

It follows from this that

$$\frac{1}{2^n \lambda} w(\{x \in Q : w > \lambda\}) \leq |\{x \in Q : w > \lambda/[w]_{A_1}\}|,$$

as w is an A_1 weight. In view of (1.2.3), we write

$$\begin{aligned} \int_Q w^r dx &= \int_Q w^{r-1} w dx \\ &= (r-1) \int_0^\infty \lambda^{r-2} w(\{x \in Q : w(x) > \lambda\}) d\lambda \\ &= (r-1) \left[\int_0^a + \int_a^\infty \right] \lambda^{r-2} w(\{x \in Q : w(x) > \lambda\}) d\lambda \\ &\leq a^{r-1} w(Q) + (r-1) \int_a^\infty \lambda^{r-2} 2^n \lambda |\{x \in Q : w(x) > \lambda/[w]_{A_1}\}| d\lambda \\ &\leq a^{r-1} w(Q) + 2^n [w]_{A_1}^r (r-1) \int_0^\infty \lambda^{r-1} |\{x \in Q : w(x) > \lambda\}| d\lambda \\ &= a^{r-1} w(Q) + 2^n [w]_{A_1}^r \frac{r-1}{r} \int_Q w^r dx. \end{aligned}$$

Choosing $a = w_Q = \frac{1}{|Q|} \int_Q w dx$ we obtain

$$\left(1 - 2^n [w]_{A_1}^r \frac{r-1}{r}\right) \frac{1}{|Q|} \int_Q w^r dx \leq \left(\frac{1}{|Q|} \int_Q w dx\right)^r.$$

We now examine for which $r \geq 1$ we have

$$1 - 2^n [w]_{A_1}^r \frac{r-1}{r} \geq \frac{1}{K^r},$$

or equivalently,

$$2^{\frac{n}{r}} \left(\frac{r-1}{r}\right)^{\frac{1}{r}} \leq \frac{(K^r - 1)^{\frac{1}{r}}}{K} \frac{1}{[w]_{A_1}}. \quad (8.6.4)$$

It may be difficult to exactly determine these r , but as $K > 1$, note that (8.6.4) is a consequence of

$$0 \leq 2^n e^{\frac{1}{e}} (r-1) \leq \frac{K-1}{K} \frac{1}{[w]_{A_1}}, \quad (8.6.5)$$

in view of the inequality $(1 - 1/r)^{1/r} \leq e^{1/e} (r-1)$ for $r \geq 1$. This last inequality can be obtained by setting $s = 1 - 1/r$ and observing that the minimum of s^s over $[0, 1]$ is $e^{-1/e}$. Now as (8.6.5) is equivalent to (8.6.3), (8.6.1) is proven. $\square$

Remark 8.6.4. The constant $e^{1/e}$ in (8.6.3) could be replaced by the smallest constant c that satisfies the inequality $(1 - 1/t)^{1/t} \leq c(t-1)$ for all $t > 1$.

A consequence of the reverse Hölder property of A_p weights is the following characterization of A_1 weights. This provides a converse to Theorem 8.5.3.