Abstract. For $1 < p < \infty$ and for weight $w$ in $A_p$, we show that the $r$-variation of the Fourier sums of any function $f$ in $L^p(w)$ is finite a.e. for $r$ larger than a finite constant depending on $w$ and $p$. The fact that the variation exponent depends on $w$ is necessary. This strengthens previous work of Hunt–Young and is a weighted extension of a variational Carleson theorem of Oberlin–Seeger–Tao–Thiele–Wright. The proof uses weighted adaptation of phase plane analysis and a weighted extension of a variational inequality of Lépingle.

1. Introduction. For a measurable function $f$ on $[0,1]$, let $Sf$ denote the maximal Fourier sum:

$$Sf(x) := \sup_n \left| (S_n f)(x) \right|, \quad S_n f(x) := \sum_{|k| < n} \hat{f}(k) e^{i2\pi kx}.$$

Here, $\hat{f}(k) = \int_0^1 f(x) e^{-i2\pi kx} \, dx$ is the $k$th Fourier coefficient, and by convention, $S_n f = 0$ for $n \leq 0$. (We use strict inequality $|k| < n$ in the definition of $S_n$ for the convenience of the transference argument in Section 1.2.)

By the Carleson–Hunt theorem [C, H], $S$ is bounded on $L^p$ for $1 < p < \infty$, which leads to a.e. convergence of the Fourier series of functions in $L^p$. See also Sjölin [S] for the Walsh case, and [F, LT2] for alternative proofs. More quantitative information about the convergence rate of Fourier series has been obtained by Oberlin–Seeger–Tao–Thiele–Wright [OST+], via bounds on a strengthening of $S$. To formulate this strengthening of $S$, we first recall the $r$-variation norm of a sequence $(a_n)_{n \in \mathbb{Z}}$. If $0 < r < \infty$ then

$$\|(a_n)\|_{V^r} := \sup_{M, N_0 \cdots < N_M} \left[ \left| a_{N_0} \right|^r + \sum_{j=1}^M \left| a_{N_j} - a_{N_{j-1}} \right|^r \right]^{1/r},$$

and for $r = \infty$ we have $\|(a_n)\|_{V^\infty} = \sup_n |a_n|$. It is clear that if $\|(a_n)\|_{V^r}$ is finite for some $r < \infty$ then $(a_n)$ is a Cauchy sequence and therefore is convergent; the finiteness of $\|a\|_{V^r}$ may be considered as a quantitative

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measurement of the convergence rate of $(a_n)$. The variational strengthening of $S$ considered in [OST+] is the following operator:

\[(1.1)\quad S_{[r]} f(x) = \sup_{M, N_0 < \cdots < N_M} \left[ \sum_{j=1}^{M} |S_{N_j} f(x) - S_{N_{j-1}} f(x)|^r \right]^{1/r},\]

and it was shown in [OST+] that, for $1 < p < \infty$, $S_{[r]}$ is bounded in $L^p([0,1])$ if $r > \max(2,p')$.

Convergence of Fourier series in non-Lebesgue settings was also considered in Hunt–Young [HY], where it was shown that $S$ is bounded on $L^p(w)$ for any $A_p$ weight $w$, $1 < p < \infty$. See also [GMS] for extensions to more generalized settings. Recall that a positive a.e. weight $w$ is in $A_p$ if uniformly over intervals $I$ we have

\[[w]_{A_p} := \sup_I \frac{1}{|I|} \left[ \int_I w(x) \, dx \right] \left[ \frac{1}{|I|} \int_I w(x)^{-1/(p-1)} \, dx \right]^{p-1} < \infty.\]

Our aim in this paper is to strengthen the results of [HY] and [OST+] by considering weighted estimates for $S_{[r]}$.

**Theorem 1.1.** Let $1 < p < \infty$ and $w \in A_p$. Then there is an $R = R(p, [w]_{A_p}) < \infty$ such that for all $r \in (R, \infty]$ we have

\[(1.2)\quad \|S_{[r]} f\|_{L^p([0,1],w)} \leq C \|f\|_{L^p([0,1],w)}\]

for some constant $C$ depending only on $w$, $p$, $r$.

As remarked above, Theorem 1.1 gives more quantitative information about the convergence of Fourier series than [HY] (which corresponds to the endpoint $r = \infty$). Theorem 1.1 follows from

**Theorem 1.2.** Let $1 < p < \infty$ and $w \in A_q$ for some $q \in [1,p)$. Then for $r > \max(2q,pq/(p-q))$ we have

\[(1.3)\quad \|S_{[r]} f\|_{L^p([0,1],w)} \leq C \|f\|_{L^p([0,1],w)}\]

for some constant $C$ depending only on $w$, $p$, $q$, $r$.

To derive Theorem 1.1 from Theorem 1.2 let $1 < p < \infty$ and $w \in A_p$. Since the $A_p$ condition is an open condition, we have $w \in A_q$ for some $1 < q < p$ (see e.g. [L2]). Then 1.2 follows from applying Theorem 1.2.

We would like to point out that, in the conclusion of Theorem 1.1, the variation exponent must depend upon $w \in A_p$. Indeed, suppose towards a contradiction that there is some $p \in (1,\infty)$ such that (1.2) holds for every $w \in A_p$ and for fixed $r \in (0,\infty)$. Using the fact that the variation-norm decreases as $r$ increases, we may assume that $r > 1$. Then $S_{[r]}$ is sublinear, and an application of the Rubio de Francia extrapolation theorem shows that the same inequality (with the same $r$) would have to hold for $w$ being the Lebesgue measure and all $p \in (1,\infty)$, contradicting an example
in [OST+] Section 2]. We also remark that in the Lebesgue setting, when \( w \equiv 1 \in A_1 \), the range of \( r \) in Theorem 1.2 is sharp.

Our proof of Theorem 1.2 extends our previous work in [DL] on a Walsh–Fourier model of \( S^r \) and at the same time is a weighted extension of [OST+]. The proof uses two new ingredients: weighted analysis on the Fourier phase plane, and a weighted extension of a classical variational inequality of Lépingle (Lemma 5.2). The weighted adaptation of analysis on the Fourier phase plane in our proof follows closely the adaptation in [DL], modulo (substantial) technicalities arising from the lack of perfect localization of Fourier wave packets. In particular, our approach is different from the elegant argument in [HY] where a good-\( \lambda \) argument was used to deduce weighted bounds for \( S \) from the Carleson–Hunt theorem. It is not hard to see that a naive adaptation of the good-\( \lambda \) approach in [HY] does not apply to the variation-norm Carleson operator. Our approach is inspired by an argument of Rubio de Francia [RdF], though it is easier to see this inspiration in the dyadic setting of [DL]. We anticipate that the weighted phase plane analysis in our proof will be useful in a variety of open problems involving weighted bounds for multilinear operators with oscillatory nature, where a naive adaptation of the approach in [HY] seems not applicable \(^{(1)}\). It is interesting to compare our paper with that of Bennett–Harrison [BH].

1.1. Notational conventions. (i) Henceforth, we work on the real line \( \mathbb{R} \), and set \( \hat{f}(\xi) = \int f(x)e^{-i2\pi x\xi} \, dx \).

(ii) For any \( 1 \leq t < \infty \) we will denote by \( M_t f \) the \( L^t \) Hardy–Littlewood maximal function, and by \( M_{t,w} f \) the weighted \( L^t \) maximal function

\[
M_{t,w} f(x) = \sup_{I: \, x \in I} \left( \frac{1}{w(I)} \int_I |f(x)|^t w(x) \, dx \right)^{1/t}.
\]

(iii) The dyadic intervals \( D \) will play a distinguished role. We denote by \( f^\sharp \) the dyadic sharp maximal function of \( f \), namely

\[
f^\sharp(x) := \sup_{I \in D} 1_I(x)|I|^{-1} \int_I f - |I|^{-1} \int_I f(y) \, dy \, dx.
\]

All BMO norms, unless otherwise specified, are dyadic BMO norms, namely \( \|f\|_{\text{BMO}} = \|f^\sharp\|_{\infty} \). An important inequality for this paper is the familiar estimate

\[
(1.4) \quad \|\phi\|_{L^p(w)} \simeq \|\phi^\sharp\|_{L^p(w)}, \quad w \in A_p.
\]

(iv) For any interval \( I \) and \( c > 0 \) we denote by \( cI \) the interval with length \( c|I| \) and with the same center as \( I \). This should not be confused with \( c(I) \)

\(^{(1)}\) We would like to point out that Xiaochun Li [L2] has some unpublished results about weighted estimates for the bilinear Hilbert transform.
which will denote the center of $I$. A standard property of an $A_p$ weight $w$ is that it is doubling: there exists $\gamma = \gamma(w)$ such that for any interval $I$ and any $k \geq 0$,

$\tag{1.5} w(2^k I) \leq 2^{\gamma k} w(I).
$

(v) For any set $G$ we denote $w(G) = \int_G w(x) \, dx$.

1.2. Transference to a singular integral form. Using a weighted variant of a transference argument in [OST+, Appendix A], it is not hard to see that Theorem 1.2 follows from Theorem 1.3 stated below. Here, we define

$\tag{1.6} C_{[r]} f(x) := \sup_{K, N_0 < \cdots < N_K} \left( \sum_{j=1}^{K} \left| \int_{N_{j-1}}^{N_j} \hat{f}(\xi) e^{i2\pi x \xi} \, d\xi \right| r \right)^{1/r}.
$

**Theorem 1.3.** Let $1 < p < \infty$ and $w \in A_q$ for some $q \in [1, p)$. Then for $r > \max(2q, \frac{pq}{p-q})$ we have

$\tag{1.7} \| C_{[r]} f \|_{L_p(\mathbb{R}, w)} \leq C \| f \|_{L_p(\mathbb{R})}
$

for some constant $C$ depending only on $w, p, q, r$.

For the reader’s convenience, we include details of the transference argument.

For any $K \geq 1$ and $m \geq 1$, let $I_{m,K}$ be the set of all non-decreasing sequences of length $K+1$ in $\{0, \ldots, m\}$. For each such sequence $\vec{N} = (N_0 \leq \cdots \leq N_K)$ we construct the variation sum

$\tag{1.8} S_{\vec{N}} f = \left( \sum_{j=1}^{K} |S_{N_j} f - S_{N_{j-1}} f|^r \right)^{1/r}.
$

Since the set $I_{m,K}$ is bigger when $m$ or $K$ is larger, by two applications of the monotone convergence theorem it suffices to show that

$\left\| \sup_{\vec{N} \in I_{m,K}} S_{\vec{N}} f \right\|_{L_p([0,1], w)} \leq C \| f \|_{L_p([0,1], w)},
$

where the implicit constant is uniform over $m$ and $K$. Let $\sigma = w^{1-p'}$. Then the above inequality has the following equivalent dual form: for $f$ defined on $[0,1]$ and for $g$ defined on $[0,1] \times I_{m} \times \{1, \ldots, K\}$ (we will write $g_{\vec{N},j}(x)$ to denote $g(x, \vec{N}, j)$),

$\tag{1.9} \int_0^1 f(x) \sum_{\vec{N} \in I_{m,K}} \sum_{j=1}^{K} [(S_{N_j} - S_{N_{j-1}})g_{\vec{N},j}](x) \, dx \leq C \| f \|_{L_p([0,1], w)} \left\| \sum_{\vec{N} \in I_{m,K}} \left( \sum_{j=1}^{K} |g_{\vec{N},j}|^{r'} \right)^{1/r'} \right\|_{L_p'([0,1], \sigma)}.$
To prove (1.9), we may assume without loss of generality that $f$ and $g_{\vec{N},j}$ are trigonometric polynomials for any $\vec{N} \in I_m$ and $1 \leq j \leq K$.

For any $N \geq 0$ let $C_N$ be the Fourier multiplier operator on $L^2(\mathbb{R})$ whose symbol is the characteristic function of $\{-(N-1/3) \leq \xi \leq N-1/3\}$ (by definition $C_N \equiv 0$ if $N < 1/3$). Let $\delta(x) = e^{-\pi x^2}$ and $\delta_M(x) = \delta(x/M)$.

By standard transference theory (see e.g. [SW, p. 261]), for any integer $N$ and any 1-periodic trigonometric polynomials $P, Q$ we have

$$
\frac{1}{M} \int_0^1 P(x)S_N Q(x) \, dx = \lim_{M \to \infty} \frac{1}{M} \int_\mathbb{R} P(x) \delta_{M/\alpha} C_N(\delta_{M/\beta} Q)(x) \, dx,
$$

for any $\alpha, \beta \in (0, 1)$ such that $\alpha^2 + \beta^2 = 1$. We take $\alpha = \beta = 1/\sqrt{2}$. It follows that the left hand side of (1.9) is the same as

$$
\lim_{M \to \infty} \frac{1}{M} \int_\mathbb{R} f(x) \delta_{M/\alpha}(x) \sum_{\vec{N} \in I_m} \sum_{j=1}^K [(C_{N_j} - C_{N_{j-1}})(\delta_{M/\beta} g_{\vec{N},j})](x) \, dx.
$$

It follows from Theorem 1.3 that the analogue of (1.9) for $C_N$'s holds, thus the above limit is bounded above by

$$
(1.10) \quad C \limsup_{M \to \infty} \frac{1}{M} \|f \delta_{M/\alpha}\|_{L^p(\mathbb{R}, w)} \|\delta_{M/\beta}\| \sum_{\vec{N} \in I_m} \left( \sum_{j=1}^K |g_{\vec{N},j}|^{p'} \right)^{1/p'} \|_{L^{p'}(\mathbb{R}, \sigma)}.
$$

Since $w \in A_q \subset A_p$, we have $\sigma = w^{1-p'} \in A_{p'}$ and in particular both $w$ and $\sigma$ are doubling weights. On the other hand, it follows from exponential decay of $\delta$ that, for any doubling measure $\mu$ and any $1 < q < \infty$ and any 1-periodic function $h$,

$$
\sup_{M \geq 1} \frac{1}{M^{1/q}} \|\delta_M h\|_{L^q(\mathbb{R}, \mu)} \leq C \|h\|_{L^q([0,1], \mu)}.
$$

In view of this observation, (1.9) follows immediately from (1.10).

We take up the proof of Theorem 1.3 below.

2. Discretization. In this section we reduce the task of proving (1.7) to proving similar bounds on model operators. Consider absolute constants $C_2 \in [1, \infty)$ and $C_3 \in (0, C_2)$ and $C_{2,1}, C_{2,2}, C_1 \in [C_2, \infty)$. Constants with these properties are called admissible.

2.1. Tiles and bitiles. In this paper, a tile is a dyadic rectangle of area 1, which we will write $p = I_p \times \omega_p$ and refer to $I_p$ as the spatial interval and $\omega_p$ as the frequency interval of $p$. By a bitile $P$ we mean a rectangle $I_P \times \omega_P$ that contains (as subsets) two tiles $P_1$ and $P_2$ such that they share
the same (dyadic) spatial interval $I_P$ and
\[
\sup C_2\omega P_1 \leq \inf C_2\omega P_2, \quad |\omega P| \leq C_1(|\omega P_1| + |\omega P_2|),
\]
\[
\omega P = \text{convex hull}(C_{2,1}\omega P_1 \cup C_{2,2}\omega P_2).
\]
The classical setting (see e.g. [LT2]) when a bitile is a dyadic rectangle of area 2 is the special case of our general setting when $C_2 = C_{2,1} = C_{2,2} = C_1 = 1$.

We say that two bitiles $P$ and $P'$ are disjoint if they are disjoint in the phase plane. Denote by $\tilde{\omega} P$ the convex hull of $C_{2,1}\omega P_1 \cup C_{2,2}\omega P_2$, clearly $\tilde{\omega} P \subset \omega P$. In this paper, whenever we talk about a bitile collection it shall be assumed that the implicit constants above are the same for any two bitiles.

2.2. Fourier wave packets. For every tile $p = I_p \times \omega_p$, a function $\phi_p$ is called a Fourier packet adapted to $p$ if supp$(\hat{\phi}_P) \subset C_3\omega_p$, furthermore for any $N > 0$ and $n \geq 0$ we have (for some $C_{N,n}$ depending only on $N$ and $n$)
\[
(2.1) \quad \left| \frac{d^n}{dx^n} \phi_p(x) \right| \leq C_{N,n} \frac{1}{|I_p|^{1/2+n}} \left( 1 + \frac{|x - c(I_p)|}{|I_p|} \right)^{-N-n};
\]
here recall that $c(I_p)$ denotes the center of $I_p$. In a family of Fourier packets, we will assume that the implicit constants involved are uniform.

2.3. Discretization and the model operators. For any $r \in [1, \infty)$ and any finite collection $P$ of bitiles, let
\[
C_{r,P}f := \sup_{K, N_0 < \cdots < N_K} \left( \sum_{j=1}^{K} \sum_{P \in P} \langle f, \phi_{P_1} \rangle \phi_{P_1} 1_{\{N_{j-1} \notin \omega P, N_j \in \omega P\}} \right)^{1/r}.
\]
A symmetric variant of $C_{r,P}$ can be obtained by changing the limiting condition involving $N_j, N_{j-1}$ in the above definition to $\{N_{j-1} \in \omega P, N_j \notin \omega P\}$.

Without loss of generality, we assume in the rest of the paper that $2q < r < \infty$ and $q \in (1, \infty)$. Via a discretization argument in [OST+, Section 3], which we summarize below, Theorem 1.3 follows from the theorem below and its symmetric variant (whose proof is completely analogous).

**Theorem 2.1.** There is a constant $C < \infty$ independent of $f$ and $P$ such that
\[
(2.2) \quad \|C_{r,P}f\|_{L^p(w)} \leq C\|f\|_{L^p(w)}
\]
for any finite collection $P$ of bitiles and any $p \in (q, \infty)$ such that $1/p < 1/q - 1/r$.

**Discretization.** We sketch the main ideas of our weighted adaptation of the discretization argument in [OST+, Section 3]. For each interval $(a, b)$
with non-dyadic endpoints, let \( J \) be the collection of maximal dyadic intervals in \((a, b)\) such that \( \text{dist}(J, a), \text{dist}(J, b) \geq |J| \). It is not hard to see that \( J \) partitions \((a, b)\), and the ratio between two adjacent elements of \( J \) is at most 2. By direct examination, it follows that there are \( O(1) \) possible mutually exclusive scenarios involving relative locations of \( J \) inside \((a, b)\), and these scenarios are characterized by the following information:

- whether \( J \) is the left or right child or its dyadic parent,
- the distance from \( a \) to \( J \), which could be arbitrarily large,
- the distance from \( b \) to \( J \), which could be arbitrarily large.

More specifically, we may divide \( J \) into \( O(1) \) disjoint subsets of the following type: If \( m, n, k \) are bounded positive integers and “side” is “left” or “right” then we denote by \( J_{k,m,n,\text{side}} \) the set of all dyadic intervals \( J \) such that \( J \) is the “side” child of its dyadic parent, and \( a \in J_{\text{low}}(k, m) \) and \( b \in J_{\text{high}}(k, n) \).

- If \( k = 1 \) then \( J_{\text{low}} = J - (m + 1)|J| \) and \( J_{\text{high}} = |J| + (n + 1)|J| \).
- If \( k = 2 \) then \( J_{\text{low}} = J - (m + 1)|J| \) and \( J_{\text{high}} = \sup J + n|J|, \infty \).
- If \( k = 3 \) then \( J_{\text{low}} = (-\infty, \inf J - m|J|] \) and \( J_{\text{high}} = |J| + (n + 1)|J| \).

The following example of such a partition was given in [OST+]; we include this example for the convenience of the reader. Below are the values of \((k, m, n, \text{side})\):

\[
\{(1, 2, 1, \text{left}), (1, 2, 2, \text{left}), (1, 3, 1, \text{left}), (1, 3, 2, \text{left}), (2, 1, 1, \text{left}),
(2, 1, 1, \text{right}), (2, 2, 1, \text{right}), (3, 4, 1, \text{left}), (3, 3, 1, \text{right}), (3, 4, 2, \text{left})\}.
\]

Since the relative ratios between adjacent intervals in \( J \) are bounded by 2, we may construct nonnegative \( L^\infty \) normalized bump functions \( \varphi_J \) such that \( 1_{(a, b)}(\xi) = \sum_{J \in J} \varphi_J(\xi) \), furthermore \( \varphi_J \) is supported inside a \( 1 + c \) dilation of \( J \) for each \( J \in J \), where the absolute constant \( c > 0 \) can be taken arbitrarily small. By using a standard Fourier sampling theorem for the Schwartz band-limited function \( \mathcal{F}^{-1}(\hat{f}(\xi)\sqrt{\varphi_J}) \) (cf. [T2]) we can easily decompose

\[
\hat{f}(\xi)\varphi_J(\xi) = \sum_{|I| = 1/(2^L|J|)} \langle f, \phi_{I \times J} \rangle \hat{\phi}_{I \times J}(\xi)
\]

for some positive integer \( L = O(1) \) where \( \hat{\phi}_{I \times J} := |I|^{1/2} \sqrt{\varphi_J(\xi)} e^{-\pi i c |I| \xi} \).

Note that the frequency support of \( \phi_{I \times J} \) is inside a \( 1 + c \) dilation of \( J \) with \( c > 0 \) that can be chosen small. Furthermore, it is clear that the collections of functions \( \phi_{I \times J} : |I| = 2^{-L}|J|^{-1} \) can be decomposed into \( O(1) \) families of Fourier wave packets adapted to the tiles in the phase plane.

\(^{(2)} \) This decomposition ensures that there is only one wave packet associated with each dyadic rectangle of area 1.
Let $P_{\text{side}}$ denote the collection of all dyadic rectangles of area $2^{-L}$ whose frequency interval is the "side" child of its parent. Then

$$\int_a^b e^{i2\pi x \xi} \hat{f}(\xi) \, d\xi = \sum_{k=1}^3 \sum_{m,n, \text{side}} \sum_{p \in P_{\text{side}}} \langle f, \phi_p \rangle \phi_p(x) 1_{\{a \in L_p(k,m), b \in U_p(k,n)\}},$$

where the intervals $L_p(k, m)$ and $U_p(k, n)$ are the $J_{\text{low}}$ and $J_{\text{high}}$ of $J = \omega_p$.

Now, under the assumption that $f$ is Schwartz, it is no loss of generality to assume that the sequence $(N_0 < \cdots < N_K)$ (used in the definition of $C_{[r]}$) does not contain endpoints of dyadic intervals. Performing the above partition on every $(N_{j-1}, N_j)$, it then follows from the triangle inequality that

$$C_{[r]} f \leq \sum_{m,n, \text{side}} C_{1,m,n, \text{side}} f(x) + C_{2,m,n, \text{side}} f(x) + C_{3,m,n, \text{side}} f(x)$$

with

$$C_{k,m,n, \text{side}} f(x) := \sup_{K, (N_j)} \left( \sum_{j=1}^K \left| \sum_{p \in P_{\text{side}}} \langle f, \phi_p \rangle \phi_p(x) 1_{\{N_{j-1} \in L_p(k,m), N_j \in U_p(k,n)\}} \right|^r \right)^{1/r}$$

for $k = 1, 2, 3$. It is not hard to see that for each $1 \leq m, n = O(1)$, we can bound $C_{3,m,n} f(x)$ by a sum of $O_L(1)$ operators of the same nature as $C_{r, P}$, with appropriate choice of admissible constants $C_1, C_2, C_{2,1}, C_{2,2}$ and $C_3$. Similarly, $C_{2,m,n} f(x)$ can be bounded by a symmetric variant of $C_{r, P}$. Since any interval $[a, b)$ can be written as $(-\infty, b) \setminus (-\infty, a)$, it is not hard to see that $C_{1,m,n} f(x)$ can be controlled by two operators of the same nature as $C_{3,m,n} f(x)$. Thus, Theorem 1.3 follows from Theorem 2.1. This completes the discretization step. ■

Below we set up a linearized variant of $C_{r, P}$. By duality in $\ell^r$, to show (2.2) it suffices consider the following operator (we omit the dependence on $r$ for simplicity):

$$(C_{P} f)(x) = \sum_{j=1}^K \sum_{P \in P} \langle f, \phi_{P_1} \rangle \phi_{P_1}(x) 1_{\{N_{j-1}(x) \notin \omega_P, N_j(x) \in \omega_{P_2}\}} d_j(x);$$

here $K : \mathbb{R} \to \mathbb{Z}_+, N_0(x) < \cdots < N_K(x)$ and $\{d_j\}$ are measurable functions, with

$$|d_1(x)|^r + \cdots + |d_K(x)|^r = 1.$$ 

For each bitile $P$, let $d_P(x)$ be 0 unless there exists a (clearly unique) $j$ such that $N_{j-1}(x) \notin \omega_P$ and $N_j(x) \in \omega_{P_2}$, in which case we set $d_P(x) = d_j(x)$. For a function $g$, we note that $\langle C_{P} f, gw \rangle = B_{P}(f, g)$, where

$$B_{P}(f, g) := \sum_{P \in P} \langle f, \phi_{P_1} \rangle \langle \phi_{P_1} d_P, gw \rangle.$$
We say that $G' \subset G$ is a major subset if $w(G') > w(G)/2$ and we say $G'$ has full measure if $w(G') = w(G)$. Via a standard restricted weak-type interpolation argument [MTTI, Section 2], Theorem 2.1 follows from the following proposition:

**Proposition 2.2.** Let $F, G$ be such that $w(F), w(G) < \infty$. Then there are major subsets of $F$ and $G$, denoted respectively by $\tilde{F}$ and $\tilde{G}$, such that:

(i) at least one subset has full measure, and

(ii) for any $\|f\| \leq 1$ for $\tilde{F}$ and $\|g\| \leq 1$ for $\tilde{G}$ and any finite collection of bitiles $P$ we have

\[ B_P(f,g) \leq Cw(F)^{1/p}w(G)^{1-1/p} \]

for all $p \in (q, \infty)$ such that $1/p < 1/q - 1/r$.

In the rest of the paper, we will prove Proposition 2.2.

3. Decomposition of bitile collections. Without loss of generality we may assume the following separation conditions:

(S1) The ratio $\text{dist}(\omega_{P_1}, \omega_{P_2})/|\omega_{P_1}|$ is constant over $P \in P$.

(S2) For any two bitiles $P$ and $P'$, if $\omega_P \cap \omega_{P'} \neq \emptyset$ and $|I_P| = |I_{P'}|$ then $\omega_P = \omega_{P'}$.

(S3) For any two bitiles $P$ and $P'$, if $|I_P| > |I_{P'}|$ then $|\omega_P| < |\omega_{P'}|/K_0$ for some large absolute constant $K_0$ that will be chosen in the proof.

(The choice of $K_0$ is refined a bounded number of times below.)

**Remark 3.1.** First, we will require that $K_0 > 2/(C_2 - C_3)$. This means that for any $1 \leq i \leq 2$, if $C_3 \omega_{P_i} \cap C_3 \omega_{P_i'} \neq \emptyset$ and $|I_P| > |I_{P'}|$ then $\omega_P \subset C_2 \omega_{P_i}$.

3.1. Trees. In this paper, a finite collection $T$ of bitiles is a tree if there exists a dyadic interval $I_T$ and a real number $\xi_T$ such that for any $P \in T$ we have

\[ I_P \subset I_T \quad \text{and} \quad \omega_T := \left[ \xi_T - \frac{1}{2|I_T|}, \xi_T + \frac{1}{2|I_T|} \right] \subset \tilde{\omega}_P. \]

We will refer to $I_T$ as the top interval of $T$. Similarly, $\xi_T$ and $\omega_T$ will be referred to as the top frequency and the top frequency interval of $T$.

We say that $T$ is 2-overlapping if $\xi_T \in C_2 \omega_{P_2}$ for every $P \in T$, and we say that $T$ is 2-lacunary if $\xi_T \notin C_2 \omega_{P_2}$ for every $P \in T$.

It is clear that any tree can be split into two trees, one of each type. Furthermore, the union of two trees with the same $(I_T, \xi_T)$ is a tree and we may use the pair $(I_T, \xi_T)$ for the new tree. If these two trees are 2-lacunary then the new tree is also 2-lacunary.
Remark 3.2. By further requiring that \( K_0 > C_3/(2C_1 + 1) \) in the separation assumption (S3), we obtain the following properties (cf. Remark 3.1). Let \( T \) be a tree and let \( P, P' \in T \) be two different bitiles.

- If \( |I_P| = |I_{P'}| \) then \( I_P \cap I_{P'} = \emptyset \).
- If \( T \) is 2-overlapping and \( |I_P| > |I_{P'}| \) then \( \omega_P \cap C_3 \omega_{P'} = \emptyset \).
- If \( T \) is 2-lacunary and \( |I_P| > |I_{P'}| \) then \( \omega_P \cap C_3 \omega_{P'}^2 = \emptyset \).

Remark 3.3. If there is a dyadic interval \( J \) such that for every \( P \in T \) we have \( I_P \subset J \) then we can decompose \( T \) into \( O(1) \) subtrees, each tree has \( J \) as top interval (the top frequencies of these subtrees are not necessarily the same, but they are \( O(1/|J|) \) away from the original \( \xi_T \)). Essentially, this is because we would have \( |\tilde{\omega}_P| \geq 2/|J| \) and then one can always partition \( T \) into two desired trees depending on the relative position of \( \xi_T \) in \( \tilde{\omega}_P \).

3.2. Tile norms. Below, for any collection \( Q \) of bitiles we denote

\[
S_Qf(x) := \left[ \sum_{P \in Q} \left| \frac{\langle f, \phi_{P} \rangle}{|I_P|} \right|^2 1_{I_P} \right]^{1/2}.
\]

Definition 3.4 (Size). The size of a collection \( P \) of bitiles is

\[
\text{size}(P) := \sup_{T \subset P} w(I_T)^{-1/2} \|S_Tf\|_{L^2(w)}.
\]

The supremum is over all 2-overlapping trees \( T \subset P \).

It is clear that for \( w \equiv 1 \) one recovers the standard definition of size (cf. [LT1]). For any interval \( I \), let

\[
\tilde{\chi}_I(x) = \left[ 1 + \left( \frac{x - c(I)}{|I|} \right)^2 \right]^{-1/2}.
\]

Note that if \( J \subset I \) then \( \tilde{\chi}_J \leq C \tilde{\chi}_I \), and this estimate will be used implicitly in future estimates.

Definition 3.5 (Density). Recall the definition of the functions \( d_j \) from (2.3). Fix a large constant \( D \in (0, \infty) \). The density of a collection \( P \) of bitiles is defined to be

\[
\text{density}(P) := \sup_T \left( \frac{1}{w(I_T)} \right) \tilde{\chi}_I^D \sum_{j: N_j \in \omega_T} |d_j|^{r'} w^{1/r'},
\]

where the supremum is over nonempty trees \( T \subset P \).

Choose \( D \) to be very large depending on \( w, p, q, r \) in the proof of Proposition 2.2 in Section 6 (see also the proof of Lemma 3.15). All the implicit constants are allowed to depend on \( D \).
When the elements of $P$ are disjoint in the phase plane, the following improved notion of density is more useful in future estimates; see also Lemma 4.2.

**Definition 3.6 (Improved density).** The *improved density* of a collection $P$ of bitiles is defined to be

$$\tilde{\text{density}}(P) := \sup_{P \in P} \left( \frac{1}{w(I_P)} \left[ \chi_{I_P}^D |g|^{r'} \sum_{j: N_j \in \omega_{P_2}} |d_j|^{r'} w \right]^{1/r'} \right).$$

It is clear that $\tilde{\text{density}}(P) \leq C \text{density}(P)$ for any $P$.

**3.3. Decomposition by size.** We have the following size bound:

**Lemma 3.7.** Assume $w \in A_q$. Then for any $N > 0$ there is a constant $C = C(N, q, w) < \infty$ such that for any $P$,

$$\text{size}(P) \leq C \sup_{P \in P} \left( \frac{1}{w(I_P)} \left| f \right|^{q} \chi_{I_P}^{N} w \right)^{1/q}.$$

The main ingredient in the proof of Lemma 3.7 is the following John–Nirenberg characterization of size, which is a standard result in the Lebesgue setting (see e.g. [MTT3]). The proof of the Lebesgue case of this characterization extends smoothly to the weighted setting (see [DL, Lemma 3.5]); we omit the details.

**Lemma 3.8.** For any $1 < p < \infty$ and any collection $P$ we have

$$\sup_{T \subset P} \frac{1}{w(I_T)^{1/p}} \|S_T f\|_{L^p(w)} \sim_p \sup_{T \subset P} \frac{1}{w(I_T)} \|S_T f\|_{L^{1,\infty}(w)},$$

the suprema being over all 2-overlapping trees.

**Proof of Lemma 3.7 using Lemma 3.8.** By decomposing $T$ into smaller subtrees (using Remark 3.3), we may assume that $I_T = I_P$ for some $P \in T$. Thus, it suffices to show that

$$\|S_T f\|_{L^q(w)} \leq C \|f \chi_{I_T}^{N}\|_{L^q(w)}.$$

But $w \in A_q$, hence $\|S_T f\|_{L^q(w)} \lesssim \|(S_T f)^{\sharp}\|_{L^q(w)}$. Therefore it suffices to show that for any $N < \infty$ we have

$$\text{(3.1) } (S_T f)^{\sharp} \leq C \mathcal{M}_1(f \chi_{I_T}^{N}).$$

For any dyadic interval $J$ let

$$c_J = \left( \sum_{P \in T: J \subset I_P} \frac{\left| \langle f, \phi_{P_j} \rangle \right|^2}{|I_P|} \right)^{1/2}. $$
Then
\[
\frac{1}{|J|} \int_J |S_T f(x) - c_J| \, dx \leq \left( \frac{1}{|J|} \int_J |S_T f(x)^2 - c_J^2| \, dx \right)^{1/2}
\]
\[
= \frac{1}{|J|^{1/2}} \left\| \left( \sum_{P \in T: I_P \subseteq J} |\langle f, \phi_P \rangle|^2 \frac{1}{|I_P|} \right) \right\|_2^{1/2}.
\]
Using the known Lebesgue case of Lemma 3.7 (see e.g. [MTT3, Lemma 6.8]), we obtain
\[
\frac{1}{|J|} \int_J |S_T f(x) - c_J| \, dx \leq C \sup_{P \in T: I_P \subseteq J} \frac{1}{|I_P|} \int_J |f(x)| \tilde{\chi}_{I_P}(x)^N+4 \, dx
\]
\[
\leq C \inf_{x \in J \cap I_T} M_1(f \tilde{\chi}_{I_T})(x),
\]
and (3.1) follows immediately. 

We remark that the following bound was proved in the above proof of Lemma 3.7:

**Corollary 3.9.** Assume \( w \in A_q \). Then for any 2-overlapping tree \( T \) and any \( N > 0 \) we have
\[
\|S_T f\|_{BMO} \leq C_N \inf_{x \in I_T} M_1(f \tilde{\chi}_{I_T})(x);
\]
here we use the dyadic \( BMO \) norm.

For convenience, in the rest of the paper we say that a collection \( T \) of 2-overlapping trees is **well-separated** if the following conditions are satisfied:

(i) If \( T, T' \in T \) are two different trees, and \( P \in T \) and \( P' \in T' \) and \(|I_P| > |I_{P'}|\), then either \( C_3 \omega P_1 \cap C_3 \omega P_1' = \emptyset \) or \( I_{P'} \cap I_T = \emptyset \).

(ii) If \( P, P' \in \bigcup_{T' \in T} T \) are two different bitiles with \(|I_P| = |I_{P'}|\) then \( I_P \times C_3 \omega P_1 \) and \( I_{P'} \times C_3 \omega P_1' \) are disjoint.

**Lemma 3.10.** Let \( P \) be a collection of bitiles with size bounded above by \( 2\alpha \) for some \( \alpha > 0 \). Then we can find a collection \( T \) of trees such that:

- The bitile collection \( P - \bigcup_{T \in T} T \) has size less than \( \alpha \).
- If another tree collection \( T' \) covers \( \bigcup_{T \in T} T \) then for some \( C = C(w) < \infty \) we have
  \[
  \sum_{T \in T} w(I_T) \leq C \sum_{T' \in T'} w(I_{T'}). \tag{3.2}
  \]
- If \( q_0 \in (q, \infty) \) then there exists \( \beta = \beta(p, w, q, q_0) < \infty \) such that for any \( k \geq 0 \) and for any \( 1 \leq p < \infty \) we have
  \[
  \left\| \sum_{T \in T} 1_{2^k T} \right\|_{L_p(w)} \leq C 2^{\beta k} \alpha^{-2q_0} \|f\|_{L_{2^p q_0}(w)}^{2q_0}. \tag{3.3}
  \]
Here \( C = C(p, w, q, q_0) < \infty \).
Proof. For convenience let \( a_P = \langle f, \phi_P \rangle \). We follow the standard algorithm from [LT2]. If \( \text{size}(P) \geq \alpha \) then there exists a nonempty 2-overlapping tree \( T_2 \subset P \) such that \( \| S_{T_2} f \|_{L^2(w)} \geq \alpha^2 w(I_{T_2}) \). We select such a tree with minimal value of \( \xi_{T_2} \) and let \( T \) be the maximal tree in \( P \) with top data \( (I_{T_2}, \xi_{T_2}) \). We then remove from \( P \) the bitiles in \( T \) and repeat this argument until the remaining collection of bitiles has size less than \( \alpha \). We obtain a collection \( T \) of trees such that

- \( P - \bigcup_{T \in T} T \) has size less than \( \alpha \);
- each \( T \in T \) contains a 2-overlapping subtree \( T_2 \) such that

\[
(3.4) \quad w(I_T) \leq C\alpha^{-2} \| S_{T_2} f \|_{L^2(w)}^2 = C\alpha^{-2} \sum_{P \in T_2} |a_P|^2 \frac{w(I_P)}{|I_P|}.
\]

It then follows from a standard geometrical consideration that the tree collection \( T_2 := \{ T_2 : T \in T \} \) is well-separated when the constant \( K_0 \) in (S3) is chosen sufficiently large (see also Remark 3.1). We omit the details.

Proof of (3.2). Assume that \( T' \) covers \( Q := \bigcup_{T \in T} T \), without loss of generality we can assume \( \bigcup_{T' \in T'} T' = Q \). Let \( Q_2 = \bigcup_{T \in T} T_2 \). It follows from (3.4) that

\[
(3.5) \quad \sum_{T \in T} w(I_T) \leq C\alpha^{-2} \sum_{P \in Q_2} |a_P|^2 \frac{w(I_P)}{|I_P|}.
\]

Now, divide each \( T' \in T' \) into three trees,

\[
T'_0 = \{ P \in T' : \inf C_2 \omega_P \leq \xi_T < \sup C_3 \omega_P \}, \quad T'_1 = \{ P \in T' : \sup C_3 \omega_P \leq \xi_T < \inf C_2 \omega_P \}, \quad T'_2 = \{ P \in T' : \xi_T \in C_2 \omega_P \}.
\]

Clearly, \( T'_0 \) is 2-overlapping. Since \( \text{size}(P) \leq C\alpha \), we have

\[
(3.6) \quad \sum_{P \in T'_2} |\langle f, \phi_P \rangle|^2 \frac{w(I_P)}{|I_P|} = \| S_{T'_2} f \|_{L^2(w)}^2 \leq C\alpha^2 w(I_{T'}). \]

On the other hand, since \( T_2 \) is well-separated, the rectangles

\[
I_P \times [\inf C_2 \omega_P, \sup C_3 \omega_P], \quad P \in Q_2,
\]

are pairwise disjoint in the phase plane. This implies that the bitiles of \( T'_0 \cap Q_2 \) are spatially disjoint (as their frequency intervals overlap). Thus,

\[
(3.7) \quad \sum_{P \in T'_0 \cap Q_2} |\langle f, \phi_P \rangle|^2 \frac{w(I_P)}{|I_P|} \leq \sum_{P \in T'_0 \cap Q_2} \text{size}(\{P\})^2 w(I_P) \leq C\alpha^2 w(I_{T'}). \]

(3) To be more careful, one can fix a top frequency for each of these trees, and then select one tree (there are only finitely many of them) whose top frequency is minimal.
Next, we show that \( T'_1 \cap Q_2 \) can be grouped into \( O(1) \) collections of 2-overlapping trees whose top intervals are disjoint. Together with the given assumption on the size of \( P \), this would imply
\[
(3.8) \quad \sum_{P \in T'_1 \cap Q_2} |\langle f, \phi_{P_1} \rangle|^2 \frac{w(I_P)}{|I_P|} \leq C \alpha^2 \omega(I_{T'}). 
\]
Let \( M \) be the set of elements of \( T'_1 \cap Q_2 \) with maximal spatial intervals. The grouping of elements in \( T'_1 \cap Q_2 \) can be done as follows:

- Any element \( P \in M \) can be viewed as one 2-overlapping tree, and we place these single-element trees in the first tree collection.
- For any \( P \in M \), we show below that we can place every \( P' \in T'_1 \cap Q_2 \) such that \( I_{P'} \subseteq I_P \) in \( O(1) \) trees sharing the top interval \( I_P \).

Since the intervals \( I_P, P \in M \), are disjoint, it remains to show that if \( P' \in T'_1 \cap Q_2 \) and \( I_{P'} \not\subseteq I_P \) then
\[
(3.9) \quad \inf C_2 \omega_{P'_2} < \sup C_2 \omega_{P_2} < \sup C_2 \omega_{P'_2}.
\]
Indeed, since \( |\omega_{P'_2}| = 1/|I_{P'}| \geq 2/|I_P| \) it follows from (3.8) that we may take \(-1/(2|I_P|) + \sup C_2 \omega_{P_2} \) or \(1/(2|I_P|) + \sup C_2 \omega_{P_2} \) as the top frequency for these trees.

To see the first inequality in (3.9), we assume (towards a contradiction) that \( \sup C_2 \omega_{P_2} \leq \inf C_2 \omega_{P'_2} \). By the selection algorithm, the 2-overlapping tree \( S \in T_2 \) that contains \( P \) must be selected before the 2-overlapping tree \( S' \) of \( P' \). Now, by definition of \( T'_1 \) we have
\[
[\sup C_3 \omega_{P_1}, \inf C_2 \omega_{P_2}) \cap [\sup C_3 \omega_{P'_1}, \inf C_2 \omega_{P'_2}) \neq \emptyset
\]
(they both contain \( \xi_{T'} \)). On the other hand, by ensuring the constant \( K_0 \) is sufficiently large in the separation assumption (S3), we achieve that \( \omega_P \subseteq \text{convex hull}(C_2 \omega_{P'_1} \cap C_2 \omega_{P'_2}) \). But then \( P' \) must be cleared out as part of the maximal tree with the same top data as \( S \), leading to a contradiction. This proves the first half of (3.9).

To see the second inequality in (3.9), as before exploit the fact that
\[
[\sup C_3 \omega_{P_1}, \inf C_2 \omega_{P_2}) \cap [\sup C_3 \omega_{P'_1}, \inf C_2 \omega_{P'_2}) \neq \emptyset.
\]
By ensuring the constant \( K_0 \) in the separation assumption (S3) is sufficiently large, we have \( |\omega_{P'_2}| \geq |\omega_{P_2}| \). As a consequence, if \( \sup C_2 \omega_{P_2} \geq \sup C_2 \omega_{P'_2} \) then the interval \([\sup C_3 \omega_{P_1}, \inf C_2 \omega_{P_2}) \) will be above \( \inf C_2 \omega_{P'_2} \), contradicting the nonempty intersection. This completes the proof of (3.9) and hence (3.8).

Finally, collecting inequalities (3.6)–(3.8), we obtain
\[
\sum_{P \in T'} |\langle f, \phi_{P_1} \rangle|^2 \frac{w(I_P)}{|I_P|} \leq C \alpha^2 w(I_{T'}).
\]
Summing over \( T' \in T' \) and using (3.5), we obtain the desired estimate (3.2).
Proof of (3.3). Fix $k$ and let
\[ N^{[k]} := \sum_{T \in T} 1_{2^k I_T}. \]
It suffices to show the following good lambda estimate: given any $L \in (0, \infty)$ there exists $c_0 \in (0, \infty)$ and $c \in (0, \infty)$ such that
\[ w(\{N^{[k]} > \lambda\} \cap E^{[k]}_\lambda) \leq \frac{1}{L} w(\{N^{[k]} > \lambda/4\}), \]
where
\[ E^{[k]}_\lambda := \{M_{2q,w}f \leq c2^{-co_k \alpha^{1/(2q_0)}}\}. \]
Indeed, choosing $L$ sufficiently large (depending on $p \in [1, \infty)$) and applying a standard bootstrapping argument, we obtain
\[ \left\| \sum_{T \in T} 1_{IT} \right\|_{L^p(w)} \leq C2^{O(k)} \alpha^{-2q_0} \|M_{2q,w}(f)\|_{L^{2pq_0}(w)}^{2q_0} \leq C2^{O(k)} \alpha^{-2q_0} \|f\|_{L^{2pq_0}(w)}^{2q_0}, \]
as desired. Here we have used the fact that $M_{1,w}$ is bounded from $L^t(w) \to L^t(w)$ for any $1 < t < \infty$ and any positive weight $w$; note that we always have $2pq_0 > 2q$.

To prove (3.10), we use the following estimate which follows from (the remark after) Lemma 3.11 below: for any dyadic interval $I$ and $q_0 \in (q, \infty)$,
\[ w(\{N^{[k]}_I > \lambda/4\}) \leq C2^{O(k)} \alpha^{-2q} \lambda^{-q/q_0} w(I) \left[ \inf_{x \in I} M_{2q,w}(\tilde{\chi}_N^I)(x) \right]^{2q}, \]
where
\[ N^{[k]}_I := \sum_{T \in T : I_T \subset I} 1_{IT}. \]
Let $I$ be the collection of all maximal dyadic intervals of $\{N^{[k]} > \lambda/4\}$. We apply (3.12) to elements of $I$ that intersect $E^{[k]}_\lambda$. Let $I$ be one such interval; then it follows from the maximality of $I$ that $\{N^{[k]} > \lambda\} \cap I$ is a subset of $\{N^{[k]}_I > \lambda/4\}$. Thus,
\[ w(\{N^{[k]} > \lambda\} \cap I) \leq C2^{O(k)}[\alpha^{-2q} \lambda^{-q/q_0} w(I)][c2^{-co_k \alpha^{1/(2q_0)}}]^{2q} \]
and by choosing $c$ sufficiently small and $c_0$ sufficiently large we obtain
\[ w(\{N^{[k]} > \lambda\} \cap I) \leq Cc^{2q} w(I) \leq \frac{w(I)}{L}. \]
Summing the above estimates over all $I \in I$ that intersect $E^{[k]}_\lambda$, we arrive
at (3.10):
\[
\begin{align*}
&\w(\{N[k] > \lambda\} \cap E_\lambda) 
\leq \sum_{I \in \mathcal{I}}: I \cap E_\lambda \neq \emptyset \w(\{N[k] > \lambda\} \cap I) 
\leq \frac{1}{L} \sum_{I \in \mathcal{I}} \w(I) = \frac{1}{L} \w(\{N[k] > \lambda/4\}).
\end{align*}
\]

**Lemma 3.11.** Let \(I\) be an interval and let \(\mathcal{T}\) be a well-separated collection of 2-overlapping trees such that for any \(T \in \mathcal{T}\) we have \(I_T \subset I\), and

\[(3.13) \quad \w(I_T) \leq C \alpha^{-2} \|S_T f\|_{L^2(w)}.\]

Then for any \(q_0 \in (q, \infty)\) and \(N > 0\) there is \(C = C(q_0, w, N) < \infty\) such that

\[(3.14) \quad \w(\{N[k] > \lambda\}) \leq C 2^{O(k)} \alpha^{-1} \lambda^{-1/(2q_0)} \|f \tilde{\chi}_N\|_{L^{2q}(w)}^2 \|w\|_{L^{2q}(w)}^2,
\]

where

\[(3.15) \quad N[k] := \sum_{T \in \mathcal{T}} 1_{2k I_T}.
\]

The implicit constant in \(O(k)\) depends on \(w\) and \(q\).

**Remark 3.12.** As a consequence of (3.14), we obtain

\[(3.16) \quad \w(\{N[k] > \lambda\}) \leq C 2^{O(k)} \w(I) \left[\alpha^{-1} \lambda^{-1/(2q_0)} \inf_{x \in I} M_{2q, w}(f \tilde{\chi}_N(x)) \right]^{2q}.
\]

**Proof of Lemma 3.11.** Since \(N[k]\) is integer-valued, without loss of generality we may assume \(\lambda \geq 1/2\). We estimate

\[(3.17) \quad \w(\{N[k] > \lambda\}) \leq \sum_{l \geq 0} \w(\{2^l \lambda < N[k] \leq 2^{l+1} \lambda\})
\]

and it is not hard to see that

\[(3.18) \quad \w(\{2^l \lambda < N[k] \leq 2^{l+1} \lambda\}) \leq \w(\{N[l] > 2^l \lambda\})
\]

where

\[(3.19) \quad N[l] := \sum_{T \in \mathcal{T}_l} 1_{2k I_T} \quad \text{and} \quad \mathcal{T}_l := \{T \in \mathcal{T} : 2^k I_T \nsubseteq \{N[k] > 2^{l+1} \lambda\}\}.
\]

Write \(N_l\) for \(N[l]^{[0]}\); clearly \(N_l \leq N[k]\) for \(k \geq 0\). We first show that

\[(3.20) \quad \|N_l\|_{\infty} \leq 2^{l+1} \lambda.
\]

Indeed, take any \(x\), and let \(\mathcal{T}_x = \{T \in \mathcal{T}_l : x \in I_T\}\). Clearly,

\[(3.21) \quad N_l(x) \leq \sum_{T \in \mathcal{T}_x} 1_{2k I_T}.
\]

Since the collection of top intervals of elements of \(T_x\) is nested, there is one minimal element. Note that if \(I_1 \subset I_2\) are two intervals then for \(k \geq 0\) we
have $2^k I_1 \subset 2^k I_2$. Therefore the intervals $2^k I_T$ with $T \in T_x$ are also nested and the minimal of them contains a point $y \in \{N^{[k]} \leq 2^{l+1} \lambda\}$ by definition of $T_I$. Therefore, 

$$N_I(x) \leq N^{[k]}(y) \leq 2^{l+1} \lambda,$$

completing the proof of (3.19).

Now, denote $P_I = \bigcup_{T \in T_I} T$ and as usual

$$S_{P_I} f = \left( \sum_{P \in P_I} \| \langle f, \phi_P \rangle \| \frac{1}{|I_P|} \right)^{1/2}.$$

It follows from (3.13), (1.5), and Hölder’s inequality that

$$\alpha^{2q} \| N^{[k]}_I \|_{L^1(w)} \leq C 2^{\gamma k} \| S_{P_I} f \|_{L^{2q}(w)}.$$

For $N$ large let $f_I = f \tilde{\chi}_I$. The key estimate in our proof of (3.14) is

**Claim 3.13.** For any $s \in (0, 1)$ and $\delta > 0$ there is $C = C(\epsilon, s, N) < \infty$ such that

$$\| S_{P_I} f \|^2 \leq C \| N_I \|_{\infty}^\delta (M_2 f_I + [\alpha M_2(N^{[1/2]}_I)]^s M_2 f_I)^{1-s}).$$

Now we show (3.14) using the above claim. It follows from (3.20), (3.21), and the assumption $w \in A_q$ that

$$\alpha \| N^{[k]}_I \|_{L^1(w)}^{1/(2q)} \leq C 2^{O(k)} \| (S_{P_I} f) \|^2 \| L^{2q}(w)$$

$$\leq C 2^{O(k)} \| N_I \|_{\infty}^\delta (\| f_I \|_{L^{2q}(w)} + [\alpha \| N^{[1/2]}_I \|_{L^{2q}(w)}] \| f_I \|_{L^{2q}(w)})$$

$$\leq C 2^{O(k)} (\| N_I \|_{\infty}^\delta (\| f_I \|_{L^{2q}(w)} + \| N_I \|_{\infty}^{\delta+s(1/2-1/2q)} \alpha^s \| N^{[1/2]}_I \|_{L^{2q}(w)}(\| f_I \|_{L^{2q}(w)})).$$

The numbers $\delta > 0$ and $s > 0$ will be chosen very close to 0. Consequently, after bootstrapping, it follows that for any $\epsilon > 0$,

$$\alpha \| N^{[k]}_I \|_{L^1(w)}^{1/(2q)} \leq C 2^{O(k)} \| N_I \|_{\infty}^{(1-\epsilon)/2q} \| f_I \|_{L^{2q}(w)}.$$

Therefore, it follows from the bound $\| N_I \|_{\infty} \leq 2^{l+1} \lambda$ of (3.19) that

$$w(\{N^{[k]}_I > 2^l \lambda\}) \leq C 2^{O(k)} 2^{-l(1-\epsilon)} \alpha^{-2q} \lambda^{-1+\epsilon} w(I) \left( \inf_{x \in I} M_{2q} f(x) \right)^{2q}.$$

Choosing $\epsilon > 0$ very small allows for summation over $l \geq 0$ of the above estimate. Using (3.17) and (3.18), we obtain the desired estimate (3.14).

**Proof of Claim 3.13.** Fix any dyadic $J$. For any $T \in T_I$ let $T_J := \{ P \in T : I_P \subset J \}$, and by decomposing $T_J$ into $O(1)$ subtrees we may assume that $T_J$ is a tree with a new top interval $I_T \cap J$ for every $T \in T_I$. It suffices to show that for any $x \in J$,

$$\frac{1}{|J|^{1/2}} \left( \sum_{T \in T_I} |S_{T,J} f|^2 \right)^{1/2} \leq \text{the value at } x \text{ of RHS of (3.21).}$$
By Lemma 3.14 below, for any $0 < s \leq 1$ there is $C = C_s < \infty$ such that

$$(3.23) \quad \left( \sum_{T \in T_I} \|S_T f\|_2^2 \right)^{1/2} \leq C \|f\|_2 + C \alpha^s \|N\|_{L^2(I)}^{1/2} \|N\|_{L^2(J)}^{s/2} \|f\|_2^{1-s}.$$ 

Here we have used the fact that for any $P \in \mathcal{P}$,

$$\frac{|a_P|}{|I_P|^{1/2}} = \left( \frac{1}{w(I_P)} \left| \int_{I_P} a_P \frac{1}{|I_P|} w(x) \, dx \right| \right)^{1/2} \leq \alpha.$$ 

Since for any $P \in T_J$ we have $I_P \subset I \cap J$, it follows from Corollary 3.9 that

$$(3.24) \quad \|S_T f\|_{\text{BMO}} \leq C \inf_{x \in I \cap J} \mathcal{M}_I(f \chi_{I \cap J})(x).$$ 

Interpolate the estimates (3.23) and (3.24) to prove (3.22) using a now-standard localization argument (see e.g. [113]). The idea is to decompose $f = \sum_{k \geq 0} f_k$ where $f_0 = f1_{I \cap J}$ and $f_k = f1_{2^k(I \cap J) \setminus 2^{k-1}(I \cap J)}$ for $k \geq 1$ and apply (3.23) and (3.24) to $f_k$. More specifically, for $p \in (2, \infty)$ we have

$$\left\| \left( \sum_{T \in T_I} |S_T f_k|^p \right)^{1/p} \right\|_p = \left( \sum_{T \in T_I} \|S_T f_k\|_p^p \right)^{1/p} \leq \left( \sum_{T \in T_I} \|S_T f_k\|_2^2 \right)^{1/p} \left( \sup_{T \in T_I} \|S_T f_k\|_{\text{BMO}}^{1/2} \right) \leq C_n, p, 2^{-nk} |I \cap J|^{1/p} \inf_{x \in I \cap J} (\mathcal{M}_2 f_1(x) + [\alpha \mathcal{M}_2(N^{1/2}_I)(x)]^{2s/p} [\mathcal{M}_2 f_1(x)]^{1-2s/p}) \|N\|_{\infty}^{1/2}.$$ 

Summing over $k \geq 0$ we obtain

$$(3.25) \quad \left\| \left( \sum_{T \in T_I} |S_T f|^p \right)^{1/p} \right\|_p \leq C |J|^{1/p} \inf_{x \in J} (\mathcal{M}_2 f_1(x) + [\alpha \mathcal{M}_2(N^{1/2}_I)(x)]^{2s/p} [\mathcal{M}_2 f_1(x)]^{1-2s/p}) \|N\|_{\infty}^{1/2}.$$ 

On the other hand, using Hölder’s inequality we find that

$$(3.26) \quad \left\| \left( \sum_{T \in T_I} |S_T f_k|^2 \right)^{1/2} \right\|_p \leq \|N\|_{\infty}^{1/2 - 1/p} \left\| \left( \sum_{T \in T_I} |S_T f|^p \right)^{1/p} \right\|_p.$$ 

Combining (3.25), (3.26) and Hölder’s inequality yields

$$\frac{1}{|J|^{1/2}} \left\| \left( \sum_{T \in T_I} |S_T f|^2 \right)^{1/2} \right\|_{L^2} \leq \frac{1}{|J|^{1/p}} \left\| \left( \sum_{T \in T_I} |S_T f|^p \right)^{1/2} \right\|_p \|N\|_{\infty}^{1/2 - 1/p} \mathcal{M}_2 f_1(x) \|N\|_{\infty}^{1/2} \mathcal{M}_2 f_1(x) + [\alpha \mathcal{M}_2(N^{1/2}_I)(x)]^{2s/p} [\mathcal{M}_2 f_1(x)]^{1-2s/p} \|N\|_{\infty}^{1/2}.$$ 

Choosing $p > 2$ sufficiently close to 2 we get the desired estimate (3.22).
The following lemma, needed for our proof of Claim 3.13, is contained implicitly in [T1], where in fact a stronger logarithmic variant was proved (see also [HL] for a vector-valued generalization).

**Lemma 3.14.** Let $T$ be a well-separated collection of 2-overlapping trees and let $P = \bigcup_{T \in T} T$. Then for any $0 < s \leq 1$ we have
\begin{equation}
(3.27) \quad \left( \sum_{P \in P} |\langle f, \phi_{P_1} \rangle|^2 \right)^{1/2} \leq C_s \left( \|f\|_2 + \sup_{P \in P} \frac{|\langle f, \phi_{P_1} \rangle|}{|I_P|^{1/2}} \left( \sum_{T \in T} |I_T| \right)^{1/2} \right)^s \|f\|_2^{1-s}.
\end{equation}

**Remark.** While any $0 < s < 1$ would be enough for applications to the Lebesgue setting of Carleson theorems (see e.g. [LT2] and [OST+] where $s = 1/3$ is used), our applications to Claim 3.13 require arbitrarily small $s > 0$. We include a proof of (3.27) (following largely [T1]) below.

**Proof of Lemma 3.14.** Without loss of generality we may assume $\|f\|_2 = 1$. Denote
\[ N = \sum_{T \in T} 1_{I_T}, \quad a_P = \langle f, \phi_{P_1} \rangle, \quad A = \left( \sum_{P \in P} |a_P|^2 \right)^{1/2}, \quad B = \sup_{P \in P} \frac{|a_P|}{|I_P|^{1/2}}. \]
We then divide $P$ into subcollections $P_k$, where for any $k \geq 0$ we have
\[ P_k = \left\{ P \in P : 2^{-k-1}B < \frac{|a_P|}{|I_P|^{1/2}} \leq 2^{-k}B \right\}, \]
and let $P_{\geq k} = \bigcup_{j \geq k} P_j$. Using the known special case $s = 1/3$ of (3.27) proved in [LT2] (see also [OST+] for a setting similar to the current paper) for the restriction to $P_{\geq k}$ of the tree collection $T$, we obtain
\[ \left( \sum_{P \in P_{\geq k}} |a_P|^2 \right)^{1/2} \leq C + C(2^{-k}B)^{1/3} \|N\|_1^{1/6}; \]
in particular for $k \geq \max(0, \log_2[B(\sum_{T \in T} |I_T|^{1/2})])$ we have
\begin{equation}
(3.28) \quad \left( \sum_{P \in P_{\geq k}} |a_P|^2 \right)^{1/2} \leq C.
\end{equation}
On the other hand, it follows from the definition of $P_k$ that
\begin{equation}
(3.29) \quad \left( \sum_{P \in P_k} |a_P|^2 \right)^{1/2} \sim 2^{-k}B \left( \sum_{P \in P_k} |I_P| \right)^{1/2}.
\end{equation}
We can also view $P_k$ as a collection of single-bitile trees, which is clearly well-
separated. Thus again by the known case $s = 1/3$ of (3.27), it follows that
\[
(3.30) \quad \left( \sum_{P \in \mathcal{P}_k} |a_P|^2 \right)^{1/2} \leq C + C \left[ 2^{-k}B \left( \sum_{P \in \mathcal{P}_k} |I_P| \right)^{1/2} \right]^{1/3}.
\]
Combining (3.29) and (3.30), we deduce that, for any $k \geq 0$,
\[
(3.31) \quad \left( \sum_{P \in \mathcal{P}_k} |a_P|^2 \right)^{1/2} \leq C.
\]
From (3.28) and (3.31) we obtain
\[
\sum_{P \in \mathcal{P}} |a_P|^2 \leq C + C \max(0, \log_2[B\|N\|_1^{1/2}]^s).
\]
Using the trivial estimate $\max(0, \log x) \leq x$ for any $x > 0$, we conclude that
\[
\left( \sum_{P \in \mathcal{P}} |a_P|^2 \right)^{1/2} \leq C(1 + [B\|N\|_1^{1/2}]^s)
\]
for any $0 < s \leq 1$, as desired. ■

3.4. Decomposition by density. Since $|g| \leq 1_G$, the density of any collection is bounded above by 1. For the result below, it is important that the constant $D$ in the definition of density is sufficiently large, much bigger than the doubling exponent $\gamma$ of $w$. We return to this point in the proof.

**Lemma 3.15.** For any collection $\mathcal{P}$ of bitiles and any $\alpha > 0$ we can find a collection $\mathcal{T}$ of trees such that the density of $\mathcal{P} - \bigcup_{T \in \mathcal{T}} T$ is bounded above by $\alpha$ and
\[
\sum_{T \in \mathcal{T}} w(I_T) \leq C \alpha^{-r'} w(G)
\]
here $r$ is the variational exponent used in the definition of density.

**Remark.** This is a weighted extension of [OST+, Proposition 4.4], and the proof below is adapted from [OST+], which is in turn a variational adaptation of the standard argument. The variant of Lemma 3.15 with improved density follows immediately, since for any $\mathcal{P}$ we have $\text{density}(\mathcal{P}) \leq C \text{density}(\mathcal{P})$.

**Proof of Lemma 3.15.** If $\text{density}(\mathcal{P}) > \alpha$ then there is a nonempty tree $T \subset \mathcal{P}$ such that
\[
(3.32) \quad \omega(I_T) \leq \alpha^{-r'} \int_{I_T} |g|^{r'} \sum_{j: N_j \in \omega_T} |d_j|^{r'} w.
\]
We select $T$ such that $|I_T|$ is maximal, and then by enlarging $T$ (keeping $I_T$ and $\xi_T$) if necessary we may assume that $T$ is maximal in $\mathcal{P}$ with respect to set inclusion. Let $T_+$ and $T_-$ be the maximal trees in $\mathcal{P}$ with the same top interval as $T$ but with top frequencies $\xi_T - 1/(2|I_T|)$ and $\xi_T + 1/(2|I_T|)$
respectively. We then remove from $P$ the union of $T, T_+, T_-$. Continuing this selection process, which will stop since $P$ is assumed finite, we obtain a collection $\mathbf{T}$ of trees such that

$$\text{density} \left( P - \bigcup_{T \in \mathbf{T}} (T \cup T_- \cup T_+) \right) \leq \alpha.$$ 

We now show that

$$\sum_{T \in \mathbf{T}} w(I_T) \leq C \alpha^{-r'} w(G).$$

By the selection algorithm, it is not hard to see that for $T \neq T'$ in $\mathbf{T}$ the rectangles $I_T \times \omega_T$ and $I_{T'} \times \omega_T'$ are disjoint. Now, it follows from (3.32) that for any $T \in \mathbf{T}$ there exists an integer $k = k(T) \geq 0$ such that

$$\omega(I_T) \leq C 2^{-Dk} \alpha^{-r'} \int_{2^k I_T} |g|^{r'} \sum_{j: N_j \in \omega_T} |d_j|^{r'} w.$$

We then sort the trees in $\mathbf{T}$ according to the value of $k(T)$. More specifically for each $k \geq 0$ let $\mathbf{T}_k = \{ T \in \mathbf{T} : k(T) = k \}$. It suffices to show that

$$\sum_{T \in \mathbf{T}_k} w(I_T) \leq C \alpha^{-r'} 2^{-k} w(G).$$

Fix $k$. Select a subcollection $\mathbf{S}_k \subset \mathbf{T}_k$ such that the rectangles $2^k I_S \times \omega_S$ with $S \in \mathbf{S}_k$ are pairwise disjoint, and such that

$$\sum_{T \in \mathbf{T}_k} \omega(I_T) \leq C \sum_{S \in \mathbf{S}_k} \omega(2^{k+2} I_S).$$

Note that this will imply the desired estimate (3.34). By choosing $D > \gamma + 10$, where $\gamma$ is the doubling exponent for $w$, it follows from (3.33) and (3.35) that

$$\sum_{T \in \mathbf{T}_k} \omega(I_T) \leq C 2^{k\gamma} \sum_{S \in \mathbf{S}_k} \omega(I_S)$$

$$\leq C 2^{-k} \alpha^{-r'} \left( \sum_j \sum_{S \in \mathbf{S}_k} 1_{\{(x, N_j(x)) \in 2^k I_S \times \omega_S\}} |d_j|^{r'} |g|^{r'} w \right)$$

$$\leq C 2^{-k} \alpha^{-r'} \left( |g|^{r'} \sum_j |d_j|^{r'} w \right) \leq C 2^{-k} w(G).$$

It remains to select $\mathbf{S}_k$. Assume without loss of generality that $\mathbf{T}_k$ is nonempty. Then we choose $S \in \mathbf{T}_k$ such that $|I_S|$ is maximal and then remove all $T \in \mathbf{T}$ if

$$2^k I_T \times \omega_T \cap 2^k I_S \times \omega_S \neq \emptyset.$$ 

Starting from the remaining collection, we repeat the above selection procedure until no trees are left. We then let $\mathbf{S}_k$ be the collection of selected
trees. For any \( S \in S_k \), let \( T_S \) denote the collection of trees in \( T \) that are removed after \( S \) is selected; to show (3.35) it suffices to show that

\[
\sum_{T \in T_S} 1_{I_T} \leq C 1_{2^{k+2}I_S}.
\]

Note that if \( T \in T_S \) then \( |I_T| \leq |I_S| \) and \( 2^k I_T \cap 2^k I_S \neq \emptyset \), so clearly \( I_T \subset 2^k + 2 I_S \). Also \( |\omega_T| \geq |\omega_S| \) and \( \omega_T \cap \omega_S \neq \emptyset \), so out of any four trees in \( T_S \) at least two will have overlapping top frequency intervals. The desired estimate (3.36) then follows from the fact that the rectangles \( I_T \times \omega_T \) (with \( T \in T_S \)) are disjoint.

4. The tree estimate. In this section we prove several estimates for the restriction of the (model) Carleson operator to a tree. Lemma 4.1 is applicable to any tree, while Lemma 4.2 improves the \( L^1 \) case of Lemma 4.1 when the elements of the underlying tree are disjoint in the phase plane.

Recall that for any bitile collection \( Q \) we denote

\[
C_Q f(x) = \sum_{P \in Q} \langle f, \phi_{P_1} \rangle \phi_{P_1}(x) d_P(x)
\]

with \( d_P \) defined as follows: First, \( (d_k)_{k \geq 1} \) and \( N_k \) are two sequences of measurable functions of \( x \) such that

- For each \( x \) there is some integer \( K = K(x) < \infty \) such that \( d_k(x) = 0 \) for \( k > K \), and uniformly over \( x \) we have \( \sum_{k \geq 0} |d_k(x)|^{r'} = 1 \).
- For any \( x \) we have \( N_0(x) < N_1(x) < \cdots \).

Then for each \( x \) define \( d_P(x) = 0 \) unless there exists an index \( k \) such that \( N_{k-1} \notin \omega_P \) and \( N_k \in \omega_{P_2} \), in which case such an index is unique and we define \( d_P(x) := d_k(x) \). We note that if \( P \in P \) then

\[
\int_{I_P} |g|^{r'} \sum_{k: N_k \in \omega_{P_2}} |d_k|^{r'} \leq C w(I_P) \text{density}(\{P\})^{r'}.
\]

The above observation will be used implicitly below.

**Lemma 4.1.** Let \( T \) be a tree. Assume \( s \in [1, r'] \). Then there exists some \( C = C(s, w) < \infty \) such that

\[
\|1_{I_T} gC_T f\|_{L^s(w)} \leq C w(I_T)^{1/s} \text{size}(T) \text{density}(T),
\]

and furthermore for any \( N > 0 \) there exists \( C = C(N, s, w) < \infty \) such that, for any \( k \geq 0 \),

\[
\|1_{2^{k+1}I_T \setminus 2^k I_T} gC_T f\|_{L^s(w)} \leq C 2^{-Nk} w(I_T)^{1/s} \text{size}(T) \text{density}(T).
\]

**Remark.** As a consequence, for any \( s \in [1, r'] \) we obtain

\[
\|gC_T f\|_{L^s(w)} \leq C w(I_T)^{1/s} \text{size}(T) \text{density}(T).
\]
Proof of Lemma 4.1. By Hölder’s inequality and using the doubling property of $w$ it suffices to show (4.1) and (4.2) for $s = r'$, which will be assumed in the rest of the proof. By dividing $T$ into two subtrees if necessary, we can assume that the tree is either 2-overlapping or 2-lacunary. We will return to this distinction below.

Proof of (4.1). We will prove a stronger estimate, where the restriction $1_{I_T}$ is not required. Let $J$ be the set of maximal dyadic intervals such that $I_P \not\subset I_J$ for any $P \in T$. It is not hard to see that $J$ partitions $\mathbb{R}$. Let

$$T_J := \{ P \in T : |I_P| \leq C_4 |J| \}$$

for some absolute constant $C_4 \geq 4$ to be chosen later. The left hand side of (4.1) (with $s = r'\) now) is bounded above by $A + B$ where

$$A := \left( \sum_{J \in J} \int_{J} |gC_{T_J} f|^{r'} w \right)^{1/r'},$$

$$B := \left( \sum_{J \in J} \int_{J} |gC_{T \setminus T_J} f|^{r'} w \right)^{1/r'}.$$ 

To bound $A$, we fix $J \in J$ and first estimate the contribution of each $P \in T_J$:

$$\left( \int_{J} |gC_{T_P} f|^{r'} w \right)^{1/r'} \leq C_N \frac{|\langle f, \phi_P \rangle|}{|I_P|^{1/2}} \left( \int_{1_J} g \tilde{\chi}_{I_P}^{N+d} d_P \right)^{1/r'}$$

$$\leq C w(I_P)^{1/r'} \text{size}(\{P\}) \text{density}(\{P\}) \sup_{y \in J} \tilde{\chi}_{I_P}(y)^N.$$ 

From the triangle inequality, it follows that

$$\left( \int_{J} |gC_{T_J} f|^{r'} w \right)^{1/r'} \leq C \text{size}(T) \text{density}(T) \sum_{P \in T_J} w(I_P)^{1/r'} \left( 1 + \frac{\text{dist}(J, I_P)}{|I_P|} \right)^{-4N}.$$ 

By the $A_\infty$ property of $w$ there exists a constant $\beta_0 > 0$ such that if $I \subset I'$ are two intervals then

$$\frac{w(I)}{w(I')} \leq C \left( \frac{|I|}{|I'|} \right)^{\beta_0}.$$ 

Without loss of generality, we may choose the doubling constant $\gamma$ in (1.5) to be large enough such that $\gamma > \beta_0$.

For any $P \in T_J$ we can find an interval $K$ of length comparable to $|I_P| + |J| + \text{dist}(J, I_P)$ that contains both $I_P$ and $J$. Since $|I_P| = O(|J|)$ we
can choose $K$ to be a dilation of $J$. We then have
\[
\frac{w(I_P)}{w(J)} = \frac{w(I_P)}{w(K)} \frac{w(K)}{w(J)} \leq C \left( \frac{|I_P|}{|K|} \right)^{\beta_0} \left( \frac{|K|}{|J|} \right)^{\gamma} = C \left( \frac{|I_P|}{|J|} \right)^{\beta_0} \left( \frac{|K|}{|J|} \right)^{\gamma - \beta_0}
\]
\[
\leq C \left( \frac{|I_P|}{|J|} \right)^{\beta_0} \left( 1 + \frac{\text{dist}(J, I_P)}{|J|} \right)^{\gamma - \beta_0}
\]
\[
\leq C \left( \frac{|I_P|}{|J|} \right)^{\beta_0} \left( 1 + \frac{\text{dist}(J, I_P)}{|I_P|} \right)^{\gamma - \beta_0}.
\]

Therefore by choosing $N$ sufficiently large it follows from (4.7) that
\[
\left( \int_{J} |g C_{T_J} f|^r \right)^{1/r'} \leq C \text{size}(T) \text{density}(T) \sum_{P \in T_J} \left( \frac{|I_P|}{|J|} \right)^{\beta_0/r'} w(J)^{1/r'} \left( 1 + \frac{\text{dist}(J, I_P)}{|I_P|} \right)^{-3N}
\]
\[
= C \text{size}(T) \text{density}(T) w(J)^{1/r'} \sum_{k \geq -1} \sum_{|I_P| = 2^{-k} |J|} 2^{-k \beta_0/r'} \left( 1 + \frac{\text{dist}(J, I_P)}{|I_P|} \right)^{-3N}.
\]

Using the fact that $3J$ does not contain any $I_P$, $P \in T_J$, and the fact that elements of $T_J$ of the same size are spatially disjoint, it is not hard to bound the last display by
\[
\leq C \text{size}(T) \text{density}(T) \left( \sum_{J \in \mathcal{J}} w(J) \left( 1 + \frac{\text{dist}(J, I_T)}{|I_T|} \right)^{-2N} \right)^{1/r'}
\]

Thus, we can bound $A$ by
\[
A \leq C \text{size}(T) \text{density}(T) \left( \sum_{J \in \mathcal{J}} w(J) \left( 1 + \frac{\text{dist}(J, I_T)}{|I_T|} \right)^{-2N r'} \right)^{1/r'}
\]

Note that by definition $3J$ does not contain $I_T$. It follows that for any $x \in J$,
\[
1 + \frac{\text{dist}(J, I_T)}{|I_T|} \sim 1 + \frac{|x - c(I_T)|}{|I_T|}.
\]

Choosing $N$ large and using disjointness of $J$’s, we obtain
\[
\sum_{J \in \mathcal{J}} w(J) \left( 1 + \frac{\text{dist}(J, I_T)}{|I_T|} \right)^{-2N r'} \leq C \left( \sum_{J \in \mathcal{J}} \right)^N \leq C w(I_T).
\]

Consequently, we have
\[
A \leq C \text{size}(T) \text{density}(T).
\]

To bound $B$, let $F_J = \bigcup_{T \in T \setminus T_J} \omega_{T_J}$. We first show that
\[
(4.8) \quad \int_{J} |g|^r \sum_{j : N_j \in F_J} |d_j|^r \leq C w(J) \text{density}(T)^{r'}.
\]
We construct $O(1)$ nonempty subtrees of $T$ such that $F_J$ is contained inside the union of the frequency intervals of these trees. The top interval of each such subtree will be of length $\sim |J|$ and will be contained in some $O(1)$ dilation of $J$. Clearly, (4.8) follows as a consequence of this construction.

To construct these trees, first we construct their (common) top interval $J_0$. Let $\pi(J)$ be the dyadic parent of $J$. Then we can find $Q \in T$ such that $I_Q \subset 3\pi(J)$, therefore we can select a dyadic interval $J_0$ such that $I_Q \subset J_0 \subset 3\pi(J)$, $|J_0| \geq |J|$.

Now, note that by dividing $T$ into three trees if necessary, we may assume without loss of generality that only one of the following scenarios happens:

(i) $\xi_T \in \omega_{P_2}$ for every $P \in T$, or
(ii) $\xi_T < \inf \omega_{P_2}$ for every $P \in T$, or
(iii) $\xi_T \geq \sup \omega_{P_2}$ for every $P \in T$.

In each of these scenarios, one tree will be constructed. The desired tree has only one element $Q$ and has top data $(J_0, \omega_0)$, and $\omega_0$ is constructed below: it will be shown that

$$F_J \subset \omega_0 \subset \tilde{\omega}_Q.$$  

We note that by choosing $C_4$ large in the definition (4.4) we can ensure that for any $P \in T \setminus T_J$ we have $|\omega_P| < 1/|J_0|$. Furthermore, if $C_2 > 1$ we can also ensure that $|\omega_P| < (C_2 - 1)|J_0|/2$.

If (i) is satisfied, we let $\omega_0$ be the dyadic interval of length $1/|J_0|$ containing $\xi_T$. It is clear that for any $P \in T \setminus T_J$ we have $\omega_{P_2} \subset \omega_0$ and $\omega_0 \subset \omega_{Q_2}$, and (4.9) follows immediately.

If (ii) is satisfied, we let $\omega_0 = [\xi_T, \xi_T + 1/|J_0|)$. Since for any $P \in T \setminus T_J$ we have $|\omega_P| < |\omega_0| < |\omega_{Q_2}|$, it follows that we always have $\omega_{P_2} \subset \omega_0 \subset \tilde{\omega}_Q$, as desired.

If (iii) is satisfied, we let $\omega_0 = [\xi_T - 1/|J_0|, \xi_T)$, and argue as for (ii).

This completes the proof of (4.8).

Now we return to our task of estimating $B$. We remark that any $J \in J$ that contributes to $B$ must satisfy $|J| < |I_T|/C_4 \leq |I_T|/4$, therefore $J \subset 3I_T$.

We now consider two cases:

**Case 1: $T$ is 2-lacunary.** By ensuring that the constant $K_0$ in the separation assumption (S) is sufficiently large, it follows that for $P, P' \in T$ with $|I_P| > |I_P'|$ we have $\omega_{P_2} \subset \omega_{P'}$. Since $\{N_j(x)\}$ is an increasing sequence for every $x$, it follows from a geometrical consideration that for each $x$ there is at most one $m$ and such that $d_P(x) \neq 0$ for some $P \in T$ with $|I_P| = 2^m$. Here it is important that the limiting condition reads $\{N_{j-1} \notin \omega_P, N_j \in \omega_{P_2}\}$. 


Now, uniformly over $m$ we have
\[ \sum_{P \in T : |I_P| = 2^m} \left( 1 + \frac{|x - c(I_P)|}{|I_P|} \right)^{-2} = O(1). \]
It then follows from (4.8) that
\[ \|1_j g C_{T \setminus T_J} f\|_{L^{r'}(w)} \leq C \sup_{P \in T} \left( \frac{|f, \phi_{P_1}|}{|I_P|^{1/2}} \right) \left( \sum_{j : N_j \in \omega_{T_0}} |d_j|^{r'} \right)^{1/r}. \]
Consequently, we obtain the desired estimate:
\[ B \leq C \left( \sum_{J \in J} w(J) \right)^{1/r'} \text{ density}(T) \cdot \text{ size}(T) \]
\[ \leq C w(I_T)^{1/r'} \text{ density}(T). \]

**Case 2: $T$ is 2-overlapping.** We estimate pointwise
\[ |C_{T \setminus T_J} f(x)| \]
\[ \leq \left( \sum_{J \in J} \left( \sum_{P \in T \setminus T_J : N_j \in \omega_{P_2}} |f, \phi_{P_1}| \right)^{r'} \right)^{1/r} \left( \sum_{j : N_j \in \omega_{T_0}} |d_k(x)|^{r'} \right)^{1/r}. \]
Therefore
\[
\text{(4.10) } \quad \|1_j g C_{T \setminus T_J} f\|_{L^{r'}(w)} \leq C w(J)^{1/r'} \text{ density}(T) \sup_{x \in J} \left( \sum_{j} \left( \sum_{P \in T \setminus T_J : N_j \in \omega_{P_2}} |f, \phi_{P_1}| \right)^{r} \right)^{1/r}.
\]
Note that for any $P$ the frequency support of $\phi_{P_1}$ is contained inside $C_3 \omega_{P_1} = (1 - c)C_2 \omega_{P_1}$ for $c = 1 - C_3/C_2 \in (0, 1)$, which is uniform over $P$’s. Recall that $T$ is a 2-overlapping tree and the relative positions of the tiles in each bitile are uniform over $P$.

Now, by choosing the constant $K$ in the separation assumption (S3) to be sufficiently large, we can find a lacunary family of smooth Littlewood–Paley projection operators $\Pi_n$ such that: $\Pi_n$ is a smooth Fourier multiplier operator whose symbol is supported in \{ $|\xi| = O(2^n)$ \}, and furthermore (thanks to separation) $\Pi_n \Pi_k = \Pi_k$ for any $n < k$ and $\phi_{P_1} = (\Pi_n - \Pi_{n-1}) \phi_{P_1}$ for $n = \log_2 |I_P|$. It follows that for any $x \in J$ we can bound
\[ \left( \sum_{k} \left( \sum_{P \in T \setminus T_J : N_k \in \omega_{P_2}} |f, \phi_{P_1}| \right)^{r} \right)^{1/r} \]
\[ \leq \sup_{K, n_0, \ldots, n_K < O(1) - \log_2 |J|} \left( \sum_{j=1}^{K} |(\Pi_{n_j} - \Pi_{n_{j-1}}) g_T|^r \right)^{1/r}. \]
where \( g_T := \sum_{P \in T} \langle f, \phi_P \rangle \phi_P \). The last display can be continued as
\[
\leq M_J \left( \sup_{K, n_0 \ldots < n_K < O(1) \log_2 J} \left( \sum_{j=1}^K |\Pi_{n_j} - \Pi_{n_j-1}| g_T |r| \right)^{1/r} \right),
\]
using Minkowski’s inequality and standard arguments. Here, \( M_J \) denotes the following local maximal operator:
\[
M_J f = \sup_{I : J \subset I} \frac{1}{|I|} \int_I |f|.
\]
For simplicity we denote by \( \|g_T\|_{V^r} \) the variational expression inside \( M_J \) in the above estimate. Recall that all the \( J \) such that \( T \setminus J \) are disjoint and contained in \( 3I_T \). Thus, it follows from (4.10) and the above estimate that
\[
B \leq C \text{ density}(T) \left( \sum_{J \in J} w(J) M_J \left( \|g_T\|_{V^r} \right)^{r'} \right)^{1/r'}
\]
\[
\leq C \text{ density}(T) \|1_{3I_T} M(\|g_T\|_{V^r})\|_{L^{r'}(w)}
\]
\[
\leq C \text{ density}(T) w(I_T)^{1/r' - 1/(2q)} \|M(\|g_T\|_{V^r})\|_{L^{2q'}(w)},
\]
since \( r' < 2 < 2q \). Using \( w \in A_q \subset A_{2q} \) and Lemma 5.2 below, we obtain
\[
B \leq C \text{ density}(T) w(I_T)^{1/r' - 1/(2q)} \|g_T\|_{L^{2q}(w)}.
\]
To show the desired bound for \( B \) it remains to show that
\[
\|g_T\|_{L^{2q}(w)} \leq C w(I_T)^{1/(2q)} \text{ size}(T).
\]
Take \( h \) to be any function in \( L^{(2q)'}(w) \) where \( (2q)' \) denotes the dual exponent of \( 2q \). Let \( \sigma = w^{-((2q)')/(2q)} \); since \( w \in A_q \subset A_{2q} \) it is clear that \( \sigma \in A_{(2q)'} \). We have
\[
\langle g_T, wh \rangle = \sum_{P \in T} \langle f, \phi_P \rangle \langle hw, \phi_P \rangle
\]
\[
\leq \int \left( \sum_{P \in T} |\langle f, \phi_P \rangle|^2 \frac{1_{P}}{|P|} \right)^{1/2} \left( \sum_{P \in T} |\langle hw, \phi_P \rangle|^2 \frac{1_{P}}{|P|} \right)^{1/2} dx
\]
\[
\leq \|S_T f\|_{L^{2q}(w)} \|S_T(hw)\|_{L^{(2q)'}(\sigma)},
\]
Then using the John–Nirenberg characterization of size in Lemma 3.8 and the estimate (3.1), it is not hard to see that
\[
\langle g_T, wh \rangle \leq C w(I_T)^{1/(2q)} \text{ size}(T) \|hw\|_{L^{(2q)'}(\sigma)}
\]
\[
= C w(I_T)^{1/(2q)} \text{ size}(T) \|h\|_{L^{(2q)'}(w)},
\]
as desired.
Proof of (4.2). Let \( \tilde{g} = g_{1_{2k+1} \setminus 2k I_T} \). Note that it suffices to consider \( k \geq 2 \). One proceeds as in the above proof of (4.1) with \( \tilde{g} \) in place of \( g \). It suffices to observe that in the proof of (4.1) we do not need to consider (4.6) for \( k \geq 2 \) since all the \( J \) that contribute to this term are contained in \( 3I_T \). Furthermore, any \( J \) that contributes to (4.5) satisfies
\[
\text{dist}(J, I_T) |I_T| \geq C 2^k,
\]
therefore in the rest of the proof one could easily introduce a decaying factor.

**Lemma 4.2.** Let \( T \) be a tree and suppose that any two bitiles of \( T \) are disjoint. Then there exists some \( C = C(w) < \infty \) such that
\[
\|g_{C_T} f\|_{L^1(w)} \leq C w(I_T) \text{size}(T) \text{density}(T).
\]

**Proof.** Clearly the elements of \( T \) must be spatially disjoint using the separation assumption on \( P \) and the fact that \( T \) is a tree. Thus, by the triangle inequality it suffices to show (4.11) for any single-element tree; but the improved \( L^1 \) tree estimate is clear for these trees.

5. Weighted variational inequalities for Littlewood–Paley families. In this section, we prove weighted extensions of a Lépingle inequality, namely a variational inequality for Littlewood–Paley families \([L1, B, JSW, PX]\). Note that the dyadic variant of Lemma 5.2 below was proved in [DL].

**Definition 5.1.** Fix absolute constants \( C \in (1, \infty) \) and \( \{C_N : N \in \mathbb{N}\}, m \geq 1 \). A sequence \((f_j)_{j \in \mathbb{Z}}\) of functions is a Littlewood–Paley family if each \( f_j \) has frequency support inside \( \{C^{-1} 2^{-j} < |\xi| < C 2^{-j}\} \), and
\[
\left| \frac{d^N}{dx^N} f_I(x) \right| \leq C_N 2^{-jN}[1 + |x|2^{-j}]^{-m}.
\]

**Lemma 5.2.** Let \( 1 < p < \infty, w \in A_p \) and \( r \neq 2 \). Let \( s = \min(r, 2) \). Then for any Littlewood–Paley family \((f_j)\) we have
\[
\left\| \sup_{K, N_0 < \cdots < N_K} \left( \sum_{k=1}^{K} \sum_{N_{k-1} < j \leq N_k} f_j \right)^r \right\|_{L^p(w)}^{1/r} \leq C \left\| \sum_j |f_j|^s \right\|_{L^p(w)}^{1/s}.
\]

**Proof.** Let \( \Delta_j \) be the Littlewood–Paley projection of \( f \) into an enlarged frequency range \( \{(2C)^{-1} 2^{-j} < |\xi| < 2C \cdot 2^{-j}\} \) such that \( \Delta_j f_j = f_j \). It then suffices to show that for any \( w \in A_p \) and any family of Littlewood–Paley
Weighted bounds for variational Fourier series

projections \((\Delta_j)\) and any vector-valued function \(f = (f_j)_{j \in \mathbb{Z}}\) we have (5.2)
\[
\left\| \sup_{K, N_0 < \cdots < N_K} \left( \sum_{k=1}^{K} \left| \sum_{N_{k-1} < j \leq N_k} \Delta_j f_j \right|^r \right)^{1/r} \right\|_{L^p(w)} \leq C \left\| \left( \sum_j |f_j|^s \right)^{1/s} \right\|_{L^p(w)}.
\]

Let \(Tf\) denote the variational operator inside \(\| \cdot \|_{L^p(w)}\) on the left hand side of (5.2). Then it suffices to show the following pointwise bound for the dyadic sharp maximal function of \(Tf\): for any \(1 < t < \infty\),
\[
(Tf)^\sharp(x) \leq \mathcal{M}_t(f)(x), \quad |f| = \left( \sum_j |f_j|^s \right)^{1/s},
\]

Indeed, since \(w \in A_p\) this will imply that
\[
\|Tf\|_{L^p(w)} \leq C \|Tf\|_{L^p(w)} \leq C \|\mathcal{M}_t(f)\|_{L^p(w)}.
\]

We now take \(1 < t < p\) sufficiently small such that \(w \in A_{p/t}\), and the desired estimate (5.2) then follows:
\[
\|Tf\|_{L^p(w)} \leq C \|\mathcal{M}_t(f)\|_{L^p(w)} \leq C \|f\|_{L^p(w)}.
\]

It remains to show (5.3); we use an argument from \([\text{DMT}]\). Take any dyadic interval \(I\) containing \(x\). Let \(c_j\) be a constant defined as follows:
\[
c_j = \begin{cases} |I|^{-1} \int \phi_j * f_j & \text{if } 2^j < 1/|I|, \\ 0 & \text{otherwise,} \end{cases}
\]

where \(\phi_j\) is the corresponding convolution function of \(\Delta_j\). Further let
\[
c_I = \sup_{K, N_0 < \cdots < N_K} \left( \sum_k \left| \sum_{N_{k-1} < j \leq N_k} c_j \right|^r \right)^{1/r}.
\]

Then it is not hard to see that
\[
\left| \sup_{K, N_0 < \cdots < N_K} \left( \sum_k \left| \sum_{N_{k-1} < j \leq N_k} \Delta_j f_j \right|^r \right)^{1/r} - c_I \right|
\]
\[
\leq \sup_{K, N_0 < \cdots < N_K} \left( \sum_k \left| \sum_{N_{k-1} < j \leq N_k} (\Delta_j f_j - c_j) \right|^r \right)^{1/r}.
\]

We then decompose
\[
\Delta_j f_j - c_j = g_j + b_j
\]
where
\[
(g_j, b_j) = \begin{cases} (0, \Delta_j f_j - c_j) & \text{if } 2^j < 1/|I|, \\ (\Delta_j(f_j 1_{3I}), \Delta_j(f_j 1_{3I^c})) & \text{otherwise.} \end{cases}
\]

It is not hard to see that for any \(y \in I\) we have
\[
|b_j(y)| \leq C \mathcal{M}_1 f_j(x) \min[(2^j |I|)^\epsilon, (2^j |I|)^{-\epsilon}].
\]
The parameter $\epsilon > 0$ here depends on the decay of $\phi_j$ and its derivative. Now, by Hölder’s inequality and the known Lebesgue case \(^4\) of (5.2), we have

\[
\frac{1}{|I|} \left\| \sum_{k} \sum_{N_{k-1} < j \leq N_k} |\Delta_j g_j|^r \right\|^{1/r} \leq \frac{1}{|I|^{1/r}} \left\| \sum_{k} \sum_{N_{k-1} < j \leq N_k} |\Delta_j g_j|^r \right\|^{1/r} \leq C \frac{1}{|I|^{1/r}} \left\| \left( \sum_j |g_j|^s \right)^{1/s} \right\|_t \leq \mathcal{M}_t(f)(x).
\]

On the other hand,

\[
\frac{1}{|I|} \left\| \sum_{k} \sum_{N_{k-1} < j \leq N_k} |b_j|^r \right\|^{1/r} \leq \frac{1}{|I|} \left\| \sum_j |b_j(y)| \right\|_t \leq C \mathcal{M}_1 f_j(x) \leq C \sup_j \mathcal{M}_1 f_j(x) \leq C \mathcal{M}_t(f)(x).
\]

6. The main argument and proof of Proposition 2.2. Without loss of generality assume that $w(F) > 0$ and $w(G) > 0$ and

\[
\max(w(F), w(G)) = 1.
\]

Recall that our aim is to find major subsets of $F$ and $G$ respectively such that at least one of them has full measure, and if $|f|$ and $|g|$ are supported inside these sets and bounded above by 1 then

\[
\text{(6.1)} \quad B_p(f, g) \leq C w(F)^{1/p} w(G)^{1-1/p}
\]

for all $p \in (q, \infty)$ such that $1/r > 1/q - 1/p$. The major subsets will be chosen using the weighted maximal function (see its definition in Section 1.1).

Case 1: $w(F) \leq w(G)$. We choose $\tilde{F} = F$ and $\tilde{G} = G \setminus \Omega$ with

\[
\Omega := \{ \mathcal{M}_{1, w} 1_F > C w(F) \}
\]

and $C < \infty$ sufficiently large such that $w(\Omega) < 1/2$.

Fix $q_0 \in (q, \infty)$ very close to $q$. We use the following estimate whose (rather standard) proof is included later:

\(^4\) Note that in the Lebesgue case, \((5.2)\) is equivalent to \((5.1)\) thanks to boundedness of the vector-valued maximal function; this was observed in \([\text{DMT}]\).
Lemma 6.1. For any $\eta \in (2q_0/r, 1)$ there is a positive constant $\epsilon = \epsilon(\eta, q_0, r)$ such that
\begin{equation}
B_P(f, g) \leq C \text{size}(P)^{1-\eta} \text{density}(P)^\epsilon w(F)^{\eta/(2q_0)}.
\end{equation}
Furthermore, if the elements of $P$ are disjoint in the phase plane then a stronger variant of (6.2) holds where $\widetilde{\text{density}}(P)$ is used in place of $\text{density}(P)$.

Below we show how Lemma 6.1 implies the desired estimate (6.1) using an argument from [MTT2, MTT3]. We decompose the original $P$ as $\bigcup_{k \geq 0} P[k]$ where
\begin{equation}
P[k] = \left\{ P \in P : 2^k \leq 1 + \frac{\text{dist}(I_P, \Omega^c)}{|I_P|} < 2^{k+1} \right\}.
\end{equation}
Observe that if $P \in P[k]$ then $2^{k+2}I_P \cap \Omega^c \neq \emptyset$. Therefore, using Lemma 3.7 we obtain
\begin{equation}
\text{size}(P[k]) \leq C2^{O(k)w(F)^{1/q}}.
\end{equation}
On the other hand, it is not hard to see that
\[ \text{density}(P[k]) \leq C2^{-D(k)/2}. \]
Now, observe that if $k \geq 1$ then the collection $P[k]$ can be decomposed into $O(1)$ bitile subcollections, such that for any two $P \neq P'$ in a subcollection we have $I_P \times \omega_P \cap I_{P'} \times \omega_{P'} = \emptyset$. To see this, note that for $k \geq 1$ the length of any nested sequence in $\{I_P : P \in P[k]\}$ must be $O(1)$. It then follows that we can decompose $P[k]$ into $O(1)$ subcollections, in each collection the spatial intervals $I_P$ of two bitiles are either the same or disjoint, and via another decomposition (to ensure that any two different bitiles sharing the same spatial interval are far from each other in frequency) we can obtain $O(1)$ subcollections with the desired properties.

Thus, for the purpose of proving (6.1) we may assume without loss of generality that for $k > k_0$ the elements of $P[k]$ are disjoint in the phase plane. For those $k$ we have
\begin{align*}
B_{P[k]}(f, g) &\leq C \text{size}(P[k])^{1-\eta} \text{density}(P[k])^\epsilon w(F)^{\eta/(2q_0)} \\
&\leq C2^{-D(k)/2} \text{size}(P[k])^{1-\eta} w(F)^{\eta/(2q_0)} \quad \text{(since supp}(g) \subset \Omega^c) \\
&\leq C2^{-D(k)/2}[2^{O(k)w(F)^{1/q}}]^{1-\eta} w(F)^{\eta/(2q_0)}.
\end{align*}
Choosing $D$ large in the definition of density (certainly $D$ depends on $q, q_0, r, w$) we obtain
\begin{equation}
B_{P[k]}(f, g) \leq C2^{-\epsilon k} w(F)^{(1-\eta)/q + \eta/(2q_0)}, \quad k > k_0.
\end{equation}
On the other hand for $0 \leq k < k_0$ disjointness may not be available, and we only have $\text{density}(P[k]) = O(1)$, but since $k_0 = O(1)$ we also have
size\( (\mathcal{P}^{[k]}) = O(w(F)^{1/q}) \) from (6.3). Using a similar argument to that presented before, we obtain
\[
B_{\mathcal{P}^{[k]}}(f, g) \leq C w(F)^{(1-\eta)/q + \eta/(2q_0)}, \quad k \leq k_0.
\]
Thus, summing the above estimates over \( k \geq 0 \) we obtain
\[
B_{\mathcal{P}}(f, g) \leq C w(F)^{(1-\eta)/q + \eta/(2q_0)}.
\]
For any \( p \) such that \( \frac{1}{p} < \frac{1}{q} - \frac{1}{r} \)
we can choose \( q_0 \) sufficiently close to \( q \) and \( \eta \) sufficiently close to \( 2q_0/r \) (keeping \( 1 > \eta > 2q_0/r \) and \( q_0 > q \) ) such that
\[
(1 - \eta)/q + \eta/(2q_0) > \frac{1}{p}.
\]
The desired estimate (6.1) now follows immediately, using \( w(F) \leq 1 \):
\[
B_{\mathcal{P}}(f, g) \leq C w(F)^{1/p}.
\]

**Proof of Lemma 6.1.** We only show the general case when \( \mathcal{P} \) is arbitrary. An analogous argument is used in the case when any two elements of \( \mathcal{P} \) are disjoint in the phase plane, and the estimate is in terms of the improved density. The main difference is the use of the improved tree estimate (Lemma 4.2) in place of the standard tree estimate (Lemma 4.1).

For convenience, we denote \( S_1 = \text{size}(\mathcal{P}), E_1 = w(F)^{1/(2q_0)} \) and \( D_1 = \text{density}(\mathcal{P}) \). Using Lemma 3.10 and Lemma 3.15 we can decompose \( \mathcal{P} = \bigcup_{n \in \mathbb{Z}} \mathcal{P}_n \) where each \( \mathcal{P}_n \) is the union of trees from a tree collection \( \mathcal{T}_n \) such that
\[
\sum_{T \in \mathcal{T}_n} w(I_T) \leq C 2^n, \quad \text{size}(\mathcal{P}_n) \leq C 2^{-n/(2q_0)} E_1, \quad \text{density}(\mathcal{P}_n) \leq 2^{-n/r'}.
\]
The tree estimate (4.3) (applied with \( L^1 \) norm) then shows
\[
B_{\mathcal{P}}(f, g) \leq C \sum_{n \in \mathbb{Z}} \sum_{T \in \mathcal{T}_n} w(I_T) \text{size}(T) \text{density}(T)
\leq C \sum_{n \in \mathbb{Z}} 2^n \min(S_1, 2^{-n/(2q_0)} E_1) \min(D_1, 2^{-n/r'}).\]
It follows that for \( \alpha, \beta \in [0, 1] \) we have
\[
B_{\mathcal{P}}(f, g) \leq CS_1 D_1 \sum_{n \in \mathbb{Z}} \min(1, 2^{-n/(2q_0)} E_1 S_1^{-1})^{\alpha} \min(1, 2^{-n/r'} D_1^{-1})^{\beta}
\leq CS_1 D_1 \sum_{n \in \mathbb{Z}} 2^n \min(1, 2^{-nK} (E_1/S_1)^{\alpha} D_1^{-\beta}),
\]
where
\[
K := \frac{\alpha}{2q_0} + \frac{\beta}{r'}.
\]
Under the assumption \( r > 2q \) we can choose \( q_0 > q \) such that \( r > 2q_0 \). Then we can find \( \alpha, \beta \in [0, 1] \) such that

\[
\frac{\alpha}{2q_0} + \frac{\beta}{r'} > 1.
\]

We thus obtain a two-sided geometric series which is bounded above by its largest term. Thus

\[
B_P(f, g) \leq CS_1D_1(E_1/S_1)^{\alpha/K}D_1^{-\beta/K} = CS_1^{1-\alpha/K}E_1^{\alpha/K}D_1^{1-\beta/K}.
\]

Let \( \eta = \alpha/K \); we have \( \eta \in (2q_0/r, 1) \) and in fact varying \( \alpha, \beta \in [0, 1] \) respecting the condition (6.4) we can obtain any value of \( \eta \) in \( (2q_0/r, 1) \).

Furthermore

\[
\epsilon := 1 - \frac{\beta}{K} = 1 - r'(1 - \frac{\eta}{2q_0}) = \frac{r'}{2q_0}\left(\eta - \frac{2q_0}{r}\right) > 0,
\]

giving the desired estimate (6.2). This completes the proof of Lemma 6.1.

**Case 2:** \( w(F) > w(G) \). We will choose \( \tilde{G} = G \) and \( \tilde{F} = F \setminus \Omega \) where

\[
\Omega := \{M_{1,w}1_G > Cw(G)\}
\]

with \( C < \infty \) sufficiently large such that \( w(\Omega) < 1/2 \). We will use the following estimate, whose proof is included later:

**Lemma 6.2.** Suppose that \( \text{density}(P) \leq Mw(G)^{1/r'} \) for some \( M \geq 1 \). Then for any \( p < \infty \) there exists a constant \( \delta = \delta(p, q, w, r) > 0 \) such that

\[
B_P(f, g) \leq CM \text{ size}(P)^{\delta}w(G)^{1/r'-1/r'}.
\]

Now we show how Lemma 6.2 implies the desired estimate (6.1). Decompose \( P \) into \( \bigcup_{h \geq 0} P^h \) where

\[
P^h = \left\{ P \in P : 2^h \leq 1 + \frac{\text{dist}(I_P, \Omega^c)}{|I_P|} < 2^{h+1}\right\}.
\]

We verify that

\[
density(P^h) \leq C2^{O(h)} \left[ \sup_{x \in \Omega^c} (M_{1,w}1_G)(x) \right]^{1/r'} \leq C2^{O(h)}w(G)^{1/r'};
\]

here the implicit constant in \( O(h) \) depends on the doubling exponent \( \gamma \) of \( w \). Indeed, let \( T \) be any nonempty tree in \( P^h \). It is clear that

\[
1 + \frac{\text{dist}(I_T, \Omega^c)}{|I_T|} \leq 2^{h+1}.
\]

We then enlarge \( I_T \) by a factor of \( O(2^h) \) to obtain an interval \( J \) such that
\[ J \cap \Omega^c \neq \emptyset; \text{ clearly } w(J) \leq C2^{O(h)}w(I_T) \text{ and therefore} \]
\[
\left( \frac{1}{w(I_T)} \left[ \tilde{\chi}_{I_T}^D |g|^{r'} \right] \right)^{1/r'} \leq C2^{O(h)} \left[ \inf_{x \in J} M_{1,w} G(x) \right]^{1/r'},
\]
from which the estimate (6.6) follows immediately.

On the other hand, since \( \text{supp}(f) \subset \Omega^c \), it follows from Lemma 3.7 that
\[
\text{size}(P[h]) \leq C2^{-N}2^{-Nh}
\]
for any \( N > 0 \). Take \( N \) very large in the above estimate; then (6.5) and (6.6) imply that
\[
B_{P[h]}(f,g) \leq C2^{-h}w(G)^{1/r'}w(G)^{1/p'-1/r'} = C2^{-h}w(G)^{1/p'},
\]
and (6.1) now follows from summing these estimates over \( h \geq 0 \).

**Proof of Lemma 6.2** Fix \( q_0 \in (q, \infty) \). Using Lemmas 3.10 and 3.15, we can decompose \( P = \bigcup_{n \in \mathbb{Z}} P_n \) where \( P_n \) is the union of trees from a tree collection \( T_n \) such that
\[
\sum_{T \in T_n} w(I_T) \leq 2^n, \quad \text{size}(P_n) \leq C2^{-n/2q_0}, \quad \text{density}(P_n) \leq C2^{-n/r'}w(G)^{1/r'}.
\]
We use Lemma 3.10 again and decompose \( P_n = \bigcup_{m \geq 0} P_{n,m} \) where \( P_{n,m} \) is the union of trees from a tree collection \( T_{n,m} \) such that
\[
\text{size}(P_{n,m}) \leq C2^{-(n+m)/(2q_0)}, \quad \sum_{T \in T_{n,m}} w(I_T) \leq C \sum_{T \in T_n} w(I_T) \leq C2^n,
\]
\[
\left\| \sum_{T \in T_{n,m}} 1_{2^k I_T} \right\|_{L^p(w)} \leq C2^{O(k)2^{n+m}}w(F)^{1/p} = C2^{O(k)2^{n+m}}.
\]
In particular, it follows from the doubling property of \( w \) that
\[
\left\| \sum_{T \in T_{n,m}} 1_{2^k I_T} \right\|_{L^1(w)} \leq C2^{\gamma k2^n}.
\]
Consequently, by interpolation, for any \( 1 < p < \infty \) and any \( \epsilon > 0 \) we have
\[
\left\| \sum_{T \in T_{n,m}} 1_{2^k I_T} \right\|_{L^{p-\epsilon}(w)} \leq C2^{O(k)2^{m/p'2^n}}.
\]
Here, the implicit constant in \( O(k) \) may depend on \( p, \epsilon, w \). For convenience, for any \( k \geq 0 \) let \( N_{n,m}^{[k]} \) denote the counting function
\[
N_{n,m}^{[k]} = \sum_{T \in T_{n,m}} 1_{2^k I_T}.
\]
Decomposing \( 1 = 1_{I_T} + \sum_{k \geq 0} (1_{2^{k+1} I_T} - 1_{2^k I_T}) \) for each \( T \) and applying
Hölder’s inequality, we obtain
\[ B_{\mathbf{P}_{n,m}}(f,g) \leq C \sum_{k \geq -1} B_k(n,m) \]
where
\[ B_{-1}(n,m) := \int (N_{n,m}^0)^{1/r} \left( \sum_{T \in \mathbf{T}_{n,m}} |1_{I_T} g C_T f|^{r'} \right)^{1/r'} w \, dx, \]
\[ B_k(n,m) := \int (N_{n,m}^{[k+1]} - N_{n,m}^{[k]})^{1/r} \left( \sum_{T \in \mathbf{T}_{n,m}} |1_{2^{k+1} I_T \setminus 2^k I_T} g C_T f|^{r'} \right)^{1/r'} w \, dx \]
for \( k \geq 0. \)

**Estimate for \( \sum_{n,m} B_{-1}(n,m).** Fix \( p < \infty \) very large and \( \epsilon > 0 \) very small, such that in particular \( p - \epsilon > r \). Apply Hölder’s inequality to obtain
\[ B_{-1}(n,m) \leq C \| (N_{n,m}^0)^{1/r} \|_{L^{p-\epsilon}(w)} \left( \sum_{T \in \mathbf{T}_{n,m}} |1_{I_T} g C_T f|^{r'} \right)^{1/r'} \|_{L^{(p-\epsilon)'}(w)}. \]

By (6.7), the first factor can be rewritten as
\[ \left\| \sum_{T \in \mathbf{T}_{n,m}} 1_{I_T} \right\|_{L^{p-\epsilon}/r(w)}^{1/r} \leq C 2^{n/r} 2^{(1/r-1/p)m} \]
since \( p - \epsilon > r \). The second factor is supported inside \( \text{supp}(g) \subset G \), thus it can be bounded above by
\[ C w(G)^{1/(p-\epsilon)' - \frac{1}{r'}} \left( \sum_{T \in \mathbf{T}_{n,m}} \|1_{I_T} g C_T f\|_{L^{r'}(w)}^{r'} \right)^{1/r'} = C w(G)^{1/(p-\epsilon)' - \frac{1}{r'}} \left( \sum_{T \in \mathbf{T}_{n,m}} \|1_{I_T} g C_T f\|_{L^{r'}(w)}^{r'} \right)^{1/r'}. \]

Using the tree estimate (4.1), we can bound the above expression by
\[ C w(G)^{1/(p-\epsilon)' - \frac{1}{r'}} \left[ \sum_{T \in \mathbf{T}_{n,m}} w(I_T) \right]^{1/r'} \text{size}(\mathbf{P}_{n,m}) \text{ density}(\mathbf{P}_{n,m}) \]
\[ \leq C w(G)^{1/(p-\epsilon)' - \frac{1}{r'}} \left[ \sum_{T \in \mathbf{T}_{n,m}} \text{size}(\mathbf{P}_{n,m}) \right]^{1/2} \text{size}(\mathbf{P}) \delta \]
\[ \times \min(2^{-n/r'} w(G)^{1/r'}, M w(G)^{1/r'}). \]

Here \( \delta \in (0, 1/(2q_0)) \) is very small and will be specified later.
Since $M \geq 1$, it follows that
\[ \sum_{m \geq 0} B_{-1}(m,n) \leq CMw(G)^{\frac{1}{(p-\epsilon)'}} \text{size}(P)^{\delta} \sum_{m \geq 0} 2^{\frac{n}{r} + \left(\frac{1}{r} - \frac{1}{p}\right)n + \frac{n}{r'} - \left(\frac{n}{q_0} + \delta\right) \min\left(2^{-n/r'}, 1\right)}. \]

Since $r > 2q$ we can always choose $q_0 > q$ such that $r > 2q_0$, and then choose $\delta > 0$ depending on $q_0, r$ and such that
\[ \frac{1}{r} - \left(\frac{1}{2q_0} - \delta\right) < 0, \]
which implies $1/r - 1/p - 1/(2q_0) + \delta < 0$. Therefore the above summation over $m \geq 0$ converges, and
\[ \sum_{n, m \geq 0} B_{-1}(m,n) \leq CMw(G)^{\frac{1}{(p-\epsilon)'}} \text{size}(P)^{\delta} \sum_{n \in \mathbb{Z}} 2^{\frac{n}{r} + \left(\frac{1}{r} - \frac{1}{2q_0} + \delta\right) \min\left(1, 2^{\frac{n}{r'}}\right)}. \]

Since
\[ \frac{1}{r} - \frac{1}{2q_0} < 0 < \frac{1}{r} - \frac{1}{2q_0} + \frac{1}{r'}, \]
we can refine our previous choice of $\delta = \delta(q_0, r) > 0$ such that the above estimate of $\sum_{n} \sum_{m \geq 0} B_{-1}(m,n)$ remains a two-sided geometric series. It follows that
\[ \sum_{n, m \geq 0} B_{-1}(m,n) \leq CMw(G)^{\frac{1}{(p-\epsilon)'}} \text{size}(P)^{\delta}. \]

Since we can choose $p < \infty$ arbitrarily large and since $w(G) \leq 1$, it follows that
\[ \sum_{n, m \geq 0} B_{-1}(m,n) \leq CMw(G)^{1/p'} \text{size}(P)^{\delta} \]
for any $p < \infty$.

Estimate for $\sum_{n,m} B_{k}(n,m)$. The argument is similar to the above estimate for the sum of $B_{-1}(n,m)$, with the following difference: we will collect some power $2^k$, and we will gain the decay factor $2^{-Nk}$ from the tree estimate \((4.2)\) where $N$ could be chosen arbitrarily large. We obtain, via a similar argument and by choosing $N$ large enough, the estimate
\[ \sum_{n, m \geq 0} B_{-1}(m,n) \leq C2^{-k}Mw(G)^{1/p'} \text{size}(P)^{\delta} \]
for any $p < \infty$.

Summing over $k \geq -1$, we obtain the desired estimate \((6.5)\). This completes the proof of Lemma \ref{lem:lemma}.\vspace{1em}
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