Weighted Interpolation in Banach Function Spaces

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§1. Introduction. A. P. Calderón [7] has shown that a linear operator T is simultaneously of weak type (p_0, q_0) and (p_1, p_1) , $1 \le p_0 < p_1 < \infty$, $1 \le q_0$, $q_1 \le \infty$, if and only if for each measurable function f

$$(1.1) \quad (Tf)^*(t) \leq A \left\{ t^{-1/q_0} \int_0^{t^m} s^{1/p_0} f^*(s) \frac{ds}{s} + t^{-1/q_1} \int_{t^m}^\infty s^{1/p_1} f^*(s) \frac{ds}{s} \right\},$$

where A is a constant, g^* the decreasing rearrangement of g and m the slope of the line passing through the points $(1/p_0, 1/q_0)$, $(1/p_1, 1/q_1)$. That (1.1) may serve as definition of weak type operators also for the case that one of the indices is not finite was observed by Bennett [1] and Sharpley [13]. Using this fact and Hardy's inequality one obtains strong mapping properties of T, via the Marcinkiewicz theorem, its extension to Orlicz spaces and spaces involving weights. (See for example [2], [3], [9], [10], [11] or [15].)

Let X_0 , X_1 be two Banach spaces contained in a linear Hausdorff space \mathfrak{X} , such that the identity mapping of X_i , i=0,1 in \mathfrak{X} is continuous. Denote the elements of X_i by f_i with norm $||f_i||_i$ and let $X_0 + X_1$ be the space of functions f, such that $f = f_0 + f_1$. The functional

(1.2)
$$K(t;f) \equiv K(t;f, X_0, X_1) = \inf_{f = f_0 + f_1} (||f_0||_0 + t||f_1||_1)$$

for $0 < t < \infty$, defines a function norm which is concave and hence K(t; f)/t is decreasing. If L^p denotes the Lebesgue spaces of p^{th} power Lebesgue integrable functions, then it is well known ([4, Theorem 5.21]) that for 0

(1.3)
$$K(t; f, L^p, L^{\infty}) \sim \left\{ \int_0^{t^p} f^*(s)^p ds \right\}^{1/p},$$

with equality when p = 1.

See [4], [8] and [16] for other computations of this functional. In general, if $f \in X_0 + X_1$, then there exists a nonnegative decreasing function k(t; f), such that

$$k(t; f) = \int_0^t k(s; f) ds.$$