1.3 Real Interpolation 21

1.3.4. Let (X, μ) and (Y, ν) be σ -finite measure spaces. Let T be a subadditive operator defined on $L^1(X, \mu) + L^\infty(X, \mu)$ that takes values in the space of measurable functions on (Y, v) and that satisfies $|T(f)| \leq T(|f|)$ for all $f \in L^1 + L^{\infty}$. Suppose that *T* maps L^1 to $L^{1,\infty}$ with bound A_0 and L^{∞} to itself with bound $A_1 > 0$. Given $1 < p < \infty$, prove that *T* maps $L^p(X)$ to $L^p(Y)$ with norm at most

$$
\frac{p}{p-1}A_0^{\frac{1}{p}}A_1^{1-\frac{1}{p}}.
$$

Hint: Given $\lambda > 0$, $\gamma \in (0,1)$, and *f* measurable, write $|f| = f_0 + f_1$, where $f_0 =$ $\max (|f| - \frac{\gamma \lambda}{A_1}, 0)$ and $f_1 = \min (|f|, \frac{\gamma \lambda}{A_1})$. Then $\{T(|f|) > \lambda\} \subseteq {\{|T(f_0)| > (1-\gamma)\lambda\}}$. Then choose a suitable γ .

1.3.5. Let (X, μ) , (Y, v) be σ -finite measure spaces, and let $0 < p_0 < p_1 \le \infty$. Define *p* via $\frac{1-\theta}{p_0} + \frac{\theta}{p_1} = \frac{1}{p}$, where $0 < \theta < 1$. Let *T* be a subadditive operator defined on $L^{p_0}(X) + L^{p_1}(X)$ and taking values in the space of measurable functions on *Y*. Suppose *T* maps L^{p_0} to L^{∞} with norm A_0 and L^{p_1} to L^{∞} with norm A_1 . Prove that *T* maps L^p to L^∞ with norm at most $2A_0^{1-\theta}A_1^{\theta}$.

1.3.6. Let (X, μ) and (Y, ν) be σ -finite measure spaces. Let $0 < p < p_1 \leq \infty$, $0 < B < \infty$, and let $\Phi : [0, \infty) \to [0, \infty)$ be a measurable function such that

$$
A=\int_0^1 \lambda^{p-1}\Phi(1/\lambda)d\lambda<\infty.
$$

Let *T* be a linear operator that maps $L^{p_1}(X)$ to $L^{p_1,\infty}(Y)$ with norm *B* that satisfies

$$
\mathbf{\nu}\big(\big\{y\in Y:\,|T(f)(y)|>\lambda\big\}\big)\leq A\int_X\boldsymbol{\Phi}\Big(\frac{|f(x)|}{\lambda}\Big)\,d\mu
$$

for all finite simple functions *f* on *X* and all $\lambda > 0$. Prove that *T* has a bounded extension from $L^p(X)$ to itself. [*Hint:* Set $f^{\lambda} = f\chi_{|f| > \lambda}$ and $f_{\lambda} = f\chi_{|f| \leq \lambda}$. When $p_1 < \infty$, add the estimates

$$
p\lambda^{p-1}\nu(\{|T(f^{\lambda})|>\lambda\})\leq Ap\lambda^{p-1}\int_{|f|>\lambda}\Phi\big(\frac{|f(x)|}{\lambda}\big)d\mu
$$

and

$$
p\lambda^{p-1}\nu(\{|T(f_\lambda)|>\lambda\})\leq p\lambda^{p-1}B^{p_1}\int_{|f|\leq\lambda}\frac{|f(x)|^{p_1}}{\lambda^{p_1}}d\mu,
$$

and integrate over λ to estimate $\frac{1}{2^p} ||T(f)||_{L^p}^p$. In the case where $p_1 = \infty$, use

$$
\mathsf{v}(\{|T(f)|>2B\lambda\})\leq \mathsf{v}(\{|T(f^{\lambda})|>B\lambda\})
$$

to complete the proof.

1.3.7. (Vector-valued Marcinkiewicz interpolation) Let (X, μ) , (Y, v) be σ finite measure spaces and $0 < p_0 < p_1 \leq \infty$. Fix quasi-normed spaces *Z,W*. Define