SOME FUNCTION SPACES RELATIVE TO MORREY-CAMPANATO SPACES ON METRIC SPACES

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Abstract. In this paper, the author introduces the Morrey-Campanato spaces $L_p^s(X)$ and the spaces $C_p^s(X)$ on spaces of homogeneous type including metric spaces and some fractals, and establishes some embedding theorems between these spaces under some restrictions and the Besov spaces and the Triebel-Lizorkin spaces. In particular, the author proves that $L_p^s(X) = B_{\infty,\infty}^s(X)$ if $0 < s < \infty$ and $\mu(X) < \infty$. The author also introduces some new function spaces $A_p^s(X)$ and $B_p^s(X)$ and proves that these new spaces when 0 < s < 1 and $1 are just the Triebel-Lizorkin space <math>F_{p,\infty}^s(X)$ if X is a metric space, and the spaces $A_p^1(X)$ and $B_p^1(X)$ when 1 are just the Hajłasz-Sobolev spaces by making use of the sharp maximal function.

§1. Introduction

On metric spaces including fractals, how to reasonably introduce some well-known functions on the Euclidean spaces is the main subject of a lot of recent papers and books; see [26], [21], [29], [30], [16], [17]. The main purpose of this paper is to introduce the Morrey-Campanato spaces $L_p^s(X)$ and the spaces $C_p^s(X)$ on spaces of homogeneous type including metric spaces and some fractals, whose versions on \mathbb{R}^n and its domains are studied by DeVore and Sharpley in [6], Christ in [3] and Miyachi in [24], [25]; see also [28] for more references. Moreover, $L_1^0(\Omega)$ is just the usual space $bmo(\Omega)$ if Ω is a bounded C^{∞} domain in \mathbb{R}^n ; see [28, p. 49]. We will establish some embedding theorems between these spaces under some restrictions and the Besov spaces and the Triebel-Lizorkin spaces in [12], [13], [16], [17]. In particular, we will prove that $L_p^s(X) = B_{\infty,\infty}^s(X)$ if $0 < s < \infty$ and $\mu(X) < \infty$ (see Theorem 2.1 below), which is known if X is a bounded C^{∞}

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domain in \mathbb{R}^n ; see [28, pp. 50, 247–248]. Motivated by [21], we also introduce some new function spaces $A_p^s(X)$ and $B_p^s(X)$, which can be regarded as the fractional versions of the function spaces studied in [21]. However, the metric spaces studied in [21] have the segment property and we do not need this property by assuming some other properties. It is easy to find a metric space satisfying our assumptions (see Definition 2.1 below), which has no segment property. For example, consider $X = [0,1] \cup [2,3]$ with the euclidean distance and the 1-dimensional Lebesgue measure. We will prove that these new spaces $A_n^s(X)$ and $B_n^s(X)$, when 0 < s < 1, 1 and X is a metric space, are just the Triebel-Lizorkin space $F_{p,\infty}^s(X)$ (see Theorem 2.4 below), and that the spaces $A_p^1(X)$ and $B_p^1(X)$, when 1 and X is a metric space, are just the Hajłasz-Sobolevspaces $W_n^1(X)$ in [9] (see Theorem 3.3 below). Finally, as an application of this result, we will establish a new characterization of the Sobolev space $W_p^1(X)$ by means of the sharp maximal function introduced by Triebel in [28, p. 246] (see Theorem 3.4 below), which is also known if X is a bounded C^{∞} domain in \mathbb{R}^{n} ; see [28, pp. 50, 247–248]

We remark that although some of our results are known if X is a bounded C^{∞} domain in \mathbb{R}^n , some new ideas and techniques are needed to obtain their counterparts on spaces of homogeneous type. In particular, we need the Calderón reproducing formulae established by Han in [11] and we will also use some ideas from [21].

Section 2 is devoted to the study of the Morrey-Campanato spaces and the $C_p^s(X)$ spaces, and the new characterization of the Hajłasz-Sobolev spaces $W_p^1(X)$ is given in Section 3.

§2. Morrey-Campanato spaces and C_p^s spaces

Let us first recall some definitions and notation on spaces of homogeneous type. A quasi-metric ρ on a set X is a function $\rho: X \times X \to [0, \infty)$ satisfying that

- (i) $\rho(x, y) = 0$ if and only if x = y;
- (ii) $\rho(x, y) = \rho(y, x)$ for all $x, y \in X$;
- (iii) there exists a constant $A \in [1, \infty)$ such that for all x, y and $z \in X$,

$$\rho(x,y) \le A[\rho(x,z) + \rho(z,y)].$$

Any quasi-metric defines a topology, for which the balls

$$B(x,r) = \{y \in X : \rho(y,x) < r\}$$

for all $x \in X$ and all r > 0 form a basis.

In what follows, we set diam $X = \sup\{\rho(x, y) : x, y \in X\}$. We also make the following conventions. We denote by $f \sim g$ that there is a constant C > 0 independent of the main parameters such that $C^{-1}g < f < Cg$. Throughout the paper, we will denote by C a positive constant which is independent of the main parameters, but it may vary from line to line. Constants with subscripts, such as C_1 , do not change in different occurrences. We denote $\mathbb{N} \cup \{0\}$ simply by \mathbb{Z}_+ and for any $q \in [1, \infty]$, we denote by q' its conjugate index, namely, 1/q + 1/q' = 1. If X_1 and X_2 are two quasi-Banach spaces, $B_1 \subset B_2$ means that there is a constant C > 0 such that for all $f \in B_1$,

$$||f||_{B_2} \le C ||f||_{B_1}.$$

DEFINITION 2.1. ([16]) Let d > 0 and $0 < \theta \leq 1$. A space of homogeneous type, $(X, \rho, \mu)_{d,\theta}$, is a set X together with a quasi-metric ρ and a nonnegative Borel regular measure μ on X with supp $\mu = X$ such that for some constant $C_0 > 0$ and for all 0 < r < diam X and all $x, x', y \in X$,

(2.1)
$$\mu(B(x,r)) \sim r^{a}$$

and

(2.2)
$$|\rho(x,y) - \rho(x',y)| \le C_0 \rho(x,x')^{\theta} [\rho(x,y) + \rho(x',y)]^{1-\theta}.$$

Obviously, d can be regarded as the Hausdorff dimension of X (see [23]). Moreover, if ρ is a metric, then θ in (2.2) can be 1; and, if $X = \mathbb{R}^n$, ρ is the usual Euclidean metric and μ is the *n*-dimensional Lebesgue measure, then d = n and $\theta = 1$.

Space of homogeneous type defined above is a variant of space of homogeneous type introduced by Coifman and Weiss in [4]. In [22], Macias and Segovia have proved that one can replace the quasi-metric ρ of space of homogeneous type in the sense of Coifman and Weiss by another quasimetric $\bar{\rho}$ which yields the same topology on X as ρ such that $(X, \bar{\rho}, \mu)$ is the space defined by Definition 2.1 with d = 1.

Moreover, the spaces of homogeneous type in Definition 2.1 include the Euclidean space, the C^{∞} -compact Riemannian manifolds, the boundaries

of Lipschitz domains and, in particular, the Lipschitz manifolds introduced recently by Triebel in [31] and the isotropic and anisotropic *d*-sets in \mathbb{R}^n . It has been proved by Triebel in [29] that the isotropic and anisotropic *d*-sets in \mathbb{R}^n include various kinds of self-affine fractals, for example, the Cantor set (see also [23]), the generalized Sierpinski carpet, the fern-like fractals, Picasso-Xmas-Tree fractals and Oval-Ferny fractals; see [30], [1], [2] and [8]. We particularly point out that the spaces of homogeneous type in Definition 2.1 also include the post critically finite self-similar fractals studied by Kigami in [20] and by Strichartz in [26], and the metric spaces with heat kernel studied by Grigor'yan, Hu and Lau in [8].

We now recall the definition of the Besov and Triebel-Lizorkin spaces on spaces of homogeneous type. To do so, let us first recall the definition of the spaces of test functions on X in [15]; see also [11].

DEFINITION 2.2. Fix $\gamma > 0$ and $\theta \ge \beta > 0$. A function f defined on X is said to be a test function of type (x_0, r, β, γ) with $x_0 \in X$ and r > 0, if f satisfies the following conditions:

(i)
$$|f(x)| \le C_1 \frac{r^{\gamma}}{(r+\rho(x,x_0))^{d+\gamma}};$$

(ii) $|f(x) - f(y)| \le C_1 \left(\frac{\rho(x,y)}{r+\rho(x,x_0)}\right)^{\beta} \frac{r^{\gamma}}{(r+\rho(x,x_0))^{d+\gamma}}$
for $\rho(x,y) \le \frac{1}{2A} [r+\rho(x,x_0)],$

where $C_1 > 0$ is independent of x, y and r. If f is a test function of type (x_0, r, β, γ) , we write $f \in \mathcal{G}(x_0, r, \beta, \gamma)$, and the norm of f in $\mathcal{G}(x_0, r, \beta, \gamma)$ is defined by

$$||f||_{\mathcal{G}(x_0,r,\beta,\gamma)} = \inf\{C_1 : (i) \text{ and } (ii) \text{ hold}\}.$$

Here and in what follows, θ is the same as in (2.2).

Now fix $x_0 \in X$ and let $\mathcal{G}(\beta, \gamma) = \mathcal{G}(x_0, 1, \beta, \gamma)$. It is easy to see that

$$\mathcal{G}(x_1, r, \beta, \gamma) = \mathcal{G}(\beta, \gamma)$$

with the equivalent norms for all $x_1 \in X$ and r > 0. Furthermore, it is easy to check that $\mathcal{G}(\beta, \gamma)$ is a Banach space with respect to the norm in $\mathcal{G}(\beta, \gamma)$. Also, let the dual space $(\mathcal{G}(\beta, \gamma))'$ be all linear functionals \mathcal{L} from $\mathcal{G}(\beta, \gamma)$ to \mathbb{C} with the property that there exists a finite constant C > 0 such that for all $f \in \mathcal{G}(\beta, \gamma)$,

$$|\mathcal{L}(f)| \le C ||f||_{\mathcal{G}(\beta,\gamma)}.$$

We denote by $\langle h, f \rangle$ the natural pairing of elements $h \in (\mathcal{G}(\beta, \gamma))'$ and $f \in \mathcal{G}(\beta, \gamma)$. It is easy to see that, for all $h \in (\mathcal{G}(\beta, \gamma))'$, $\langle h, f \rangle$ is well defined for all $f \in \mathcal{G}(x_0, r, \beta, \gamma)$ with $x_0 \in X$ and r > 0. Moreover, in what follows, we will denote by $\mathring{\mathcal{G}}(\beta, \gamma)$, for $0 < \beta, \gamma < \theta$, the completion of $\mathcal{G}(\theta, \theta)$ in $\mathcal{G}(\beta, \gamma)$.

To state the definition of the inhomogeneous Besov spaces $B_{p,q}^s(X)$ and the inhomogeneous Triebel-Lizorkin spaces $F_{p,q}^s(X)$ studied in [12], we need the following approximations to the identity which were first introduced in [11].

DEFINITION 2.3. A sequence $\{S_k\}_{k=0}^{\infty}$ of linear operators is said to be an approximation to the identity of order $\epsilon \in (0, \theta]$ if there exist $C_2, C_3 > 0$ such that for all $k \in \mathbb{Z}_+$ and all x, x', y and $y' \in X, S_k(x, y)$, the kernel of S_k is a function from $X \times X$ into \mathbb{C} satisfying

(i)
$$S_k(x,y) = 0$$
 if $\rho(x,y) \ge C_2 2^{-k}$ and $||S_k||_{L^{\infty}(X \times X)} \le C_3 2^{dk}$;

(ii)
$$|S_k(x,y) - S_k(x',y)| \le C_3 2^{k(d+\epsilon)} \rho(x,x')^{\epsilon};$$

(iii)
$$|S_k(x,y) - S_k(x,y')| \le C_3 2^{k(d+\epsilon)} \rho(y,y')^{\epsilon};$$

(iv) $|[S_k(x,y) - S_k(x,y')] - [S_k(x',y) - S_k(x',y')]|$ $\leq C_3 2^{k(d+2\epsilon)} \rho(x,x')^{\epsilon} \rho(y,y')^{\epsilon};$

(v)
$$\int_X S_k(x, y) d\mu(y) = 1;$$

(vi)
$$\int_X S_k(x, y) d\mu(x) = 1.$$

Here, that $S_k(x, y)$ is the kernel of S_k means that for suitable functions f,

$$S_k f(x) = \int_X S_k(x, y) f(y) \, d\mu(y).$$

We point out that by a similar Coifman's construction to that in [5], one can construct an approximation to the identity with compact supports as in Definition 2.3 for those spaces of homogeneous type in Definition 2.1.

Now, we can introduce the spaces $B_{p,q}^s(X)$ and $F_{p,q}^s(X)$ via the approximations to the identity defined above, which were first studied in [12].

DEFINITION 2.4. Suppose $s \in (-\theta, \theta)$ and that $\{S_k\}_{k=0}^{\infty}$ is an approximation to the identity of order θ and let $D_k = S_k - S_{k-1}$ for $k \in \mathbb{N}$ and $D_0 = S_0$. The inhomogeneous Besov space $B_{p,q}^s(X)$ for $1 \leq p, q \leq \infty$ is the collection of $f \in (\mathring{\mathcal{G}}(\beta, \gamma))'$ for $|s| < \beta < \theta$ and $0 < \gamma < \theta$ such that

$$||f||_{B_{p,q}^{s}(X)} = \left\{ \sum_{k=0}^{\infty} \left[2^{ks} ||D_{k}(f)||_{L^{p}(X)} \right]^{q} \right\}^{1/q} < \infty.$$

The inhomogeneous Triebel-Lizorkin space $F_{p,q}^s(X)$ for $1 and <math>1 < q \le \infty$ is the collection of $f \in (\mathring{\mathcal{G}}(\beta, \gamma))'$ for $|s| < \beta < \theta$ and $0 < \gamma < \theta$ such that

$$\|f\|_{F_{p,q}^s(X)} = \left\| \left\{ \sum_{k=0}^{\infty} \left[2^{ks} |D_k(f)| \right]^q \right\}^{1/q} \right\|_{L^p(X)} < \infty.$$

It was proved in [12] that the above definitions of the spaces $B_{p,q}^s(X)$ and $F_{p,q}^s(X)$ are independent of the choices of approximations to the identity and the pair (β, γ) with $\max(0, -s) < \beta < \theta$ and $0 < \gamma < \theta$. Moreover, in [16], it was also proved that the above definitions are also independent of the equivalent quasi-metrics satisfying (2.2). We say that a quasi-metric ρ is equivalent to another quasi-metric ρ' if there is a constant C > 0 such that for all $x, y \in X$,

$$C^{-1}\rho'(x,y) \le \rho(x,y) \le C\rho'(x,y).$$

Moreover, it was proved in [32] that the Besov spaces on *d*-sets in \mathbb{R}^n defined by two different and equivalent methods, namely, traces and quarkonial decompositions in the sense of Triebel in [29], [30] are the same spaces as those introduced in [12], [17] by regarding the *d*-set as a space of homogeneous type when 0 < s < 1, $1 and <math>1 \le q \le \infty$.

For $s \in \mathbb{R}$, $C_4 > 0$, $u \in (0, \infty]$ and $x \in X$, we introduce the sharp maximal function

$$f_{u,C_4}^s(x) = \sup_{0 < t < C_4} t^{-s} \left(\oint_{B(x,t)} \left| f(y) - \oint_{B(x,t)} f(z) \, d\mu(z) \right|^u d\mu(y) \right)^{1/u},$$

where $\oint_{B(x,t)} f(y) d\mu(y)$ means the average on B(x,t) of f, that is,

$$\oint_{B(x,t)} f(y) \, d\mu(y) = \frac{1}{\mu(B(x,t))} \int_{B(x,t)} f(y) \, d\mu(y).$$

Using this sharp maximal function, we can now introduce the so-called Morrey-Campanato spaces and the spaces $C_p^s(X)$, whose versions on \mathbb{R}^n and its domains have been introduced by DeVore and Sharpley in [6] and Christ in [3]; see also [24], [25] and [28, pp. 48–49, 246] for some applications of these spaces, the detailed references, further explanations and a short history of the versions on \mathbb{R}^n and its domains of these spaces.

DEFINITION 2.5. Let $C_4 > 0$.

(i) Let $1 \le p < \infty$ and $-d/p \le s < 1$. Then

$$L_p^s(X) = \Big\{ f \in L^p(X) : \|f\|_{L_p^s(X)} = \|f\|_{L^p(X)} + \sup_{x \in X} f_{p,C_4}^s(x) < \infty \Big\}.$$

(ii) Let 0 < s < 1, $0 and <math>\overline{p} = \max(1, p)$. Then

$$C_p^s(X) = \Big\{ f \in L^{\bar{p}}(X) : \|f\|_{C_p^s(X)} = \|f\|_{L^p(X)} + \|f_{p,C_4}^s\|_{L^p(X)} < \infty \Big\}.$$

Remark 2.1. It is easy to see that the definition of the spaces $L_p^s(X)$ and $C_p^s(X)$ are independent of the choice of $C_4 > 0$.

The following is one of the main theorems of this section.

THEOREM 2.1. Let $1 \le p < \infty$.

(i) $L_p^{-d/p}(X) = L^p(X)$ with equivalent norms, and for $\min(-\theta, -d/p) < s < \theta$, $L_p^s(X) \subset B_{\infty,\infty}^s(X)$, that is, there is a constant C > 0 such that for all $f \in L_p^s(X)$,

$$||f||_{B^s_{\infty,\infty}(X)} \le C ||f||_{L^s_p(X)}.$$

(ii) If $0 < s < \theta$ and $\mu(X) < \infty$, then $B^s_{\infty,\infty}(X) \subset L^s_p(X)$, that is, there is a constant C > 0 such that for all $f \in B^s_{\infty,\infty}(X)$,

$$||f||_{L^{s}_{p}(X)} \leq C ||f||_{B^{s}_{\infty,\infty}(X)}.$$

Remark 2.2. The space $B^s_{\infty,\infty}(X)$ for $0 < s < \theta$ is usually called the Hölder-Zygmund space; see [28], [27].

To establish Theorem 2.1, we need the following inhomogeneous Calderón reproducing formulae established in [11]. LEMMA 2.1. Suppose that $\{S_k\}_{k\in\mathbb{Z}_+}$ is an approximation to the identity of order $\epsilon_1 \in (0, \theta]$ as defined in Definition 2.3. Let $D_k = S_k - S_{k-1}$ for $k \in \mathbb{N}$ and $D_0 = S_0$. Then there exist a family of linear operators \widetilde{D}_k for $k \in \mathbb{Z}_+$ such that for $f \in \mathcal{G}(\beta_1, \gamma_1)$ with $0 < \beta_1, \gamma_1 < \epsilon_1$,

(2.3)
$$f = \sum_{k=0}^{\infty} D_k \widetilde{D}_k(f),$$

where the series converge in the norm of $\mathcal{G}(\beta'_1, \gamma'_1)$ for $0 < \beta'_1 < \beta_1$ and $0 < \gamma'_1 < \gamma_1$. Moreover, the kernel, $\widetilde{D}_k(x, y)$, of the operator \widetilde{D}_k for $k \in \mathbb{Z}_+$ satisfies the conditions

(i)
$$|\widetilde{D}_{k}(x,y)| \leq C \frac{2^{-k\epsilon}}{(2^{-k} + \rho(x,y))^{d+\epsilon}},$$

(ii) $|\widetilde{D}_{k}(x,y) - \widetilde{D}_{k}(x,y')| \leq C \left(\frac{\rho(y,y')}{2^{-k} + \rho(x,y)}\right)^{\epsilon} \frac{2^{-k\epsilon}}{(2^{-k} + \rho(x,y))^{d+\epsilon}}$
for $\rho(y,y') \leq \frac{1}{2A}(2^{-k} + \rho(x,y)),$

and

(iii)
$$\int_X \widetilde{D}_k(x,y) \, d\mu(y) = \int_X \widetilde{D}_k(x,y) \, d\mu(x) = \begin{cases} 1, & k = 0; \\ 0, & k \in \mathbb{N}, \end{cases}$$

where $\epsilon \in (0, \epsilon_1)$.

The following lemma can be found in [12]; see also [15].

LEMMA 2.2. Let $\{\widetilde{D}_k\}_{k\in\mathbb{Z}_+}$ be as in Lemma 2.1 with $\theta > |s|$. (i) For $1 \le p, q \le \infty$ and all $f \in B^s_{p,q}(X)$,

$$\left\{\sum_{k=0}^{\infty} 2^{ksq} \|\widetilde{D}_k f\|_{L^p(X)}^q\right\}^{1/q} \le C \|f\|_{B^s_{p,q}(X)},$$

where C is independent of f.

(ii) For $1 , <math>1 < q \le \infty$ and all $f \in F^s_{p,q}(X)$,

$$\left\| \left\{ \sum_{k=0}^{\infty} 2^{ksq} | \widetilde{D}_k f |^q \right\}^{1/q} \right\|_{L^p(X)} \le C \| f \|_{F^s_{p,q}(X)},$$

where C is independent of f.

Proof of Theorem 2.1. We first show (i). Let $f \in L_p^{-d/p}(X)$. From Definition 2.5, we know that $f \in L^p(X)$ and

(2.4)
$$\|f\|_{L^p(X)} \le \|f\|_{L^{-d/p}_p(X)}.$$

We now suppose that $f \in L^p(X)$ and the Hölder inequality and $\mu(B(x,t)) \sim t^d$ tell us that for all $x \in X$,

$$\begin{split} f_{p,C_4}^{-d/p}(x) &= \sup_{0 < t < C_4} t^{d/p} \left(\oint_{B(x,t)} \left| f(y) - \oint_{B(x,t)} f(z) \, d\mu(z) \right|^p d\mu(y) \right)^{1/p} \\ &\leq C \|f\|_{L^p(X)}. \end{split}$$

Thus, $f \in L_p^{-d/p}(X)$ and

(2.5)
$$||f||_{L_p^{-d/p}(X)} = ||f||_{L^p(X)} + \sup_{x \in X} f_{p,C_4}^{-d/p}(x) \le C ||f||_{L^p(X)}.$$

The estimates (2.4) and (2.5) show that $L_p^{-d/p}(X) = L^p(X)$ with equivalent norms.

Let $\{D_k\}_{k\in\mathbb{Z}_+}$ be as in Definition 2.4. Let $\min(-\theta, -d/p) < s < \theta$ and $f \in L_p^s(X)$. We denote $B_1 = B(x, 2C_12^{-k})$. The Hölder inequality yields that

(2.6)
$$|D_0 f(x)| = \left| \int_X D_0(x, y) f(y) \, d\mu(y) \right|$$
$$\leq ||f||_{L^p(X)} \left\{ \int_X |D_0(x, y)|^{p'} d\mu(y) \right\}^{1/p'}$$
$$\leq C ||f||_{L^p(X)},$$

and, by the fact that

(2.7)
$$\int_X D_k(x,y)f(y)\,d\mu(y) = 0$$

and supp $D_k(x, \cdot) \subset B_1$ for $k \in \mathbb{N}$, we have

(2.8)
$$|D_k f(x)| = \left| \int_X D_k(x, y) f(y) \, d\mu(y) \right|$$
$$= \left| \int_X D_k(x, y) \left[f(y) - \oint_{B_1} f(z) \, d\mu(z) \right] d\mu(y) \right|$$

D. YANG

$$\leq C \oint_{B_1} \left| f(y) - \oint_{B_1} f(z) \, d\mu(z) \right| d\mu(y)$$

$$\leq C \left\{ \oint_{B_1} \left| f(y) - \oint_{B_1} f(z) \, d\mu(z) \right|^p d\mu(y) \right\}^{1/p}.$$

Thus, the estimates (2.6) and (2.8) tell us that

$$\begin{split} \|f\|_{B^{s}_{\infty,\infty}(X)} &= \sup_{k \in \mathbb{Z}_{+}} \sup_{x \in X} 2^{ks} |D_{k}f(x)| \\ &\leq C \|f\|_{L^{p}(X)} + C \sup_{x \in X} f^{s}_{p,2C_{1}}(x) \\ &\leq C \|f\|_{L^{s}_{p}(X)}. \end{split}$$

This proves (i).

We now turn to the proof of (ii). Let $f \in B^s_{\infty,\infty}(X)$. By the Hölder inequality, we have that

(2.9)
$$||f||_{L^{p}(X)} = \left\{ \int_{X} \left| \sum_{k=0}^{\infty} D_{k}f(x) \right|^{p} d\mu(x) \right\}^{1/p} \\ \leq \left\{ \int_{X} \left[\sum_{k=0}^{\infty} 2^{-ks} \sup_{k \in \mathbb{Z}_{+}, x \in X} 2^{ks} |D_{k}f(x)| \right]^{p} d\mu(x) \right\}^{1/p} \\ \leq C\mu(X) ||f||_{B^{s}_{\infty,\infty}(X)}.$$

On the other hand, let $C_4 = 1$ and $2^{-k_0-1} \leq t < 2^{-k_0}$ for some $k_0 \in \mathbb{Z}_+$. Let $y, z \in B(x, 2^{-k_0})$. By Lemma 2.1, we decompose f(y) - f(z) into

$$(2.10) f(y) - f(z) = \sum_{k=0}^{\infty} \left[D_k \widetilde{D}_k f(y) - D_k \widetilde{D}_k f(z) \right] = \sum_{k=0}^{k_0} \left[D_k \widetilde{D}_k f(y) - D_k \widetilde{D}_k f(z) \right] + \sum_{k=k_0+1}^{\infty} \left[D_k \widetilde{D}_k f(y) - D_k \widetilde{D}_k f(z) \right] = I_1 + I_2.$$

For I_1 , noting that $\rho(y,z) \leq C2^{-k_0}$ if $\rho(y,x) \leq C2^{-k_0}$ and $\rho(z,x) \leq C2^{-k_0}$,

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by Lemma 2.2, we have

$$\begin{aligned} (2.11) \\ |I_1| &\leq \sum_{k=0}^{k_0} \int_X |D_k(y,u) - D_k(z,u)| |\widetilde{D}_k f(u)| \, d\mu(u) \\ &\leq C \sum_{k=0}^{k_0} 2^{k(d+\theta)} \int_{\{u \in X: \rho(y,u) \leq C2^{-k} \text{ or } \rho(z,u) \leq C2^{-k}\}} \rho(y,z)^{\theta} |\widetilde{D}_k f(u)| \, d\mu(u) \\ &\leq C \sum_{k=0}^{k_0} 2^{-(k_0-k)\theta} \sup_{u \in X} |\widetilde{D}_k f(u)| \\ &= C 2^{-k_0 s} \left[\sum_{k=0}^{k_0} 2^{-(k_0-k)(\theta-s)} \right] \sup_{k \in \mathbb{Z}_+, u \in X} 2^{ks} |\widetilde{D}_k f(u)| \\ &\leq C 2^{-k_0 s} ||f||_{B^s_{\infty,\infty}(X)}, \end{aligned}$$

and for I_2 , we have

$$(2.12) |I_2| \le \sum_{k=k_0+1}^{\infty} \left[\left| D_k \widetilde{D}_k f(y) \right| + \left| D_k \widetilde{D}_k f(z) \right| \right] \\ \le \sum_{k=k_0+1}^{\infty} 2^{-ks} \left[\int_X |D_k(y,u)| d\mu(u) + \int_X |D_k(z,u)| d\mu(u) \right] \\ \times \sup_{k \in \mathbb{Z}_+, \ u \in X} 2^{ks} \left| \widetilde{D}_k f(u) \right| \\ \le C 2^{-k_0 s} \| f \|_{B^s_{\infty,\infty}(X)}.$$

The definition of $f_{p,1}^s$ and the estimates (2.11) and (2.12) imply that

$$\begin{split} f_{p,1}^{s}(x) &= \sup_{0 < t < 1} t^{-s} \left(\oint_{B(x,t)} \left| f(y) - \oint_{B(x,t)} f(z) \, d\mu(z) \right|^{p} d\mu(y) \right)^{1/p} \\ &\leq \sup_{0 < t < 1} t^{-s} \left(\oint_{B(x,t)} \left[\oint_{B(x,t)} \left| f(y) - f(z) \right| d\mu(z) \right]^{p} d\mu(y) \right)^{1/p} \\ &\leq C \sup_{k_{0} \in \mathbb{Z}_{+}} 2^{k_{0}s} \left(\oint_{B(x,2^{-k_{0}})} \left[\oint_{B(x,2^{-k_{0}})} \left| f(y) - f(z) \right| d\mu(z) \right]^{p} d\mu(y) \right)^{1/p} \\ &\leq C \| f \|_{B_{\infty,\infty}^{s}(X)}. \end{split}$$

Finally, (2.9) and (2.13) yield that

$$||f||_{L^s_p(X)} \le C ||f||_{B^s_{\infty,\infty}(X)}.$$

This finishes the proof of Theorem 2.1.

On the relation between $C_p^s(X)$ and the Triebel-Lizorkin space $F_{p,q}^s(X)$, we have the following result.

THEOREM 2.2. Let $0 < s < \theta$.

(i) If $1 , then <math>C_p^s(X) \subset F_{p,\infty}^s(X)$, namely, there is a constant C > 0 such that for all $f \in C_p^s(X)$,

$$||f||_{F^s_{p,\infty}(X)} \le C ||f||_{C^s_p(X)}.$$

(ii) If $1 < p_2 < p_1 < \infty$ and $\mu(X) < \infty$, then $F^s_{p_1,\infty}(X) \subset C^s_{p_2}(X)$, namely, there is a constant C > 0 such that for all $f \in F^s_{p_1,\infty}(X)$,

$$||f||_{C^s_{p_2}(X)} \le C\mu(X)^{1/p_2 - 1/p_1} ||f||_{F^s_{p_1,\infty}(X)}.$$

Proof. We first show (i). Let $f \in C_p^s(X)$ and $\{D_k\}_{k \in \mathbb{Z}_+}$ be as in Definition 2.4. We first have

(2.14)
$$|D_0 f(x)| = \left| \int_X S_0(x, y) f(y) \, d\mu(y) \right| \le CM f(x),$$

where M is the Hardy-Littlewood maximal function. Thus, for $1 , by the <math>L^p(X)$ -boundedness of M (see [4], [18]), we obtain

(2.15)
$$||D_0f||_{L^p(X)} \le C||Mf||_{L^p(X)} \le C||f||_{L^p(X)}.$$

Let $B_1 = B(x, 2C_12^{-k})$. The estimate (2.8) tells us that for $k \in \mathbb{N}$ and all $x \in X$,

(2.16)
$$2^{ks}|D_kf(x)| \le Cf_{p,C_1}^s(x),$$

where C is independent of x. The estimates (2.15) and (2.16) yield that

$$C_p^s(X) \subset F_{p,\infty}^s(X)$$

and

(2.17)
$$\|f\|_{F^{s}_{p,\infty}(X)} = \left\| \sup_{k \in \mathbb{Z}_{+}} 2^{ks} |D_{k}f| \right\|_{L^{p}(X)}$$
$$\leq C \|f\|_{L^{p}(X)} + C \|f^{s}_{p,C_{1}}\|_{L^{p}(X)}$$
$$\leq C \|f\|_{C^{s}_{p}(X)}.$$

This proves (i).

We now turn to prove (ii). By the properties of $F_{p,q}^s(X)$ in [12], [14] (see also [16]), we have that

$$F^s_{p_{1,\infty}}(X) \subset F^0_{p_{1,2}}(X) = L^{p_1}(X) \subset L^{p_2}(X),$$

since s > 0, $p_2 < p_1$ and $\mu(X) < \infty$. Thus,

(2.18)
$$\|f\|_{L^{p_2}(X)} \leq \mu(X)^{1/p_2 - 1/p_1} \|f\|_{L^{p_1}(X)}$$
$$\leq C\mu(X)^{1/p_2 - 1/p_1} \|f\|_{F^s_{p_1,\infty}(X)}.$$

Moreover, without loss of generality, we may assume that $C_4 = 1$ in the definition of $C_{p_2}^s(X)$ by Remark 2.1. Let $2^{-k_0-1} \leq t < 2^{-k_0}$ for some $k_0 \in \mathbb{Z}_+$ and we decompose f(y) - f(z) as in (2.10) of the proof of Theorem 2.1 by means of Lemma 2.1. Then, for $y, z \in B(x, 2^{-k_0})$,

$$(2.19)$$

$$|I_{1}| \leq \sum_{k=0}^{k_{0}} \int_{X} |D_{k}(y,u) - D_{k}(z,u)| |\widetilde{D}_{k}f(u)| d\mu(u)$$

$$\leq C \sum_{k=0}^{k_{0}} 2^{k(d+\theta)} \int_{\{u \in X: \rho(y,u) \leq C2^{-k} \text{ or } \rho(z,u) \leq C2^{-k}\}} \rho(y,z)^{\theta} |\widetilde{D}_{k}f(u)| d\mu(u)$$

$$\leq C \sum_{k=0}^{k_{0}} 2^{(k-k_{0})\theta} 2^{kd} \int_{\{u \in X: \rho(y,u) \leq C2^{-k} \text{ or } \rho(z,u) \leq C2^{-k}\}} |\widetilde{D}_{k}f(u)| d\mu(u)$$

$$\leq C 2^{-k_{0}s} \sum_{k=0}^{k_{0}} 2^{(k-k_{0})(\theta-s)}$$

$$\times \left\{ 2^{kd} \int_{\{u \in X: \rho(y,u) \leq C2^{-k}\}} \left(\sup_{k \in \mathbb{Z}_{+}} 2^{ks} |\widetilde{D}_{k}f(u)| \right) d\mu(u) + 2^{kd} \int_{\{u \in X: \rho(z,u) \leq C2^{-k}\}} \left(\sup_{k \in \mathbb{Z}_{+}} 2^{ks} |\widetilde{D}_{k}f(u)| \right) d\mu(u) \right\}$$

D. YANG

$$\leq C2^{-k_0s} \left[\sum_{k=0}^{k_0} 2^{(k-k_0)(\theta-s)} \right] \\ \times \left\{ M \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right)(y) + M \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right)(z) \right\} \\ \leq C2^{-k_0s} \left\{ M \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right)(y) + M \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right)(z) \right\}$$

and

$$(2.20) \quad |I_2| \leq \sum_{k=k_0+1}^{\infty} \int_X \left[|D_k(y,u)| + |D_k(z,u)| \right] \left| \widetilde{D}_k f(u) \right| d\mu(u)$$
$$\leq C \left[\sum_{k=k_0+1}^{\infty} 2^{-ks} \right]$$
$$\times \left\{ M \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right) (y) + M \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right) (z) \right\}$$
$$\leq C 2^{-k_0 s} \left\{ M \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right) (y) + M \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right) (z) \right\}.$$

Then similarly to (2.13), the estimates (2.19) and (2.20) and the Minkowski inequality yield that

(2.21)

$$\begin{split} & f_{p_{2},1}^{s}(x) \\ & \leq C \sup_{k_{0} \in \mathbb{Z}_{+}} 2^{k_{0}s} \left(\oint_{B(x,2^{-k_{0}})} \left[\oint_{B(x,2^{-k_{0}})} |f(y) - f(z)| \, d\mu(z) \right]^{p_{2}} d\mu(y) \right)^{1/p_{2}} \\ & \leq CM^{2} \bigg(\sup_{k \in \mathbb{Z}_{+}} 2^{ks} |\widetilde{D}_{k}f(u)| \bigg)(x) + C \bigg\{ M \bigg[M \bigg(\sup_{k \in \mathbb{Z}_{+}} 2^{ks} |\widetilde{D}_{k}f| \bigg) \bigg]^{p_{2}} \bigg\}^{1/p_{2}}, \end{split}$$

where M is the Hardy-Littlewood maximal operator and M^2 means $M \circ M$, the composition of M. The estimate (2.21), the Hölder inequality, Lemma 2.2 and the $L^p(X)$ -boundedness of M for $p \in (1, \infty]$ then imply that

(2.22)

$$\|f_{p_{2},1}^{s}\|_{L^{p_{2}}(X)} \leq C \left\| \sup_{k \in \mathbb{Z}_{+}} 2^{ks} \big| \widetilde{D}_{k}f(u) \big| \right\|_{L^{p_{2}}(X)}$$

$$+ C\mu(X)^{1/p_{2}-1/p_{1}} \left\| M \left[M \left(\sup_{k \in \mathbb{Z}_{+}} 2^{ks} | \widetilde{D}_{k} f | \right) \right]^{p_{2}} \right\|_{L^{p_{1}/p_{2}}(X)}^{1/p_{2}} \\ \leq C\mu(X)^{1/p_{2}-1/p_{1}} \left\{ \left\| \sup_{k \in \mathbb{Z}_{+}} 2^{ks} | \widetilde{D}_{k} f(u) | \right\|_{L^{p_{1}}(X)} \\ + \left\| M \left(\sup_{k \in \mathbb{Z}_{+}} 2^{ks} | \widetilde{D}_{k} f | \right) \right\|_{L^{p_{1}}(X)} \right\} \\ \leq C\mu(X)^{1/p_{2}-1/p_{1}} \left\| \sup_{k \in \mathbb{Z}_{+}} 2^{ks} | \widetilde{D}_{k} f(u) | \right\|_{L^{p_{1}}(X)} \\ \leq C\mu(X)^{1/p_{2}-1/p_{1}} \| f \|_{F^{s}_{p_{1},\infty}(X)}.$$

The estimates (2.18) and (2.22) imply (ii) and we finish the proof of Theorem 2.2.

Motivated by [21], we now introduce some new function spaces on spaces of homogeneous type. These spaces under some restrictions will be proved to be the special cases of the Triebel-Lizorkin spaces.

DEFINITION 2.6. Let $1 \le p \le \infty$ and s > 0. The space $B_p^s(X)$ is the set of functions $f \in L^p(X)$ satisfying that there exists a function $g \in L^p(X)$ such that

(2.23)
$$\left| f(x) - \oint_B f(z) \, d\mu(z) \right| \le r(B)^s g(x)$$

for μ -a.e. $x \in B$ and any ball $B \subset X$, where r(B) is the radius of the ball B. Moreover, if $f \in B_p^s(X)$, we define its norm by

$$||f||_{B_p^s(X)} = ||f||_{L^p(X)} + \inf_q ||g||_{L^p(X)},$$

where the infimum is taken over all functions g satisfying (2.23).

We remark that in some sense, the function g in Definition 2.6 behaves like the fractional derivative of f, which is also the main subject of [7].

The following theorem will indicate the relation between the space $B_p^s(X)$ and the Triebel-Lizorkin space.

THEOREM 2.3. Let $1 and <math>0 < s < \theta$. Then $B_p^s(X) = F_{p,\infty}^s(X)$ with equivalent norms.

Proof. Let $f \in F^s_{p,\infty}(X)$. If $r(B) \ge 1$, then, for $y \in B$, we have

$$(2.24) \qquad \left| f(y) - \frac{1}{\mu(B)} \int_{B} f(z) d\mu(z) \right| \\= \left| \frac{1}{\mu(B)} \int_{B} \left[f(y) - f(z) \right] d\mu(z) \right| \\= \left| \frac{1}{\mu(B)} \int_{B} \sum_{k=0}^{\infty} \left[D_{k} \widetilde{D}_{k} f(y) - D_{k} \widetilde{D}_{k} f(z) \right] d\mu(z) \right| \\\leq C \sum_{k=0}^{\infty} \frac{1}{\mu(B)} \int_{B} \left[M(\widetilde{D}_{k} f)(y) + M(\widetilde{D}_{k} f)(z) \right] d\mu(z) \\\leq C \sum_{k=0}^{\infty} M^{2} (\widetilde{D}_{k} f)(y) \\\leq C M^{2} \left(\sup_{k \in \mathbb{Z}_{+}} 2^{ks} |\widetilde{D}_{k} f| \right) (y) \sum_{k=0}^{\infty} 2^{-ks} \\\leq C M^{2} \left(\sup_{k \in \mathbb{Z}_{+}} 2^{ks} |\widetilde{D}_{k} f| \right) (y) \\\leq C r(B)^{s} M^{2} \left(\sup_{k \in \mathbb{Z}_{+}} 2^{ks} |\widetilde{D}_{k} f| \right) (y),$$

since s > 0, where we used the facts that

$$|f(x)| \le Mf(x)$$

and

$$(2.26) |D_k f(x)| \le M f(x).$$

If $2^{-(k_0+1)} \leq r(B) < 2^{-k_0}$ for some $k_0 \in \mathbb{Z}_+$, then for $y, z \in B$, we write f(y) - f(z) as in (2.10) and the estimates (2.19) and (2.20) tell us that

$$|f(y) - f(z)| \le Cr(B)^s \bigg\{ M\bigg(\sup_{k \in \mathbb{Z}_+} 2^{ks} \big| \widetilde{D}_k f \big|\bigg)(y) + M\bigg(\sup_{k \in \mathbb{Z}_+} 2^{ks} \big| \widetilde{D}_k f \big|\bigg)(z) \bigg\}.$$

Therefore, this estimate and (2.25) yield

(2.27)
$$\left|f(y) - \frac{1}{\mu(B)} \int_B f(z) \, d\mu(z)\right| \le Cr(B)^s M^2 \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} \left|\widetilde{D}_k f\right|\right)(y)$$

for all $y \in B$. Let

$$g(y) = CM^2 \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} \left| \widetilde{D}_k f \right| \right) (y).$$

By Lemma 2.2 and the $L^p(X)$ -boundedness of M for $p \in (1, \infty)$, we obtain

$$(2.28) ||g||_{L^p(X)} \le C \left\| M^2 \left(\sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right) \right\|_{L^p(X)} \\ \le C \left\| \sup_{k \in \mathbb{Z}_+} 2^{ks} |\widetilde{D}_k f| \right\|_{L^p(X)} \\ = C ||f||_{F^s_{p,\infty}(X)}.$$

The estimates (2.24), (2.27) and (2.28) show that $f \in B_p^s(X)$ and

$$||f||_{B_p^s(X)} \le C ||f||_{F_{p,\infty}^s(X)}.$$

Now suppose $f \in B_p^s(X)$. By Definition 2.6, for any given $\epsilon > 0$, there exists a function $g \in L^p(X)$ such that (2.23) holds for any ball $B \subset X$ and

(2.29)
$$\|f\|_{L^p(X)} + \|g\|_{L^p(X)} < \|f\|_{B^s_p(X)} + \epsilon.$$

Let B_1 be the same as in the proof of Theorem 2.1. For $k \in \mathbb{N}$, by (2.7) and Definition 2.6, we have

$$(2.30) |D_k f(x)| = \left| \int_X D_k(x, y) f(y) \, d\mu(y) \right| \\ = \left| \int_X D_k(x, y) \left[f(y) - \oint_{B_1} f(z) \, d\mu(z) \right] d\mu(y) \right| \\ \le C 2^{-ks} \int_X |D_k(x, y)| \, |g(y)| \, d\mu(y) \\ \le C 2^{-ks} Mg(x).$$

The estimates (2.14) and (2.30) tell us that

(2.31)
$$\sup_{k \in \mathbb{Z}_+} 2^{ks} |D_k f(x)| \le C[Mf(x) + Mg(x)].$$

Finally the estimates (2.31) and (2.29) and the $L^p(X)$ -boundedness of M yield that

$$\begin{split} \|f\|_{F_{p,\infty}^{s}(X)} &= \left\| \sup_{k \in \mathbb{Z}_{+}} 2^{ks} |D_{k}f| \right\|_{L^{p}(X)} \\ &\leq C \left\{ \|Mf\|_{L^{p}(X)} + \|Mg\|_{L^{p}(X)} \right\} \\ &\leq C \left\{ \|f\|_{L^{p}(X)} + \|g\|_{L^{p}(X)} \right\} \\ &\leq C \left[\|f\|_{B_{p}^{s}(X)} + \epsilon \right]. \end{split}$$

Letting $\epsilon \to 0$, we obtain that $B_p^s(X) \subset F_{p,\infty}^s(X)$ and

$$||f||_{F_{p,\infty}^s(X)} \le C ||f||_{B_p^s(X)}.$$

This finishes the proof of Theorem 2.3.

We now introduce some other space of functions and we will prove that these spaces under some restrictions are just the Triebel-Lizorkin spaces.

DEFINITION 2.7. Let 1 and <math>s > 0. The space $A_p^s(X)$ is the set of functions $f \in L^p(X)$ satisfying that there exist some $q \in [1, p)$ and a non-negative function $g \in L^p(X)$ such that

(2.32)
$$\oint_{B} \left| f(x) - \oint_{B} f(y) \, d\mu(y) \right| d\mu(x) \le r(B)^{s} \left(\oint_{B} g^{q}(x) \, d\mu(x) \right)^{1/q}$$

for every ball $B \subset X$. Moreover, if $f \in A_p^s(X)$, we define its norm by

$$||f||_{A_p^s(X)} = ||f||_{L^p(X)} + \inf_{\{g\}} ||g||_{L^p(X)},$$

where the infimum is taken over all functions g satisfying (2.32).

The following theorem will indicate the relations among these spaces, the Triebel-Lizorkin spaces and the spaces $B_p^s(X)$ under some restrictions.

THEOREM 2.4. Let $1 and <math>0 < s < \theta$. Then $A_p^s(X) = F_{p,\infty}^s(X) = B_p^s(X)$ with equivalent norms.

Proof. Let $f \in A_p^s(X)$. For any given $\epsilon > 0$, there is a non-negative function $g \in L^p(X)$ and some $q \in (0, p)$ satisfying (2.32) and

(2.33)
$$||f||_{L^p(X)} + ||g||_{L^p(X)} < ||f||_{A^s_p(X)} + \epsilon.$$

18

Let $\{D_k\}_{k\in\mathbb{Z}_+}$ be as in Definition 2.4. For $k\in\mathbb{N}$, let $B_1=B(x,2C_12^{-k})$. By (2.7), we then have

$$(2.34) |D_k f(x)| = \left| \int_X D_k(x, y) f(y) \, d\mu(y) \right| \\ = \left| \int_X D_k(x, y) \left[f(y) - \oint_{B_1} f(z) \, d\mu(z) \right] d\mu(y) \right| \\ \le C \oint_{B_1} \left| f(y) - \oint_{B_1} f(z) \, d\mu(z) \right| d\mu(y) \\ \le C 2^{-ks} \left(\oint_{B_1} g^q(y) \, d\mu(y) \right)^{1/q} \\ \le C 2^{-ks} \{ M(g^q)(x) \}^{1/q}.$$

Thus, the estimates (2.14), (2.34) and (2.33), the fact q < p and the $L^{p/q}(X)$ -boundedness of M tell us that

$$\begin{split} \|f\|_{F_{p,\infty}^{s}(X)} &= \left\| \sup_{k \in \mathbb{Z}_{+}} 2^{ks} |D_{k}f| \right\|_{L^{p}(X)} \\ &\leq C \|Mf\|_{L^{p}(X)} + C \|\{M(g^{q})\}^{1/q}\|_{L^{p}(X)} \\ &\leq C \|f\|_{L^{p}(X)} + C \|g\|_{L^{p}(X)} \\ &\leq C \{\|f\|_{A_{p}^{s}(X)} + \epsilon \}. \end{split}$$

Letting $\epsilon \to 0$, we obtain that $A_p^s(X) \subset F_{p,\infty}^s(X)$ and

(2.35)
$$||f||_{F^s_{p,\infty}(X)} \le C ||f||_{A^s_p(X)}.$$

On another hand, let $f \in B_p^s(X)$. Then, by Definition 2.6, there is a function $g \in L^p(X)$ such that (2.23) holds and

(2.36)
$$||f||_{L^p(X)} + ||g||_{L^p(X)} < ||f||_{B^s_p(X)} + \epsilon.$$

Then the estimate (2.23) and the Hölder inequality tell us that for any ball $B \subset X$ and any $q \in [1, p)$,

$$\begin{split} \oint_{B} \left| f(x) - \oint_{B} f(y) \, d\mu(y) \right| d\mu(x) &\leq r(B)^{s} \oint_{B} g(x) \, d\mu(x) \\ &\leq r(B)^{s} \left\{ \oint_{B} g^{q}(x) \, d\mu(x) \right\}^{1/q}. \end{split}$$

Thus, $f \in A_p^s(X)$ and, by (2.36), $\|f\|_{A_p^s(X)} \le \|f\|_{L^p(X)}$

$$\|f\|_{A_n^s(X)} \le \|f\|_{L^p(X)} + \|g\|_{L^p(X)} < \|f\|_{B_n^s(X)} + \epsilon.$$

Letting $\epsilon \to 0$, we finally obtain that $B_p^s(X) \subset A_p^s(X)$ and

(2.37)
$$||f||_{A_p^s(X)} \le ||f||_{B_p^s(X)}$$

Then (2.35) and (2.37) together with Theorem 2.3 imply Theorem 2.4 and we finish this proof.

§3. Sobolev spaces

The main purpose of this section is to give several new characterizations of the Hajłasz-Sobolev spaces of order 1 on spaces of homogeneous type. We will first show that the space $A_p^1(X)$ is the same space as the space $B_p^1(X)$ by using some ideas from [21]. In fact, Theorem 3.1 below is similar to Theorem 1 in [21]. However, we do not suppose that the space of homogeneous type, X, has the segment property as in [21].

THEOREM 3.1. Let $1 \leq q < \infty$, f be a locally integrable function on X for which there is a non-negative function $g \in L^q(X)$ such that the Poincaré inequality

(3.1)
$$\oint_{B} \left| f(x) - \oint_{B} f(z) \, d\mu(z) \right| d\mu(x) \le Cr(B) \left(\oint_{B} g^{q}(x) \, d\mu(x) \right)^{1/q}$$

holds for every ball $B \subset X$. Then for μ -a. e. $x \in B$,

$$\left|f(x) - \oint_B f(z) \, d\mu(z)\right| \le Cr(B) M(g^q)(x)^{1/q},$$

where C is independent of x and B.

Proof. Let $x \in B$ be a Lebesgue point of $\left| f(y) - \oint_B f(z) d\mu(z) \right|$ and g(y). Let $B_0 = B$ and $B_j = B(x, 2^{-j}r(B))$ for $j \in \mathbb{N}$. Then

$$\begin{aligned} \left| f(x) - \oint_B f(z) \, d\mu(z) \right| &= \lim_{j \to \infty} \oint_{B_j} \left| f(y) - \oint_B f(z) \, d\mu(z) \right| d\mu(y) \\ &\leq \limsup_{j \to \infty} \oint_{B_j} \left| f(y) - \oint_{B_j} f(z) \, d\mu(z) \right| d\mu(y) \\ &\quad + \limsup_{j \to \infty} \left| \oint_{B_j} f(z) \, d\mu(z) - \oint_B f(z) \, d\mu(z) \right| \\ &= I_1 + I_2. \end{aligned}$$

For I_1 , by (3.1), we have

$$I_1 \le C \limsup_{j \to \infty} r(B_j) \left(\oint_{B_j} g^q(y) \, d\mu(y) \right)^{1/q} = 0 \cdot g(x) = 0.$$

We further control I_2 by

$$I_{2} \leq \limsup_{j \to \infty} \sum_{l=0}^{j-1} \left| \oint_{B_{l+1}} f(z) \, d\mu(z) - \oint_{B_{l}} f(z) \, d\mu(z) \right|$$

$$\leq \sum_{l=1}^{\infty} \left| \oint_{B_{l+1}} f(z) \, d\mu(z) - \oint_{B_{l}} f(z) \, d\mu(z) \right|$$

$$+ \left| \oint_{B_{1}} f(z) \, d\mu(z) - \oint_{B} f(z) \, d\mu(z) \right|$$

$$= I_{2}^{1} + I_{2}^{2}.$$

For I_2^1 , the facts that $B_{l+1} \subset B_l$ and $\mu(B_{l+1}) \sim \mu(B_l)$ for $l \in \mathbb{N}$ and (3.1) imply that

$$\begin{split} I_2^1 &\leq C \sum_{l=1}^{\infty} \oint_{B_l} \left| f(y) - \oint_{B_l} f(z) \, d\mu(z) \right| d\mu(y) \\ &\leq C \sum_{l=1}^{\infty} 2^{-l} r(B) \left[\oint_{B_l} g^q(y) \, d\mu(y) \right]^{1/q} \\ &\leq C r(B) M(g^q)(x)^{1/q}. \end{split}$$

We estimate I_2^2 . Let $\bar{B} = B(x, 2Ar(B))$. Then $B \cup B_1 \subset \bar{B}$ and

$$\mu(\bar{B}) \sim \mu(B) \sim \mu(B_1).$$

Therefore,

$$\begin{split} I_{2}^{2} &\leq \left| \oint_{B_{1}} f(z) \, d\mu(z) - \oint_{\bar{B}} f(z) \, d\mu(z) \right| + \left| \oint_{\bar{B}} f(z) \, d\mu(z) - \oint_{B} f(z) \, d\mu(z) \right| \\ &\leq \oint_{B_{1}} \left| f(y) - \oint_{\bar{B}} f(z) \, d\mu(z) \right| d\mu(y) + \oint_{B} \left| f(y) - \oint_{\bar{B}} f(z) \, d\mu(z) \right| d\mu(y) \\ &\leq C \oint_{\bar{B}} \left| f(y) - \oint_{\bar{B}} f(z) \, d\mu(z) \right| d\mu(y) \\ &\leq Cr(B) M(g^{q})(x)^{1/q}. \end{split}$$

This proves Theorem 3.1.

Using Theorem 3.1, we can establish the relation between the space $A_p^1(X)$ and $B_p^1(X)$.

THEOREM 3.2. Let $1 . Then <math>A_p^1(X) = B_p^1(X)$ with equivalent norms.

Proof. Let $f \in A_p^1(X)$. For any given $\epsilon > 0$, Definition 2.7 then tells us that there exist some $q \in [1, p)$ and a non-negative function $g \in L^p(X)$ such that (2.32) holds for any ball $B \subset X$, and

$$||f||_{L^p(X)} + ||g||_{L^p(X)} < ||f||_{A^1_p(X)} + \epsilon.$$

Therefore, Theorem 3.1 yields that

$$\left|f(x) - \oint_B f(z) \, d\mu(z)\right| \le C_5 r(B) M(g^q)(x)^{1/q}$$

for a.e. $x \in B$ and all $B \subset X$. Let $h = C_5 M(g^q)(x)^{1/q}$. Then (2.23) holds with g replaced by h, and

$$\begin{split} \|f\|_{L^{p}(X)} + \|h\|_{L^{p}(X)} &\leq \|f\|_{L^{p}(X)} + C_{5} \|M(g^{q})^{1/q}\|_{L^{p}(X)} \\ &\leq C \big\{ \|f\|_{L^{p}(X)} + \|g\|_{L^{p}(X)} \big\} \\ &\leq C \big\{ \|f\|_{A^{1}_{p}(X)} + \epsilon \big\}, \end{split}$$

where we used the $L^{p/q}(X)$ -boundedness of M. Let $\epsilon \to 0$. We therefore obtain that $A_p^1(X) \subset B_p^1(X)$ and

$$||f||_{B_p^1(X)} \le C ||f||_{A_p^1(X)}.$$

Conversely, by an argument similar to the proof of Theorem 2.4, it is easy to show that $B_p^1(X) \subset A_p^1(X)$ and

$$||f||_{A_p^1(X)} \le C ||f||_{B_p^1(X)},$$

which finishes the proof of Theorem 3.2.

We now recall the definition of the Sobolev spaces of Hajłasz in [9]; see also [10], [18].

DEFINITION 3.1. Let $1 . The Sobolev space <math>W_p^1(X)$ is defined by

$$W_p^1(X) = \{ u \in L^p(X) : \text{there is a set } E \subset X, \ \mu(E) = 0, \\ \text{and a function } g \ge 0, \ g \in L^p(X) \text{ such that} \\ |u(x) - u(y)| \le \rho(x, y)[g(x) + g(y)] \text{ for all } x, \ y \in X \setminus E \}, \end{cases}$$

where g is called a generalized gradient of u. Moreover, we define

$$||u||_{W_p^1(X)} = ||u||_{L^p(X)} + \inf_{\{g\}} ||g||_{L^p(X)},$$

where the infimum is taken over all generalized gradients of the function u in the definition of $W_p^1(X)$.

The following theorem indicates the relations among the Hajłasz-Sobolev space, the space $A_p^1(X)$ and the space $B_p^1(X)$.

THEOREM 3.3. Let $1 . Then <math>W_p^1(X) = A_p^1(X) = B_p^1(X)$ with equivalent norms.

Proof. Let $1 and <math>f \in W_p^1(X)$. For any given $\epsilon > 0$, then there is a non-negative function $g \in L^p(X)$ such that

$$|f(x) - f(y)| \le \rho(x, y)[g(x) + g(y)]$$

for a.e. $x, y \in X$, and

$$||f||_{L^p(X)} + ||g||_{L^p(X)} < ||f||_{W_p^1(X)} + \epsilon.$$

Thus, for any ball $B \subset X$ and a.e. $x \in B$,

$$\begin{split} \left| f(x) - \oint_B f(y) \, d\mu(y) \right| &\leq \oint_B \left| f(x) - f(y) \right| d\mu(y) \\ &\leq r(B) \oint_B [g(x) + g(y)] \, d\mu(y) \\ &\leq r(B) [g(x) + Mg(x)] \\ &\leq 2r(B) Mg(x), \end{split}$$

where we used the estimate (2.25). Thus, (2.23) holds with g replaced by 2Mg, and

$$\begin{split} \|f\|_{B_p^1(X)} &\leq \|f\|_{L^p(X)} + 2\|Mg\|_{L^p(X)} \\ &\leq \|f\|_{L^p(X)} + 2C\|g\|_{L^p(X)} \\ &\leq C\big[\|f\|_{W_p^1(X)} + \epsilon\big], \end{split}$$

where we used the $L^p(X)$ -boundedness of M. Letting $\epsilon \to 0$, we then obtain that $W_p^1(X) \subset B_p^1(X)$ and

$$||f||_{B^1_p(X)} \le C ||f||_{W^1_p(X)}$$

Let $f \in B_p^1(X)$. Then, for any given $\epsilon > 0$, there is a non-negative function $g \in L^p(X)$ such that for any ball $B \subset X$ and a.e. $x \in B$,

$$\left| f(x) - \oint_B f(y) \, d\mu(y) \right| \le r(B)g(x)$$

and

$$||f||_{L^p(X)} + ||g||_{L^p(X)} < ||f||_{B^1_p(X)} + \epsilon.$$

From this, it follows that for a.e. $x, y \in B$,

$$|f(x) - f(y)| \le r(B)[g(x) + g(y)].$$

By suitably choosing r(B), we finally obtain that for a.e. $x, y \in X$,

 $|f(x) - f(y)| \le \rho(x, y)[g(x) + g(y)].$

Thus, $f \in W_p^1(X)$ and

$$||f||_{W_p^1(X)} \le ||f||_{L^p(X)} + ||g||_{L^p(X)} < ||f||_{B_p^1(X)} + \epsilon.$$

Letting $\epsilon \to 0$, we obtain that $B_p^1(X) \subset W_p^1(X)$ and

$$||f||_{W_p^1(X)} \le ||f||_{B_p^1(X)}.$$

Thus, $W_p^1(X) = B_p^1(X)$ with equivalent norms. Furthermore, this fact and Theorem 3.2 imply Theorem 3.3. This finishes the proof of Theorem 3.3.

Finally, the following theorem gives another new characterization of the Sobolev space $W_p^1(X)$.

THEOREM 3.4. Let $1 \le u . Then <math>f \in W_p^1(X)$ if and only if $f \in L^p(X)$ and $f_{u,C_4}^1 \in L^p(X)$. Moreover,

$$||f||_{W_p^1(X)} \sim ||f||_{L^p(X)} + ||f_{u,C_4}^1||_{L^p(X)}.$$

Proof. Let $f \in W_p^1(X)$. Then Theorem 3.3 tells us that $f \in B_p^1(X)$. By Definition 2.6, for any given $\epsilon > 0$, there is a function $g \in L^p(X)$ such that (2.23) holds for all $B \subset X$ and a.e. $x \in B$, and

$$||f||_{L^p(X)} + ||g||_{L^p(X)} < ||f||_{B^1_p(X)} + \epsilon.$$

Thus,

$$\begin{split} f_{u,C_4}^1(x) &= \sup_{0 < t < C_4} t^{-1} \bigg[\oint_{B(x,t)} \bigg| f(y) - \oint_{B(x,t)} f(z) \, d\mu(z) \bigg|^u d\mu(y) \bigg]^{1/u} \\ &\leq \sup_{0 < t < C_4} \bigg[\oint_{B(x,t)} g^u(y) \, d\mu(y) \bigg]^{1/u} \\ &\leq M(g^u)(x)^{1/u}. \end{split}$$

Therefore, the $L^{p/u}(X)$ -boundedness of M implies that

$$\begin{split} \|f\|_{L^{p}(X)} + \|f_{u,C_{4}}^{1}\|_{L^{p}(X)} &\leq \|f\|_{L^{p}(X)} + \|M(g^{u})^{1/u}\|_{L^{p}(X)} \\ &\leq \|f\|_{L^{p}(X)} + C\|g\|_{L^{p}(X)} \\ &\leq C(\|f\|_{B^{1}_{p}(X)} + \epsilon). \end{split}$$

Letting $\epsilon \to 0$, we obtain

$$\|f\|_{L^p(X)} + \|f_{u,C_4}^1\|_{L^p(X)} \le C \|f\|_{B_p^1(X)} \le C \|f\|_{W_p^1(X)}.$$

Let now $f \in L^p(X)$ and $f^1_{u,C_4} \in L^p(X)$. Let x be a Lebesgue point of f. For any fixed $0 < t < C_4$, consider the Lebesgue point of the function

$$f(v) - \oint_{B(x,t)} f(z) \, d\mu(z)$$

Moreover, let $B_0 = B(x,t)$ and $B_j = B(y, 2^{-j}t/A)$ for $j \in \mathbb{N}$. Then, for

a.e. $y \in B(x, t/2A)$, we have

$$\begin{split} \left| f(y) - \oint_{B(x,t)} f(z) \, d\mu(z) \right| &= \lim_{j \to \infty} \oint_{B_j} \left| f(v) - \oint_{B(x,t)} f(z) \, d\mu(z) \right| d\mu(v) \\ &\leq \limsup_{j \to \infty} \oint_{B_j} \left| f(v) - \oint_{B_j} f(z) \, d\mu(z) \right| d\mu(v) \\ &\quad + \limsup_{j \to \infty} \left| \oint_{B_j} f(z) \, d\mu(z) - \oint_{B_0} f(z) \, d\mu(z) \right| \\ &= J_1 + J_2. \end{split}$$

The Hölder inequality tells us that

$$J_{1} \leq \limsup_{j \to \infty} \left\{ \oint_{B_{j}} \left| f(v) - \oint_{B_{j}} f(z) d\mu(z) \right|^{u} d\mu(v) \right\}^{1/u}$$

$$\leq \limsup_{j \to \infty} 2^{-j} t f_{u,C_{4}}^{1}(y)$$

$$= 0.$$

We now estimate J_2 . The Hölder inequality and the fact that $\mu(B_{l+1}) \sim \mu(B_l)$ for $l \in \mathbb{N}$ yield that

$$\begin{aligned} J_{2} &\leq \limsup_{j \to \infty} \sum_{l=0}^{j-1} \left| \oint_{B_{l+1}} f(z) \, d\mu(z) - \oint_{B_{l}} f(z) \, d\mu(z) \right| \\ &\leq \sum_{l=1}^{\infty} \left| \oint_{B_{l+1}} f(z) \, d\mu(z) - \oint_{B_{l}} f(z) \, d\mu(z) \right| \\ &+ \left| \oint_{B_{1}} f(z) \, d\mu(z) - \oint_{B_{0}} f(z) \, d\mu(z) \right| \\ &\leq \sum_{l=1}^{\infty} \left\{ \oint_{B_{l+1}} \left| f(v) - \oint_{B_{l}} f(z) \, d\mu(z) \right|^{u} d\mu(v) \right\}^{1/u} \\ &+ C \left\{ \oint_{B_{0}} \left| f(v) - \oint_{B_{0}} f(z) \, d\mu(z) \right| d\mu(v) \right\}^{1/u} \\ &\leq C \sum_{l=1}^{\infty} 2^{-l} t f_{u,1}^{1}(y) + C t f_{u,1}^{1}(x) \\ &\leq C t [f_{u,1}^{1}(y) + f_{u,1}^{1}(x)]. \end{aligned}$$

Thus, for a.e. $y \in B(x, t/2A)$,

$$|f(y) - f(x)| \le Ct \left[f_{u,1}^1(y) + f_{u,1}^1(x) \right].$$

By suitably choosing t, we obtain that for a.e. $x, y \in X$,

$$|f(y) - f(x)| \le C_6 \rho(x, y) \left[f_{u,1}^1(y) + f_{u,1}^1(x) \right].$$

Therefore, letting $g(x) = C_6 f_{u,1}^1(x)$, we then verify that $f \in W_p^1(X)$ and

$$\begin{split} \|f\|_{W_p^1(X)} &\leq \|f\|_{L^p(X)} + \|g\|_{L^p(X)} \\ &\leq \|f\|_{L^p(X)} + C_6 \|f_{u,1}^1\|_{L^p(X)} \\ &\leq C \left[\|f\|_{L^p(X)} + \|f_{u,C_4}^1\|_{L^p(X)}\right] \end{split}$$

This proves Theorem 3.4.

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27

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D. YANG

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