## 1.4 Lorentz Spaces

satisfies  $\alpha |\{x : |S(\chi_A)(x)| > \alpha\}|^{1/q} \le c|A|^{1/2}$  when q = 1 or 3, and thus it furnishes an example of an operator of restricted weak types (2,1) and (2,3) that is not  $L^2$ bounded. Thus Theorem 1.4.19 fails if the assumption  $p_0 \ne p_1$  is dropped.

Next, we give a corollary of the proof of Theorem 1.4.19 which also strengthens Theorem 1.3.2.

**Corollary 1.4.24.** Let  $0 < r \le \infty$ ,  $0 < p_0 \ne p_1 \le \infty$ , and  $0 < q_0 \ne q_1 \le \infty$  and let  $(X,\mu)$  and  $(Y,\nu)$  be  $\sigma$ -finite measure spaces. Let T be a quasi-linear operator defined on  $L^{p_0,m}(X) + L^{p_1,m}(X)$  and taking values in the set of measurable functions on Y. Let  $0 < m < \infty$ . Assume that for some  $M'_0, M'_1 < \infty$  the estimates hold for j = 0, 1

$$\|T(f)\|_{L^{q_{j,\infty}}(Y)} \le M'_{j} \|f\|_{L^{p_{j,m}}(X)}, \qquad (1.4.42)$$

for all functions  $f \in L^{p_j, m}(X)$ . Fix  $0 < \theta < 1$  and let

$$\frac{1}{p} = \frac{1-\theta}{p_0} + \frac{\theta}{p_1}$$
 and  $\frac{1}{q} = \frac{1-\theta}{q_0} + \frac{\theta}{q_1}$ . (1.4.43)

Then there exists a constant  $C_*(p_0, q_0, p_1, q_1, K, r, \theta, m) < \infty$  such that for all functions f in  $L^{p,r}(X)$  we have

$$\left\| T(f) \right\|_{L^{q,r}} \le C_*(p_0, q_0, p_1, q_1, K, r, \theta, m) (M'_0)^{1-\theta} (M'_1)^{\theta} \left\| f \right\|_{L^{p,r}}.$$
 (1.4.44)

*Proof.* Since  $L^{p,r}(X)$  is contained in  $L^{p_0,m}(X) + L^{p_1,m}(X)$ , the operator T is well defined on  $L^{p,r}(X)$ . Hypothesis (1.4.42) implies that (1.4.30) holds for all f in  $L^{p_0,m}$  and  $L^{p_1,m}$ , respectively. We obtain (1.4.44) by repeating the proof of Theorem 1.4.19 starting from (1.4.30) and working a fixed function f in  $L^{p,r}(X)$ . Note that the restriction  $p_1 < \infty$  was never used in the proof of Theorem 1.4.19, and was only needed to apply Lemma 1.4.20, which is not necessary in this setting.

**Theorem 1.4.25.** (*Young's inequality for weak type spaces*) Let G be a locally compact group with left Haar measure  $\lambda$  that satisfies (1.2.12) for all measurable subsets A of G. Let  $1 < p, q, r < \infty$  satisfy

$$\frac{1}{q} + 1 = \frac{1}{p} + \frac{1}{r}.$$
(1.4.45)

Then there exists a constant  $B_{p,q,r} > 0$  such that for all f in  $L^{p}(G)$  and g in  $L^{r,\infty}(G)$  we have

$$\|f * g\|_{L^{q}(G)} \le B_{p,q,r} \|g\|_{L^{r,\infty}(G)} \|f\|_{L^{p}(G)}.$$
(1.4.46)

*Proof.* We fix  $1 < p, q < \infty$ . Since p and q range in an open interval, we can find  $p_0 , and <math>0 < \theta < 1$  such that (1.4.23) and (1.4.45) hold. Let T(f) = f \* g, defined for all functions f on G. By Theorem 1.2.13, T extends to a bounded operator from  $L^{p_0}$  to  $L^{q_0,\infty}$  and from  $L^{p_1}$  to  $L^{q_1,\infty}$ . It follows from the Corollary 1.4.24 that T extends to a bounded operator from  $L^p(G)$  to  $L^q(G)$ . Notice that since G is locally compact,  $(G, \lambda)$  is a  $\sigma$ -finite measure space and for this reason, we were able to apply Corollary 1.4.24.