

9. Sparse & Carleson Families:

Let \mathcal{D} be a dyadic lattice on \mathbb{R}^n .

DEF.: Let $0 < \eta < 1$. A collection $\mathcal{S} \subset \mathcal{D}$ is called η -sparse if for every $Q \in \mathcal{S}$ there is a measurable subset $E_Q \subset Q$ such that the sets $\{E_Q\}_{Q \in \mathcal{S}}$ are pairwise disjoint and

$$\boxed{|E_Q| \geq \eta |Q|, \forall Q \in \mathcal{S}} \Rightarrow |Q| |E_Q| \leq (1-\eta) |Q|.$$

DEF.: Let $\Lambda > 1$. A family of cubes $\mathcal{S} \subset \mathcal{D}$ is called Λ -Carleson if:

$$\boxed{\sum_{\substack{P \in \mathcal{S} \\ P \subset Q}} |P| \leq \Lambda |Q|, \forall Q \in \mathcal{D}}$$

Remark: It suffices to verify the Carleson condition on all $Q \in \mathcal{S}$:

$$\boxed{\sum_{\substack{P \in \mathcal{S} \\ P \subset Q}} |P| \leq \Lambda |Q|, \forall Q \in \mathcal{S}} \Rightarrow \boxed{\sum_{\substack{P \in \mathcal{S} \\ P \subset Q}} |P| \leq \Lambda |Q|, \forall Q \in \mathcal{D}}$$



Let $Q \in \mathcal{D}$. If Q contains no elements of \mathcal{S} , we are done (LHS is 0).

If $Q \in \mathcal{S}$ we are also done. So assume $Q \notin \mathcal{S}$ but Q contains some elements of \mathcal{S} . Let $\text{ch}_\mathcal{S} Q$ (the " \mathcal{S} -children" of Q) be the maximal elements of \mathcal{S} that are strictly contained in Q . Then:

$$\sum_{\substack{P \in \mathcal{S} \\ P \subset Q}} |P| = \sum_{Q' \in \text{ch}_\mathcal{S} Q} \sum_{\substack{P \in \mathcal{S} \\ P \subset Q'}} |P| \leq \Lambda \sum_{Q' \in \text{ch}_\mathcal{S} Q} |Q'| \leq \Lambda |Q| \text{ b/c the } Q' \in \text{ch}_\mathcal{S} Q \text{ are disjoint.}$$

$$\leq \Lambda |Q'| \text{ b/c } Q' \in \mathcal{S}$$

Remarkable Property: The sparseness & Carleson conditions are equivalent:

$$\boxed{\eta\text{-sparse}} \Rightarrow \boxed{\frac{1}{\eta}\text{-Carleson}} \text{ (easy)}$$

Let $Q \in \mathcal{S}$. Then:

$$\sum_{\substack{P \in \mathcal{S} \\ P \subset Q}} |P| \leq \sum_{\substack{P \in \mathcal{S} \\ P \subset Q}} \frac{1}{\eta} |E_P| = \frac{1}{\eta} \left| \bigcup_{\substack{P \in \mathcal{S} \\ P \subset Q}} E_P \right| \leq \frac{1}{\eta} |Q|.$$

b/c the sets E_P are disjoint

$$\boxed{\Lambda\text{-Carleson}} \Rightarrow \boxed{\frac{1}{\Lambda}\text{-sparse}} \text{ (difficult)}$$

$$\hookrightarrow |Q| \leq \frac{1}{\eta} |E_Q| = \Lambda |E_Q|$$

Remark: The sparse property is something that can be readily used when working w/ systems of cubes that are already known to be sparse, while the Carleson property is something that can be easily verified in many cases where the sparse condition is not obvious at all.

For example, it is easy to see that:

The union of N Carleson systems w/ constants $\Lambda_1, \dots, \Lambda_N$ is a Carleson system w/ constant $\Lambda_1 + \dots + \Lambda_N$.

while to see directly that

The union of N sparse collections w/ constants η_1, \dots, η_N is a sparse system w/ constant $(\frac{1}{\eta_1} + \dots + \frac{1}{\eta_N})^{-1}$.

is next to impossible.

Check: Let $\Delta_1, \dots, \Delta_N$ be Carleson systems s.t. each Δ_j is Λ_j -Carleson. Let $\Delta := \bigcup_{j=1}^N \Delta_j$.
Then for any $Q \in \Delta$:

$$\sum_{\substack{P \in \Delta \\ P \subset Q}} |P| \leq \sum_{j=1}^N \underbrace{\sum_{\substack{P \in \Delta_j \\ P \subset Q}} |P|}_{\leq \Lambda_j |Q|} \leq \sum_{j=1}^N \Lambda_j |Q| = (\Lambda_1 + \dots + \Lambda_N) |Q| \Rightarrow \Delta \text{ is } (\Lambda_1 + \dots + \Lambda_N)\text{-Carleson,}$$

(regardless if $Q \in \Delta_j$ or not! Remember this holds for all $Q \in \mathcal{D}$).

\Rightarrow The equivalent statement: $\{\Delta_j\}_{j=1}^N$ are each η_j -sparse \Rightarrow each is $\frac{1}{\eta_j}$ -Carleson
 \Rightarrow their union Δ is $(\frac{1}{\eta_1} + \dots + \frac{1}{\eta_N})$ -Carleson $\Rightarrow \Delta$ is $(\frac{1}{\eta_1} + \dots + \frac{1}{\eta_N})^{-1}$ -sparse. □

Remark: The δ -children definition (a special case of sparse): (appears frequently in practice).

Suppose a family $\mathcal{S} \subset \mathcal{D}$ has the property:

$$\sum_{P \in \mathcal{H}_\delta(Q)} |P| \leq \alpha |Q|, \forall Q \in \mathcal{S}$$

for some $\alpha \in (0, 1)$. Then \mathcal{S} is $(1-\alpha)$ -sparse (and therefore $\frac{1}{1-\alpha}$ -Carleson).

Pf: Let the sets $E_Q := Q \setminus \bigcup_{P \in \mathcal{H}_\delta(Q)} P$ for every $Q \in \mathcal{S}$. Then clearly $\{E_Q\}_{Q \in \mathcal{S}}$ are disjoint,
and:

$$|E_Q| = \left| Q \setminus \bigcup_{P \in \mathcal{H}_\delta(Q)} P \right| = |Q| - \left| \bigcup_{P \in \mathcal{H}_\delta(Q)} P \right| = |Q| - \sum_{P \in \mathcal{H}_\delta(Q)} |P| \geq |Q| - \alpha |Q| = (1-\alpha) |Q|$$

(by disjointness of $P \in \mathcal{H}_\delta(Q)$)

$\Rightarrow |E_Q| \geq (1-\alpha) |Q| \Rightarrow \mathcal{S}$ is $(1-\alpha)$ -sparse.

We can also prove directly that it is a Carleson collection: for some $Q \in \mathcal{S}$:

$$\begin{aligned} \sum_{\substack{P \in \mathcal{S} \\ P \subset Q}} |P| &= |Q| + \sum_{P \in \mathcal{H}_\delta(Q)} \sum_{\substack{P' \in \mathcal{S} \\ P' \subset P}} |P'| = |Q| + \sum_{P \in \mathcal{H}_\delta(Q)} |P| + \sum_{P \in \mathcal{H}_\delta(Q)} \sum_{P' \in \mathcal{H}_\delta(P)} |P'| + \dots \\ &\leq |Q| + \alpha |Q| + \underbrace{\sum_{P \in \mathcal{H}_\delta(Q)} \alpha |P|}_{\leq \alpha^2 |Q|} + \dots \\ &\leq |Q| (1 + \alpha + \alpha^2 + \dots) = |Q| \frac{1}{1-\alpha} \text{ b/c } \alpha \in (0, 1) \Rightarrow \mathcal{S} \text{ is } \underline{\frac{1}{1-\alpha}\text{-Carleson}}. \end{aligned}$$

□

§ Sparse Operator & The Linear A_2 Bound:

Let \mathcal{D} be a dyadic grid on \mathbb{R}^n and $\mathcal{S} \subset \mathcal{D}$ be an η -sparse collection ($0 < \eta < 1$), i.e.
 $\forall Q \in \mathcal{S}, \exists$ pairwise disjoint measurable subsets $E_Q \subset Q$ s.t. $|E_Q| \geq \eta |Q|$.

Given \mathcal{S} , define the sparse operator associated with \mathcal{S} :

$$\mathcal{A}_{\mathcal{S}} f(x) := \sum_{Q \in \mathcal{S}} \langle f \rangle_Q \mathbb{1}_Q(x)$$

→ look at bounding $\mathcal{A}_{\mathcal{S}}: L^2(w) \rightarrow L^2(w)$, where $w \in A_2$:

→ The main tool used is the weighted dyadic maximal function:

$$M_{\mathcal{D}}^w f(x) := \sup_{Q \ni x} E_Q^w |f|$$

Recall that: || Given a locally finite measure μ on \mathbb{R}^n :

$$\|M_{\mathcal{D}}^{\mu}: L^p(\mu) \rightarrow L^p(\mu)\| \leq p', \quad \forall 1 < p < \infty.$$

→ Recall also the duality $(L^2(w))' \cong L^2(w^{-1})$, with $\Lambda f \mapsto (f, g), g \in L^2(w^{-1}), \forall \Lambda \in (L^2(w))', f \in L^2(w)$.
 In light of this, we look to bound:

$$\|\mathcal{A}_{\mathcal{S}} f\|_{L^2(w)} = \sup_{\substack{g \in L^2(w^{-1}) \\ \|g\|_{L^2(w^{-1})} \leq 1}} |(\mathcal{A}_{\mathcal{S}} f, g)| \leq C \|f\|_{L^2(w)}$$

→ So let $f \in L^2(w)$ and $g \in L^2(w^{-1})$:

$$|(\mathcal{A}_{\mathcal{S}} f, g)| = \left| \sum_{Q \in \mathcal{S}} \langle f \rangle_Q \langle g \rangle_Q |Q| \right| \leq \sum_{Q \in \mathcal{S}} \langle |f| \rangle_Q \langle |g| \rangle_Q |Q|$$

$$= \sum_{Q \in \mathcal{S}} \underbrace{\langle w^{-1} \rangle_Q \langle w \rangle_Q}_{\leq [w]_{A_2}} E_Q^{w^{-1}}(|f|_w) E_Q^w(|g|_{w^{-1}}) |Q| \leq \frac{1}{\eta} |E_Q|$$

$$\leq \frac{1}{\eta} [w]_{A_2} \sum_{Q \in \mathcal{S}} E_Q^{w^{-1}}(|f|_w) E_Q^w(|g|_{w^{-1}}) |E_Q|$$

$$= \frac{1}{\eta} [w]_{A_2} \sum_{Q \in \mathcal{S}} \int_{E_Q} \left(E_Q^{w^{-1}}(|f|_w) \mathbb{1}_Q(x) \right) \left(E_Q^w(|g|_{w^{-1}}) \mathbb{1}_Q(x) \right) dx$$

$$\leq \frac{1}{\eta} [w]_{A_2} \sum_{Q \in \mathcal{S}} \int_{E_Q} M_{\mathcal{D}}^{w^{-1}}(|f|_w)(x) \cdot M_{\mathcal{D}}^w(|g|_{w^{-1}})(x) dx$$

↳ mutually disjoint!

$$\leq \frac{1}{\eta} [w]_{A_2} \int_{\mathbb{R}^n} M_{\mathcal{D}}^{w^{-1}}(|f|_w)(x) M_{\mathcal{D}}^w(|g|_{w^{-1}})(x) dx$$

$$\leq \frac{1}{\eta} [w]_{A_2} \underbrace{\|M_{\mathcal{D}}^{w^{-1}}(|f|_w)\|_{L^2(w^{-1})}}_{\leq 2 \|f\|_{L^2(w)} = 2 \|f\|_{L^2(w)}} \underbrace{\|M_{\mathcal{D}}^w(|g|_{w^{-1}})\|_{L^2(w)}}_{\leq 2 \|g\|_{L^2(w^{-1})} = 2 \|g\|_{L^2(w^{-1})}}$$

$$\langle |f| \rangle_Q = \frac{1}{|Q|} \int_Q |f| dx$$

$$= \frac{1}{|Q|} \int_Q |f|_w w^{-1}$$

$$= E_Q^{w^{-1}}(|f|_w) \langle w^{-1} \rangle_Q$$

$$\langle |g| \rangle_Q = E_Q^w(|g|_{w^{-1}}) \langle w \rangle_Q$$

$$\Rightarrow |(\mathcal{A}_{\mathcal{S}} f, g)| \leq \frac{4}{\eta} [w]_{A_2} \|f\|_{L^2(w)} \|g\|_{L^2(w^{-1})}$$

$$\|\mathcal{A}_{\mathcal{S}}: L^2(w) \rightarrow L^2(w)\| \leq \frac{4}{\eta} [w]_{A_2} \quad \forall w \in A_2$$

[Cruz-Uribe, Martell, Pérez 2010]

John-Nirenberg Proof: The statement is scale-invariant, so we only need to prove:

$$\left| \{x \in Q_0 : |b(x) - \langle b \rangle_{Q_0}| > \alpha\} \right| \leq c |Q_0| e^{-\alpha^2} \quad \text{for every cube } Q_0 \text{ in } \mathbb{R}^n, \alpha > 0, \text{ and } b \in \text{BMO}(\mathbb{R}^n) \text{ with } \|b\|_{\text{BMO}} = 1.$$

We let $\gamma > 1$ be a constant to be determined later.

Stage (0): $\mathcal{S}_0 := \{Q_0\}$

Stage (1): $\mathcal{S}_{(1)} := \text{ch}_\gamma(Q_0) :=$ Maximal subcubes S of Q_0 that satisfy:

$$\frac{1}{|S|} \int_S |b(x) - \langle b \rangle_{Q_0}| dx > \gamma \quad (S1)$$

Note: Q_0 itself does not satisfy (S1): $\frac{1}{|Q_0|} \int_{Q_0} |b(x) - \langle b \rangle_{Q_0}| dx \leq \|b\|_{\text{BMO}} = 1 < \gamma$.

Properties of cubes in $\mathcal{S}_{(1)}$:

→ A(1): Each $S \in \mathcal{S}_{(1)}$ is strictly contained in Q_0 (the " γ -children" of Q_0).

→ B(1): $\gamma < \frac{1}{|S|} \int_S |b(x) - \langle b \rangle_{Q_0}| dx \leq 2^n \gamma \quad \forall S \in \mathcal{S}_{(1)}$

Usual trick: the dyadic parent \hat{S} of S was not selected $\Rightarrow \frac{1}{|\hat{S}|} \int_{\hat{S}} |b(x) - \langle b \rangle_{Q_0}| dx \leq \gamma$
 $\Rightarrow \frac{1}{|S|} \int_S |b(x) - \langle b \rangle_{Q_0}| dx \leq \frac{2^n}{|S|} \int_{\hat{S}} |b(x) - \langle b \rangle_{Q_0}| dx \leq 2^n \gamma$.

→ C(1): $|\langle b \rangle_S - \langle b \rangle_{Q_0}| \leq 2^n \gamma \quad \forall S \in \mathcal{S}_{(1)} \quad |\langle b \rangle_S - \langle b \rangle_{Q_0}| \leq \frac{1}{|S|} \int_S |b - \langle b \rangle_{Q_0}| \leq 2^n \gamma$

→ D(1): $\sum_{S \in \mathcal{S}_{(1)}} |S| \leq \frac{1}{\gamma} |Q_0|$ The Sparseness condition!

B(1): $\sum_{S \in \mathcal{S}_{(1)}} |S| < \frac{1}{\gamma} \sum_{S \in \mathcal{S}_{(1)}} \int_S |b(x) - \langle b \rangle_{Q_0}| dx \leq \frac{1}{\gamma} \int_{Q_0} |b - \langle b \rangle_{Q_0}| \leq \frac{1}{\gamma} |Q_0| \|b\|_{\text{BMO}} = \frac{1}{\gamma} |Q_0|$
 \hookrightarrow disjoint!

→ E(1): $|b(x) - \langle b \rangle_{Q_0}| \leq \gamma$ a.e. on $Q_0 \setminus \bigcup_{S \in \mathcal{S}_{(1)}} S$

$x \in Q_0 \setminus \bigcup_{S \in \mathcal{S}_{(1)}} S \Rightarrow \exists$ sequence of cubes R_k containing x , whose diameters shrink to 0, and which were not selected

$\Rightarrow \lim_{k \rightarrow \infty} \frac{1}{|R_k|} \int_{R_k} |b(x) - \langle b \rangle_{Q_0}| dx \leq \gamma$, a.e. $x \in Q_0 \setminus \bigcup_{S \in \mathcal{S}_{(1)}} S$.

Stage (2): For every $S_i \in \mathcal{S}_{(1)}$, let $\text{ch}_\gamma(S_i) :=$ Maximal subcubes S of S_i that satisfy:

Let $\mathcal{S}_{(2)} := \bigcup_{S_i \in \mathcal{S}_{(1)}} \text{ch}_\gamma(S_i)$.

$$\frac{1}{|S|} \int_S |b(x) - \langle b \rangle_{S_i}| dx > \gamma \quad (S2)$$

Properties:

→ A(2): Each $S \in \mathcal{S}_{(2)}$ is contained (strictly) in a unique $S_i \in \mathcal{S}_{(1)}$.

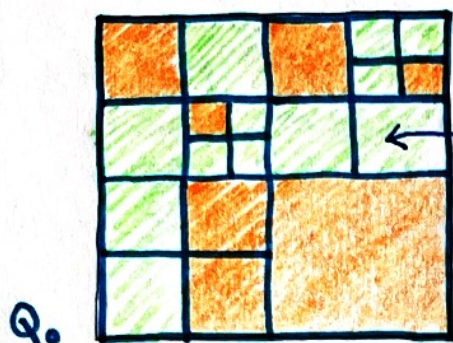
→ B(2): $\gamma < \frac{1}{|S|} \int_S |b(x) - \langle b \rangle_{S_i}| dx \leq 2^n \gamma \quad \forall S \in \text{ch}_\gamma(S_i), S_i \in \mathcal{S}_{(1)}$

→ C(2): $|\langle b \rangle_S - \langle b \rangle_{S_i}| \leq 2^n \gamma \quad \forall S \in \text{ch}_\gamma(S_i), S_i \in \mathcal{S}_{(1)}$

→ D(2): $\sum_{S \in \mathcal{S}_{(2)}} |S| \leq \frac{1}{\gamma} \sum_{S_i \in \mathcal{S}_{(1)}} |S_i| \leq \frac{1}{\gamma^2} |Q_0|$

→ E(2): $|b(x) - \langle b \rangle_{S_i}| \leq \gamma$ a.e. on $S_i \setminus \bigcup_{S \in \text{ch}_\gamma(S_i)} S$

Look more carefully at the consequences of (E1) & (E2):



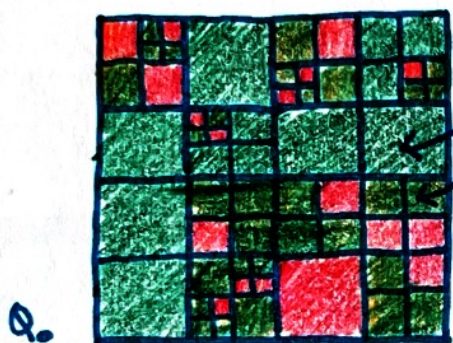
Stage (1): $S_{(1)}$

On what is left of Q_0 after selecting $S_{(1)}$:

$$|b(x) - \langle b \rangle_{Q_0}| \leq \gamma \quad (E1)$$

(Recall: we want to bound the size of the subset of Q_0 where $|b(x) - \langle b \rangle_{Q_0}|$ is greater than γ .)

"Size" of $S_{(1)}$: $|U S_{(1)}| \leq \frac{1}{\gamma} |Q_0|$



Stage (2): $S_{(2)}$

On what is left of Q_0 after selecting $S_{(2)}$:

$$|b(x) - \langle b \rangle_{Q_0}| \leq 2 \cdot 2^n \gamma \quad \text{on } Q_0 \setminus (U S_{(2)}) \text{ a.e.} \quad (*)$$

\Rightarrow The size of the set where $|b(x) - \langle b \rangle_{Q_0}| > 2 \cdot 2^n \gamma$ would be contained in

$$|U S_{(2)}| \leq \frac{1}{\gamma} |Q_0| \quad \text{(even smaller!)}$$

(*) For every $S_1 \in S_{(1)}$: $|\langle b \rangle_{S_1} - \langle b \rangle_{Q_0}| \leq 2^n \gamma$ (C1)

$$|b(x) - \langle b \rangle_{S_1}| \leq \gamma \text{ a.e. on } S_1 \setminus (U S_{(2)}(S_1)) \quad (E2)$$

$$\Rightarrow \text{on } S_1 \setminus (U S_{(2)}(S_1)): |b(x) - \langle b \rangle_{Q_0}| \leq |b(x) - \langle b \rangle_{S_1}| + |\langle b \rangle_{S_1} - \langle b \rangle_{Q_0}| \leq \gamma + 2^n \gamma \leq \underline{2 \cdot 2^n \gamma}$$

$$\Rightarrow \text{on } Q_0 \setminus (U S_{(1)}): |b - \langle b \rangle_{Q_0}| \leq \gamma \leq 2 \cdot 2^n \gamma$$

$$\& \text{ on } (U S_{(1)}) \setminus (U S_{(2)}): |b - \langle b \rangle_{Q_0}| \leq 2 \cdot 2^n \gamma.$$

Stage (k): For every $S_{k-1} \in \mathcal{S}_{(k-1)}$ let $ch_g(S_{k-1}) :=$ Maximal subinterval S of S_{k-1} such that
 let $\mathcal{S}_{(k)} := \bigcup_{S_{k-1} \in \mathcal{S}_{(k-1)}} ch_g(S_{k-1})$ $\frac{1}{|S|} \int_S |b(x) - \langle b \rangle_{S_{k-1}}| dx > \gamma$ (S)

- A(k): Each $S \in \mathcal{S}_{(k)}$ is contained in a unique $S_{k-1} \in \mathcal{S}_{(k-1)}$.
- B(k): $\gamma < \frac{1}{|S|} \int_S |b(x) - \langle b \rangle_{S_{k-1}}| dx \leq 2^n \gamma \quad \forall S \in ch_g(S_{k-1}), S_{k-1} \in \mathcal{S}_{(k-1)}$
- C(k): $|\langle b \rangle_S - \langle b \rangle_{S_{k-1}}| \leq 2^n \gamma \quad \forall S \in ch_g(S_{k-1}), S_{k-1} \in \mathcal{S}_{(k-1)}$
- D(k): $\sum_{S \in \mathcal{S}_{(k)}} |S| \leq \frac{1}{\gamma k} |Q_0|$
- E(k): $|b(x) - \langle b \rangle_{S_{k-1}}| \leq \gamma$ a.e. on $(S_{k-1} \setminus \bigcup ch_g(S_{k-1})) \Rightarrow$

$$|b(x) - \langle b \rangle_{Q_0}| \leq k \cdot 2^n \gamma$$

a.e. on $Q_0 \setminus (\bigcup \mathcal{S}_{(k)})$

a.e. inclusion:

$$\{x \in Q_0 : |b(x) - \langle b \rangle_{Q_0}| > k \cdot 2^n \gamma\} \subseteq (\bigcup \mathcal{S}_{(k)})$$

Need to show:

$$|\{x \in Q_0 : |b(x) - \langle b \rangle_{Q_0}| > \alpha\}| \leq c |Q_0| e^{-A\alpha} \quad \text{for some given } \alpha > 0.$$

Suppose $k \cdot 2^n \gamma < \alpha \leq (k+1) \cdot 2^n \gamma$

$$\begin{aligned} \Rightarrow |\{x \in Q_0 : |b(x) - \langle b \rangle_{Q_0}| > \alpha\}| &\leq |\{x \in Q_0 : |b(x) - \langle b \rangle_{Q_0}| > k \cdot 2^n \gamma\}| \\ &\leq |\bigcup \mathcal{S}_{(k)}| = \sum_{S \in \mathcal{S}_{(k)}} |S| \leq \frac{1}{\gamma k} |Q_0| = |Q_0| e^{-k \log \gamma} \\ &\leq |Q_0| e^{(1 - \frac{\alpha}{2^n \gamma}) \log \gamma} \\ &= |Q_0| \gamma e^{-\alpha (\frac{\log \gamma}{2^n \gamma})} \end{aligned}$$

$$\frac{\alpha}{2^n \gamma} \leq k+1$$

$$-k \leq 1 - \frac{\alpha}{2^n \gamma}$$

If, on the other hand, $\alpha \leq 2^n \gamma$:

$$|\{x \in Q_0 : |b(x) - \langle b \rangle_{Q_0}| > \alpha\}| \leq |Q_0| \leq |Q_0| e^{(2^n \gamma - \alpha)} = |Q_0| e^{2^n \gamma} \cdot e^{-\alpha}$$

⇒ We proved the inequality for $A = \frac{\log \gamma}{2^n \gamma}$ & $c = e^{2^n \gamma}$

⇒ since $\gamma > 1$ was arbitrary, take $\gamma = e$ (maximizes A) ⇒ $A = \frac{1}{2^n e}, c = e^{2^n e}$

$$1 \square \frac{\log \gamma}{2^n \gamma} \quad e^{2^n \gamma} \square \gamma$$

$$2^n \gamma \square \log \gamma$$