

Composition of Haar Paraproducts

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Sarason's Conjecture

- $H^2(\mathbb{D})$, the $L^2(\mathbb{T})$ closure of the analytic polynomials on \mathbb{D} .
- $\mathbb{P} : L^2(\mathbb{T}) \rightarrow H^2(\mathbb{D})$ be the orthogonal projection.
- A Toeplitz operator with symbol φ is the following map from $H^2(\mathbb{D}) \rightarrow H^2(\mathbb{D})$:

$$T_\varphi(f) \equiv \mathbb{P}(\varphi f).$$

- An important question raised by Sarason is the following:

Conjecture (Sarason Conjecture)

The composition of $T_\varphi T_\psi^$ is bounded on $H^2(\mathbb{D})$ if and only if*

$$\sup_{z \in \mathbb{D}} \left(\int_{\mathbb{T}} \frac{1 - |z|^2}{|1 - z\bar{\xi}|^2} |\varphi(\xi)|^2 dm(\xi) \right) \left(\int_{\mathbb{T}} \frac{1 - |z|^2}{|1 - z\bar{\xi}|^2} |\psi(\xi)|^2 dm(\xi) \right) < \infty$$

Unfortunately, this is not true! A counterexample was constructed by Nazarov.

The Sarason Conjecture & Hilbert Transform

Question (Sarason Question (Revised Version))

Obtain necessary and sufficient (testable (?)) conditions so that one can tell if $T_\varphi T_{\bar{\psi}}$ is bounded on $H^2(\mathbb{D})$ by evaluating these conditions.

Possible to rephrase this question as one about the two-weight boundedness of the Hilbert transform.

- Let M_ϕ denote multiplication by ϕ : $M_\phi f \equiv \phi f$;
- $H^2(|\phi|^2)$ is the $L^2(\mathbb{T})$ closure of $p\phi$ where p is an analytic polynomial;

$$\begin{array}{ccc}
 H^2 & \xrightarrow{T_\varphi T_{\bar{\psi}}} & H^2 \\
 M_{\bar{\psi}} \downarrow & & \downarrow M_\varphi \\
 L^2(\mathbb{T}; |\psi|^{-2}) & \xrightarrow{H} & L^2(\mathbb{T}; |\varphi|^2)
 \end{array}$$

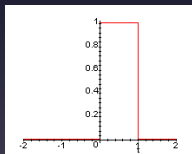
Deep work by Nazarov, Treil, Volberg, and then subsequent work by Lacey, Sawyer, Shen, Uriarte-Tuero allow for an answer in terms of the Hilbert transform.

Haar Paraproducts

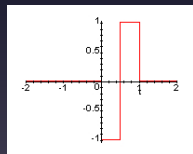
- $L^2 \equiv L^2(\mathbb{R})$;
- \mathcal{D} is the standard grid of dyadic intervals on \mathbb{R} ;
- Define the Haar function h_I^0 and averaging function h_I^1 by

$$h_I^0 \equiv h_I \equiv \frac{1}{\sqrt{|I|}} (-\mathbf{1}_{I_-} + \mathbf{1}_{I_+}) \quad I \in \mathcal{D}$$

$$h_I^1 \equiv \frac{1}{|I|} \mathbf{1}_I \quad I \in \mathcal{D}.$$



$$h_{[0,1]}^1(x)$$



$$h_{[0,1]}^0(x)$$

- $\{h_I\}_{I \in \mathcal{D}}$ is an orthonormal basis of L^2 .

Haar Paraproducts

Definition (Haar Paraproducts)

Given a symbol sequence $b = \{b_I\}_{I \in \mathcal{D}}$ and a pair $(\alpha, \beta) \in \{0, 1\}^2$, define the *dyadic paraproduct* acting on a function f by

$$\mathbf{P}_b^{(\alpha, \beta)} f \equiv \sum_{I \in \mathcal{D}} b_I \langle f, h_I^\beta \rangle_{L^2} h_I^\alpha.$$

The index (α, β) is referred to as the *type* of $\mathbf{P}_b^{(\alpha, \beta)}$.

Question (Discrete Sarason Question)

For each choice of pairs $(\alpha, \beta), (\epsilon, \delta) \in \{0, 1\}^2$, obtain necessary and sufficient conditions on symbols b and d so that

$$\left\| \mathbf{P}_b^{(\alpha, \beta)} \circ \mathbf{P}_d^{(\epsilon, \delta)} \right\|_{L^2 \rightarrow L^2} < \infty.$$

Internal Cancellations and Simple Characterizations

When there are internal zeros the behavior of $P_b^{(\alpha,0)} \circ P_d^{(0,\beta)}$ reduces to the behavior of $P_a^{(\alpha,\beta)}$ for a special symbol a . For $f, g \in L^2$, let $f \otimes g : L^2 \rightarrow L^2$ be the map given by

$$f \otimes g(h) \equiv f \langle g, h \rangle_{L^2}.$$

Then:

$$\begin{aligned} P_b^{(\alpha,0)} \circ P_d^{(0,\beta)} &= \left(\sum_{I \in \mathcal{D}} b_I h_I^\alpha \otimes h_I \right) \left(\sum_{J \in \mathcal{D}} d_J h_J \otimes h_J^\beta \right) \\ &= \sum_{I \in \mathcal{D}} b_I d_I h_I^\alpha \otimes h_I^\beta \\ &= P_{b \circ d}^{(\alpha,\beta)}. \end{aligned}$$

Here $b \circ d$ is the Schur product of the symbols, i.e., $(b \circ d)_I = b_I d_I$.

Norms and Induced Sequences

For a sequence $a = \{a_I\}_{I \in \mathcal{D}}$ define the following quantities:

$$\|a\|_{\ell^\infty} \equiv \sup_{I \in \mathcal{D}} |a_I|;$$

$$\|a\|_{CM} \equiv \sqrt{\sup_{I \in \mathcal{D}} \frac{1}{|I|} \sum_{J \subset I} |a_J|^2}.$$

Associate to $\{a_I\}_{I \in \mathcal{D}}$ two additional sequences indexed by \mathcal{D} :

$$E(a) \equiv \left\{ \frac{1}{|I|} \sum_{J \subset I} a_J \right\}_{I \in \mathcal{D}};$$

$$\widehat{S}(a) \equiv \left\{ \left\langle \sum_{J \in \mathcal{D}} a_J h_J^1, h_I \right\rangle_{L^2} \right\}_{I \in \mathcal{D}} = \left\{ \sum_{J \not\subset I} a_J \widehat{h}_J^1(I) \right\}_{I \in \mathcal{D}}.$$

Classical Characterizations

Theorem (Characterizations of Type (0,0), (0,1), and (1,0))

The following characterizations are true:

$$\begin{aligned} \left\| \mathbf{P}_a^{(0,0)} \right\|_{L^2 \rightarrow L^2} &= \|a\|_{\ell^\infty} ; \\ \left\| \mathbf{P}_a^{(0,1)} \right\|_{L^2 \rightarrow L^2} &= \left\| \mathbf{P}_a^{(1,0)} \right\|_{L^2 \rightarrow L^2} \approx \|a\|_{CM} . \end{aligned}$$

$$\mathbf{P}_a^{(1,1)} = \mathbf{P}_{\widehat{S}(a)}^{(1,0)} + \mathbf{P}_{\widehat{S}(a)}^{(0,1)} + \mathbf{P}_{E(a)}^{(0,0)} .$$

Theorem (Characterization of Type (1,1))

The operator norm $\left\| \mathbf{P}_a^{(1,1)} \right\|_{L^2 \rightarrow L^2}$ of $\mathbf{P}_a^{(1,1)}$ on L^2 satisfies

$$\left\| \mathbf{P}_a^{(1,1)} \right\|_{L^2 \rightarrow L^2} \approx \left\| \widehat{S}(a) \right\|_{CM} + \|E(a)\|_{\ell^\infty} .$$

Alternate Interpretations: Testing Conditions

It is easy to see for paraproducts of type $(0, 0)$ that:

$$\begin{aligned} \left\| \mathbf{P}_a^{(0,0)} \right\|_{L^2 \rightarrow L^2} &= \|a\|_{\ell^\infty} \\ &= \sup_{I \in \mathcal{D}} \left\| \mathbf{P}_a^{(0,0)} h_I \right\|_{L^2}. \end{aligned}$$

Moreover,

$$\begin{aligned} \left\| \mathbf{P}_a^{(1,0)} \right\|_{L^2 \rightarrow L^2} &= \left\| \mathbf{P}_a^{(0,1)} \right\|_{L^2 \rightarrow L^2} \\ &\approx \|a\|_{CM} \\ &\approx \sup_{I \in \mathcal{D}} \left\| \mathbf{P}_a^{(0,1)} h_I \right\|_{L^2}. \end{aligned}$$

These observations suggest seeking a characterization for the other compositions in terms of testing conditions on classes of functions.

Two Weight Inequalities in Harmonic Analysis

Given weights u and v on \mathbb{R} and an operator T a problem one frequently encounters in harmonic analysis is the following:

Question

Determine necessary and sufficient conditions on T , u , and v so that

$$T : L^2(\mathbb{R}; u) \rightarrow L^2(\mathbb{R}; v)$$

is bounded.

Meta-Theorem (Characterization of Boundedness via Testing)

The operator $T : L^2(\mathbb{R}; u) \rightarrow L^2(\mathbb{R}; v)$ is bounded if and only if

$$\begin{aligned} \|T(u\mathbf{1}_Q)\|_{L^2(v)} &\lesssim \|\mathbf{1}_Q\|_{L^2(u)} \\ \|T^*(v\mathbf{1}_Q)\|_{L^2(u)} &\lesssim \|\mathbf{1}_Q\|_{L^2(v)}. \end{aligned}$$

Characterization of Type $(0, 1, 1, 0)$

For a sequence a , and interval $I \in \mathcal{D}$ let $Q_I a \equiv \sum_{J \subset I} a_J h_J$.

Theorem (E. Sawyer, S. Pott, M. Reguera-Rodriguez, BDW)

The composition $P_b^{(0,1)} \circ P_d^{(1,0)}$ is bounded on L^2 if and only if both

$$\left\| Q_I P_b^{(0,1)} P_d^{(1,0)} \left(Q_I \bar{d} \right) \right\|_{L^2}^2 \leq C_1^2 \|Q_I d\|_{L^2}^2 \quad \forall I \in \mathcal{D};$$

$$\left\| Q_I P_d^{(0,1)} P_b^{(1,0)} \left(Q_I \bar{b} \right) \right\|_{L^2}^2 \leq C_2^2 \|Q_I b\|_{L^2}^2 \quad \forall I \in \mathcal{D}.$$

Moreover, the norm of $P_b^{(0,1)} \circ P_d^{(1,0)}$ on L^2 satisfies

$$\left\| P_b^{(0,1)} \circ P_d^{(1,0)} \right\|_{L^2 \rightarrow L^2} \approx C_1 + C_2$$

where C_1 and C_2 are the best constants appearing above.

Rephrasing the Testing Conditions

We want to rephrase the testing conditions on $Q_I \bar{d}$ and $Q_I \bar{b}$:

$$\begin{aligned} \left\| Q_I P_b^{(0,1)} P_d^{(1,0)} \left(Q_I \bar{d} \right) \right\|_{L^2}^2 &\leq C_1^2 \|Q_I d\|_{L^2}^2 \quad \forall I \in \mathcal{D}; \\ \left\| Q_I P_d^{(0,1)} P_b^{(1,0)} \left(Q_I \bar{b} \right) \right\|_{L^2}^2 &\leq C_2^2 \|Q_I b\|_{L^2}^2 \quad \forall I \in \mathcal{D}. \end{aligned}$$

It isn't hard to see that these are equivalent to the following inequalities on the sequences:

$$\begin{aligned} \sum_{J \subset I} |b_J|^2 \frac{1}{|J|^2} \left(\sum_{L \subset J} |d_L|^2 \right)^2 &\leq C_1^2 \sum_{L \subset I} |d_L|^2 \quad \forall I \in \mathcal{D}; \\ \sum_{J \subset I} |d_J|^2 \frac{1}{|J|^2} \left(\sum_{L \subset J} |b_L|^2 \right)^2 &\leq C_2^2 \sum_{L \subset I} |b_L|^2 \quad \forall I \in \mathcal{D}. \end{aligned}$$

Characterization of Type $(0, 1, 0, 0)$

Theorem (E. Sawyer, S. Pott, M. Reguera-Rodriguez, BDW)

The composition $\mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,0)}$ is bounded on L^2 if and only if both

$$\begin{aligned} |d_I|^2 \left\| \mathbf{P}_b^{(0,1)} h_I \right\|_{L^2}^2 &\leq C_1^2 \quad \forall I \in \mathcal{D}; \\ \left\| \mathbf{Q}_I \mathbf{P}_d^{(0,0)} \mathbf{P}_b^{(1,0)} \mathbf{Q}_I \bar{b} \right\|_{L^2}^2 &\leq C_2^2 \left\| \mathbf{Q}_I b \right\|_{L^2}^2 \quad \forall I \in \mathcal{D}. \end{aligned}$$

Moreover, the norm of $\mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,0)}$ on L^2 satisfies

$$\left\| \mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,0)} \right\|_{L^2 \rightarrow L^2} \approx C_1 + C_2$$

where C_1 and C_2 are the best constants appearing above.

Rephrasing Testing Conditions

Again, it is possible to recast the conditions:

$$\begin{aligned}
 |d_I|^2 \left\| \mathbf{P}_b^{(0,1)} h_I \right\|_{L^2}^2 &\leq C_1^2 \quad \forall I \in \mathcal{D}; \\
 \left\| \mathbf{Q}_I \mathbf{P}_d^{(0,0)} \mathbf{P}_b^{(1,0)} \mathbf{Q}_I \bar{b} \right\|_{L^2}^2 &\leq C_2^2 \left\| \mathbf{Q}_I b \right\|_{L^2}^2 \quad \forall I \in \mathcal{D}
 \end{aligned}$$

as expressions depending only on the sequences. In particular, these are equivalent to the following inequalities:

$$\begin{aligned}
 \frac{|d_I|^2}{|I|} \sum_{L \subsetneq I} |b_L|^2 &\leq C_1^2 \quad \forall I \in \mathcal{D}; \\
 \sum_{J \subset I} \frac{|d_J|^2}{|J|} \left(\sum_{K \subset J_+} |b_K|^2 - \sum_{K \subset J_-} |b_K|^2 \right)^2 &\leq C_2^2 \sum_{L \subset I} |b_L|^2 \quad \forall I \in \mathcal{D}.
 \end{aligned}$$

Preliminaries

For $I \in \mathcal{D}$ set

$$T(I) \equiv I \times \left[\frac{|I|}{2}, |I| \right] \quad (\text{Carleson Tile});$$

$$Q(I) \equiv I \times [0, |I|] = \bigcup_{J \subset I} T(J) \quad (\text{Carleson Square}).$$

- The dyadic lattice \mathcal{D} is in correspondence with the Carleson Tiles.
- Let \mathcal{H} denote the upper half plane \mathbb{C}_+ : $\mathcal{H} = \bigcup_{I \in \mathcal{D}} T(I)$.
- For a non-negative function σ let $L^2(\mathcal{H}; \sigma)$ denote the functions that are square integrable with respect to σdA , i.e,

$$\|f\|_{L^2(\mathcal{H}; \sigma)}^2 \equiv \int_{\mathcal{H}} |f(z)|^2 \sigma(z) dA(z) < \infty.$$

When $\sigma \equiv 1$, $L^2(\mathcal{H}; 1) \equiv L^2(\mathcal{H})$.

- For $f \in L^2(\mathcal{H})$, let $\tilde{f} \equiv \frac{f}{\|f\|_{L^2(\mathcal{H})}}$ denote the normalized function.

Functions Constant on Tiles

Let $L_c^2(\mathcal{H}) \subset L^2(\mathcal{H})$ be the subspace of functions which are constant on tiles. Namely, $f : \mathcal{D} \rightarrow \mathbb{C}$

$$f = \sum_{I \in \mathcal{D}} f_I \mathbf{1}_{T(I)}.$$

Then

$$L_c^2(\mathcal{H}) \equiv \left\{ f : \mathcal{D} \rightarrow \mathbb{C} : \sum_{I \in \mathcal{D}} |f(I)|^2 |I|^2 < \infty \right\};$$

$$\|f\|_{L_c^2(\mathcal{H})}^2 \equiv \frac{1}{2} \sum_{I \in \mathcal{D}} |f(I)|^2 |I|^2.$$

Easy to show:

$$\left\{ \tilde{\mathbf{1}}_{T(I)} \right\}_{I \in \mathcal{D}} \text{ is an orthonormal basis of } L_c^2(\mathcal{H});$$

$$\left\{ \tilde{\mathbf{1}}_{Q(I)} \right\}_{I \in \mathcal{D}} \text{ is an Riesz basis of } L_c^2(\mathcal{H}).$$

The Gram Matrix of $\mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,0)}$

Let $\mathfrak{G}_{\mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,0)}} = [G_{I,J}]_{I,J \in \mathcal{D}}$ be the Gram matrix of the operator $\mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,0)}$ relative to the Haar basis $\{h_I\}_{I \in \mathcal{D}}$. A simple computation shows its entries are:

$$\begin{aligned} G_{I,J} &= \left\langle \mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,0)} h_J, h_I \right\rangle_{L^2} = \left\langle \mathbf{P}_d^{(0,0)} h_J, \mathbf{P}_b^{(1,0)} h_I \right\rangle_{L^2} \\ &= \left\langle d_J h_J, b_I h_I^1 \right\rangle_{L^2} \\ &= \overline{b_I} d_J \widehat{h_I^1}(J) = \begin{cases} \overline{b_I} d_J \frac{-1}{\sqrt{|J|}} & \text{if } I \subset J_- \\ \overline{b_I} d_J \frac{1}{\sqrt{|J|}} & \text{if } I \subset J_+ \\ 0 & \text{if } J \subset I \text{ or } I \cap J = \emptyset. \end{cases} \end{aligned}$$

Idea: Construct $\mathbf{T}_{b,d}^{(0,1,0,0)} : L_c^2(\mathcal{H}) \rightarrow L_c^2(\mathcal{H})$ that has the same Gram matrix as $\mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,0)}$, but with respect to the basis $\{\tilde{\mathbf{1}}_{T(I)}\}_{I \in \mathcal{D}}$.

The Operator $\mathbb{T}_{b,d}^{(0,1,0,0)}$

Now consider the operator $\mathbb{T}_{b,d}^{(0,1,0,0)}$ defined by

$$\mathbb{T}_{b,d}^{(0,1,0,0)} \equiv \mathcal{M}_b^{-1} \left(\sum_{K \in \mathcal{D}} \tilde{\mathbf{1}}_{Q_{\pm}(K)} \otimes \tilde{\mathbf{1}}_{T(K)} \right) \mathcal{M}_d^{\frac{1}{2}}.$$

Here

$$\mathbf{1}_{Q_{\pm}(K)} \equiv - \sum_{L \subset K_-} \mathbf{1}_{T(L)} + \sum_{L \subset K_+} \mathbf{1}_{T(L)}.$$

A straightforward computation shows

$$\begin{aligned} \left\| \mathbf{1}_{Q_{\pm}(K)} \right\|_{L^2(\mathcal{H})} &= \frac{|K|}{2}; \\ \mathcal{M}_a^\lambda \mathbf{1}_{Q_{\pm}(K)} &= - \sum_{L \subset K_-} a_L |L|^\lambda \mathbf{1}_{T(L)} + \sum_{L \subset K_+} a_L |L|^\lambda \mathbf{1}_{T(L)}. \end{aligned}$$

Connecting to a Two Weight Inequality

The inequality we wish to characterize is:

$$\left\| \mathcal{M}_b^{-1} \mathbf{U} \mathcal{M}_d^{\frac{1}{2}} f \right\|_{L_c^2(\mathcal{H})} = \left\| \mathbf{T}_{b,d}^{(0,1,0,0)} f \right\|_{L_c^2(\mathcal{H})} \lesssim \|f\|_{L_c^2(\mathcal{H})}.$$

Where the operator \mathbf{U} on $L^2(\mathcal{H})$ is defined by

$$\mathbf{U} \equiv \sum_{K \in \mathcal{D}} \tilde{\mathbf{1}}_{Q_{\pm}(K)} \otimes \tilde{\mathbf{1}}_{T(K)}.$$

One sees that the inequality to be characterized is equivalent to:

$$\|\mathbf{U}(\mu g)\|_{L_c^2(\mathcal{H}; \nu)} \lesssim \|g\|_{L_c^2(\mathcal{H}; \mu)},$$

where the weights μ and ν are given by

$$\begin{aligned} \nu &\equiv \sum_{I \in \mathcal{D}} |b_I|^2 |I|^{-2} \mathbf{1}_{T(I)} \\ \mu &\equiv \sum_{I \in \mathcal{D}} |d_I|^{-2} |I|^{-1} \mathbf{1}_{T(I)}. \end{aligned}$$

Theorem (S. Pott, E. Sawyer, M. Reguera-Rodriguez, BDW)

Let

$$\mathbf{U} \equiv \sum_{K \in \mathcal{D}} \tilde{\mathbf{1}}_{Q_{\pm}(K)} \otimes \tilde{\mathbf{1}}_{T(K)}$$

and suppose that μ and ν are positive measures on \mathcal{H} that are constant on tiles, i.e., $\mu \equiv \sum_{I \in \mathcal{D}} \mu_I \mathbf{1}_{T(I)}$, $\nu \equiv \sum_{I \in \mathcal{D}} \nu_I \mathbf{1}_{T(I)}$. Then

$$\mathbf{U}(\mu \cdot) : L_c^2(\mathcal{H}; \mu) \rightarrow L_c^2(\mathcal{H}; \nu)$$

if and only if both

$$\begin{aligned} \left\| \mathbf{U}(\mu \mathbf{1}_{T(I)}) \right\|_{L_c^2(\mathcal{H}; \nu)} &\leq C_1 \left\| \mathbf{1}_{T(I)} \right\|_{L_c^2(\mathcal{H}; \mu)} = \sqrt{\mu(T(I))}, \\ \left\| \mathbf{1}_{Q(I)} \mathbf{U}^*(\nu \mathbf{1}_{Q(I)}) \right\|_{L_c^2(\mathcal{H}; \mu)} &\leq C_2 \left\| \mathbf{1}_{Q(I)} \right\|_{L_c^2(\mathcal{H}; \nu)} = \sqrt{\nu(Q(I))}, \end{aligned}$$

hold for all $I \in \mathcal{D}$. Moreover, $\|\mathbf{U}\|_{L_c^2(\mathcal{H}; \mu) \rightarrow L_c^2(\mathcal{H}; \nu)} \approx C_1 + C_2$.

An Open Question

Unfortunately, the methods described do not appear to work to handle type $(0, 1, 0, 1)$ compositions. However, the following question is of interest:

Question

For each $I \in \mathcal{D}$ determine function $F_I, B_I \in L^2$ of norm 1 such that $\mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,1)}$ is bounded on L^2 if and only if

$$\begin{aligned} \left\| \mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,1)} F_I \right\|_{L^2} &\leq C_1 \quad \forall I \in \mathcal{D}; \\ \left\| \mathbf{P}_d^{(1,0)} \circ \mathbf{P}_b^{(1,0)} B_I \right\|_{L^2} &\leq C_2 \quad \forall I \in \mathcal{D}. \end{aligned}$$

Moreover, we will have

$$\left\| \mathbf{P}_b^{(0,1)} \circ \mathbf{P}_d^{(0,1)} \right\|_{L^2 \rightarrow L^2} \approx C_1 + C_2.$$

Thank You!