

# A $T(1)$ theorem for Sobolev spaces on domains

PHD thesis in progress, directed by Xavier Tolsa

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# Introduction

# The Beurling transform

The Beurling transform of a function  $f \in L^p(\mathbb{C})$  is:

$$Bf(z) = c_0 \lim_{\varepsilon \rightarrow 0} \int_{|w-z| > \varepsilon} \frac{f(w)}{(z-w)^2} dm(z).$$

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Recall that  $B : L^p(\mathbb{C}) \rightarrow L^p(\mathbb{C})$  is bounded for  $1 < p < \infty$ .

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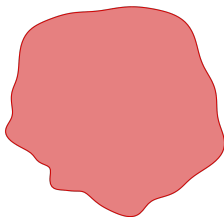
Also  $B : W^{s,p}(\mathbb{C}) \rightarrow W^{s,p}(\mathbb{C})$  is bounded for  $1 < p < \infty$  and  $s > 0$ .

In particular, if  $z \notin \text{supp}(f)$  then  $Bf$  is analytic in an  $\varepsilon$ -neighborhood of  $z$  and

$$\partial^n Bf(z) = c_n \int_{|w-z| > \varepsilon} \frac{f(w)}{(z-w)^{n+2}} dm(z).$$

# The problem we face

Let  $\Omega$  be a Lipschitz domain.



When is  $B : W^{s,p}(\Omega) \rightarrow W^{s,p}(\Omega)$  bounded?

We want an answer in terms of the geometry of the boundary.

# Known facts, part 1

In a recent paper, Cruz, Mateu and Orobitg proved that for  $0 < s \leq 1$ ,  $2 < p < \infty$  with  $sp > 2$ , and  $\partial\Omega$  smooth enough,

## Theorem

$$B : W^{s,p}(\Omega) \rightarrow W^{s,p}(\Omega) \text{ is bounded}$$

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One can deduce regularity of a quasiregular mapping in terms of the regularity of its Beltrami coefficient.

# Introducing the Besov spaces $B_{p,p}^s$

The geometric answer will be given in terms of Besov spaces  $B_{p,p}^s$ .  
 $B_{p,p}^s$  form a family closely related to  $W^{s,p}$ . They coincide for  $p = 2$ .  
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For  $0 < s < \infty$ ,  $1 \leq p < \infty$ ,  $f \in \dot{B}_{p,p}^s(\mathbb{R})$  if

$$\|f\|_{\dot{B}_{p,p}^s} = \left( \int_{\mathbb{R}} \int_{\mathbb{R}} \left| \frac{\Delta_h^{[s]+1} f(x)}{h^s} \right|^p \frac{dm(h)}{|h|} dm(x) \right)^{1/p} < \infty.$$

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Furthermore,  $f \in B_{p,p}^s(\mathbb{R})$  if

$$\|f\|_{B_{p,p}^s} = \|f\|_{L^p} + \|f\|_{\dot{B}_{p,p}^s} < \infty.$$

We call them homogeneous and non-homogeneous Besov spaces respectively.

## Known facts, part 2

In another recent paper, Cruz and Tolsa proved that for any  $1 < p < \infty$ , and  $\Omega$  a Lipschitz domain,

### Theorem

*If the normal vector  $N$  belongs to  $B_{p,p}^{1-1/p}(\partial\Omega)$ , then  $B(\chi_\Omega) \in W^{1,p}(\Omega)$  with*

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Tolsa proved a converse for  $\Omega$  flat enough.



# Main results

## T(P) Theorem

*Let  $2 < p < \infty$  and  $1 \leq n < \infty$ . Let  $\Omega$  be a Lipschitz domain. Then the Beurling transform is bounded in  $W^{n,p}(\Omega)$  if and only if for any polynomial of degree less than  $n$  restricted to the domain,  $P = P\chi_{\Omega}$ ,  $B(P) \in W^{n,p}(\Omega)$ .*

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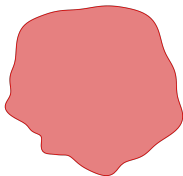
## Theorem (Geometric condition on the boundary)

*Let  $\Omega$  be smooth enough. Then we can write*

$$\|\partial^n B\chi_\Omega\|_{L^p(\Omega)}^p \lesssim \|N\|_{B_{p,p}^{n-1/p}(\partial\Omega)}^p + \mathcal{H}^1(\partial\Omega)^{2-np}.$$

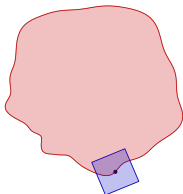
## Proof of the T(P) Theorem

# Local charts



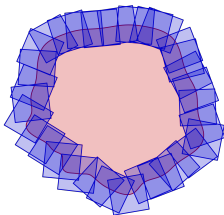
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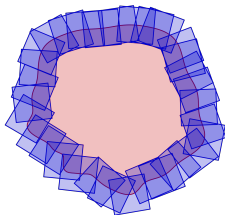
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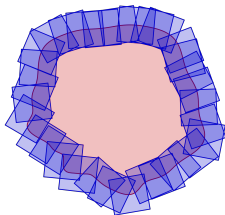


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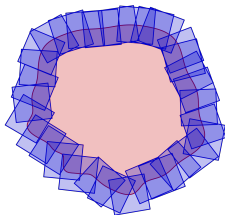


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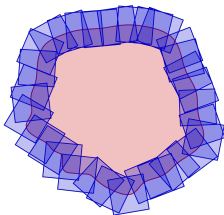


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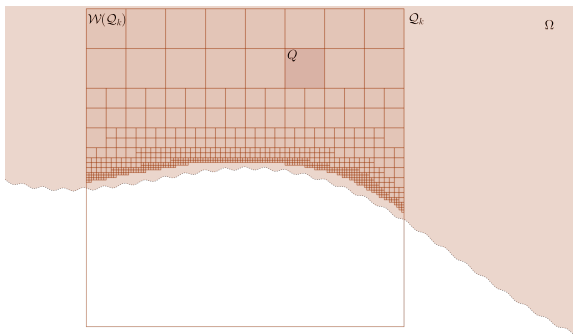
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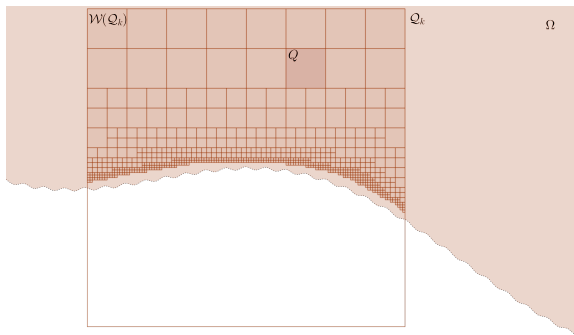
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- The restriction to the inner region is always bounded:  
 $f\psi_0 \in W^{n,p}(\mathbb{C})$ .

# Local charts: Whitney decomposition



We perform an oriented Whitney covering  $\mathcal{W}$  such that

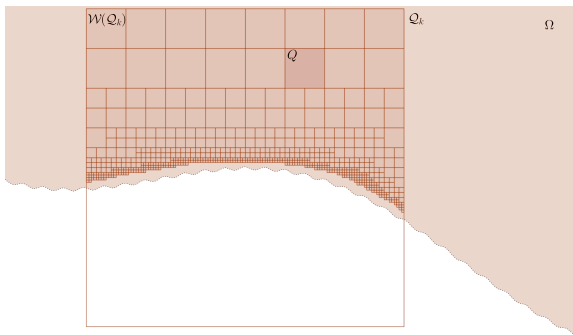
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- The family  $\{5Q\}_{Q \in \mathcal{W}}$  has finite superposition.
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# A necessity arises: approximating polynomials

We will use the Poincaré inequality, that is, given  $f \in W^{1,p}(Q)$ ,  
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The proof:  $BP \in W^{n,p}(\Omega) \Rightarrow \|Bf\|_{W^{n,p}(\Omega)}^p \lesssim \|f\|_{W^{n,p}(\Omega)}^p$

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where, by P5,

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# The Sobolev Embedding Theorem appears

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$$\|D^\alpha B(\mathbf{p}_Q^n f)\|_{L^p(Q)}^p \lesssim \sum_{j < n} \|\nabla^j f\|_{L^\infty}^p \sum_{\substack{|\gamma| \leq j \\ 0 \leq \lambda \leq \gamma}} \|D^\alpha B P_\lambda\|_{L^p(Q)}^p \mathcal{H}^1(\partial\Omega)^{(j-|\lambda|)p}.$$

# The Sobolev Embedding Theorem appears

Thus

$$\|D^\alpha B(\mathbf{p}_Q^n f)\|_{L^p(Q)}^p \lesssim \sum_{j < n} \|\nabla^j f\|_{L^\infty}^p \sum_{\substack{|\gamma| \leq j \\ 0 \leq \lambda \leq \gamma}} \|D^\alpha B P_\lambda\|_{L^p(Q)}^p \mathcal{H}^1(\partial\Omega)^{(j-|\lambda|)p}.$$

Adding with respect to  $Q \in \mathcal{W}$ , by the Sobolev Embedding Theorem ( $\|\nabla^j f\|_{L^\infty(Q \cap \Omega)} \leq C \|\nabla^j f\|_{W^{1,p}(Q \cap \Omega)}$  when  $p > 2$ ), we get

$$\begin{aligned} \sum_{Q \in \mathcal{W}} \|D^\alpha B(\mathbf{p}_Q^n f)\|_{L^p(Q)}^p &\lesssim \sum_{j < n} \|\nabla^j f\|_{W^{1,p}(Q \cap \Omega)}^p \sum_{0 \leq \lambda \leq j} \|B P_\lambda\|_{W^{n,p}(\Omega)}^p \\ &\lesssim \|f\|_{W^{n,p}(Q \cap \Omega)}^p. \end{aligned}$$

# Key Lemma: sticking to the essential

## Lemma

Let  $\Omega$  be a Lipschitz domain,  $Q$  a window,  $\psi \in C^\infty(\frac{99}{100}Q)$  with  $\|\nabla^j \psi\|_{L^\infty} \lesssim \frac{1}{R^j}$  for  $j \geq 0$ . Then, for any  $|\alpha| = n$  and  $f = \psi \cdot \tilde{f}$  with  $\tilde{f} \in W^{n,p}(\Omega)$ , TFAE:

- $\|D^\alpha Bf\|_{L^p(Q)}^p \lesssim \|f\|_{W^{n,p}(Q \cap \Omega)}^p$ .
- $\sum_{Q \in \mathcal{W}} \|D^\alpha B(\mathbf{p}_Q^n f)\|_{L^p(Q)}^p \lesssim \|f\|_{W^{n,p}(Q \cap \Omega)}^p$ .

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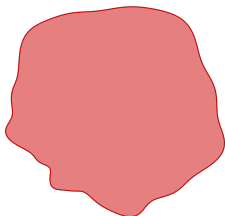
- $\|D^\alpha Bf\|_{L^p(Q)}^p \lesssim \|f\|_{W^{n,p}(Q \cap \Omega)}^p$ .
- $\sum_{Q \in \mathcal{W}} \|D^\alpha B(\mathbf{p}_Q^n f)\|_{L^p(Q)}^p \lesssim \|f\|_{W^{n,p}(Q \cap \Omega)}^p$ .

Idea of the proof: separate local and non-local parts of the error term,

$$\begin{aligned} D^\alpha Bf(z) - D^\alpha B(\mathbf{p}_Q^n f)(z) \\ = D^\alpha B(\chi_{2Q}(f - \mathbf{p}_Q^n f))(z) + D^\alpha B((1 - \chi_{2Q})(f - \mathbf{p}_Q^n f))(z). \end{aligned}$$

▶ Sketch of the proof

## A geometric condition for the Beurling transform

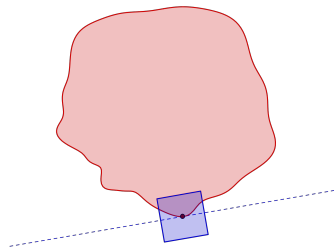


### Theorem (Geometric condition on the boundary)

Let  $\Omega$  be smooth enough. Then we can write

$$\|\partial^n B\chi_\Omega\|_{L^p(\Omega)}^p \lesssim \|N\|_{B_{p,p}^{n-1/p}(\partial\Omega)}^p + \mathcal{H}^1(\partial\Omega)^{2-np}.$$





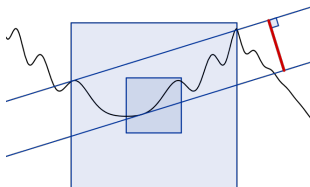
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# Defining some generalized betas of David-Semmes

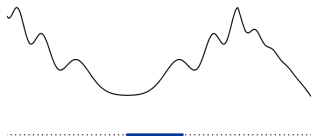


A measure of the flatness of a set  $\Gamma$ :

Definition (P. Jones)

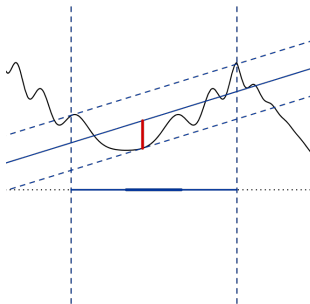
$$\beta_{\Gamma}(Q) = \inf_V \frac{w(V)}{\ell(Q)}$$

# Defining some generalized betas of David-Semmes



The graph of a function  $y = A(x)$ :  
Consider  $I \subset \mathbb{R}$ , and define

# Defining some generalized betas of David-Semmes

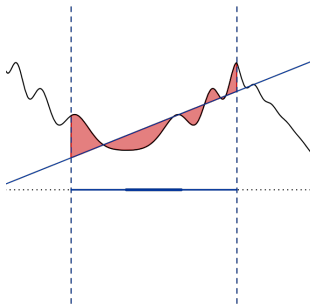


The graph of a function  $y = A(x)$ :  
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## Definition

$$\beta_{\infty}(I, A) = \inf_{P \in \mathcal{P}^1} \left\| \frac{A-P}{\ell(I)} \right\|_{\infty}$$

# Defining some generalized betas of David-Semmes

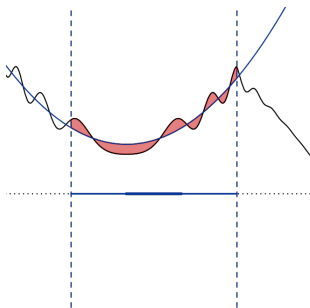


The graph of a function  $y = A(x)$ :  
Consider  $I \subset \mathbb{R}$ , and define

## Definition

$$\beta_p(I, A) = \inf_{P \in \mathcal{P}^1} \frac{1}{\ell(I)^{\frac{1}{p}}} \left\| \frac{A-P}{\ell(I)} \right\|_p$$

# Defining some generalized betas of David-Semmes



The graph of a function  $y = A(x)$ :  
Consider  $I \subset \mathbb{R}$ , and define

## Definition

$$\beta_{(n)}(I, A) = \inf_{P \in \mathcal{P}^n} \frac{1}{\ell(I)} \left\| \frac{A-P}{\ell(I)} \right\|_1$$

If there is no risk of confusion,  
we will write just  $\beta_{(n)}(I)$ .

# Relation between $\beta_{(n)}$ and $B_{p,p}^n$

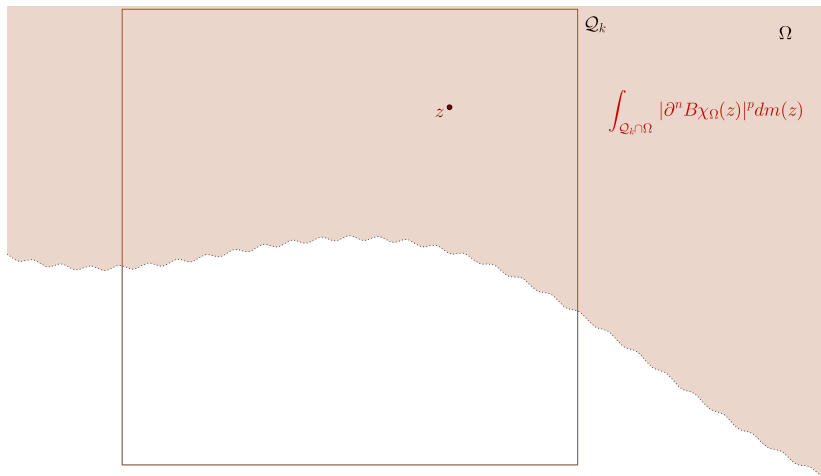
## Theorem (Dorronsoro)

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be a function in the homogeneous Besov space  $\dot{B}_{p,p}^s$ .  
Then, for any  $n \geq [s]$ ,

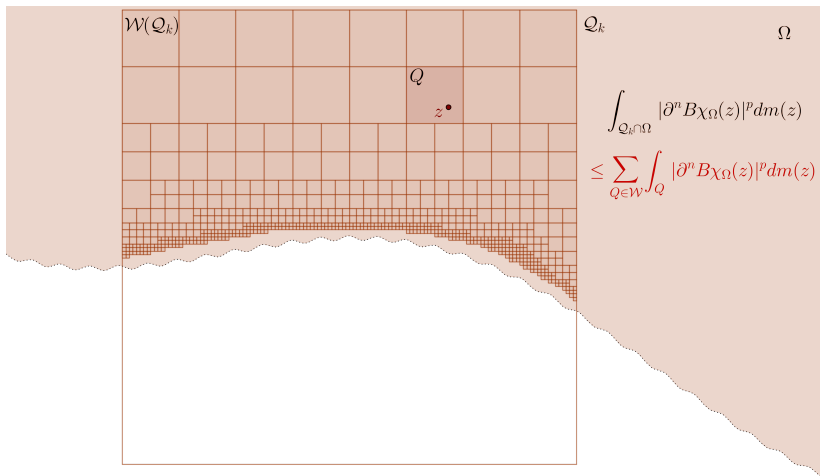
$$\|f\|_{\dot{B}_{p,p}^s}^p \approx \sum_{I \in \mathcal{D}} \left( \frac{\beta_{(n)}(I)}{\ell(I)^{s-1}} \right)^p \ell(I).$$



# Local charts: Whitney decomposition

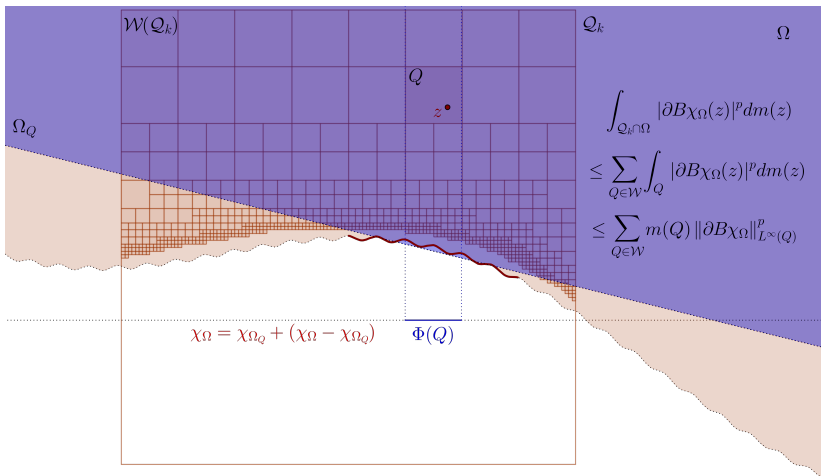


# Local charts: Whitney decomposition





# Local charts: Bounds for the first derivative



▶ First order derivative

▶ Second order derivative

▶ Higher order derivatives

▶ Skip higher order derivatives



# Local charts: Bounds for the first derivative

$W(Q_k)$

$Q_k$

$Q$

$z$

$\Omega \Delta \Omega_Q$

$\chi_\Omega = \chi_{\Omega_Q} + (\chi_\Omega - \chi_{\Omega_Q})$

$\Phi(Q)$

$\partial B \chi_{\Omega_Q}(z) = 0$

$|\partial B(\chi_\Omega - \chi_{\Omega_Q})(z)| \leq \int_{\Omega \Delta \Omega_Q} \frac{dm(w)}{|z-w|^3}$

$$\int_{Q_k \cap \Omega} |\partial B \chi_\Omega(z)|^p dm(z)$$

$$\leq \sum_{Q \in \mathcal{W}} \int_Q |\partial B \chi_\Omega(z)|^p dm(z)$$

$$\leq \sum_{Q \in \mathcal{W}} m(Q) \|\partial B \chi_\Omega\|_{L^\infty(Q)}^p$$

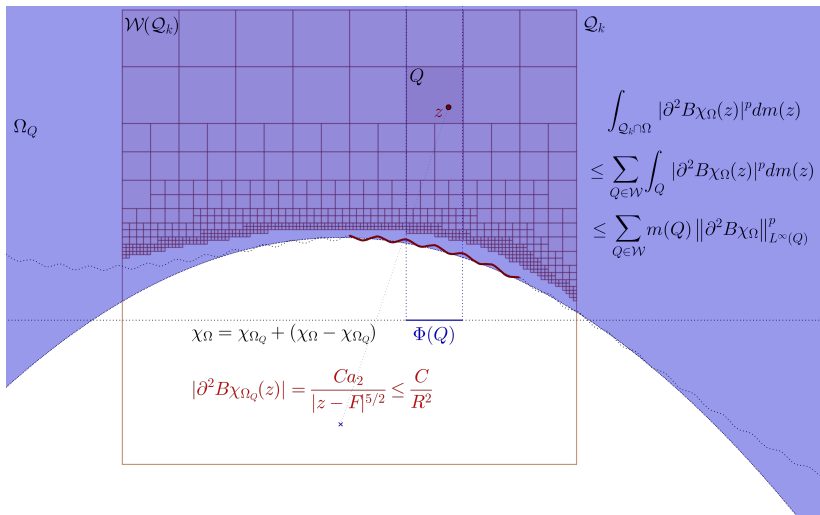
▶ First order derivative

▶ Second order derivative

▶ Higher order derivatives

▶ Skip higher order derivatives

## Local charts: Second order derivative



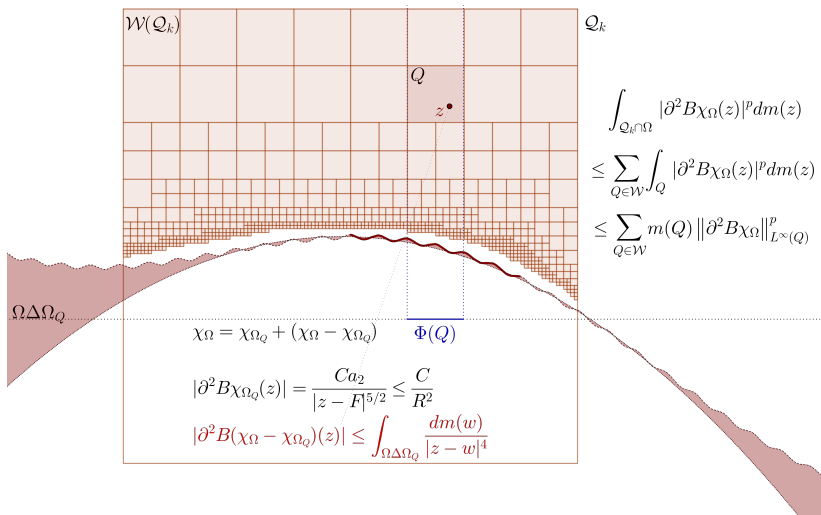
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## Local charts: Second order derivative



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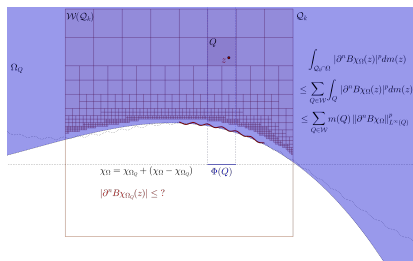
▶ Skip higher order derivatives





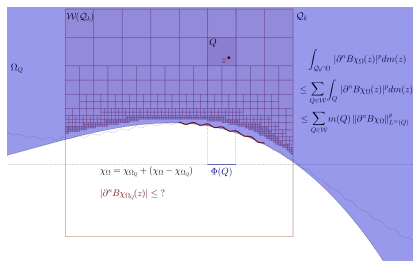


# Bounding the polynomial region



We can choose the window length  $R$  small enough so that

# Bounding the polynomial region



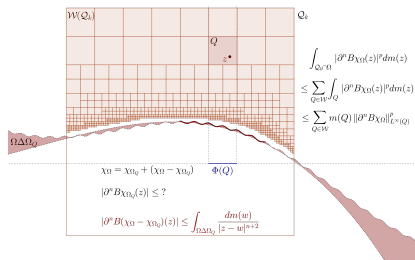
We can choose the window length  $R$  small enough so that

## Proposition

If we denote by  $\Omega_Q$  the region with boundary a minimizing polynomial for  $\beta_{(n)}(\Phi(Q))$ , we get

$$|\partial^n B_{\chi_{\Omega_Q}}| \leq \frac{C}{R^n}.$$

# Bounding the interstitial region

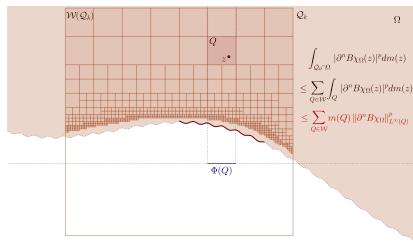


## Proposition

Choosing a minimizing polynomial for  $\beta_{(n)}(\Phi(Q))$ , we get

$$\int_{\Omega \Delta \Omega_Q} \frac{dm(w)}{|z-w|^{n+2}} \lesssim \sum_{\substack{I \in \mathcal{D} \\ \Phi(Q) \subset I \subset \Phi(Q_k)}} \frac{\beta_{(n)}(I)}{\ell(I)^n} + \frac{1}{R^n}.$$

# Hölder inequalities do the rest

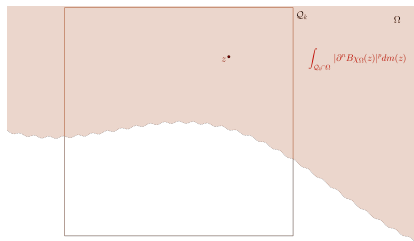


## Theorem

Let  $\Omega$  be a Lipschitz domain of order  $n$ . Then, with the previous notation,

$$\|\partial^n B_{\chi_{\Omega}}\|_{L^p(\Omega)}^p \lesssim \sum_{k=1}^N \sum_{I \in \mathcal{D}^k} \left( \frac{\beta_{(n)}(I)}{\ell(I)^{n-1/p}} \right)^p \ell(I) + \mathcal{H}^1(\partial\Omega)^{2-np}.$$

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# Conclusions

- For  $p > 2$  we have a  $T(P)$  theorem for any Calderon-Zygmund operator of convolution type in any ambient space as long as we have uniform bounds in the derivatives of its kernel.

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- Next steps:
  - Proving analogous results for any  $s \in \mathbb{R}_+$ .
  - Looking for a more general set of operators where the Besov condition on the boundary implies Sobolev boundedness.
  - Giving a necessary condition for the boundedness of the Beurling transform when  $p \leq 2$ .
  - Sharpness of all those results.

# Farewell

Thank you!



# Key Lemma: sticking to the essential

## Lemma

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We will see that

$$\left\| D^\alpha Bf - \sum_{Q \in \mathcal{W}} \chi_Q D^\alpha B(\mathbf{p}_Q^n f) \right\|_{L^p(Q)}^p \lesssim \|f\|_{W^{n,p}(Q \cap \Omega)}^p$$

## Breaking the integral into local and non-local parts

Take  $\chi_{\frac{3}{2}Q} \leq \varphi_Q \leq \chi_{2Q}$  a smooth bump function.



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Thus, we need to prove that the local part is bounded

$$\textcircled{1} = \sum_{Q \in \mathcal{W}} \|D^\alpha B(\varphi_Q(f - \mathfrak{p}_Q^n f))\|_{L^p(Q)}^p \lesssim \|f\|_{W^{n,p}(\mathcal{Q} \cap \Omega)}^p$$

and the non-local part is bounded

$$\textcircled{2} = \sum_{Q \in \mathcal{W}} \|D^\alpha B((\chi_\Omega - \varphi_Q)(f - \mathfrak{p}_Q^n f))\|_{L^p(Q)}^p \lesssim \|f\|_{W^{n,p}(\mathcal{Q} \cap \Omega)}^p$$

The local part  $\textcircled{1} = \sum_{Q \in \mathcal{W}} \|D^\alpha B(\varphi_Q(f - \mathfrak{p}_Q^n f))\|_{L^p(Q)}^p$

As  $\varphi_Q(f - \mathfrak{p}_Q^n f) \in W^{n,p}(\mathbb{C})$ , the Beurling transform commutes with the derivative

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Using P1 and P4, we get

$$\|D^\alpha B(\varphi_Q(f - \mathfrak{p}_Q^n f))\|_{L^p(Q)}^p \lesssim \|\nabla^n f\|_{L^p(3Q)}^p.$$

## Breaking the non-local part

$$\textcircled{2} = \sum_{Q \in \mathcal{W}} \left\| D^\alpha B((\chi_\Omega - \varphi_Q)(f - \mathfrak{p}_Q^n f)) \right\|_{L^p(Q)}^p$$

In the non-local part we can take the derivative in the kernel of the transform (let's call it  $B^{(-\alpha)}$ )

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Then,

$$\begin{aligned} \textcircled{2} &\leq \sum_{Q \in \mathcal{W}} \left( \sum_{S \in \mathcal{W}} \left\| B^{(-\alpha)}(\psi_{QS}(f - \mathfrak{p}_S^n f)) \right\|_{L^p(Q)} \right)^p \\ &\quad + \sum_{Q \in \mathcal{W}} \left( \sum_{S \in \mathcal{W}} \left\| B^{(-\alpha)}(\psi_{QS}(\mathfrak{p}_S^n f - \mathfrak{p}_Q^n f)) \right\|_{L^p(Q)} \right)^p \\ &= \textcircled{3} + \textcircled{4}. \end{aligned}$$



## The non-local part re-localized (3)

The re-localized sum is the easier to bound. Using the Hölder inequality and the Poincaré inequality, we get

$$|B^{(-\alpha)}(\psi_{QS}(f - \mathfrak{p}_S^n f))(z)| \lesssim \frac{\ell(S)^{n+\frac{2}{p'}}}{D(Q, S)^{n+2}} \|\nabla^n f\|_{L^p(3S)}.$$

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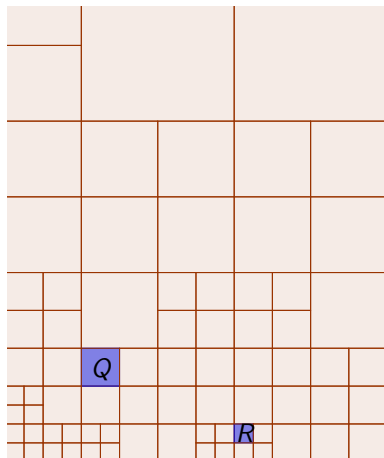
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Using this uniform bound on  $Q$ , the properties of the covering and some Hölder inequalities, we bound

$$\textcircled{3} \lesssim \|\nabla^n f\|_{L^p(Q)}^p.$$

▶ Proof

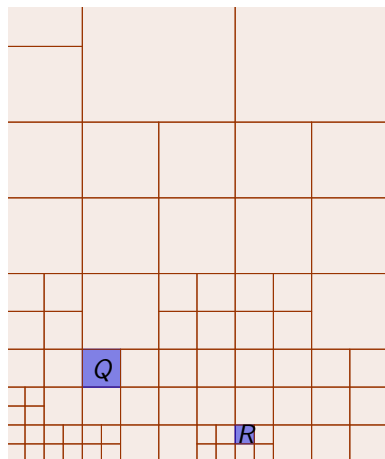
# Internal structure of the cubes family



- We can define the long distance

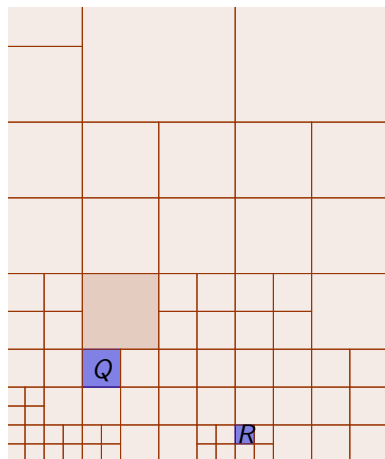
$$\delta_h(Q, R)$$

# Internal structure of the cubes family



- We can define the long distance  $D(Q, R) = \delta_h(Q, R) + \ell(Q) + \ell(R)$ .

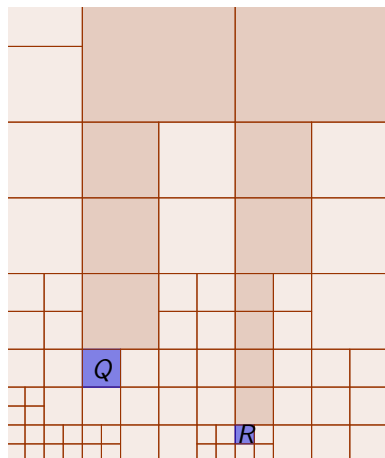
# Internal structure of the cubes family



$D(Q, R)$

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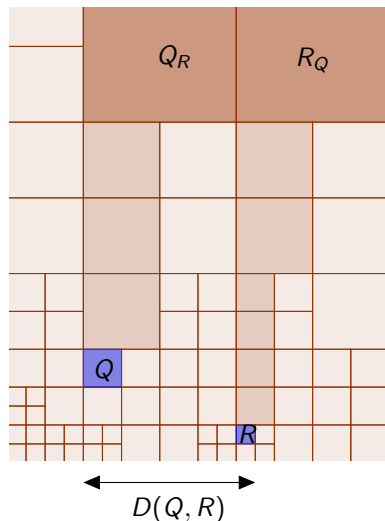
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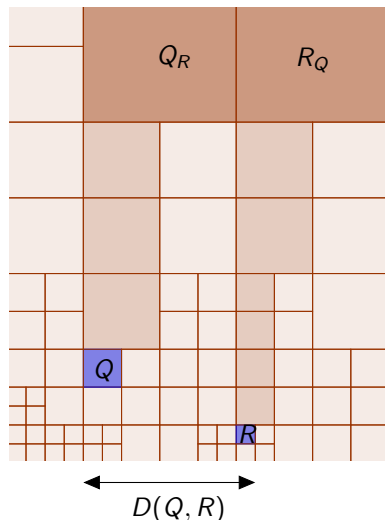
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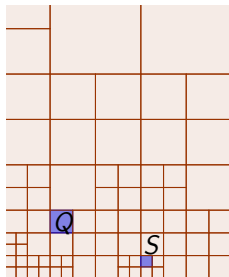
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 $D(Q, R) \approx \ell(Q_R) \approx \ell(R_Q)$ .



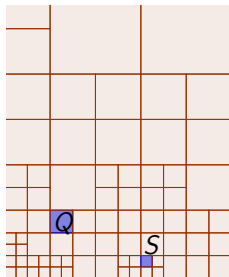
# Sketch of the boundedness of the non-local part 4



- The difference between polynomials of distant cubes can be huge.

$$|B^{(-\alpha)} [(\mathfrak{p}_S^n f - \mathfrak{p}_Q^n f)\psi_{QS}](z)|$$

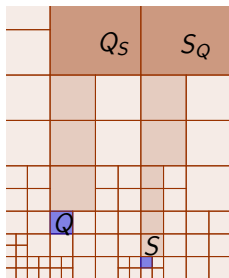
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$$|B^{(-\alpha)} [(\mathfrak{p}_S^n f - \mathfrak{p}_Q^n f)\psi_{QS}](z)| \lesssim \int_{2S} \frac{|\mathfrak{p}_S^n f(w) - \mathfrak{p}_Q^n f(w)|}{D(Q, S)^{n+2}} dm(w)$$

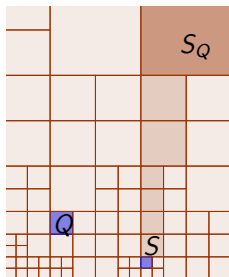
# Sketch of the boundedness of the non-local part (4)



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- We take a tour changing between neighbor cubes.

$$\begin{aligned}
 |B^{(-\alpha)} [(\mathbf{p}_S^n f - \mathbf{p}_Q^n f)\psi_{Q_S}](z)| &\lesssim \int_{2S} \frac{|\mathbf{p}_S^n f(w) - \mathbf{p}_Q^n f(w)|}{D(Q, S)^{n+2}} dm(w) \\
 &\lesssim \frac{1}{D(Q, S)^{n+2}} \int_{2S} \sum_{Q \leq P < S} |\mathbf{p}_P^n f(w) - \mathbf{p}_{\mathcal{N}(P)}^n f(w)| dm(w)
 \end{aligned}$$

# Sketch of the boundedness of the non-local part 4



- The difference between polynomials of distant cubes can be huge.
- We take a tour changing between neighbor cubes.
- We apply the property P3 to one branch to illustrate.

$$\begin{aligned}
 |B^{(-\alpha)} \left[ (\mathbf{p}_S^n f - \mathbf{p}_{S_Q}^n f) \psi_{QS} \right] (z)| &\lesssim \int_{2S} \frac{|\mathbf{p}_S^n f(w) - \mathbf{p}_{S_Q}^n f(w)|}{D(Q, S)^{n+2}} dm(w) \\
 &\lesssim \frac{1}{D(Q, S)^{n+2}} \int_{2S} \sum_{S < P \leq S_Q} |\mathbf{p}_P^n f(w) - \mathbf{p}_{\mathcal{N}(P)}^n f(w)| dm(w) \\
 &\lesssim \sum_{S < P \leq S_Q} \ell(S)^2 \frac{D(P, S)^{n-1}}{D(Q, S)^{n+2}} \ell(P)^{1-\frac{2}{p}} \|\nabla^n f\|_{L^p(5P)}
 \end{aligned}$$



## Bounding ③

The uniform bound in every square leads to

$$\textcircled{3} \lesssim \sum_{Q \in \mathcal{W}} \left( \sum_{S \in \mathcal{W}} \frac{\ell(Q)^{\frac{2}{p}} \ell(S)^{n + \frac{2}{p'}}}{D(Q, S)^{n+2}} \|\nabla^n f\|_{L^p(3S)} \right)^p$$

and, applying the Hölder inequality,

$$\textcircled{3} \lesssim \sum_{Q \in \mathcal{W}} \sum_{S \in \mathcal{W}} \frac{\ell(Q)^2 \ell(S)^{np}}{D(Q, S)^{\frac{3}{2} + np}} \|\nabla^n f\|_{L^p(3S)}^p \left( \sum_{S \in \mathcal{W}} \frac{\ell(S)^2}{D(Q, S)^{2 + \frac{p'}{2p}}} \right)^{\frac{p}{p'}}$$

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### Lemma

Let  $b > a > 1$ . Then,

$$\sum_{R \in \mathcal{W}} \frac{\ell(R)^a}{D(Q, R)^b} \leq C_{a,b} \ell(Q)^{a-b}.$$

$$\textcircled{3} \leq C_p \sum_{S \in \mathcal{W}} \ell(S)^{np} \|\nabla^n f\|_{L^p(3S)}^p \sum_{Q \in \mathcal{W}} \frac{\ell(Q)^2}{D(Q, S)^{\frac{3}{2} + np}} \ell(Q)^{-\frac{1}{2}}$$

As  $\frac{3}{2} + np > \frac{3}{2} > 1$ , we can use the previous lemma again to get

$$\begin{aligned} \textcircled{3} &\leq C_{n,p} \sum_{S \in \mathcal{W}} \ell(S)^{np} \|\nabla^n f\|_{L^p(3S)}^p \ell(S)^{-np} \\ &\lesssim \|\nabla^n f\|_{L^p(Q \cap \Omega)}^p \end{aligned}$$



# Bounding 4

We have

$$\begin{aligned} \textcircled{4^*_{QS}} &= |B^{(-\alpha)} \left[ (\mathbf{p}_S^n f - \mathbf{p}_{S_Q}^n f) \psi_{QS} \right] (z)| \\ &\lesssim \sum_{S < P \leq S_Q} \ell(S)^2 \frac{D(P, S)^{n-1}}{D(Q, S)^{n+2}} \ell(P)^{1-\frac{2}{p}} \|\nabla^n f\|_{L^p(5P)}. \end{aligned}$$

On the other hand, as  $S < P \leq S_Q$ , we have

$$D(P, S) \approx \ell(P) \leq \ell(S_Q) \approx D(Q, S)$$

and

$$D(Q, S) \approx \ell(S_Q) = \ell(P_Q) \approx D(Q, P).$$

Thus,

$$\textcircled{4^*_Q} \leq C \left( \sum_{S \in \mathcal{W}} \sum_{S < P \leq S_Q} \frac{\ell(S)^2 \ell(P)^{1-\frac{2}{p}} \|\nabla^n f\|_{L^p(5P)}}{D(Q, P)^3} \right)^p.$$

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Using Hölder inequality, we get

$$\textcircled{4*Q} \lesssim \left( \sum_S \left( \sum_P \frac{\ell(S)^{2p} \ell(P)^{p-\frac{5}{2}} \|\nabla^n f\|_{L^p(5P)}^p}{D(Q, P)^{3p}} \right)^{\frac{1}{p}} \left( \sum_P \ell(P)^{\frac{p'}{2p}} \right)^{\frac{1}{p'}} \right)^p.$$

$$4 *_{QS} = |B^{(-\alpha)} [(\mathbf{p}_S^n f - \mathbf{p}_{S_Q}^n f) \psi_{QS}] (z)|.$$

The sum  $\sum_{S < P \leq S_Q} \ell(P)^{\frac{p'}{2p}}$  is geometric. Thus

$$\left( \sum_{S < P \leq S_Q} \ell(P)^{\frac{p'}{2p}} \right)^{\frac{1}{p'}} \lesssim \ell(S_Q)^{\frac{1}{2p}} \approx \frac{\ell(S)^{\frac{1}{2p}-1}}{D(Q, P)^{-\frac{1}{2p}-1}} \frac{\ell(S)^{1-\frac{1}{2p}}}{D(Q, S)}$$

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Then,

$$\begin{aligned} \textcircled{4*Q} &\lesssim \left( \sum_S \left( \sum_P \frac{\ell(S)^{2p} \ell(P)^{p-\frac{5}{2}} \|\nabla^n f\|_{L^p(5P)}^p}{D(Q, P)^{3p}} \right)^{\frac{1}{p}} \left( \sum_P \ell(P)^{\frac{p'}{2p}} \right)^{\frac{1}{p'}} \right)^p \\ &\lesssim \left( \sum_S \left( \sum_{S < P \leq S_Q} \frac{\ell(S)^{p+\frac{1}{2}} \ell(P)^{p-\frac{5}{2}} \|\nabla^n f\|_{L^p(5P)}^p}{D(Q, P)^{2p-\frac{1}{2}}} \right)^{\frac{1}{p}} \frac{\ell(S)^{1-\frac{1}{2p}}}{D(Q, S)} \right)^p \end{aligned}$$

$$\textcircled{4*QS} = |B^{(-\alpha)} [(\mathbf{p}_S^n f - \mathbf{p}_{S_Q}^n f)\psi_{QS}](z)|.$$

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Then, we apply Hölder inequality

$$\begin{aligned} \textcircled{4*Q} &\lesssim \left( \sum_S \left( \sum_{S < P \leq S_Q} \frac{\ell(S)^{p+\frac{1}{2}} \ell(P)^{p-\frac{5}{2}} \|\nabla^n f\|_{L^p(5P)}^p}{D(Q, P)^{2p-\frac{1}{2}}} \right)^{\frac{1}{p}} \frac{\ell(S)^{1-\frac{1}{2p}}}{D(Q, S)} \right)^p \\ &\lesssim \sum_S \sum_{S < P \leq S_Q} \frac{\ell(S)^{p+\frac{1}{2}} \ell(P)^{p-\frac{5}{2}} \|\nabla^n f\|_{L^p(5P)}^p}{D(Q, P)^{2p-\frac{1}{2}}} \left( \sum_S \frac{\ell(S)^{p'-\frac{p'}{2p}}}{D(Q, S)^{p'}} \right)^{\frac{p}{p'}} \end{aligned}$$

$$\textcircled{4*_{QS}} = |B^{(-\alpha)} [(\mathbf{p}_S^n f - \mathbf{p}_{S_Q}^n f)\psi_{QS}](z)|.$$

The sum  $\sum_{S < P \leq S_Q} \ell(P)^{\frac{p'}{2p}}$  is geometric. Thus

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Then, we apply Hölder inequality and the properties of the covering,

$$\begin{aligned} \textcircled{4*_{Q}} &\lesssim \sum_S \sum_{S < P \leq S_Q} \frac{\ell(S)^{p+\frac{1}{2}} \ell(P)^{p-\frac{5}{2}} \|\nabla^n f\|_{L^p(5P)}^p}{D(Q, P)^{2p-\frac{1}{2}}} \left( \sum_S \frac{\ell(S)^{p'-\frac{p'}{2p}}}{D(Q, S)^{p'}} \right)^{\frac{p}{p'}} \\ &\lesssim \sum_{S \in \mathcal{W}} \sum_{S < P \leq S_Q} \frac{\ell(S)^{p+\frac{1}{2}} \ell(P)^{p-\frac{5}{2}}}{D(Q, P)^{2p-\frac{1}{2}} \ell(Q)^{\frac{1}{2}}} \|\nabla^n f\|_{L^p(5P)}^p. \end{aligned}$$

$$4_{*QS} = |B^{(-\alpha)} [(\mathfrak{p}_S^n f - \mathfrak{p}_{S_Q}^n f)\psi_{QS}](z)|.$$

Then,

$$4_{*Q} \lesssim \sum_{S \in \mathcal{W}} \sum_{S < P \leq S_Q} \frac{\ell(S)^{p+\frac{1}{2}} \ell(P)^{p-\frac{5}{2}}}{D(Q, P)^{2p-\frac{1}{2}} \ell(Q)^{\frac{1}{2}}} \|\nabla^n f\|_{L^p(5P)}^p.$$

$$(4^*) = \sum_{Q \in \mathcal{W}} \left( \sum_{S \in \mathcal{W}} \left\| B^{(-\alpha)}(\psi_{QS}(\mathbf{p}_S^n f - \mathbf{p}_{S_Q}^n f)) \right\|_{L^p(Q)} \right)^p$$

Then,

$$(4^*_{*Q}) \lesssim \sum_{S \in \mathcal{W}} \sum_{S < P \leq S_Q} \frac{\ell(S)^{p+\frac{1}{2}} \ell(P)^{p-\frac{5}{2}}}{D(Q, P)^{2p-\frac{1}{2}} \ell(Q)^{\frac{1}{2}}} \|\nabla^n f\|_{L^p(5P)}^p.$$

Summing with respect to  $Q$ , we have

$$\begin{aligned} (4^*) &\lesssim \sum_{Q \in \mathcal{W}} \ell(Q)^2 \sum_{S \in \mathcal{W}} \sum_{S < P \leq S_Q} \frac{\ell(S)^{p+\frac{1}{2}} \ell(P)^{p-\frac{5}{2}}}{D(Q, P)^{2p-\frac{1}{2}} \ell(Q)^{\frac{1}{2}}} \|\nabla^n f\|_{L^p(5P)}^p \\ &\leq \sum_{P \in \mathcal{W}} \|\nabla^n f\|_{L^p(5P)}^p \ell(P)^{p-\frac{5}{2}} \sum_{Q \in \mathcal{W}} \frac{\ell(Q)^{\frac{3}{2}}}{D(Q, P)^{2p-\frac{1}{2}}} \sum_{S < P} \ell(S)^{p+\frac{1}{2}}. \end{aligned}$$



# Bounding 4

$$4^* = \sum_{Q \in \mathcal{W}} \left( \sum_{S \in \mathcal{W}} \left\| B^{(-\alpha)}(\psi_{QS}(\mathbf{p}_S^n f - \mathbf{p}_{S_Q}^n f)) \right\|_{L^p(Q)} \right)^p$$

We have found out

$$4^* \lesssim \sum_{P \in \mathcal{W}} \|\nabla^n f\|_{L^p(5P)}^p \ell(P)^{p-\frac{5}{2}} \sum_{Q \in \mathcal{W}} \frac{\ell(Q)^{\frac{3}{2}}}{D(Q, P)^{2p-\frac{1}{2}}} \sum_{S < P} \ell(S)^{p+\frac{1}{2}}.$$

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Now, being  $p + \frac{1}{2} > 1$  and  $2p - \frac{1}{2} > \frac{3}{2} > 1$  imply

$$\sum \ell(S)^{p+\frac{1}{2}} \lesssim \ell(P)^{p+\frac{1}{2}} \quad \text{and} \quad \sum \frac{\ell(Q)^{\frac{3}{2}}}{D(Q, P)^{2p-\frac{1}{2}}} \lesssim \ell(P)^{-2(p-1)}$$

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We have found out

$$\textcircled{4^*} \lesssim \sum_{P \in \mathcal{W}} \|\nabla^n f\|_{L^p(5P)}^p \ell(P)^{p-\frac{5}{2}} \sum_{Q \in \mathcal{W}} \frac{\ell(Q)^{\frac{3}{2}}}{D(Q, P)^{2p-\frac{1}{2}}} \sum_{S < P} \ell(S)^{p+\frac{1}{2}}.$$

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so

$$\textcircled{4^*} \lesssim \sum_{P \in \mathcal{W}} \ell(P)^{p-\frac{5}{2}-2p+2+p+\frac{1}{2}} \|\nabla^n f\|_{L^p(5P)}^p \lesssim \|\nabla^n f\|_{L^p(Q \cap \Omega)}^p.$$