

$$\begin{aligned}
v \geq \delta t^\gamma &\implies (f_t)^*(v) = \inf \{s > 0 : d_{f_t}(s) \leq v\} \\
&\leq \inf \{s > 0 : d_f(s) \leq v\} && \text{since } d_{f_t} \leq d_f \\
&= f^*(v),
\end{aligned}$$

$$\begin{aligned}
v < \delta t^\gamma &\implies (f_t)^*(v) = \inf \{s > 0 : d_{f_t}(s) \leq v\} \\
&\leq f^*(\delta t^\gamma), && \text{since } f^*(\delta t^\gamma) \in \{s > 0 : d_{f_t}(s) \leq v\}.
\end{aligned}$$

We summarize these observations in a couple of inequalities:

$$\begin{aligned}
(f^t)^*(s) &\leq \begin{cases} f^*(s) & \text{if } 0 < s < \delta t^\gamma, \\ 0 & \text{if } s \geq \delta t^\gamma, \end{cases} \\
(f_t)^*(s) &\leq \begin{cases} f^*(\delta t^\gamma) & \text{if } 0 < s < \delta t^\gamma, \\ f^*(s) & \text{if } s \geq \delta t^\gamma. \end{cases}
\end{aligned}$$

It follows from these inequalities that  $f^t$  lies in  $L^{p_0, m}$  and  $f_t$  lies in  $L^{p_1, m}$  for all  $t > 0$ .

The quasi-linearity of the operator  $T$  and (1.4.9) imply

$$\begin{aligned}
&\|T(f)\|_{L^{q, r}} \\
&= \|t^{\frac{1}{q}} T(f)^*(t)\|_{L^r(\frac{dt}{t})} \\
&\leq K \|t^{\frac{1}{q}} (|T(f_t)| + |T(f^t)|)^*(t)\|_{L^r(\frac{dt}{t})} \\
&\leq K \|t^{\frac{1}{q}} T(f_t)^*(\frac{t}{2}) + t^{\frac{1}{q}} T(f^t)^*(\frac{t}{2})\|_{L^r(\frac{dt}{t})} \\
&\leq K a_r \left( \|t^{\frac{1}{q}} T(f_t)^*(\frac{t}{2})\|_{L^r(\frac{dt}{t})} + \|t^{\frac{1}{q}} T(f^t)^*(\frac{t}{2})\|_{L^r(\frac{dt}{t})} \right) \\
&\leq K \max\{1, 2^{\frac{1}{r}-1}\} \left( \|t^{\frac{1}{q}} T(f_t)^*(\frac{t}{2})\|_{L^r(\frac{dt}{t})} + \|t^{\frac{1}{q}} T(f^t)^*(\frac{t}{2})\|_{L^r(\frac{dt}{t})} \right). \quad (1.4.31)
\end{aligned}$$

It follows from (1.4.30) that

$$t^{\frac{1}{q_0}} T(f^t)^*(\frac{t}{2}) \leq 2^{\frac{1}{q_0}} \sup_{s>0} s^{\frac{1}{q_0}} T(f^t)^*(s) \leq 2^{\frac{1}{q_0}} M'_0 \|f^t\|_{L^{p_0, m}}, \quad (1.4.32)$$

$$t^{\frac{1}{q_1}} T(f_t)^*(\frac{t}{2}) \leq 2^{\frac{1}{q_1}} \sup_{s>0} s^{\frac{1}{q_1}} T(f_t)^*(s) \leq 2^{\frac{1}{q_1}} M'_1 \|f_t\|_{L^{p_1, m}}, \quad (1.4.33)$$

for all  $t > 0$ . Now use (1.4.32), (1.4.33), and the facts that

$$\begin{aligned}
t^{\frac{1}{q}} T(f^t)^*(\frac{t}{2}) &= t^{\frac{1}{q} - \frac{1}{q_0}} t^{\frac{1}{q_0}} T(f^t)^*(\frac{t}{2}) \leq t^{\frac{1}{q} - \frac{1}{q_0}} 2^{\frac{1}{q_0}} M'_0 \|f^t\|_{L^{p_0, m}} \\
t^{\frac{1}{q}} T(f_t)^*(\frac{t}{2}) &= t^{\frac{1}{q} - \frac{1}{q_1}} t^{\frac{1}{q_1}} T(f_t)^*(\frac{t}{2}) \leq t^{\frac{1}{q} - \frac{1}{q_1}} 2^{\frac{1}{q_1}} M'_1 \|f_t\|_{L^{p_1, m}},
\end{aligned}$$