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## LITTLEWOOD - PALEY THEOREM ON $L^{p(t)}\left(\mathbb{R}^{n}\right)$ SPACES* ТЕОРЕМА ЛИТТЛВУДА - ПЕЛІ ПРО ПРОСТОРИ $L^{p(t)}\left(\mathbb{R}^{\boldsymbol{n}}\right)$

We point out that when the Hardy - Littlewood maximal operator is bounded on the space $L^{p(t)}(\mathbb{R})$, $1<a \leq p(t) \leq b<\infty, t \in \mathbb{R}$, the well-known characterization of spaces $L^{p}(\mathbb{R}), 1<p<\infty$, by the Littlewood - Paley theory extends to the space $L^{p(t)}(\mathbb{R})$. We show that if $n>1$, the Littlewood Paley operator is bounded on $L^{p(t)}\left(\mathbb{R}^{n}\right), 1<a \leq p(t) \leq b<\infty, t \in \mathbb{R}^{n}$, if and only if $p(t)=$ const. Встановлено, що коли максимальний оператор Харді - Літтлвуда обмежений на просторі $L^{p(t)}(\mathbb{R}), 1<a \leq p(t) \leq b<\infty, t \in \mathbb{R}$, добре відома характеризація просторів $L^{p}(\mathbb{R}), 1<p<$ $<\infty$, теорією Літтлвуда - Пелі поширюється на простір $L^{p(t)}(\mathbb{R})$. Показано, що у випадку $n>1$ оператор Літтлвуда - Пелі обмежений на $L^{p(t)}\left(\mathbb{R}^{n}\right), 1<a \leq p(t) \leq b<\infty, t \in \mathbb{R}^{n}$, тоді і тільки тоді, коли $p(t)=$ const.

1. Introduction. Let $m$ be a bounded function on $\mathbb{R}^{n}$. The operator $T$ defined by the Fourier transform equation $\left(T f \hat{)}(x)=m(x) \hat{f}(x), x \in \mathbb{R}^{n}\right.$, is called a multiplier operator with multiplier $m$. Let $\rho$ be an ( $n$-dimensional) rectangle and $\chi_{\rho}$ the characteristic function of $\rho$. The operator $S_{\rho}$ having multiplier $m=\rho$ and defined by the equation

$$
\left(S_{\rho} f \hat{f}(x)=\chi_{\rho}(x) \hat{f}(x), \quad x \in \mathbb{R}^{n}\right.
$$

is called a partial sum operator.
Let a collection of disjoint rectangles $\Delta=\{\rho\}$ be a decomposition of $\mathbb{R}^{n}$ (i.e., $\left.\bigcup_{\rho \in \Delta}=\mathbb{R}^{n}\right)$. Given a function $f$ in the Schwartz class $S\left(\mathbb{R}^{n}\right)$, define

$$
G(f)(x)=\left(\sum_{\rho \in \Delta}\left|S_{\rho} f(x)\right|^{2}\right)^{1 / 2}, \quad x \in \mathbb{R}^{n}
$$

Let $\left\{n_{k}\right\}_{k=-\infty}^{+\infty}, n_{k}>0, k \in \mathbb{Z}$, be a lacunary sequence (i.e., there is an $a>1$ such that $n_{k+1} / n_{k} \geq a$ for all $k$ ). Let $\Delta$ be the collection of all intervals of the form $\left[n_{k}, n_{k+1}\right]$ and $\left[-n_{k+1}, n_{k}\right], k \in \mathbb{Z}$. Then $\Delta$ is called a lacunary decomposition of $\mathbb{R}$. When $n_{k}=2^{k}, k \in \mathbb{Z}$, the resulting $\Delta$ is called the dyadic decomposition of $\mathbb{R}$.

[^0]Let $\Delta_{i}, i=1,2, \ldots, n$, be $n$ lacunary decomposition of $\mathbb{R}$. Let $\Delta$ be the collection of the intervals of the form $\rho=\rho_{1} \times \rho_{2} \times \ldots \times \rho_{n}$ where $\rho_{i} \in \Delta_{i}$. Then $\Delta$ is called a lacunary decomposition of $\mathbb{R}^{n}$.

The important feature of the classical Littlewood - Paley theory is that a characterization of the spaces $L^{p}\left(\mathbb{R}^{n}\right), 1<p<\infty$. It is well known (see [1, 2]) that if $\Delta$ is a lacunary decomposition of $\mathbb{R}^{n}$ then $\|G(f)\|_{p}$ is equivalent to $\|f\|_{p}$ for $1<p<$ $<\infty$; i.e., there are constants $A$ and $B$ such that

$$
A\|f\|_{p} \leq\|G(f)\|_{p} \leq\|f\|_{p}
$$

The purpose of this paper is to obtain analogously characterizations of variable exponent Lebesgue spaces $L^{p(t)}\left(\mathbb{R}^{n}\right)$.

Given a measurable functions $p(\cdot): \mathbb{R}^{n} \rightarrow[1, \infty), \quad L^{p(t)}\left(\mathbb{R}^{n}\right)$ denotes the set of measurable functions $f$ on $\mathbb{R}^{n}$ such that for some $\lambda>0$

$$
\int_{\mathbb{R}^{n}}\left(\frac{|f(x)|}{\lambda}\right)^{p(x)} d x<\infty
$$

This set becomes a Banach function space when equipped with the norm

$$
\|f\|_{p(t)}=\inf \left\{\lambda>0: \int\left(\frac{|f(x)|}{\lambda}\right)^{p(x)} d x \leq 1\right\}
$$

Given a locally integrable function $f$, we define the Hardy - Littlewood maximal function $M f$ by

$$
M f(x)=\sup _{x \in Q} \frac{1}{|Q|} \int_{Q}|f(y)| d y
$$

where the supremum is taken over all cubes containing $x$ with sides parallel to the coordinate axes. For conciseness, define $\mathcal{P}\left(\mathbb{R}^{n}\right)$ to be the set of measurable function $p(\cdot): \mathbb{R}^{n} \rightarrow[1, \infty)$ such that

$$
1<a \leq p(t) \leq b<\infty: \quad t \in \mathbb{R}^{n}
$$

Let $\mathcal{B}\left(\mathbb{R}^{n}\right)$ be the set of $p(\cdot) \in \mathcal{P}\left(\mathbb{R}^{n}\right)$ such that $M$ is bounded on $L^{p(t)}\left(\mathbb{R}^{n}\right)$. Conditions for the boundedness of the Hardy - Littlewood maximal operator on spaces $L^{p(t)}\left(\mathbb{R}^{n}\right)$ have been studied in [3-8]. Diening [8] studied the necessary and sufficient conditions in terms of the conjugate exponent $p^{\prime}(\cdot),\left(1 / p(t)+1 / p^{\prime}(t)=1, t \in\right.$ $\left.\in \mathbb{R}^{n}\right)$. He has proved that $p(\cdot) \in \mathcal{B}\left(\mathbb{R}^{n}\right)$ is equivalent to $p^{\prime}(\cdot) \in \mathcal{B}\left(\mathbb{R}^{n}\right)$, he also proved that if $p(\cdot) \in \mathcal{B}\left(\mathbb{R}^{n}\right)$ then $p(\cdot) / q \in \mathcal{B}\left(\mathbb{R}^{n}\right)$ for some $q>1$.

In harmonic analysis a fundamental operator is the Hardy - Littlewood maximal operator. In many applications a crutial step has been to show that operator $M$ is bounded on a variable $L^{p}$ space. Cruz-Uribe, Fiorenza, Martell and Perez [4] have showed that many classical operators in harmonic analysis such as singular integrals, commutators and fractional integrals are bounded on the variable Lebesgue space $L^{p(t)}\left(\mathbb{R}^{n}\right)$ whenever the Hardy - Littlewood maximal operator is bounded on $L^{p(t)}\left(\mathbb{R}^{n}\right)$.

If we consider, instead, the strong maximal operator $M_{\mathcal{R}}$ defined by

$$
M_{\mathcal{R}}(f)(x)=\sup _{x \in R} \frac{1}{|R|} \int_{R}|f(x)| d x
$$

where $R$ is any rectangle in $\mathbb{R}^{n}, n>1$, with sides parallel to the coordinate axes then the situation is different. For the strong Hardy - Littlewood maximal operator $M_{\mathcal{R}}$ we prove following theorem.

Theorem 1. Let $1 \leq p(t) \leq b<\infty, t \in \mathbb{R}^{n}$. The strong Hardy-Littlewood maximal operator $M_{\mathcal{R}}$ is bounded on $L^{p(\cdot)}\left(\mathbb{R}^{n}\right)$ space if and only if $p(t)=$ $=$ const $=p$ and $p>1$.

For function $f \in L\left(\mathbb{R}^{n}\right)$, the expression

$$
H f(x)=\int_{\mathbb{R}^{n}} \prod_{i=1}^{n} \frac{1}{x_{k}-y_{k}} f(y) d y
$$

is said to be $n$-dimensional $(n>1)$ Hilbert operator.
Analogously we may prove following theorem.
Theorem 2. Let $1 \leq p(t) \leq b<\infty, t \in \mathbb{R}^{n}$. Then $n$-dimensional Hilbert operator $(n>1)$ is bounded on $L^{p(\cdot)}\left(\mathbb{R}^{n}\right)$ space if and only if $p(t)=$ const $=p$ and $p>1$.

We prove following Littlewood - Paley type characterization of $L^{p(t)}\left(\mathbb{R}^{n}\right)$ space.
Theorem 3. 1. Let $\Delta$ be a lacunary decomposition of $\mathbb{R}$ and $p(\cdot) \in \mathcal{B}(\mathbb{R})$. Then there are constants $c, C>0$ such that for all $f \in L^{p(t)}(\mathbb{R})$

$$
\begin{equation*}
c\|f\|_{p(t)} \leq\|G(f)\|_{p(t)} \leq C\|f\|_{p(t)} \tag{1}
\end{equation*}
$$

2. Let $\Delta$ be the dyadic decomposition of $\mathbb{R}^{n}, n>1$. If $p(\cdot) \neq$ const then operator $G$ is not bounded on $L^{p(t)}\left(\mathbb{R}^{n}\right)$.
3. Proof of theorems. Proof of Theorem 1. According to Jessen, Marcinkiewicz and Zygmund [9] $M_{\mathcal{R}}$ is bounded on all the $L^{p}, p>1$, spaces and first part of Theorem 1 is trivial.

Let $M_{\mathcal{R}}$ is bounded on $L^{p(\cdot)}\left(\mathbb{R}^{n}\right)$. Virtue of interpolation theorem (see [10]), we have $M_{\mathcal{R}}$ is bounded on $L^{p(\cdot) / \theta}=\left[L^{p(\cdot)}\left(\mathbb{R}^{n}\right), L^{\infty}\left(\mathbb{R}^{n}\right)\right]_{\theta}, 0<\theta<1$, and without restriction of generality we may assume that $1<\inf _{\mathbb{R}^{n}} p(t)$. Let $1 / p(t)+1 / p^{\prime}(t)=$ $=1, t \in \mathbb{R}^{n}$. Note that

$$
\begin{equation*}
\sup _{R} \frac{1}{|R|}\left\|\chi_{R}\right\|_{p(t)}\left\|\chi_{R}\right\|_{p^{\prime}(t)}<\infty \tag{2}
\end{equation*}
$$

condition is necessary for boundedness of $M_{\mathcal{R}}$ on $L^{p(t)}\left(\mathbb{R}^{n}\right)$ (see proof below).
We will give the proof of second part of Theorem 1 for the case $n=2$ for simplicity, since the same argument holds when $n>2$.

Let $\inf _{\mathbb{R}^{2}} p(t)<\sup _{\mathbb{R}^{2}} p(t)$. By Luzin's theorem we can construct pairwise disjoint family of set $F_{i}$ with the following condition: 1) $\left.\left|\mathbb{R}^{2} \backslash \cup F_{i}\right|=0,2\right)$ functions $p: F_{i} \rightarrow \mathbb{R}$ are continuous, 3) for every fixed $i$ all points of $F_{i}$ are points of density with respect to basis $\mathcal{R}$.

Note that, we can find pair of points $\left(\left(x_{0}, y_{1}\right),\left(x_{0}, y_{2}\right)\right)$ - or $\left(\left(x_{1}, y_{0}\right),\left(x_{2}, y_{0}\right)\right)$-type from $\cup F_{i}$ such that $p\left(x_{0}, y_{1}\right) \neq p\left(x_{0}, y_{2}\right)$ or $p\left(x_{1}, y_{0}\right) \neq p\left(x_{2}, y_{0}\right)$. Without loss of generality, we may suppose that this pair is $\left(\left(x_{0}, y_{1}\right),\left(x_{0}, y_{2}\right)\right) ; \quad\left(x_{0}, y_{1}\right) \in F_{1}$, $\left(x_{0}, y_{2}\right) \in F_{2}$ and $y_{1}<y_{2}$.

Let $0<\varepsilon<1$ be fixed. We may find $\delta>0$ such that for any rectangles $Q_{1} \ni\left(x_{0}, y_{1}\right), \quad Q_{2} \ni\left(x_{0}, y_{1}\right)$ with diameters loss than $\delta$ the following inequalities are valid:

$$
\begin{gather*}
\left|Q_{1} \cap F_{1}\right|>(1-\varepsilon)\left|Q_{1}\right|, \quad\left|Q_{2} \cap F_{2}\right|>(1-\varepsilon)\left|Q_{2}\right|  \tag{3}\\
p_{Q_{1}}=\sup _{Q_{1} \cap F_{1}} p(x, y)<c_{1}<c_{2}<\inf _{Q_{2} \cap F_{2}} p(x, y)=p_{Q_{2}} \tag{4}
\end{gather*}
$$

for some constant $c_{1}, c_{2}$.
Let $Q_{1, \tau}, Q_{2, \tau}$ are rectangles with properties (3), (4) of the form $\left(x_{0}-\tau, x_{0}+\tau\right) \times$ $\times(a, b),\left(x_{0}-\tau, x_{0}+\tau\right) \times(c, d)$, where $a<b<c<d$.

We have continuously embedding $L^{p(t)}\left(Q_{2, \tau}\right) \hookrightarrow L^{p_{Q_{2}}}\left(Q_{2, \tau}\right)$ and $L^{p^{\prime}(t)}\left(Q_{1, \tau}\right) \hookrightarrow$ $\hookrightarrow L^{p_{Q_{1}}^{\prime}}\left(Q_{1, \tau}\right)$, where $1 / p_{Q_{1}}^{\prime}+1 / p_{Q_{1}}=1$ (see for example [11]). For rectangle $Q_{\tau}=$ $=\left(x_{0}-\tau, x_{0}+\tau\right) \times(a, d)$ we have

$$
\begin{gathered}
A_{\tau}=\frac{1}{\left|Q_{\tau}\right|}\left\|\chi_{Q_{\tau}}\right\|_{p(t)}\left\|\chi_{Q_{\tau}}\right\|_{p^{\prime}(t)} \geq \frac{1}{2 \tau(d-a)}\left\|\chi_{Q_{2, \tau} \cap F_{2}}\right\|_{p(t)}\left\|\chi_{Q_{1, \tau} \cap F_{1}}\right\|_{p^{\prime}(t)} \geq \\
\geq \frac{C}{2 \tau(d-a)}(2 \tau(d-c))^{1 / p_{Q_{2}}}(2 \tau(b-a))^{1-1 / p_{Q_{1}}}
\end{gathered}
$$

Note that if $\tau \rightarrow 0$ ( $a, b, c, d$ is fixed) $A_{\tau} \rightarrow \infty$ and consequently (2) is not valid. This completes the proof.

Proof of Theorem 3. The inequalities (1) are consequence of the extrapolation theorem given by Cruz-Uribe, Fiorenza, Martell and Perez [4] and the weighted norm inequalities for $G(f)$ function given by Kurtz [12]. We describe this results.

Let $p_{-}=\operatorname{ess} \inf \{p(x): x \in \mathbb{R}\}$. By a weight we mean a nonnegative, locally integrable function $\omega$. When $1<p<\infty$, we say $\omega \in A_{p}$ if for every interval $Q$

$$
\frac{1}{|Q|} \int_{Q} \omega(x) d x\left(\frac{1}{|Q|} \int_{Q} \omega(x)^{1-p^{\prime}} d x\right)^{p-1} \leq C<\infty
$$

The infimum over the constants on the right-hand side of the last inequality we denote by $A_{p, \omega}$. By $\mathcal{F}$ will denote a family of ordered pairs of nonnegative, measurable functions $(f, g)$. We say that an inequality

$$
\begin{equation*}
\int_{\mathbb{R}} f(x)^{p_{0}} \omega(x) d x \leq C \int_{\mathbb{R}} g(x)^{p_{0}} \omega(x) d x, \quad 0<p_{0}<\infty \tag{5}
\end{equation*}
$$

holds for any $(f, g) \in \mathcal{F}$ and $\omega \in A_{q}$ (for some $q, 1<q<\infty$ ) if it holds for any pair in $\mathcal{F}$ such that the left-hand side is finite, and the constant $C$ depends only on $p_{0}$ and the $A_{q, \omega}$ constant of $\omega$.

Theorem 4. Given a family $\mathcal{F}$, assume that (5) holds for some $1<p_{0}<\infty$, for every weight $\omega \in A_{p_{0}}$ and for all $(f, g) \in \mathcal{F}$. Let $p(\cdot) \in \mathcal{P}(\mathbb{R})$ be such that there exists $1<p_{1}<p_{-}$, with $\left(p(\cdot) / p_{1}\right)^{\prime} \in \mathcal{B}(\mathbb{R})$. Then

$$
\|f\|_{p(t)} \leq C\|g\|_{p(t)}
$$

for all $(f, g) \in \mathcal{F}$ such that $f \in L^{p(t)}(\mathbb{R})$.
Theorem 5 [12]. Let $\Delta$ be a a lacunary decomposition of $\mathbb{R}, 1<p<\infty$, and
$\omega \in A_{p}$. Then there exist constant $c, C$ depending only on $p, A_{p, \omega}$, and $\Delta$, such that

$$
c \int_{\mathbb{R}}|f(x)|^{p} \omega(x) d x \leq \int_{\mathbb{R}}(G(f)(x))^{p} \omega(x) d x \leq C \int_{\mathbb{R}}|f(x)|^{p} \omega(x) d x .
$$

From assumption of Theorem 3 we get that there exists $1<p_{1}<p_{-}$with $\left(p(\cdot) / p_{1}\right)^{\prime} \in \mathcal{B}(\mathbb{R})$ (see [8]). Let $L_{\text {comp }}^{\infty}(\mathbb{R})$ be the set of all bounded functions with compact support. From Theorems 4,5 with the pairs ( $\mathcal{W} f,|f|)$ we get right side inequality of (1) if $f \in L_{\text {comp }}^{\infty}(\mathbb{R})$. Note that $L_{\text {comp }}^{\infty}(\mathbb{R})$ is dense in $L^{p(t)}(\mathbb{R})$ (see [11]) and consequently this inequality is also valid for all $f \in L^{p(t)}(\mathbb{R})$. Analogously we obtain left side inequality of (1).

Let $n>1$. Fix a rectangle $R=I_{1} \times I_{2} \times \ldots \times I_{n}$ and let $f$ be positive on $R$ and 0 elsewhere function. Let $k_{j}$ be the greatest integer such that $2^{k_{j}} \leq\left(4 n\left|I_{j}\right|\right)^{-1}$ and $\rho$ be the dyadic rectangle $\left[2^{k_{1}}, 2^{k_{1}+1}\right] \times \ldots \times\left[2^{k_{n}}, 2^{k_{n}+1}\right]$. Note that (see [12, p. 246]) for all $x \in R$

$$
\left|S_{\rho} f(x)\right| \geq \frac{C}{|R|} \int_{R} f(x) d x
$$

Let the operator $G$ is bounded on $L^{p(t)}\left(\mathbb{R}^{n}\right)$. Then for some constant $C$ we have

$$
\begin{equation*}
\frac{1}{|Q|} \int_{R} f(x) d x\left\|\chi_{R}\right\|_{p(t)} \leq C\|f\|_{p(t)} \tag{6}
\end{equation*}
$$

Note that $\left(L^{p(t)}\left(\mathbb{R}^{n}\right)\right)^{*}$ is isomorphic to the space $L^{p^{\prime}(t)}\left(\mathbb{R}^{n}\right)$, where $1 / p(t)+$ $+1 / p^{\prime}(t)=1, t \in \mathbb{R}^{n}$ (see [11]). Therefore, for all rectangle $R$, from (6) we get condition (2). We use Theorem 1 to obtain the desired result.
3. Applications. We now consider applications of Theorem 3. In [7] is proved following theorem.

Theorem 6. Let $p(\cdot) \in \mathcal{P}(\mathbb{R})$ and exponent $p(\cdot)$ is constant outside some large ball. Then operator $M$ is bounded on $L^{p(t)}(\mathbb{R})$ if and only if (2) fulfilled for intervals.

The estimate (2) is necessary for boundedness of operator $M$ in $L^{p(t)}(\mathbb{R})$. Combining the Littlewood - Paley type characterization of $L^{p(t)}(\mathbb{R})$ space (Theorem 3) with the previous theorem we can obtain the following corollary.

Corollary. Let $p(\cdot) \in \mathcal{P}(\mathbb{R})$ and exponent $p(\cdot)$ is constant outside some large ball. Let $\Delta$ be the dyadic decomposition of $\mathbb{R}$. The following are equivalent:

1) $p(\cdot) \in \mathcal{B}(\mathbb{R})$;
2) there are constants $c, C>0$ such that for all $f \in L^{p(t)}(\mathbb{R})$

$$
c\|f\|_{p(t)} \leq\|G(f)\|_{p(t)} \leq C\|f\|_{p(t)}
$$

Let $\left\{f_{k}\right\}$ be a sequence of functions defined on $\mathbb{R}$. By $\sum_{k} f_{k} \in L^{p(t)}(\mathbb{R})$ we mean the partial sums $\sum_{1}^{N} f_{k}$ converge in $L^{p(t)}(\mathbb{R})$. We now will generalize Theorem 6 of Stein [13].

Theorem 7. Let $p(\cdot) \in \mathcal{B}(\mathbb{R})$, and $S_{k}$ be any collection of lacunary partial sum operators. Then $f \in L^{p(t)}(\mathbb{R})$ if and only if $\sum_{k} \varepsilon_{k} S_{k} f$ converges in $L^{p(t)}(\mathbb{R})$ for any sequence $\left\{\varepsilon_{k}\right\} \in l^{\infty}$. Moreover, $\|f\|_{p(t)}$ is equivalent to $\sup _{\left\|\left\{\varepsilon_{k}\right\}\right\|_{l^{\infty}}=1}\left\|\sum_{k} \varepsilon_{k} S_{k} f\right\|_{p(t)}$.

Proof. Let $p(\cdot) \in \mathcal{B}(\mathbb{R})$ and $S_{k}$ be any collection of lacunary partial sum. For $f \in L^{p(t)}(\mathbb{R})$ we have $\left(\sum_{k}\left|S_{k} f\right|^{2}\right)^{1 / 2} \in L^{p(t)}(\mathbb{R})$. Note that if $\left\{\varepsilon_{k}\right\} \in l^{\infty}$ then $\left(\sum_{k}\left|\varepsilon_{k} S_{k} f\right|^{2}\right)^{1 / 2} \in L^{p(t)}(\mathbb{R})$ and

$$
\left(\sum_{k}\left|\varepsilon_{k} S_{k} f\right|^{2}\right)^{1 / 2} \leq\left\|\left\{\varepsilon_{k}\right\}\right\|_{l^{\infty}}\left(\sum_{k}\left|S_{k} f\right|^{2}\right)^{1 / 2}
$$

If $N>M$ using Theorem 3,

$$
\left\|\sum_{M+1}^{N} \varepsilon_{k} S_{k} f\right\|_{p(t)} \leq C\left\|\left\{\varepsilon_{k}\right\}\right\|_{l^{\infty}}\left\|\left(\sum_{M+1}^{N}\left|S_{k} f\right|^{2}\right)^{1 / 2}\right\|_{p(t)}
$$

which implies $\left\{\sum_{1}^{N} \varepsilon_{k} S_{k} f\right\}_{1}^{\infty}$ is Cauchy in $L^{p(t)}(\mathbb{R})$. From this follows

$$
\left\|\sum_{k} \varepsilon_{k} S_{k} f\right\|_{p(t)} \leq c\left\|\left\{\varepsilon_{k}\right\}\right\|_{l^{\infty}}\left\|\left(\sum_{k}\left|S_{k} f\right|^{2}\right)^{1 / 2}\right\|_{p(t)}
$$

Assume that $S_{k}$ be any collection of lacunary partial sum operators and $\sum_{k} \varepsilon_{k} S_{k} f \in L^{p(t)}(\mathbb{R})$ for all $\left\{\varepsilon_{k}\right\} \in l^{\infty}$. We will prove that $\left(\sum_{k}\left|S_{k} f\right|^{2}\right)^{1 / 2} \in L^{p(t)}(\mathbb{R})$ and there exists a constant $c>0$ independent of $f$ such that

$$
\begin{equation*}
\left\|\left(\sum_{k}\left|S_{k} f\right|^{2}\right)^{1 / 2}\right\|_{p(t)} \leq c \sup _{\left\|\left\{\varepsilon_{k}\right\}\right\|_{l^{\infty}=1}}\left\|\sum_{k} \varepsilon_{k} S_{k} f\right\|_{p(t)} \tag{7}
\end{equation*}
$$

First we will prove that $M=\sup _{\left\|\left\{\varepsilon_{k}\right\}\right\|_{l \infty}=1}\left\|\sum_{k} \varepsilon_{k} S_{k} f\right\|_{p(t)}$ is finite. Indeed, consider the collection of maps $\left\{G_{N}: l^{\infty} \rightarrow L^{p(t)}(\mathbb{R})\right\}$ defined by $G_{N}\left(\left\{\varepsilon_{k}\right\}\right)=\sum_{k=1}^{N} \varepsilon_{k} S_{k} f$. Let $G=G_{\infty}$. Each $G_{N}$ is continuous and by assumption $G_{N}\left(\left\{\varepsilon_{k}\right\}\right)$ converges to $G\left(\left\{\varepsilon_{k}\right\}\right)$ in $L^{p(t)}(\mathbb{R})$ for each $\left\{\varepsilon_{k}\right\} \in l^{\infty}$. Therefore $\left\{\left\|G_{N}\left(\left\{\varepsilon_{k}\right\}\right)\right\|_{p(t)}\right\}_{N=1}^{\infty}$ is bounded for each $\left\{\varepsilon_{k}\right\} \in l^{\infty}$. By the principle of uniform boundedness, there exists a constant $c>0$ such that $\left\|G_{N}\right\| \leq c$ for all $N$. It follows that $\|G\| \leq c$.

To proof of (7) will use Khinchine's inequality for Rademacher series. Let $r_{k}(t)=$ $=\operatorname{sgn}\left(\sin 2^{m} \pi t\right), m=0,1,2, \ldots$, be the Rademacher functions, and set $f=$ $=\sum_{0}^{\infty} a_{m} r_{m}$. Then there are constants $B_{p}$ and $C_{p}$ such that for $0<p<\infty$

$$
\begin{equation*}
B_{p}\left(\int_{0}^{1}|f(t)|^{p} d t\right)^{1 / p} \leq\left(\sum_{m=0}^{\infty}\left|a_{m}\right|^{2}\right)^{1 / 2} \leq C_{p}\left(\int_{0}^{1}|f(t)|^{p} d t\right)^{1 / p} \tag{8}
\end{equation*}
$$

(see [2]). Let $\varepsilon_{k}=r_{k}(t)$ for $0 \leq t<1$. Then $\left\|\left\{\varepsilon_{k}\right\}\right\|_{l^{\infty}}=1$ and

$$
M \geq\left\|\sum_{k} r_{k}(x) S_{k} f\right\|_{p(t)}
$$

Using (8) for $p=1$ and Fubini's theorem we have

$$
\begin{aligned}
& \left\|\left(\sum_{k}\left|S_{k} f\right|^{2}\right)^{1 / 2} \leq C_{1}\left|\left\|_{0}^{1}\left|\sum_{k} r_{k}(x) S_{k} f\right| d x\right\|_{p(t)} \leq\right.\right. \\
& \leq c C_{1} \sup _{\|g\|_{p^{\prime}(t)} \leq 1} \int_{\mathbb{R}}\left(\int_{0}^{1}\left|\sum_{k} r_{k}(x) S_{k} f(z)\right| d x\right)|g(z)| d z= \\
& =c C_{1} \sup _{\|g\|_{p^{\prime}(t)} \leq 1}^{1} \int_{0}^{1}\left(\int_{\mathbb{R}}\left|\left(\sum_{k} r_{k}(x) S_{k} f(z) g(z)\right)\right| d z\right) d x \leq \\
& \leq c C_{1} \int_{0}^{1}\left(\sup _{\|g\|_{q(t)} \leq 1} \int_{\mathbb{R}}\left|\left(\sum_{k} r_{k}(x) S_{k} f(z)\right) g(z)\right| d z\right) d x \leq \\
& \leq c C_{1} \int_{0}^{1}\left\|\sum_{k} r_{k}(x) S_{k} f\right\|_{p(t)} d x \leq c C_{1} M,
\end{aligned}
$$

which proves (7). This completes the proof of Theorem 7.

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