \left(\int_0^t \sup_{0 < \tau \le s} u(\tau)^{\frac{q}{p}} w(s) \, ds \right)^{\frac{q}{q-p}} \sup_{0 < y \le t} u(y)^{\frac{q}{p}} \times w(t) \left(\int_0^t v(s) \, ds \right)^{-\frac{q}{p-q}} \, dt < \infty$$

and

(2.12)
$$\int_0^\infty \left(\int_t^\infty w(y)\,dy\right)^{\frac{q}{p-q}} \left(\sup_{0<\tau\leq t} \frac{\sup_{0$$

PROOF: Changing variables $(y = \frac{1}{t})$ on both sides of the inequality (1.1), we get

$$\left(\int_0^\infty \left(\sup_{0<\tau\le\frac{1}{y}} u(\tau)\varphi(\tau)\right)^q w(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{1}{q}} \lesssim \left(\int_0^\infty \varphi^p(\frac{1}{y})v(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{1}{p}}$$

On denoting $z = \frac{1}{\tau}$, we arrive at the inequality

$$\left(\int_0^\infty \left(\sup_{0<\frac{1}{z}\le\frac{1}{y}} u(\frac{1}{z})\varphi(\frac{1}{z})\right)^q w(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{1}{q}} \lesssim \left(\int_0^\infty \varphi^p(\frac{1}{y})v(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{1}{p}}$$

for every non-increasing positive function φ . Noting that $0 < \frac{1}{z} \leq \frac{1}{y}$ is equivalent to $y \leq z < \infty$, we actually have

$$\left(\int_0^\infty \left(\sup_{y\le z<\infty} u(\frac{1}{z})\varphi(\frac{1}{z})\right)^q w(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{1}{q}} \lesssim \left(\int_0^\infty \varphi^p(\frac{1}{y})v(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{1}{p}}.$$

By a simple re-scaling, this is equivalent to

$$\left(\int_0^\infty \left(\sup_{y\le z<\infty} u^p(\frac{1}{z})\varphi^p(\frac{1}{z})\right)^{\frac{q}{p}} w(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{p}{q}} \lesssim \int_0^\infty \varphi^p(\frac{1}{y})v(\frac{1}{y})\frac{dy}{y^2}.$$

Since φ is a non-increasing positive function, the function $z \mapsto \varphi^p(\frac{1}{z})$ is positive and non-decreasing on $(0, \infty)$ in the variable z. By a standard approximation argument based on the Monotone Convergence Theorem (see, e.g., [3]), one can equivalently reduce the last inequality to the same one but restricted only to functions of the form

$$\varphi^p(\frac{1}{z}) = \int_0^z h(s) \, ds.$$

We thus get

$$\left(\int_0^\infty \left(\sup_{y\le z<\infty} u^p(\frac{1}{z})\int_0^z h(s)\,ds\right)^{\frac{q}{p}}w(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{p}{q}}\lesssim \int_0^\infty \int_0^t h(s)ds\,v(\frac{1}{t})\frac{dt}{t^2}$$

for every measurable non-negative function h on $(0, \infty)$. By the Fubini theorem, this is nothing else than

$$\left(\int_0^\infty \left(\sup_{y\le z<\infty} u^p(\frac{1}{z})\int_0^z h(s)\,ds\right)^{\frac{q}{p}}w(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{p}{q}}\lesssim \int_0^\infty h(s)\int_s^\infty v(\frac{1}{t})\frac{dt}{t^2}\,ds$$

that is,

$$\left(\int_0^\infty \left(\sup_{y\le z<\infty} u^p(\frac{1}{z})\int_0^z h(s)\,ds\right)^{\frac{q}{p}}w(\frac{1}{y})\frac{dy}{y^2}\right)^{\frac{p}{q}}\lesssim \int_0^\infty h(s)\int_0^{\frac{1}{s}}v(y)\,dy\,ds.$$

Theorem 2 applied to parameters

$$Q = \frac{q}{p}, \ U(z) = zu^{p}(\frac{1}{z}), \ W(y) = w(\frac{1}{y})y^{-2}, \ V(s) = \int_{0}^{\frac{1}{s}} v(y) \, dy$$

now shows that the latter inequality holds if and only if the conditions (2.11) and (2.12) are satisfied. The proof is complete.

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DEPARTMENT OF PHYSICS, FACULTY OF SCIENCE, ČESKÉ MLÁDEŽE 8, 400 96 ÚSTÍ NAD LABEM, CZECH REPUBLIC

E-mail: pavla.hofmanova@ujep.cz

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