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JEAN-LIN JOURNÉ

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TWO PROBLEMS OF CALDERON-ZYGMUND THEORY ON PRODUCT-SPACES

par Jean-Lin JOURNÉ*

Robert Fefferman introduced in [1] the notion of a rectangle atom on $\mathbb{R}^n \times \mathbb{R}^m$ and proved the following theorem.

THEOREM A. – *Let T be a bounded linear operator on $L^2(\mathbb{R}^n \times \mathbb{R}^m)$. Suppose that for any $H^p(\mathbb{R}^n \times \mathbb{R}^m)(0 < p \leq 1)$ rectangle atom a supported on the rectangle R we have*

$$\int_{(\gamma R)^c} |Ta|^p dx_1 dx_2 \leq c\gamma^{-\delta}$$

for some fixed $\delta > 0$ and all $\gamma \geq 2$. Then T is a bounded operator from $H^p(\mathbb{R}^n \times \mathbb{R}^m)$ to $L^p(\mathbb{R}^n \times \mathbb{R}^m)$.

The definitions and tools involved in this theorem and its proof have been generalized to product spaces with an arbitrary number of factors [2], [3], but the question of whether Theorem A extends for three or more factors or not, raised implicitely in [4] and explicitely in [2] was open. Our purpose is to show that in the case $p = 1$, and of the space $\mathbb{R} \times \mathbb{R} \times \mathbb{R}$, Theorem A does not extend without any further assumptions on the nature of T. If, however, one supposes that T is

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a convolution operator and if $\delta > (1/8)$, then Theorem A extends. As will be apparent from the proof 1/8 is probably not sharp and it is reasonable to conjecture that $\delta > 0$ should suffice.

The second question which we shall answer has been raised by Raphy Coifman and concerns the L^2-boundedness of the operator c_a defined for $a \in L^\infty_{\mathbb{C}}(\mathbb{R}^2)$ and $||a||_\infty < 1$, by the kernel

$$c_a(x, y) = \frac{1}{(x_1 - y_1)(x_2 - y_2) + \int_{x_1}^{y_1} \int_{x_2}^{y_2} a(u_1, u_2) du_1 du_2}.$$

The case $||a||_\infty < \varepsilon$ was handled in [3] and was a consequence of the estimate

$$||L_{k,a}||_{2,2} \leq c^k ||a||_\infty^k$$

where $L_{k,a}$ is the operator defined by the kernel

$$\frac{1}{(x_1 - u_1)(x_2 - y_2)} \left[\frac{\int_{x_1}^{y_1} \int_{x_2}^{y_2} a(u_1, u_2) du_1 du_2}{(x_1 - y_1)(x_2 - y_2)} \right]^k.$$

Here we improve this estimate and obtain $||L_{k,a}||_{2,2} \leq c_\delta (1 + k)^{2+\delta}$ for all $\delta > 0$, which yields the general case $||a||_\infty < 1$.

In Section 1 we recall some facts about bounded mean oscillation over rectangles, and state Theorem A, restricted to $p = 1$, in this dual setting. In Section 2 we present the counterexample to the extension of Theorem A for $\mathbf{R} \times \mathbf{R} \times \mathbf{R}$ and $p = 1$. In Section 3 we show how the positive result for convolution operators can be reduced to a problem on finite families of convolution operators, which is handled in Section 4. In Section 5 we treat the operators $L_{k,a}$. This section essentially combines ideas already contained elsewhere, and for this reason, is rather sketchy.

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1. Bounded mean oscillation over rectangles.

The space $B(\mathbb{R}\times\mathbb{R})$, introduced in [5], is the dual space of the atomic H^1-space, constructed from rectangle atoms. In other words, let $b\in L^2_{\text{loc}}(\mathbb{R}^2)$. For every rectangle $R=I\times J$ in $\mathbb{R}^2$ let $\text{Osc}_R b=\inf_{b_1,b_2}\left(\frac{1}{|R|}\int_R |b(x_1,x_2)-b_1(x_1)-b_2(x_2)|^2dx_1dx_2\right)^{1/2}$, where the inf is taken over all b_1,b_2 respectively in $L^2(I)$ and $L^2(J)$. Then $b\in B$ if and only if

1.1 $$\sup_R \text{Osc}_R b<+\infty.$$

The left hand side of 1.1 is denoted $||b||_B$.

An equivalent definition can be given in terms of Carleson measures over rectangles. Let ψ be a real even $C_0^\infty(\mathbb{R})$ function such that $\int\psi\,dx=0$. For $t>0$ and $i\in\{1,2\}$, let Q_{t_i} be the convolution operator on $\mathbb{R}^2$ of symbol $\hat\psi(t\xi_i)$. We normalize ψ so that $\int_0^{+\infty}Q_{t_i}^2\frac{dt_i}{t_i}=I$. For each rectangle R, the set $S(R)$ denotes the subset of $\mathbb{R}^2_+\times\mathbb{R}^2_+$ of those $(x_1,t_1,x_2,t_2)=(x,t)$ such that $]x_1-t_1,x_1+t_1[\times]x_2-t_2,x_2+t_2[\subset R$.

LEMMA 1. – *A function $b\in L^2_{loc}(\mathbb{R}^2)$ is in B if and only if for some constant c_b*

1.2 $$\int_{s(R)}|Q_{t_1}Q_{b_2}b|^2dx_1\frac{dt_1}{t_1}dx_2\frac{dt_2}{t_2}\le c_b|R|.$$

Moreover if c_b is optimal, $c_b\approx||b||_B^2$.

Notice that 1.1 $\Longrightarrow$ 1.2 is clear since ψ has compact support. We shall prove the converse in the non-product setting but the proof we give extends easily.

It is enough to show that if $b\in B(\mathbb{R})=\text{BMO}(\mathbb{R})$, and for all interval $I\subseteq\mathbb{R}$

1.3 $$\int_{(x,t),]x-t,x+t[\subseteq I}|Q_tb|^2dx\frac{dt}{t}\le|I|$$

then $||b||_B = ||b||_{\mathrm{BMO}} \leq c$ where c depends only on ψ. For all $t > 0$, let P_t be the operator $I - \int_0^t Q_s^2 \frac{ds}{s}$. Then for all $t > 0$, $P_t b$ is C^∞ and $||(P_t b)'||_\infty \leq c||b||_B t^{-1}$. It follows that if I is an interval of center x_o and $t_I = K|I|$ for K fixed large enough, $\left(\frac{1}{|I|}\int_I |P_{t_I}b(x) - P_{t_I}b(x_0)|^2 dx\right)^{1/2} \leq \frac{1}{2}||b||_B$. Therefore

$$\left(\frac{1}{|I|}\int_I |b(x) - P_{t_I}b(x_0)|^2 dx\right)^{1/2} \leq \left(\frac{1}{|I|}\int_I |b(x) - P_{t_I}b(x)|^2 dx\right)^{1/2} + \frac{1}{2}||b||_B.$$

By taking the sup over I, we see that $||b||_B \leq 2 \sup_I \left(\frac{1}{|I|}\int_I |b(x) - P_{t_I}b(x)|^2 dx\right)^{1/2}$. To estimate the right hand side we let g be in $L^2(I)$, with $||g||_2 = 1$ and dominate $< g, b - P_{t_I}b >$ by

$$\int_{s \leq t_I} |Q_s g(x)|\ |Q_s b(x)| \frac{ds}{s} dx. \tag{1.5}$$

The conditions $Q_s g \neq 0$, $s \leq t_I$, and $g \in L^2(I)$, imply $x\, K'I$ for some K' fixed. Using Cauchy-Schwarz, 1.3 and $||g||_2 = 1$, we can dominate 1.5 by an absolute constant, which proves the lemma.

In the following lemma the notations and definitions are those of [3].

LEMMA 2. – *Let T be a translation invariant $\delta -$ CZO on* $\mathbf{R}\times\mathbf{R}$. *Then T is bounded on B.*

This lemma is an easy consequence of lemma 1. For simplicity we shall consider the non-product situation, but give a proof which extends trivially.

Let T be a translation invariant δ – CZO on $\mathbb{R}$. The kernel $(Q_t\, TQ_{t'})(x-y)$ of T is easily seen to satisfy

1.6 $$|(Q_tTQ_{t'})(x-y)| \le c\, w_{\delta',t\vee t'}(x-y)\left(\frac{t\wedge t'}{t\vee t'}\right)^{\delta'}$$

for some $\delta' < \delta$, where $w_{\delta',t}(z) = \dfrac{t^{\delta'}}{t^{1+\delta'}+|z|^{1+\delta'}}$. For $(x,t) \in \mathbb{R}^2_+$ and $b \in B$ $|Q_tTb(x)| = \left|\int_{\mathbb{R}^2_+} (Q_tTQ_{t'})\ (x,y)\ (Q_{t'}b)\ (y)\ dy\ \frac{dt'}{t'}\right|$. By Cauchy-Schwarz and because of 1.6 this is less than

$$c\left[\int_{\mathbb{R}^2_+} w_{\delta',t\vee t'}(x-y)\left(\frac{t\wedge t'}{t\vee t'}\right)^{\delta'} |Q_{t'}b(y)|^2 dy\frac{dt'}{t'}\right]^{1/2}.$$

It follows that if $|Q_{t'}b(y)|^2\ dy'\frac{dt'}{t'}$ is a Carleson measure, then $|Q_tTb(x)|^2dx\ \frac{dt}{t}$ is a Carleson measure. The same proof using Carleson measures over rectangles yields the result in the product case. Lemma 2 is proved, by Lemma 1.

We conclude this section by stating Theorem A, restricted to $p=1$, in dual form [4].

THEOREM A′. – *Let* T *be a linear operator bounded on* $L^2(\mathbb{R}\times\mathbb{R})$. *Suppose that for any rectangle* R, *and any* L^∞*-function* a *supported out of* γR,

1.7 $$\mathrm{Osc}_R\ Ta \le c\gamma^{-\delta}$$

for some $\delta > 0$ *and all* $\gamma > 2$. *Then* T *maps* L^∞ *to* $\mathrm{BMO}(\mathbb{R}\times\mathbb{R})$.

2. A Counterexample.

Any counterexample in this kind of question has to be related to the counterexample of Carleson [6] showing that rectangular Carleson measures are not, on the bidisc, a good substitute for classical Carleson-measures. As shown by R. Fefferman in [5], this counterexample implies that there can be no a priori estimate $||b||_{\mathrm{BMO}} \leq c||b||_B$ on the bidisc. We shall denote for each $k \geq 0$ by b_k a function on $\mathbb{R}\times\mathbb{R}$ such that $||b_k||_{\mathrm{BMO}} = 1$ and $||b||_B \leq 2^{-k}$. Using b_k we form a δ – CZO on T_k on $\mathbb{R}\times\mathbb{R}$ by letting $T_k f = \int\int Q_{t_1}Q_{t_2}\{(Q_{t_1}Q_{t_2}b_k)\,(P_{t_1}P_{t_2}f)\}\,\frac{dt_1}{t_1}\,\frac{dt_2}{t_2}$ for $f \in C_0^\infty(\mathbb{R})\otimes C_0^\infty(\mathbb{R})$. The fact that T_k is a $\delta-$CZO is clear, and proved in [3]. Let also S_k be defined on $\mathbb{R}$ as the operator of convolution by $\frac{1}{x}\{-\phi(x)+\phi(2^{-k}x)\}$, where ϕ is a $C_0^\infty(\mathbb{R})$ function equal to 1 near 0, followed by the multiplication by e^{ix}. Finally let $U_k = T_k \otimes S_k$.

We claim that U_k satisfies uniformly the assumptions of Theorem A', adapted to the case of three factors. Clearly $||U_k||_{2,2} \leq c$. To check 1.7, only the oscillation of b_k over rectangles is used, introducting a gain of 2^{-k}. On the other hand the kernel $s_k(x,y)$ of S_k satisfies $|\nabla_x s_k(x,y)| \leq \frac{c}{|x-y|}$, but since on the support of $s_k(.,.)$, $|x-y| \leq c2^k$, one also has $|\nabla_x s_k(x,y)| \leq \frac{c2^k}{|x-y|^2}$, and $|\nabla_y s_k(x,y)| \leq \frac{c}{|x-y|^2}$. Therefore, writing $U_k = (2^k T_k) \otimes (2^{-k} S_k)$, we see that U_k satisfies 1.7 as any tensor product of a $\delta-$CZO on $\mathbb{R}\times\mathbb{R}$ with a $1-$ CZO on $\mathbb{R}$. The contradiction comes from the fact that the functions $u_k = U_k(1\otimes \operatorname{sgn} x) = b_k \otimes S_k \operatorname{sgn} x$, are not a bounded sequence in BMO($\mathbb{R}\times\mathbb{R}\times\mathbb{R}$). Indeed $||u_k||_{\mathrm{BMO}} \approx ||S_k \operatorname{sgn}(x)||_{\mathrm{BMO}} \approx k$.

3. Extension of Theorem A in the convolution case.

We wish to prove the following.

THEOREM 1. – *Let T be a bounded convolution operator on $L^2(\mathbb{R}^3)$. Suppose that for any rectangle R, and any L^∞-function supported out of γR,*

3.1 $$\mathrm{Osc}_R\, Ta \leq c\,\gamma^{-\delta}$$

for some $\delta > 1/8$ and all $\gamma > 2$. Then T maps $L^\infty(\mathbb{R}^3)$ to BMO ($\mathbb{R}\times\mathbb{R}\times\mathbb{R}$).

In [3] the $L^\infty-$BMO boundedness of operators bounded on L^2, whose kernels satisfy some assumptions of Calderón- Zygmund type, is proved using the characterization of BMO in terms of Carleson measures [7] and some geometrical lemmas. Assumption 3.1 can be thought of as a very weak Calderón-Zygmund type of assumption and is reminiscent of the weak vector-valued standard estimates satisfied by the kernel of the square function operator of J.-L. Rubio de Francia [8]. It turns out that the technique used in [3] to extend Rubio de Francia's theorem in several parameters also applies here. Indeed this technique can be summarized in the following lemma.

LEMMA 3. – *Let T be a bounded operator on $L^2(\mathbb{R}^n)$. Let $i \in \{1,2,\dots,n\}$ and let $(\ell_1,\dots,\ell_i) \in \mathbb{Z}^i$. Let $(x_1,\dots,x_i) \in \mathbb{R}^i$. Let $b \in L^2_{\rm loc}(\mathbb{R}^n)$ be supported in $\{(z_1,\dots,z_i) \in \mathbb{R}^n, 2^{\ell_k} \le |z_k - x_k| \le 2^{\ell_k+1}$ for $1 \le k \le i\}$, such that for all $(z_1,\dots,z_i)$,*

3.2
$$\int_{z_{i+1},\dots,z_n} |b(z_1,\dots,z_n)|^2 dz_{i+1},\dots,dz_n \le 1.$$

Suppose that for $(t_1,\dots,t_i)$ such that $t_k \le 2^{\ell_k-1}$ for $1 \le k \le i$,

3.3
$$\int_{x_{i+1},\dots,x_n} |Q_{t_1}\dots Q_{t_i} Tb(x_1,\dots,x_n)|^2 dx_{i+1},\dots,dx_n \le c \prod_{1\le k\le i} \left(\frac{t_k}{2^{\ell_k}}\right)^{\varepsilon}$$

for some $\varepsilon > 0$ and that all of this remains true if the set $\{1,\dots,i\}$ is replaced by any other non-empty subset of $\{1,\dots,n\}$.

Then T maps $L^\infty(\mathbb{R}^n)$ to BMO($\mathbb{R} \times \dots \times \mathbb{R}$).

Of course when $i = n$, then 3.2 and 3.3 simply mean that when

$$||b||_\infty \le 1, |Q_{t_i},\dots,Q_{t_n} T\, b(x_1,\dots,x_n)| \le c \prod_{1\le i\le n} \left(\frac{t_k}{2^{\ell_k}}\right)^{\varepsilon},$$

which follows trivially from 3.1.

Now we are going to see how to reduce the proof of Theorem 1 to a problem on finite families of convolution operators. In this reduction we shall suppose that $n = 2$ and $i = 1$. We want to prove that if T satisfies the assumptions of Theorem 1, then it satisfies the assumptions of Lemma 3.

We shall assume that the function ψ defining Q_{t_i}, $i \in \{1,2\}$, is of the form $\widetilde{\psi} * \widetilde{\psi}$, where $\widetilde{\psi}$ is real even C^∞, supported in $\left[-\frac{1}{2}, \frac{1}{2}\right]$ and with mean-value 0. Then if $|x_1 - z_1| \geq 2t_1$ we can define an operator $(Q_{t_1}T)_{x_1-z_1}$ acting on functions of the second variable by letting, for

$$f, g \in C_0^\infty(\mathbf{R}) < g, (Q_{t_1}T)_{x_1-z_1} f >=< \widetilde{\psi}_{t_1}^{x_1} \otimes g, T\widetilde{\psi}_{t_1}^{z_1} \otimes f >$$

where $\widetilde{\psi}_{t_1}^{x_1}(u)$ is defined as $\frac{1}{t_1}\,\widetilde{\psi}\left(\frac{u-x_1}{t_1}\right)$ and similarly for $\widetilde{\psi}_{t_1}^{z_1}(u)$.

Let $(x_1, t_1) \in \mathbf{R}_+^2$; $\ell_1 \in \mathbf{Z}$ such that $2^{\ell_1} \geq 2t_1$ and $b \in L^2_{\mathrm{loc}}(\mathbf{R}^2)$ such that supp $b \subseteq \{(z_1, z_2) \in \mathbf{R}^2,\ 2^{\ell_1} \leq |x_1 - z_1| \leq 2^{\ell_1+1}\}$ and for all $z_1 \in \mathbf{R}$, $\int |b(z_1, z_2)|^2\, dz_2 \leq 1$. Then $Q_{t_1}T\, b(x_1, \cdot) = \int (Q_{t_1}T)_{x_1-z_1}\, b(z_1, \cdot)\, dz_1$. In order to prove that $\|Q_{t_1}T\, b(x_1, \cdot)\|_2 \leq c\left(\frac{t_1}{2^{\ell_1}}\right)^\varepsilon$ for some $\varepsilon > 0$, it suffices to prove that for all finite sequence $(z_{1,k})_{1\leq k\leq N}$ such that $|z_{1,k} - z_{1,k+1}| = 2t_1$ and $2^{\ell_1} \leq |x_1 - z_{1,k}| \leq 2^{\ell_1+1}$ for all $1 \leq k \leq N$,

$$\left\|\sum_{k=1}^{N} (Q_{t_1}T)_{x_1-z_{1,k}}\, b(z_{1,k}, \cdot)\right\|_2 \leq \frac{c}{t_1}\left(\frac{t_1}{2^{\ell_1}}\right)^\varepsilon. \tag{3.4}$$

On the other hand we are going to see that if $\|b\|_\infty \leq 1$, 3.1 implies

$$\left\|\sum_{k=1}^{N} (Q_{t_1}T)_{x_1-z_{1,k}}\, b(z_{1,k}, \cdot)\right\|_{B(\mathbf{R})} \leq \frac{c}{t_1}\left(\frac{t_1}{2^{\ell_1}}\right)^\delta. \tag{3.5}$$

Indeed, using the factorization of Q_{t_1} as $\widetilde{Q}_{t_1}^2$, we can rewrite the sum

$$\sum_{k=1}^{N} (Q_{t_1}T)_{x_1-z_{1,k}}\, b(z_{1,k}, \cdot)$$

as

$$\int (\widetilde{Q}_{t_1}T)_{x_1-y_1}\left[\sum_k \widetilde{\psi}_{t_1}(y_1 - z_{1,k})\, b(z_{1,k}, \cdot)\right] dy_1.$$

As a function of $(y_1,\cdot)$, $\sum\limits_k \widetilde{\psi}_{t_1}(y_1 - z_{1,k})b(z_{1,k},\cdot)$ is bounded of norm $\frac{c}{t_1}$ and supported in a strip $\{(y_1,\cdot) \in \mathbf{R}^2;\ |x_1 - y_1| \approx 2^{\ell_1}\}$. It follows that 3.1 implies 3.5.

Observe that now we just have to show that 3.5 for $\delta > 1/8$ implies 3.4 for some $\varepsilon > 0$. Since $N \leq \frac{2^{\ell_1}}{t_1}$ it will be a consequence of the following.

PROPOSITION 1. – *Let N be an integer and $(T_j)_{1\leq j\leq N}$ be a family of convolution operators on $L^2(\mathbf{R})$. Suppose that if $(b_j)_{1\leq j\leq N}$ is a sequence of bounded functions*

3.6 $$\Big|\Big|\sum T_j b_j\Big|\Big|_B \leq \sup_j ||b_j||_\infty .$$

Then if $(f_j)_{1\leq j\leq N}$ is a sequence of L^2-functions

3.7 $$\Big|\Big|\sum T_j f_j\Big|\Big|_2 \leq C N^{\frac{1}{8}+\eta} \sup_j ||f_j||_2$$

for all $\eta > 0$.

Of course to prove Theorem 1 we need an analogue of Proposition 1 in a higher number of parameters. The extension of the proof of Proposition 1 which we shall give in the next section relies only on Lemma 2, and on the characterization of BMO in terms of L^∞ and partial Hilbert transforms [7]. Therefore we shall leave it to the reader. We shall however use in our proof the symbols $||\cdot||_B$ and $||\cdot||_{\mathrm{BMO}}$, even though the norms they denote coincide in the one-parameter case, in order to indicate which one should be used in several parameters, at which place.

4. Proof of Proposition 1.

LEMMA 4. – *Let $(\xi_m)_{1\leq m\leq M}$ be a finite collection of distinct real numbers and let $(c_m)_{1\leq m\leq M}$ be a finite collection of complex numbers. The function $b = \sum c_m e^{i<\xi_m,\cdot>}$ is in B with a norm at* *least*

$$\left(\sum_{m=1}^{M} |c_m|^2\right)^{1/2}.$$

To see this, it suffices to test the oscillation of b on intervals whose length tends to ∞. We omit the details.

From this lemma it follows that, under the assumption 3.6 applied when the b_j's are characters,

4.1 $$\sum_{i\leq j\leq N} ||T_j||_{2,2}^2 \leq 1.$$

Let us prove that 4.1 allows us to make the assumption that $||T_j||_{2,2} \leq \frac{1}{\sqrt{N}}$ for all j [1,N], without loss of generality. Indeed let $c(N)$ be the best constant for which 3.7 holds with $c(N)$ instead of $cN^{\frac{1}{8}+\eta}$, and similarly for $c'(N)$ but assuming $||T_j||_{2,2} \leq \frac{1}{\sqrt{N}}$ for $j \in [1, N]$. Let $\alpha > 0$. Let $(T_j)_{1\leq j\leq N}$ be a collection of operators satisfying to 3.6. By 4.1, the number of j's for which $||T_j||_{2,2} \geq N^{\alpha-\frac{1}{2}}$ is less than $[N^{1-2\alpha}]$, where [ ] denotes the integer part. It follows, by considering the set of j's for which $||T_j||_{2,2} \leq N^{\alpha-\frac{1}{2}}$, and those for which $||T_j||_{2,2} \geq N^{\alpha-\frac{1}{2}}$, that

4.2 $$c(N) \leq c'(N)N^{\alpha} + c([N^{1-2\alpha}]).$$

Hence if $c'(N)$ grows at most like $N^{\frac{1}{8}+\eta}$ for all $\eta > 0$, so does $c(N)$.

We now suppose that for all $1 \leq j \leq N$, $||T_j||_{2,2} \leq \frac{1}{\sqrt{N}}$. Since the Hilbert transform is bounded on B and any BMO function b can be written as $a_1 + Ha_2$, where a_1 and a_2 are in L^∞ and satisfy $||a_1||_\infty + ||a_2||_\infty \leq c||b||_{\mathrm{BMO}}$, we see that 3.6 implies

4.3 $$||\sum T_j b_j||_B \leq c \sup_j ||b_j||_{\mathrm{BMO}}.$$

We can also assume that the symbol of each T_j vanishes on $\bigcup_{k\in\mathbb{Z}} [2^k, \frac{5}{4}, 2^k] \cup \mathbb{R}_-$. We let Δ_k be the multiplier of symbol $X_{\left[\frac{5}{4}2^k, 2^{k+1}\right]}$ and let $T_{j,k}$ be $T_j\Delta_k$.

LEMMA 5. – *For all* $k \in \mathbb{Z}$, $\sum \|T_{j,k}\|_{2,2} \leq c$.

In order to prove this lemma it suffices to show that if $(S_j)_{1\leq j\leq N}$ is a family of convolution operators whose symbols σ_j are supported in $\{1 \leq \xi \leq 1+\beta\}$ for some $\beta > 0$ and if for all sequences $(\xi_j)_{1\leq j\leq N}$ of real numbers and all sequence $(c_j)_{1\leq j\leq N}$ of complex numbers

4.4 $$\Big\|\sum_j S_j c_j e^{i<\xi_j,\cdot>}\Big\|_B \leq \sup_j |c_j|$$

then

4.5 $$\sum_j \|S_j\|_{2,2} = \sum_j \|\sigma_j\|_\infty \leq c.$$

To prove 4.5 it suffices to show that for any sequence $(\xi_j)_{1\leq j\leq N}$,

4.6 $$\sum_j |\sigma_j(\xi_j)| < c.$$

We may assume that the ξ_j's take their values in $[1, 1+\beta]$ and that the $\sigma_j(\xi_j)$'s are valued in [0,1]. Then we just have to show that

4.7 $$\int_0^1 \Big|\sum_j \sigma_j(\xi_j)e^{i<\xi_j,\cdot>} - m_{[0,1]}\Big(\sum_j \sigma_j(\xi_j)e^{i<\xi_j,\cdot>}\Big)\Big|^2 dx \geq c\Big(\sum_j \sigma_j(\xi_j)\Big)^2.$$

Equivalently it suffices to prove for all j

4.8 $$\int_0^1 \big|e^{i<\xi_j,\cdot>} - m_{[0,1]}e^{i<\xi_j,\cdot>}\big|^2 dx \geq c$$

and for j, ℓ, $j \neq \ell$,

4.9 $$\mathrm{Re} \int_0^1 (e^{i<\xi_j,\cdot>} - m_{[0,1]}e^{i<\xi_j,\cdot>})\,(e^{i<\xi_k,\cdot>} - m_{[0,1]}e^{i<\xi_k,\cdot>})\, dx \geq c.$$

This is clear if β is small enough, which proves Lemma 5. We may therefore assume that $\sum_j \|T_{j,k}\|_{2,2} \leq 1$ for all $k \in \mathbb{Z}$.

The last lemma we shall need is classical.

LEMMA 6. – *Let* $(c_k)_{k\in\mathbb{Z}} \in \ell^2{}_{\mathbb{C}}(\mathbb{Z})$ *and* $(\xi_k)_{k\in\mathbb{Z}}$ *be a sequence of real numbers such that* $\xi_k \in \left[\frac{5}{4}2^k,\ 2^{k+1}\right]$ *for all* $k \in \mathbb{Z}$. *Then* $\sum_k c_k e^{i<\xi_k,\cdot>}$ *is in* BMO *and* $\left\|\sum c_k e^{i<\xi_k,\cdot>}\right\|_{\mathrm{BMO}} \leq c\left(\sum |c_k|^2\right)^{1/2}$.

Let us now indicate the strategy to go from 3.6 to 3.7, assuming that $\|T_j\|_{2,2} \leq \frac{1}{\sqrt{N}}$ and $T_j = T_j \sum_{k\in\mathbb{Z}} \Delta_k$, for all j, and that $\sum_j \|T_{j,k}\|_{2,2} \leq 1$ for all $k \in \mathbb{Z}$.

Suppose there exists for each k a number ξ_k in $\left[\frac{5}{4}2^k,\ 2^{k+1}\right]$, such that for all j,

4.10 $$\|T_{j,k}\|_{2,2} \leq c|m_j(\xi_k)|.$$

For all $j \in [1, N]$, let $(c_{j,k})_k$ be such that $\sum |c_{j,k}|^2 \leq 1$. Then by Lemmas 4 and 6 and by 4.3 we obtain $\sum_k \left|\sum_j m_j(\xi_k)\ c_{j,k}\right|^2 \leq c$ and even

4.11 $$\sum_k \left(\sum_j |m_j(\xi_k)|\ |c_{j,k}|\right)^2 \leq c.$$

Now if $(f_j)_{1\leq j\leq N}$ are L^2-functions with norm 1, by 4.10 and 4.11,

$$\begin{aligned}\left\|\sum T_j f_j\right\|_2^2 &= \sum_k \left\|\sum_j T_{j,k}\ \Delta_k f_j\right\|_2^2 \\ &\leq \sum_k \left(\sum_j \|T_{j,k}\|_{2,2}\|\Delta_k f_j\|_2\right)^2 \\ &\leq c \sum_k \left(\sum_j |m_j(\xi_k)|\ \|\Delta_k f_j\|_2\right)^2 \leq c,\end{aligned}$$

since for all j, $\sum \|\Delta_k f_j\|_2^2 \leq 1$.

Unfortunately the existence of these miraculous ξ_k's is not guaranteed in general and matters are slightly more complicated. The point will be to select a small number of $\xi_{k,\ell}$'s for each k, in such a way that $\sup_{j,k}\left(\frac{||T_{j,k}||_{2,2}}{\sup_{\ell} | m_j(\xi_{k,\ell}) |}\right)$ be not too large, and then apply essentially the previous argument. We are now going to describe how to select these $\xi_{k,\ell}$'s.

Let k be fixed p be a large fixed integer, and $\mu = \frac{3}{4p}$. Let r and s be two integers such that $0 \leq s \leq r \leq p-1$. We pick up a ξ, denoted $\xi_{k,1}^{r,s}$ such that

4.12 $$\sum_j |m_j(\xi)|^2 \geq \frac{1}{p^2} n^{-\frac{3}{4}}$$

where the sum runs over those j's such that

4.13 $$N^{-\frac{3}{4}+\mu r} \leq ||T_{j,k}||_{2,2} \leq N^{-\frac{3}{4}+\mu(r+1)}$$

and

4.14 $$N^{-\frac{3}{4}+\mu s} \leq |m_j(\xi)| \leq N^{-\frac{3}{4}+\mu(s+1)}.$$

We take off all the j's satisfying 4.13 and 4.14 and select another ξ, denoted $\xi_{k,2}^{r,s}$, in the same fashion. When we cannot go on for a fixed r, s, we choose another couple r', s', and obtain a collection of $(\xi_{k,\ell}^{r',s'})_\ell$. Finally when the process stops we can conclude that for all ξ's in $\left[\frac{5}{4}2^k,\ 2^{k+1}\right]$,

4.15 $$\sum_j |m_j(\xi)|^2 \leq N^{-\frac{3}{4}},$$

where the sum is restricted to those j's which have not been taken off during the selection process. We call this set E_k. So we have a decomposition of [1,N] as $E_k \cup \bigcup_{r,s,\ell} E_{k,\ell}^{r,s}$ where $E_{k,\ell}^{r,s}$ is the set of j's which have been taken off after selecting $\xi_{k,\ell}^{r,s}$. Notice that all these sets are pairwise disjoints. We define $T_j^{r,s} = T_j\left(\sum_k \Delta_k\right)$, where the sum is extended to those k's such that j belongs to $\cup_\ell E^{r,s}_{k,\ell}$. Notice that for each (r,s), the collection $(T^{r,s}_j)_{1\leq j\leq N}$ satisfy 4.3 uniformly.

LEMMA 7. – *Let $(f_j)_{1\leq j\leq N}$ be a sequence of L^2-functions of norm less than 1. Then* $\left\|\sum_j T^{r,s}_j f_j\right\|_2 \leq c\, p\, N^{\mu\left(\frac{r}{2}+2\right)}$.

To prove this lemma we first observe that for each ℓ, the set $E^{r,s}_{k,\ell}$ has at least $p^{-2}N^{\frac{3}{4}-2\mu(s+1)}$ elements because of 4.12 and 4.14. On the other hand, since $\sum_j \|T_{j,k}\|_{2,2} \leq 1$, the set $U_\ell\ E^{r,s}_{k,\ell}$ has at most $N^{\frac{3}{4}-\mu r}$ elements by 4.13. Hence there is at most $p^2N^{\mu(2s+2-r)}$ distinct values of $\xi^{r,s}_{k,\ell}$, for r,s and k fixed. For each j we consider a sequence $(c_{j,k})_{k\in\mathbb{Z}}$ in ℓ^2 ($\mathbb{Z}$) such that $\sum_k |c_{j,k}|^2 \leq 1$, and $c_{j,k}=0$ if $T^{r,s}_j\ \Delta_k = 0$. Let b_j be the BMO function $\sum_k c_{j,k}e^{i<\xi^{r,s}_{k,\ell},\cdot>}$, where $\xi^{r,s}_{k,\ell}$ is the element of $\{\xi^{r,s}_{k,\ell},\ 1\leq \ell\leq p^2N^{\mu(2s+2-r)}\}$ for which $j\in E^{r,s}_{k,\ell}$. By Lemmas 4 and 6 and by 4.3 and 4.14

4.16 $$\sum_{k,\ell}\left(\sum_j |c_{j,k}|\right)^2 \leq c\, N^{\frac{3}{2}-2\mu s},$$

where the sum in j runs over $E^{r,s}_{k,\ell}$. If $(f_j)_{1\leq j\leq N}$ are L^2-functions of norms less than 1, $\left\|\sum_j T^{r,s}_j f_j\right\|_2^2 \leq \sum_k\left(\sum_j \|T^{r,s}_j\|_{2,2}\|\Delta_k f_j\|_2\right)^2$, which is, by 4.13, dominated by $\sum_k\left(\sum_j \|\Delta_k f_j\|_2\right)^2 N^{-\frac{3}{2}+2\mu(r+1)}$, the sum in j running over $\bigcup_\ell E^{r,s}_{k,\ell}$. Hence, for each k,

$$\left(\sum_{j\in\bigcup_\ell E^{r,s}_{k,\ell}} \|\Delta_k f_j\|_2\right)^2 \leq p^2N^{\mu(2s+2-r)}\sum_\ell\left(\sum_{j\in E^{r,s}_{k,\ell}} \|\Delta_k f_j\|_2\right)^2.$$

Summing over k and using 4.16 we obtain $\left\|\sum_j T^{r,s}_j f_j\right\|_2^2$

$\leq c\, p^2 N^{\mu(r+4)}$ and Lemma 7 is proved.

By the assumption $||T_j||_{2,2} \leq \frac{1}{\sqrt{N}}$ for all j, we see that $\mu(r+1) \leq \frac{1}{4}$. We then deduce from Lemma 7 that $\Big|\Big|\sum_{r,s}\sum_j T_j^{r,s} fj\Big|\Big|_2$ $\leq c\, p^3 N^{\frac{3}{2}\mu+\frac{1}{8}} \sup_j ||f_j||_2$. Since μ can be made arbitrarily small, we just have to estimate the remainder term $\Big|\Big|\sum_j T_j f_j - \sum_{r,s}\Big(\sum_j T_j^{r,s} f_j\Big)\Big|\Big|_2$. Using 4.15, Plancherel and Cauchy-Schwarz we easily obtain a domination by $c\, N^{\frac{1}{8}}$. This concludes the proof of Proposition 1.

5. Tensor-products of multilinear singular integral operators.

We wish to prove the following.

THEOREM 2. – *For all $\delta > 0$, there exists $c_\delta > 0$, such that for all $a \in L^\infty_{\mathbb{C}}(\mathbb{R}^2)$ and $k \in \mathbb{N}$*

$$||L_{k,a}||_{2,2} \leq c_\delta (1+k)^{2+\delta} ||a||_\infty^k.$$

This theorem will essentially follow from a general result on multilinear singular integral operators.

Let T_1 and T_2 be two bounded operators on $L^2(\mathbb{R})$. Then it is a simple consequence of Fubini's Theorem that $T_1 \otimes T_2$, defined on $L^2(\mathbb{R}\times\mathbb{R})$, extends boundedly to all of $L^2(\mathbb{R}\times\mathbb{R})$. If however one considers two bilinear operators bounded from $L^\infty(\mathbb{R}) \times L^2(\mathbb{R})$ to $L^2(\mathbb{R})$, then their tensor-product, defined on $[L^\infty(\mathbb{R}) \otimes L^\infty(\mathbb{R})] \times [L^2(\mathbb{R}) \otimes L^2(\mathbb{R})]$, is not in general bounded from $L^\infty(\mathbb{R}^2) \times L^2(\mathbb{R}^2)$ to $L^2(\mathbb{R}^2)$ [9]. It is a surprising fact that it is bounded when the bilinear operators are of Coifman-Meyer type.

We shall see that this is also true for multilinear singular operators.

As in [10] we shall deal with multilinear singular integral forms instead of multilinear operators. We refer to [10] for the precise definition of a multilinear singular integral form, $\delta - n$SIF, and for a boundedness criterion concerning them. We shall denote by U a $\delta - n$SIF on $\mathbf{R}$ and refer to [10] for the notations U_i1, $i \in [1,n]$, $|U|_\delta$, $|U|_W$, $||U||_{i},j$ and $|U_{ij}|_\delta$. We recall that U is bounded if for $1 \leq i \leq j \leq n$,

$$5.1 \qquad |U(h_1, h_2, \ldots, h_n)| \leq c_{ij}\Big(\prod_{k\neq i,j} ||h_k||_\infty\Big)||h_i||_2 \; ||h_j||_2$$

for all h_ℓ, $1 \leq \ell \leq n$, in $C_0^\infty(\mathbf{R})$.

If U and U' are two bounded $\delta - n$SIF's, then their tensor-product $U \otimes U'$ is well defined on $[C_0^\infty(\mathbf{R}) \otimes C_0^\infty(\mathbf{R})]^n$. We then say that U is bounded if for $1 \leq i \leq j \leq n$,

$$5.2 \qquad |U \otimes U'(h_1, h_2, \ldots, h_n)| \leq c_{ij}\Big(\prod_{k\neq i,j} ||h_k||_\infty\Big)||h_i||_2 \; ||h_j||_2$$

for all h_ℓ, $1 \leq \ell \leq n$, $C_0^\infty(\mathbf{R})$, and we denote by $|||U \otimes U'|||$, $\sup_{i,j} \widetilde{c}_{ij}$, where $\widetilde{c}_{ij}$ is the best constant in 5.2.

THEOREM 3. – *If U and U' are two bounded $\delta - n$SIF's, then $U \otimes U'$ is bounded and*

$$5.3 \qquad \begin{aligned} |||U \otimes U'||| \;\leq\; & c\Big\{\sum_i ||U_i1||_{\mathrm{BMO}} + n^2(|U|_\delta + |U|_W)\Big\} \\ & \Big\{\Big(\sum_i ||U_i'1||_{\mathrm{BMO}} + n^2(|U|_\delta + |U|_W\Big)\Big\}. \end{aligned}$$

Notice that the constant c appearing in 5.3 is independent of n.

An application of Theorem 3 in the case where $U = U'$ is the form determined by the $(n-2)-nd$ Calderón-commutator (see [10] section 4) yields $||L_{k,a}||_{2,2} \leq c_\delta(1+n)^{4+\delta}$ for all $n \in \mathbf{N}$ and $\delta > 0$. As in [10] the antisymmetry of the kernel $\dfrac{1}{x-y}$ permits to improve this estimate and to obtain Theorem 2. Since this will be clear from the proof of Theorem 3 which we shall now outline, we omit the details.

The proof of Theorem 3 is along the same lines as the proof of Theorem 2 in [10], which we shall assume familiar to the reader. Let us recall however that the main ingredients of this proof are Carleson measures, quadratic estimates that have been developed in [5], [7], and [11] in the context of product-spaces. Another important element is the equivalence between $H^1 \to L^1$ and $L^\infty \to$ BMO boundedness for a singular integral operator. The proof of this equivalence given in [12, p. 49] relies on the atomic decomposition of H^1 in $H^{1,\infty}$ -atoms. Such a decomposition does not seem to exist on product-spaces where the atoms are only in L^2. However this equivalence is still true on product spaces.

PROPOSITION 2. – *Let T be a δ – SIO on $\mathbb{R} \times \mathbb{R}$. Then T is bounded on L^2 if and only if T maps L^∞ to* BMO.

We refer to [3] for the definition of a δ–SIO on $\mathbb{R} \times \mathbb{R}$. Notice that by applying Proposition 2 simultaneously to T and T^* we see that a δ–SIO maps L^∞ to BMO if and only if it maps H^1 to L^1.

The fact that the L^2-boundedness of T implies its L^∞–BMO boundedness is already known [3]. The converse is then an easy consequence. Suppose that T is a δ–SIO bounded from L^∞ to BMO, and let us also assume that $||T||_{2,2} < +\infty$. Then, by the direct part of Proposition 2 applied to T^* we obtain $||T||_{H^1,L^1} \leq c||T||_{2,2} + c(T)$, where $c(T)$ depends only on the constants for the standard estimates of the kernel of T. By interpolation [13] $||T||_{2,2} \leq c(||T||_{L^\infty,\mathrm{BMO}}||T||_{H^1,L^1})^{1/2}$. It follows that, $||T||_{2,2} \leq c(||T||_{L^\infty,\mathrm{BMO}} + c(T))$, which easily implies Proposition 2.

The connection between δ–SIO's on $\mathbb{R}\times\mathbb{R}$ and tensor products of $\delta - n$SIF's on $\mathbb{R}$ is provided by the following lemma.

LEMMA 8. – *Let U and U' be two bounded $\delta - n$SIF's on $\mathbb{R}$. For all $1 \leq i \leq j \leq n$ and all $h_k \in C_0^\infty(\mathbb{R}^d) \otimes_. C_0^\infty(\mathbb{R}^d)$, $k \neq i,j$, the operator $T = (U \otimes U')_{i,j}(h_1,\ldots,h_k,\ldots,h_n)$ defined by $< h_1, Th_j > = (U \otimes U')\ (h_1,\ldots,h_n)$, is a δ–SIO on $\mathbb{R} \times \mathbb{R}$, of norm less than*

$$c[(||U||_{i,j} + |U_{ij}|_\delta)|U'_{ij}|_\delta + (||U'||_{i,j} + |U'_{ij}|_\delta)|U_{ij}|_\delta] \prod_{k\neq i,j} ||h_k||_\infty .$$

The proof is routine and we omit it.

We turn to the proof of Theorem 3. Let ϕ be a non-negative function in $C_0^\infty(\mathbb{R})$ such that $\int \phi\, dx = 1$. For all $t > 0$, we denote by P_t the convolution operator on $\mathbb{R}^2$ of symbol $\sigma(\xi,\xi') = \widehat{\phi}(t\xi)$. Similarly $P'_{t'}$ is the operator of symbol $\widehat{\phi}(t'\xi')$. Finally $Q_t = -t\dfrac{\partial}{\partial t}P_t$ and $Q'_{t'} = -t'\dfrac{\partial}{\partial t'}P'_{t'}$.

As in [10] we choose $h_1,\ldots,h_n$ in $C_0^\infty(\mathbb{R}^d)\otimes C_0^\infty(\mathbb{R}^d)$ and express $U\otimes U'(h_1,\ldots,h_n)$ as the sum of n^2 double integrals of two different types :

$$\text{I} \qquad \iint U\otimes U'(Q_tQ'_{t'}, h_1,\ P_tP'_{t'}, h_2, \ldots, P_tP'_{t'}, h_n)\frac{dt}{t}\ \frac{dt'}{t'}$$

$$\text{II} \quad \iint U\otimes U'(Q_tP'_{t'}, h_1,\ P_tQ'_{t'}, h_2,\ P_tP'_{t'}, h_3, \ldots, P_tP'_{t'}, h_n)\frac{dt}{t}\ \frac{dt'}{t'}.$$

It is clear that the estimates of the n integrals of type I can be reduced to Carleson measure estimates. To see that this is also true for the $n^2 - n$ integrals of type II we need the following.

LEMMA 9. – *Let T be a $\delta-$SIO on $\mathbb{R}\times\mathbb{R}$. If $T1$ and T^*1 vanish (or are in BMO), and the partial adjoints of T are bounded on L^2, then T is a $\delta-$CZO.*

This lemma follows immediately from the T1-Theorem and Theorem 3 of [3].

Let V' be the $\delta - n$SIF obtained from U' by letting $V'(f_1,f_2,\ldots,f_n) = U'\ (f_2,f_1,f_3,\ \ldots,f_n)$. By lemmas 8 and 9 we see that

$$\left|\iint U\otimes V'(Q_tQ'_{t'}h_1,\ P_tP'_{t'}h_2,\ldots)\frac{dt}{t}\ \frac{dt'}{t'}\right| \le c_1||h_1||_2||h_2||_2\prod_{k\ge 3}||h_k||_\infty$$

implies

$$\left|\iint U\otimes U'(Q_tP'_{t'}h_1,\ P_tQ'_{t'}h_2,\ldots)\frac{dt}{t}\ \frac{dt'}{t'}\right|$$

$$\leq c_2||h_1||_2||h_2||_2 \prod_{k\geq 3} ||h_k||_\infty .$$

Since V' has the same properties as U', we are reduced to estimating integrals of type I.

We are going to prove the following estimate :

$$\left|\iint U\otimes U'(Q_tQ'_{t}h_1, P_tP'_{t'}h_2,\ldots)\,\frac{dt}{t}\,\frac{dt'}{t'}\right|$$

5.4
$$\leq c||U_1 1||_{\mathrm{BMO}} + n(|U|_\delta + |U|_W))$$
$$(||U'_1 1||_{\mathrm{BMO}} + n(|U'|_\delta + |U'|_W))\left(\prod_{k\geq 3}||h_k||_\infty\right)||h_1||_2||h_2||_2 .$$

It is easy to see from the previous remarks that 5.4 implies Theorem 3. In turn 5.4 is itself an immediate consequence, after reduction to a Carleson-measure estimate, of an extension of Theorem 1 of [10] to the setting of product spaces, which we now describe. We first need to recall the notion of an ε-family introduced in [10].

DEFINITION 1. – *A family $\mathcal{S} = (s_t)_{t>0}$ of operators given by kernels satisfying*

5.5
$$|s_t(x,y)| \leq c\,\frac{t^\varepsilon}{t^{1+\varepsilon} + |x-y|^{1+\varepsilon}}$$

5.6
$$|s_t(x,y) - s_t(x,z)| \leq c\,\frac{t^\varepsilon}{t^{1+\varepsilon} + |x-y|^{1+\varepsilon}}\left(\frac{y-z}{t+\mid x-y\mid}\right)^\varepsilon ,$$

for all x, y, and z such that $|y-z| \leq \frac{1}{2}(t+|x-y|)$, is an ε-family. It is bounded if for all $f\in L^2$,

5.7
$$\left[\int_0^{+\infty} ||s_t f||_2^2\,\frac{dt}{t}\right]^{1/2} \leq c||f||_2 .$$

Following the procedure of [3], to extend this notion to product spaces, we first put a norm on the space of ε -families by letting $||\mathcal{S}||_\varepsilon = ||\mathcal{S}||_2 + |\mathcal{S}|_\varepsilon$, where $||\mathcal{S}||_2$ is the best constant in 5.7 and

$|S|_\varepsilon$ in 5.5 and 5.6. An ε-family on $\mathbb{R} \times \mathbb{R}$ will then be a two-parameter family $(T_{t,t'})_{t,t'>0}$ of operators given by integrable kernels $T_{t,t'}(x,x,y,y')$. For t,x,y fixed, we shall denote by $(T_{t,t'}[x,y,])_{t'>0}$, the one-parameter family of operators acting on the second variable, and of kernels $(T_{t,t'}[x,y])\,(x',y') = T_{t,t'}(x,x',y,y')$, and similarly for $(T_{t,t'}[x',y']')_{t>0}$. Then $(T_{t,t'})_{t,t'>0}$ is an ε-family if

5.8 $$\|(T_{t,t'}[x,y]_{t'>0}\|_\varepsilon \leq c\frac{t^\varepsilon}{|x-y|^{1+\varepsilon}+t^{1+\varepsilon}}$$

5.9 $$\begin{aligned}&\|(T_{t,t'}[x,y]-T_{t,t'}[x,z]_{t'>0}\|_\varepsilon\\ &\leq c\left(\frac{|y-z|}{t+|x-y|}\right)^\varepsilon \frac{t^\varepsilon}{t^{1+\varepsilon}+|x-y|^{1+\varepsilon}}\end{aligned}$$

when $|y-z| \leq \frac{1}{2}(t+|x-y|)$ and similarly for $(T_{t,t'}[x',y'])_{t'>0}$. We denote by $|T_{t,t'}|_\varepsilon$ the best constant in 5.8 and 5.9. The family $(T_{t,t'})_{t,t'>0}$ is bounded if for all f L^2

5.10 $$\left[\iint \|T_{t,t'}f\|_2^2 \,\frac{dt}{t}\,\frac{dt'}{t'}\right]^{1/2} \leq c\|f\|_2.$$

We also introduce a "Carleson norm" on functions w from $\mathbb{R}^2_+ \times \mathbb{R}^2_+$ into $\mathbb{C}$, by letting

$$|w|_c = \sup_{\Omega\subseteq\mathbb{R}^2}\left[\frac{1}{|\Omega|}\right]\iint_{S(\Omega)} |w(x,x',t,t')|^2 dx dx' \left[\frac{dt}{t}\,\frac{dt'}{t'}\right]^{1/2},$$

where Ω is an arbitrary bounded open subset of $\mathbb{R}^2$, and $S(\Omega)$ consists of these (x,x',t,t') such that $]x-t,\ x+t[\times]\ x'-t',\ x'+t'[\subseteq \Omega$.

THEOREM 4. – *Let $(T_{t,t'})_{t,t'>0}$ be an ε-family. It is bounded if and only if $|(T_{.,.}1)(.,.)|_c < +\infty$. In this case for all $a \in L^\infty(\mathbb{R}^2)$*

5.11 $$|(T_{.,.}a)\,(.,.)|_c \leq \|a\|_\infty\,|(T_{.,.}1)\,(.,.)| + c_\varepsilon\|a\|_\varepsilon\,|T_{t,t'}|_\varepsilon.$$

By the same argument as for Theorem 1 for [10], we need to consider only the case where $T_{t,t'}1 = 0$ for all $t,t' > 0$. We then decompose $T_{t,t'}$as $X_{t,t'} + Y_{t,t'}$ where $X_{t,t'}f(x,x') =$

$\int\int T_{t,t'}(x,x',y,y')\ (P'_{t'}f)\ (y,x')\ dydy'$. Notice that $(X_{t,t'})_{t,t'>0}$ is itself an ε-family, as well as $(Y_{t,t'})_{t,t'>0}$. Furthermore if f does not depend on the first variable $X_{t,t'}f = 0$, while if it depends only on the first variable $Y_{t,t'}f = 0$. Therefore we are reduced to the case where not only $T_{t,t'}1 = 0$ but also $T_{t,t'}f = 0$ for all functions f of the first variable. To show that $(T_{t,t'})_{t,t'>0}$ is bounded in this case it suffices to show that

$$Z = \iint T^*_{t,t'}\ T_{t,t'}\ \frac{dt}{t}\ \frac{dt'}{t'}$$

is bounded on L^2. But Z is an SIO on $\mathbf{R} \times \mathbf{R}$, to which it is easy to see that the $T1$-Theorem of [3] applies. To deduce 5.11 from the boundedness of $(T_{t,t'})_{t,t'>0}$ one proceeds exactly as in the proof of Theorem 3 on [3]. This proves Theorem 4. Routine arguments, which we shall omit, now yield 5.4 and then Theorem 3.

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Jean-Lin JOURNÉ,
C.N.R.S.
&
PRINCETON UNIVERSITY
FINE HALL
PRINCETON N.J. 08540 (U.S.A.).