Contents

Preface xiii

Chapter 1. Banach Function Spaces 1

1. Banach Function Spaces 2
   Banach function norms ρ; Banach function spaces X; Fatou's lemma; the Riesz-Fischer property.
2. The Associate Space 7
   The associate norm ρ'; the associate space X'; Hölder's inequality; the Lorentz-Luxemburg theorem; the dual space X^*.
3. Absolute Continuity of the Norm 13
   Functions of absolutely continuous norm; the subspace X_a of functions of absolutely continuous norm; the closure X_b of the bounded functions supported in sets of finite measure; comparison of X_a, X_b, and X.
4. Duality and Reflexivity 19
   The associate space and duality; the dual of X_a; conditions for coincidence of X' and X^*; reflexivity and absolute continuity of the norm.
5. Separability 24
   $\sigma(X, X')$-completeness of Banach function spaces X; separable measure spaces; separability of Banach function spaces; separability and reflexivity.

Exercises and Further Results for Chapter 1 30

Notes for Chapter 1 33

Chapter 2. Rearrangement-Invariant Banach Function Spaces 35

1. Distribution Functions and Decreasing Rearrangements 36
The distribution function μ_f; equimeasurable functions; the decreasing rearrangement f^*; the L^p-norm in terms of μ_f and f^*.
2. An Inequality of Hardy and Littlewood 43
The Hardy-Littlewood inequality; decreasing rearrangements of products; resonant and strongly resonant measure spaces.
3. An Elementary Maximal Function 52
The maximal function f^{**}; subadditivity of $f \to f^{**}$; the method of retracts; the Hardy-Littlewood-Pólya relation; Hardy's lemma; conditional expectations.
4. Rearrangement-Invariant Spaces 59
Rearrangement-invariant Banach function spaces; rearrangement-invariance of the associate space; order structure and the Hardy-Littlewood-Pólya relation; conditional expectations; the Luxemburg representation theorem.
5. The Fundamental Function 65
The fundamental function; duality and separability of rearrangement-invariant spaces; the Lorentz spaces $\Lambda(X)$ and $M(X)$; comparison of X, $\Lambda(X)$, and $M(X)$.
6. The Spaces $L^1 + L^\infty$ and $L^1 \cap L^\infty$ 73
The norms in $L^1 + L^\infty$ and $L^1 \cap L^\infty$; Hölder's inequality; mutual associativity; extremal properties.
7. Measure-Preserving Transformations 79
Measure-preserving transformations; Lorentz' lemma; Ryff's theorem; recovery of f from f^* by a measure-preserving transformation.

Exercises and Further Results for Chapter 2 87

Notes for Chapter 2 92

Chapter 3. Interpolation of Operators on Rearrangement-Invariant Spaces 95

1. Interpolation Spaces 96
Compatible couples; the spaces $X_0 + X_1$ and $X_0 \cap X_1$; admissible operators; interpolation pairs; interpolation spaces.

2. Interpolation Between L^1 and L^∞ 105
Admissible operators and the Hardy-Littlewood-Pólya relation; substochastic operators; the Hardy-Littlewood-Pólya theorem on substochastic matrices; the Calderón-Ryff theorem; interpolation spaces between L^1 and L^∞.

3. The Hardy-Littlewood Maximal Operator 117
The Hardy-Littlewood maximal operator M; a weak-type estimate; Lebesgue's differentiation theorem; equivalence of $(Mf)^*$ and f^{**}; Hardy's inequalities; the Hardy-Littlewood maximal theorem.

4. The Hilbert Transform 126
The Hilbert transform H; the maximal Hilbert transform $\mathscr{H}$; the Loomis lemmas; the Stein-Weiss lemma; weak-type estimates for H and $\mathscr{H}$; existence of the Hilbert transform; the M. Riesz theorem.

5. Operators of Joint Weak Type $(p_0, q_0; p_1, q_1)$ 141
The Calderón operator S_σ; operators of joint weak type $(p_0, q_0; p_1, q_1)$; Calderón's theorem; indices of rearrangement-invariant spaces; Boyd's theorem; the Hardy-Littlewood maximal operator and the Hilbert transform on rearrangement-invariant spaces.

6. Norm-Convergence of Fourier Series 154
Fourier series; the conjugate-function operator; a.e. convergence of the principal-value integral; the conjugate-function operator as a multiplier; norm-convergence of Fourier series in rearrangement-invariant spaces.

7. Theorems of Lorentz and Shimogaki 166
Decreasing rearrangements and differences of functions; decomposition with respect to the Hardy-Littlewood-Pólya relation.

Exercises and Further Results for Chapter 3 174

Notes for Chapter 3 179

Chapter 4. The Classical Interpolation Theorems 183

1. The Riesz Convexity Theorem 185
Operators of strong type (p, q); an interpolation theorem for positive integral operators; bilinear forms; the M. Riesz convexity theorem.

2. The Riesz-Thorin Convexity Theorem 195
The Hadamard three-lines theorem; the Riesz-Thorin convexity theorem; Young's inequality; the Hausdorff-Young theorem; multilinear interpolation; interpolation of compact operators.

3. Analytic Families of Operators 205
An extension of the three-lines theorem; analytic families of operators; Stein's interpolation theorem for analytic families; weighted L^p-spaces; Stein's theorem on interpolation with change of measures.

4. The Marcinkiewicz Interpolation Theorem 216
Lorentz $L^{p,q}$-spaces; operators of weak type (p,q); the Marcinkiewicz interpolation theorem; the Paley-Hausdorff-Young theorem; fractional integral operators; the Hardy-Littlewood-Sobolev theorem of fractional integration.

5. Restricted Weak Type and A.E. Convergence 230
Nonnegative sublinear operators; operators of restricted weak type (p,q); the Stein-Weiss interpolation theorem for restricted weak-type operators; Moon's theorem; maximal operators; Banach's principle; Stein's theorem on limits of sequences of operators.

6. $L\log L$ and $L_{\exp}$ 243
The Zygmund spaces $L\log L$ and $L_{\exp}$; a limiting case of the Marcinkiewicz interpolation theorem; $L\log L$ and the Hardy-Littlewood maximal operator; theorems of M. Riesz and Zygmund for the conjugate-function operator; Zygmund spaces; Lorentz-Zygmund spaces.

7. Further Extensions of the Weak-Type Theory 255
The Calderón maximal interpolation operator for rearrangement-invariant spaces; multilinear interpolation of n initial estimates; interpolation of convolution operators.

8. Orlicz Spaces 265
Young's functions; Orlicz classes; complementary Young's functions; Orlicz spaces; the associate space; the Luxemburg norm; separability; duality.

Exercises and Further Results for Chapter 4 280

Notes for Chapter 4 286

Chapter 5. The *K*-Method 291

1. The *K*-Method 293
   The Peetre *J*- and *K*-functionals; Gagliardo completion; the *K*-functional for (L^1, L^∞); the (θ, q)-spaces; the fundamental interpolation inequality; an interpolation theorem for (θ, q)-spaces; the *k*-method.
2. Structure Theorems for the (θ, q)-spaces 307
   Holmstedt's formula; the reiteration theorem; the *J*-method; the equivalence theorem; the density theorem; Wolff's theorem.
3. Monotone Interpolation Spaces 319
   Monotone Riesz-Fischer norms; monotone intermediate spaces; Cwikel's lemma; divisibility; characterization of monotone interpolation spaces.
4. Besov and Sobolev Spaces 331
   Modulus of smoothness; Besov spaces $B^p_{\alpha,q}$; Sobolev spaces W^p_k; *K*-functional for (L^p, W^p_k); Marchaud's inequality; Sobolev type embedding theorems.
5. Interpolation Between W^1_k and W^∞_k 347
   The Whitney covering lemma; Taylor polynomials; an extension theorem; the *K*-functional for (W^1_k, W^∞_k).
6. Re H^1 and BMO 362
   The nontangential maximal operator; a theorem of Hardy and Littlewood; the Hardy space Re H^1; the space BMO of functions of bounded mean oscillation; a lemma of Spanne and Stein; atomic decomposition; equivalent characterizations of Re H^1; the *K*-functional for $(\mathrm{Re}(H^1), L^\infty)$; Fefferman's duality theorem.
7. BMO and Weak-L^∞ 376
   Oscillation of f^* and f; the John-Nirenberg lemma; weak-L^∞; the rearrangement-invariant hull of BMO; restricted weak type (∞, ∞); an interpolation theorem; the space BLO of functions of bounded lower oscillation; the Hardy-Littlewood maximal operator on BMO.
8. Interpolation Between L^1 and BMO 390
   The sharp function; the space BMO($\mathbf{R}^n$); the *K*-functional for (L^1, BMO); interpolation spaces between L^1 and BMO; the Hardy-Littlewood maximal operator on BMO($\mathbf{R}^n$).

9. Jones' Solution of $\bar{\partial} f = \mu$ 401
Carleson measures; Jones' constructive solution of $\bar{\partial} f = \mu$.
10. Interpolation Between H^1 and H^∞ 411
The K-functional for (H^1, H^∞); characterization of the interpolation spaces between H^1 and H^∞.
Exercises and Further Results for Chapter 5 426
Notes for Chapter 5 436

Appendix A 441

References 443

Bibliography 445

Index 461

List of Notations 467