

We clearly have that  $\|\vec{K}(x)\|_{\mathbf{C} \rightarrow \ell^2} = (\sum_j |\Psi_{2^{-j}}(x)|^2)^{\frac{1}{2}}$ , and to be able to apply Theorem 5.6.1 we need to know that for some constant  $C_n$  we have

$$\|\vec{K}(x)\|_{\mathbf{C} \rightarrow \ell^2} \leq C_n B |x|^{-n}, \quad (6.1.14)$$

$$\lim_{\varepsilon \downarrow 0} \int_{\varepsilon \leq |y| \leq 1} \vec{K}(y) dy = \left\{ \int_{|y| \leq 1} \Psi_{2^{-j}}(y) dy \right\}_{j \in \mathbf{Z}}, \quad (6.1.15)$$

$$\sup_{y \neq 0} \int_{|x| \geq 2|y|} \|\vec{K}(x-y) - \vec{K}(x)\|_{\mathbf{C} \rightarrow \ell^2} dx \leq C_n B. \quad (6.1.16)$$

Of these, (6.1.14) is easily obtained using (6.1.3), (6.1.15) is **straightforward**<sup>1</sup>, and so we focus on (6.1.16). Since  $\Psi$  is a  $\mathcal{C}^1$  function, for  $|x| \geq 2|y|$  we have

$$\begin{aligned} & |\Psi_{2^{-j}}(x-y) - \Psi_{2^{-j}}(x)| \\ & \leq 2^{(n+1)j} |\nabla \Psi(2^j(x-\theta y))| |y| \quad \text{for some } \theta \in [0, 1], \\ & \leq B 2^{(n+1)j} (1+2^j|x-\theta y|)^{-(n+1)} |y| \\ & \leq B 2^{nj} (1+2^{j-1}|x|)^{-(n+1)} 2^j |y| \quad \text{since } |x-\theta y| \geq \frac{1}{2}|x|. \end{aligned} \quad (6.1.17)$$

We also have that

$$\begin{aligned} & |\Psi_{2^{-j}}(x-y) - \Psi_{2^{-j}}(x)| \\ & \leq 2^{nj} |\Psi(2^j(x-y))| + 2^{jn} |\Psi(2^j x)| \\ & \leq B 2^{nj} (1+2^j|x|)^{-(n+1)} + B 2^{jn} (1+2^{j-1}|x|)^{-(n+1)} \\ & \leq 2B 2^{nj} (1+2^{j-1}|x|)^{-(n+1)}. \end{aligned} \quad (6.1.18)$$

Taking the geometric mean of (6.1.17) and (6.1.18), we obtain for any  $\gamma \in [0, 1]$

$$|\Psi_{2^{-j}}(x-y) - \Psi_{2^{-j}}(x)| \leq 2^{1-\gamma} B 2^{nj} (2^j |y|)^\gamma (1+2^{j-1}|x|)^{-(n+1)}. \quad (6.1.19)$$

Using this estimate, when  $|x| \geq 2|y|$ , we obtain

$$\begin{aligned} \|\vec{K}(x-y) - \vec{K}(x)\|_{\mathbf{C} \rightarrow \ell^2} &= \left( \sum_{j \in \mathbf{Z}} |\Psi_{2^{-j}}(x-y) - \Psi_{2^{-j}}(x)|^2 \right)^{1/2} \\ &\leq \sum_{j \in \mathbf{Z}} |\Psi_{2^{-j}}(x-y) - \Psi_{2^{-j}}(x)| \\ &\leq 2B \left( |y| \sum_{2^j < \frac{2}{|x|}} 2^{(n+1)j} + |y|^{\frac{1}{2}} \sum_{2^j \geq \frac{2}{|x|}} 2^{(n+\frac{1}{2})j} (2^{j-1}|x|)^{-(n+1)} \right) \\ &\leq C_n B (|y||x|^{-n-1} + |y|^{\frac{1}{2}} |x|^{-n-\frac{1}{2}}), \end{aligned}$$

where we used (6.1.19) with  $\gamma = 1$  in the first sum and (6.1.19) with  $\gamma = 1/2$  in the second sum. Using this bound, we easily deduce (6.1.16) by integrating over the

<sup>1</sup> for the purposes of proving (6.1.15) it may be necessary to assume that there are only finitely many  $j$  on the left of (6.1.4) and (6.1.5); the case of all  $j$  will then be a consequence of the Lebesgue monotone convergence theorem