

(f) There exist $p, C_3 < \infty$ such that $[w]_{A_p} \leq C_3$. In other words, w lies in A_p for some $p \in [1, \infty)$.

All the constants $C_1, C_2, C_3, \alpha, \beta, \gamma, \delta, \alpha', \beta', \varepsilon, \varepsilon_0$, and p in (a)–(f) depend only on the dimension n and on $[w]_{A_\infty}$. Moreover, if any of the statements in (a)–(f) is valid, then so is any other statement in (a)–(f) with constants that depend only on the dimension n and the constants that appear in the assumed statement.

Proof. The proof follows from the sequence of implications

$$w \in A_\infty \implies (a) \implies (b) \implies (c) \implies (d) \implies (e) \implies (f) \implies w \in A_\infty.$$

At each step we keep track of the way the constants depend on the constants of the previous step. This is needed to validate the last assertion of the theorem.

$w \in A_\infty \implies (a)$

Fix a cube Q . Since multiplication of an A_∞ weight with a positive scalar does not alter its A_∞ characteristic, we may assume that $\int_Q \log w(t) dt = 0$. This implies that $\text{Avg}_Q w \leq [w]_{A_\infty}$. Then we have

$$\begin{aligned} |\{x \in Q : w(x) \leq \gamma \text{Avg}_Q w\}| &\leq |\{x \in Q : w(x) \leq \gamma [w]_{A_\infty}\}| \\ &= |\{x \in Q : \log(1 + w(x)^{-1}) \geq \log(1 + (\gamma [w]_{A_\infty})^{-1})\}| \\ &\leq \frac{1}{\log(1 + (\gamma [w]_{A_\infty})^{-1})} \int_Q \log \frac{1 + w(t)}{w(t)} dt \\ &= \frac{1}{\log(1 + (\gamma [w]_{A_\infty})^{-1})} \int_Q \log(1 + w(t)) dt \\ &\leq \frac{1}{\log(1 + (\gamma [w]_{A_\infty})^{-1})} \int_Q w(t) dt \\ &\leq \frac{[w]_{A_\infty} |Q|}{\log(1 + (\gamma [w]_{A_\infty})^{-1})} \\ &= \frac{1}{2} |Q|, \end{aligned}$$

which proves (a) with $\gamma = [w]_{A_\infty}^{-1} (e^{2[w]_{A_\infty}} - 1)^{-1}$ and $\delta = \frac{1}{2}$.

(a) \implies (b)

Let Q be fixed and let A be a subset of Q with $w(A) > \beta w(Q)$ for some β to be chosen later. Setting $S = Q \setminus A$, we have $w(S) < (1 - \beta)w(Q)$. We write $S = S_1 \cup S_2$, where

$$S_1 = \{x \in S : w(x) > \gamma \text{Avg}_Q w\} \quad \text{and} \quad S_2 = \{x \in S : w(x) \leq \gamma \text{Avg}_Q w\}.$$

For S_2 we have $|S_2| \leq \delta |Q|$ by assumption (a). For S_1 we use Chebyshev's inequality to obtain

$$|S_1| \leq \frac{1}{\gamma \text{Avg}_Q w} \int_S w(t) dt = \frac{|Q|}{\gamma} \frac{w(S)}{w(Q)} < \frac{1 - \beta}{\gamma} |Q|.$$

Adding the estimates for $|S_1|$ and $|S_2|$, we obtain

$$|S| \leq |S_1| + |S_2| < \frac{1-\beta}{\gamma} |Q| + \delta |Q| = \left(\delta + \frac{1-\beta}{\gamma} \right) |Q|.$$

Choosing numbers α, β in $(0, 1)$ such that $\delta + \frac{1-\beta}{\gamma} = 1 - \alpha$, for example $\alpha = \frac{1-\delta}{2}$ and $\beta = 1 - \frac{(1-\delta)\gamma}{2}$, we obtain $|S| < (1 - \alpha)|Q|$, that is, $|A| > \alpha|Q|$.

(b) \implies (c)

This was proved in Corollary 7.2.4. To keep track of the constants, we note that the choices

$$\varepsilon = \frac{-\frac{1}{2} \log \beta}{\log 2^n - \log \alpha} \quad \text{and} \quad C_1 = 1 + \frac{(2^n \alpha^{-1})^\varepsilon}{1 - (2^n \alpha^{-1})^\varepsilon \beta}$$

as given in (7.2.6) and (7.2.7) serve our purposes.

(c) \implies (d)

We apply first Hölder's inequality with exponents $1 + \varepsilon$ and $(1 + \varepsilon)/\varepsilon$ and then the reverse Hölder estimate to obtain

$$\begin{aligned} \int_A w(x) dx &\leq \left(\int_A w(x)^{1+\varepsilon} dx \right)^{\frac{1}{1+\varepsilon}} |A|^{\frac{\varepsilon}{1+\varepsilon}} \\ &\leq \left(\frac{1}{|Q|} \int_Q w(x)^{1+\varepsilon} dx \right)^{\frac{1}{1+\varepsilon}} |Q|^{\frac{1}{1+\varepsilon}} |A|^{\frac{\varepsilon}{1+\varepsilon}} \\ &\leq \frac{C_1}{|Q|} \int_Q w(x) dx |Q|^{\frac{1}{1+\varepsilon}} |A|^{\frac{\varepsilon}{1+\varepsilon}}, \end{aligned}$$

which gives

$$\frac{w(A)}{w(Q)} \leq C_1 \left(\frac{|A|}{|Q|} \right)^{\frac{\varepsilon}{1+\varepsilon}}.$$

This proves (d) with $\varepsilon_0 = \frac{\varepsilon}{1+\varepsilon}$ and $C_2 = C_1$.

(d) \implies (e)

Pick an $0 < \alpha'' < 1$ small enough that $\beta'' = C_2(\alpha'')^{\varepsilon_0} < 1$. It follows from (d) that

$$|A| \leq \alpha'' |Q| \implies w(A) \leq \beta'' w(Q) \tag{7.3.5}$$

for all cubes Q and all A measurable subsets of Q . Replacing A by $Q \setminus A$, the implication in (7.3.5) can be equivalently written as

$$|A| \geq (1 - \alpha'') |Q| \implies w(A) \geq (1 - \beta'') w(Q).$$

In other words, for measurable subsets A of Q we have

$$w(A) < (1 - \beta'') w(Q) \implies |A| < (1 - \alpha'') |Q|, \tag{7.3.6}$$