

is as defined in (2.1.11) and

$$\mathfrak{N}_N(\varphi) = \int_{\mathbf{R}^n} (1 + |x|)^N \sum_{|\alpha| \leq N+1} |\partial^\alpha \varphi(x)| dx.$$

We note that as in the scalar case, we have the sequence of simple inequalities

$$M(\vec{f}; \Phi) \leq M_a^*(\vec{f}; \Phi) \leq (1+a)^b M_b^{**}(\vec{f}; \Phi). \quad (2.1.55)$$

We now define the vector-valued Hardy space $H^p(\mathbf{R}^n, \ell_L^2)$.

Definition 2.1.12. Let $\vec{f} = \{f_j\}_{j=1}^L$ be a finite sequence of bounded tempered distributions on \mathbf{R}^n and let $0 < p < \infty$. We say that \vec{f} lies in the vector-valued Hardy space $H^p(\mathbf{R}^n, \ell_L^2)$ if the *Poisson maximal function*

$$M(\vec{f}; P)(x) = \sup_{t>0} \|\{(P_t * f_j)(x)\}_j\|_{\ell_L^2}$$

lies in $L^p(\mathbf{R}^n)$. If this is the case, we set

$$\|\vec{f}\|_{H^p(\mathbf{R}^n, \ell_L^2)} = \|M(\vec{f}; P)\|_{L^p(\mathbf{R}^n)} = \left\| \sup_{\varepsilon>0} \left(\sum_{j=1}^L |f_j * P_\varepsilon|^2 \right)^{\frac{1}{2}} \right\|_{L^p(\mathbf{R}^n)}.$$

The next theorem provides a vector-valued analogue of Theorem 2.1.4.

Theorem 2.1.13. Let $0 < p < \infty$, $L \in \mathbf{Z}^+$. Then the following statements are valid:
(a) There exists a Schwartz function Φ^o with $\int_{\mathbf{R}^n} \Phi^o(x) dx = 1$ and a constant C_1 ($C_1 = 500$ works) such that

$$\|M(\vec{f}; \Phi^o)\|_{L^p(\mathbf{R}^n)} \leq C_1 \|\vec{f}\|_{H^p(\mathbf{R}^n, \ell_L^2)} \quad (2.1.56)$$

for every sequence $\vec{f} = \{f_j\}_{j=1}^L$ of bounded tempered distributions.

(b) For every $a > 0$ and Φ in $\mathcal{S}(\mathbf{R}^n)$ with $\int_{\mathbf{R}^n} \Phi(y) dy \neq 0$ there exists a constant $C_2(n, p, a, \Phi)$ such that

$$\|M_a^*(\vec{f}; \Phi)\|_{L^p(\mathbf{R}^n)} \leq C_2(n, p, a, \Phi) \|M(\vec{f}; \Phi)\|_{L^p(\mathbf{R}^n, \ell_L^2)} \quad (2.1.57)$$

for every sequence $\vec{f} = \{f_j\}_{j=1}^L$ of tempered distributions.

(c) For every $a > 0$, $b > n/p$, and Φ in $\mathcal{S}(\mathbf{R}^n)$ there exists a constant $C_3(n, p, a, b)$ such that

$$\|M_b^{**}(\vec{f}; \Phi)\|_{L^p(\mathbf{R}^n)} \leq C_3(n, p, a, b) \|M_a^*(\vec{f}; \Phi)\|_{L^p(\mathbf{R}^n, \ell_L^2)} \quad (2.1.58)$$

for every sequence $\vec{f} = \{f_j\}_{j=1}^L$ of tempered distributions.

(d) For every $b > 0$ and Φ in $\mathcal{S}(\mathbf{R}^n)$ with $\int_{\mathbf{R}^n} \Phi(x) dx \neq 0$ there exists a constant $C_4(b, \Phi)$ such that if $N = \lfloor \frac{n}{p} \rfloor + 1$ we have

$$\|\mathcal{M}_N(\vec{f})\|_{L^p(\mathbf{R}^n)} \leq C_4(b, \Phi) \|M_b^{**}(\vec{f}; \Phi)\|_{L^p(\mathbf{R}^n, \ell_L^2)} \quad (2.1.59)$$

for every sequence $\vec{f} = \{f_j\}_{j=1}^L$ of tempered distributions.