

ON A COUNTEREXAMPLE RELATED TO WEIGHTED WEAK TYPE ESTIMATES FOR SINGULAR INTEGRALS

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ABSTRACT. We show that the Hilbert transform does not map $L^1(M_\Phi w)$ to $L^{1,\infty}(w)$ for every Young function Φ growing more slowly than $t \log \log(e^e + t)$. Our proof is based on a construction of M.C. Reguera and C. Thiele.

1. INTRODUCTION

Let H be the Hilbert transform. One of open questions in the one-weighted theory of singular integrals is about the optimal Young function Φ for which the weak type inequality

$$(1.1) \quad w\{x \in \mathbb{R} : |Hf(x)| > \lambda\} \leq \frac{c}{\lambda} \int_{\mathbb{R}} |f| M_\Phi w \, dx \quad (\lambda > 0)$$

holds for every weight (i.e., non-negative measurable function) w and any $f \in L^1(M_\Phi w)$, where M_Φ is the Orlicz maximal operator defined by

$$M_\Phi f(x) = \sup_{I \ni x} \inf \left\{ \lambda > 0 : \frac{1}{|I|} \int_I \Phi \left(\frac{|f(y)|}{\lambda} \right) dy \leq 1 \right\}.$$

If $\Phi(t) = t$, then $M_\Phi = M$ is the standard Hardy-Littlewood maximal operator. If $\Phi(t) = t^r$, $r > 1$, denote $M_\Phi f = M_r f$.

C. Fefferman and E.M. Stein [6] showed that if H is replaced by the maximal operator M , then the corresponding inequality holds with $\Phi(t) = t$. Next, A. Córdoba and C. Fefferman [1] proved (1.1) with $\Phi(t) = t^r$, $r > 1$. This result was improved by C. Pérez [8] who showed that (1.1) holds with $\Phi(t) = t \log^\varepsilon(e + t)$, $\varepsilon > 0$ (see also [7] for a different proof of this result).

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Very recently, C. Domingo-Salazar, M.T. Lacey and G. Rey [5] obtained a further improvement; their result states that (1.1) holds whenever Φ satisfies

$$\int_1^\infty \frac{\Phi^{-1}(t)}{t^2 \log(e+t)} dt < \infty.$$

For example, one can take $\Phi(t) = t \log \log^\alpha(e^e + t)$, $\alpha > 1$ or

$$\Phi(t) = t \log \log(e^e + t) \log \log \log^\alpha(e^{e^e} + t) \quad (\alpha > 1)$$

etc.

A question whether (1.1) is true with $\Phi(t) = t$ has become known as the Muckenhoupt-Wheeden conjecture. This conjecture was disproved by M.C. Reguera and C. Thiele [10] (see also [9] and [2] for dyadic and multidimensional versions of this result).

Denote $\Psi(t) = t \log \log(e^e + t)$. It was conjectured in [7] that (1.1) holds with $\Phi = \Psi$. The above mentioned result in [5] establishes (1.1) for essentially every Φ growing faster than Ψ .

The main result of this note is the observation that the Reguera-Thiele example [10] actually shows that (1.1) does not hold for every Φ growing more slowly than Ψ .

Theorem 1.1. *Let Φ be a Young function such that*

$$\lim_{t \rightarrow \infty} \frac{\Phi(t)}{t \log \log(e^e + t)} = 0.$$

Then for every $c > 0$, there exist f, w and $\lambda > 0$ such that

$$w\{x \in \mathbb{R} : |Hf(x)| > \lambda\} > \frac{c}{\lambda} \int_{\mathbb{R}} |f| M_\Phi w \, dx.$$

This theorem along with the main result in [5] emphasizes that the case of $\Phi = \Psi$ is critical for (1.1). However, the question whether (1.1) holds with $\Phi = \Psi$ remains open.

We mention briefly the main ideas of the Reguera-Thiele example [10] and, in parallel, our novel points. First, it was shown in [10] that given $k \in \mathbb{N}$ sufficiently large, there is a weight w_k supported on $[0, 1]$ satisfying $Hw_k \geq ckw_k$ and $Mw_k \leq cw_k$ on some subset $E \subset [0, 1]$. In Section 2, we show that the latter “ A_1 property” can be slightly improved until $M_r w_k \leq cw_k$ with $r > 1$ depending on k . The second ingredient in [10] was the extrapolation argument of D. Cruz-Uribe and C. Pérez [3]. This argument says that assuming (1.1) with Mw on the right-hand side, one can deduce a certain weighted L^2 inequality for H . It is not clear how to extrapolate in a similar way starting with a general Orlicz maximal function M_Φ in (1.1). In Section 3, we obtain a substitute of the argument in [3] for $M_r w$, $r > 1$, instead of Mw .

2. THE REGUERA-THIELE CONSTRUCTION

We describe below the main parts of the example constructed by M.C. Reguera and C. Thiele [10].

An interval I of the form $[3^j n, 3^j(n+1))$, $j, n \in \mathbb{Z}$, is called a triadic interval.

Fix $k \in \mathbb{N}$ large enough. Given a triadic interval $I \subset [0, 1)$, denote $I^\Delta = \frac{1}{3}I$, namely, I^Δ is the interval with the same center as I and of one third of its length; further, denote by $P(I)$ a triadic interval adjacent to I^Δ and such that $|P(I)| = \frac{1}{3^k}|I|$. Observe that $P(I)$ can be situated either on the left or on the right of I^Δ , and we will return to this point a bit later.

Set now $J^1 = [0, 1)$ and $I_{1,1} = P(J^1)$. Next, we subdivide $(J^1)^\Delta$ into 3^{k-1} triadic intervals of equal length, and denote them by J_m^2 , $m = 1, 2, \dots, 3^{k-1}$. Set correspondingly $I_{2,m} = P(J_m^2)$. Notice that $|J_m^2| = \frac{1}{3^k}$ and $|I_{2,m}| = \frac{1}{3^{2k}}$ for $m = 1, 2, \dots, 3^{k-1}$. Observe also that the intervals $I_{1,1}$ and $I_{2,m}$ are pairwise disjoint.

Proceeding by induction, at l -th stage, we subdivide each interval $(J_m^{l-1})^\Delta$ into 3^{k-1} triadic intervals of equal length, and denote all obtained intervals by J_m^l , $m = 1, 2, \dots, 3^{(k-1)(l-1)}$. Set $I_{l,m} = P(J_m^l)$. Then $|J_m^l| = \frac{1}{3^{(l-1)k}}$ and $|I_{l,m}| = \frac{1}{3^{lk}}$, and the intervals $\{I_{l,m}\}$ are pairwise disjoint.

Denote by \mathcal{I}_l and \mathcal{J}_l the families of all intervals $\{I_{l,m}\}$ and $\{J_m^l\}$, respectively, and set $\Omega_l = \cup_{I \in \mathcal{I}_l} I$. Define the weight w_k such that $w_k([0, 1]) = 1$, w_k is a constant on Ω_l , and for every $I \in \mathcal{I}_l$ and $J \in \mathcal{J}_{l+1}$, $w_k(I) = w_k(J)$ (we use the standard notation $w_k(E) = \int_E w_k$).

It was proved in [10] that one can specify the situation of the intervals $\{I_{l,m}\}$ such that if $k > 3000$ and $x \in \cup_{l,m} I_{l,m}^\Delta$, then

$$(2.1) \quad |Hw_k(x)| \geq (k/3)w_k(x);$$

moreover,

$$Mw_k(x) \leq 7w_k(x) \quad (x \in \cup_{l,m} I_{l,m}^\Delta),$$

irrespective of the precise configuration of $\{I_{l,m}\}$.

We will show that the latter estimate can be improved by means of replacing Mw_k on the left-hand side by a larger operator $M_r w_k$ with $r > 1$ depending on k . In order to do that, we need a more constructive description of w_k .

Lemma 2.1. *We have,*

$$(2.2) \quad w_k(x) = \sum_{l=1}^{\infty} \left(\frac{3^k}{3^{k-1} + 1} \right)^l \chi_{\Omega_l}(x).$$

Proof. Assume that $w_k = \alpha_l$ on Ω_l . Let $J \in \mathcal{J}_l$ and take $I \in \mathcal{I}_l$ such that $I \subset J$. Then

$$(2.3) \quad w_k(J) = w_k(I) + w_k(J^\Delta) = w_k(I) + \sum_{J' \in \mathcal{J}_{l+1}: J' \subset J^\Delta} w_k(J').$$

Let $I' \in \mathcal{I}_{l-1}$. Then

$$w_k(J) = w_k(I') = \alpha_{l-1}|I'| = \alpha_{l-1}|J|.$$

Similarly, $w_k(J') = \alpha_l|J'|$, and also $w_k(I) = \alpha_l|I| = \alpha_l \frac{|J|}{3^k}$. Hence, (2.3) implies

$$\alpha_{l-1}|J| = \alpha_l \frac{|J|}{3^k} + \alpha_l \sum_{J' \in \mathcal{J}_{l+1}: J' \subset J^\Delta} |J'| = \alpha_l \frac{|J|}{3^k} + \alpha_l \frac{|J|}{3}.$$

From this, $\alpha_l = \frac{3^k}{3^{k-1}+1}\alpha_{l-1}$, and therefore $\alpha_l = \left(\frac{3^k}{3^{k-1}+1}\right)^l \gamma$ for some $\gamma > 0$.

From the condition $w_k([0, 1]) = 1$, we obtain

$$\begin{aligned} 1 &= w_k([0, 1]) = \gamma \sum_{l=1}^{\infty} \left(\frac{3^k}{3^{k-1}+1}\right)^l |\Omega_l| \\ &= \gamma \sum_{l=1}^{\infty} \left(\frac{3^k}{3^{k-1}+1}\right)^l \frac{3^{(k-1)(l-1)}}{3^{kl}} = \gamma \frac{1}{3^{k-1}} \sum_{l=1}^{\infty} \left(\frac{3^{k-1}}{3^{k-1}+1}\right)^l = \gamma, \end{aligned}$$

and therefore the lemma is proved. \square

Lemma 2.2. *Let $r = 1 + \frac{1}{3^{k+1}}$. Then for every $I \in \mathcal{I}_l, l \in \mathbb{N}$, and for all $x \in I^\Delta$,*

$$M_r w_k(x) \leq 21w_k(x).$$

Proof. Let $I \in \mathcal{I}_l$, and let $x \in I^\Delta$. Take an arbitrary interval R containing x . If $R \subset I$, then

$$\left(\frac{1}{|R|} \int_R w_k^r(y) dy\right)^{1/r} = \left(\frac{3^k}{3^{k-1}+1}\right)^l = w_k(x).$$

Assume that $R \not\subset I$. Then $|R| \geq |I|/3$. Denote by \mathcal{F} the family of all triadic intervals $I' \subset [0, 1)$ such that $|I'| = |I|$ and $I' \cap R \neq \emptyset$. There are at most two intervals $I' \in \mathcal{F}$ not containing in R , and therefore,

$$(2.4) \quad \sum_{I' \in \mathcal{F}} |I'| \leq |R| + \sum_{I' \in \mathcal{F}: I' \not\subset R} |I'| \leq |R| + 2|I| \leq 7|R|.$$

We claim that if $r = 1 + \frac{1}{3^{k+1}}$, then for every $I' \in \mathcal{F}$,

$$(2.5) \quad \left(\frac{1}{|I'|} \int_{I'} w_k^r(y) dy\right)^{1/r} \leq 3w_k(x).$$

This property would conclude the proof since then, by (2.4),

$$\frac{1}{|R|} \int_R w_k^r(y) dy \leq \sum_{I' \in \mathcal{F}} \frac{|I'|}{|R|} \frac{1}{|I'|} \int_{I'} w_k^r(y) dy \leq 7(3w_k(x))^r.$$

To show (2.5), one can assume that I' has a non-empty intersection with the support of w_k . If $I' \neq J$ for some $J \in \mathcal{J}_{l+1}$, then $I' \subset L$, where $L \in \mathcal{I}_\nu$, $\nu \leq l$, and hence

$$\left(\frac{1}{|I'|} \int_{I'} w_k^r(y) dy \right)^{1/r} = \left(\frac{3^k}{3^{k-1} + 1} \right)^\nu \leq w_k(x).$$

It remains to consider the case when $I' = J$ for some $J \in \mathcal{J}_{l+1}$. Using that for every $j \geq l+1$, $J \in \mathcal{J}_{l+1}$ contains $3^{(k-1)(j-l-1)}$ intervals $I \in \mathcal{I}_j$, we obtain

$$\begin{aligned} \frac{1}{|I'|} \int_{I'} w_k^r(y) dy &= 3^{lk} \sum_{j=l+1}^{\infty} \sum_{I \in \mathcal{I}_j: I \subset I'} \int_I w_k^r(y) dy \\ &= \sum_{j=l+1}^{\infty} 3^{(k-1)(j-l-1)} 3^{(l-j)k} \left(\frac{3^k}{3^{k-1} + 1} \right)^{jr} \\ &= \frac{1}{3^{k-1}} \sum_{j=1}^{\infty} 3^{-j} \left(\frac{3^k}{3^{k-1} + 1} \right)^{(j+l)r}. \end{aligned}$$

Therefore,

$$\begin{aligned} \frac{1}{|I'|} \int_{I'} w_k^r(y) dy &= \frac{1}{3^{k-1}} \left(\sum_{j=1}^{\infty} 3^{-j} \left(\frac{3^k}{3^{k-1} + 1} \right)^{jr} \right) w_k(x)^r \\ &\leq \frac{1}{3^{k-1}} \frac{3}{3 - (3^k / (3^{k-1} + 1))^r} w_k(x)^r, \end{aligned}$$

whenever $\left(\frac{3^k}{3^{k-1} + 1} \right)^r < 3$.

If $r = 1 + \frac{1}{3^{k+1}}$, then

$$\begin{aligned} \left(\frac{3^k}{3^{k-1} + 1} \right)^{1 + \frac{1}{3^{k+1}}} &\leq 3^{\frac{1}{3^{k+1}}} \frac{3^k}{3^{k-1} + 1} \leq \left(1 + \frac{1}{3^k} \right) \frac{3^k}{3^{k-1} + 1} \\ &= 3 - \frac{2}{3^{k-1} + 1}. \end{aligned}$$

Hence,

$$\frac{1}{|I'|} \int_{I'} w_k^r(y) dy \leq \frac{3}{2} \frac{3^{k-1} + 1}{3^{k-1}} w_k(x)^r \leq 3w_k(x)^r,$$

which completes the proof. \square

3. EXTRAPOLATION

Here we follow the extrapolation argument of D. Cruz-Urbe and C. Pérez [3], with some modifications.

Lemma 3.1. *Assume that for every weight w and for all $f \in L^1(M_r w)$,*

$$\|Hf\|_{L^1, \infty(w)} \leq A_r \|f\|_{L^1(M_r(w))} \quad (1 < r < 2).$$

Let $\alpha_r = \frac{r}{2-r}$. There is $c > 0$ such that for any weight w supported in $[0, 1]$ one has

$$\int_0^1 \left(\frac{|Hw|}{(M_{\alpha_r} w)^{\alpha_r/r}} \right)^2 w^{\alpha_r} dx \leq c A_r^2 \int_0^1 w dx \quad (1 < r < 2).$$

Proof. Denote $\beta_r = \frac{r(r-1)}{2-r}$. The numbers α_r and β_r are chosen in such a way in order to satisfy $\alpha_r - \beta_r = r$ and $\alpha_r - \frac{2\beta_r}{r} = 1$.

Let $g \geq 0$. Since

$$\frac{1}{|I|} \int_I (gw)^r = \left(\frac{1}{w^{\alpha_r(I)} \int_I (g^r/w^{\beta_r}) w^{\alpha_r} \right) \frac{w^{\alpha_r(I)}}{|I|},$$

we get

$$(3.1) \quad M_r(gw)(x) \leq 2 \left(M_{w^{\alpha_r}}^c(g^r/w^{\beta_r})(x) M_{\alpha_r}(w)(x)^{\alpha_r} \right)^{1/r},$$

where M_v^c means the centered weighted maximal operator with respect to a weight v .

Using the initial assumption on H along with (3.1), and applying Hölder's inequality along with the boundedness of M_v^c on $L^p(v)$, $p > 1$, we obtain

$$\begin{aligned} \int_{\{|Hf|>1\}} gw &\leq A_r \|f\|_{L^1(M_r(gw))} \\ &\leq 2A_r \int_{\mathbb{R}} \left(|f| M_{\alpha_r}(w)^{\frac{\alpha_r}{r}} \frac{1}{w^{\alpha_r/2}} \right) \left(M_{w^{\alpha_r}}^c(g^r/w^{\beta_r})^{\frac{1}{r}} w^{\alpha_r/2} \right) dx \\ &\leq 2A_r \|f\|_{L^2((M_{\alpha_r} w)^{\frac{2\alpha_r}{r}}/w^{\alpha_r})} \|M_{w^{\alpha_r}}^c(g^r/w^{\beta_r})^{\frac{1}{r}}\|_{L^2(w^{\alpha_r})} \\ &\leq cA_r \|f\|_{L^2((M_{\alpha_r} w)^{\frac{2\alpha_r}{r}}/w^{\alpha_r})} \|g\|_{L^2(w)}. \end{aligned}$$

Taking here the supremum over all $g \geq 0$ with $\|g\|_{L^2(w)} = 1$ yields

$$\|Hf\|_{L^2, \infty(w)} \leq cA_r \|f\|_{L^2((M_{\alpha_r} w)^{\frac{2\alpha_r}{r}}/w^{\alpha_r})}.$$

By duality, the latter inequality is equivalent to

$$\|Hf\|_{L^2(w^{\alpha_r}/(M_{\alpha_r} w)^{\frac{2\alpha_r}{r}})} \leq cA_r \|f/w\|_{L^{2,1}(w)},$$

where $L^{2,1}(w)$ is the weighted Lorentz space. It remains to take here $f = w$ and use that

$$\|\chi_{[0,1]}\|_{L^{2,1}(w)} = \int_0^{w([0,1])} t^{-1/2} dt = 2w([0,1])^{1/2}.$$

□

4. PROOF OF THEOREM 1.1

Our goal is to use the extrapolation Lemma 3.1, assuming (1.1) with a general Orlicz maximal function M_Φ . Hence, we need a relation between M_Φ and M_r with possibly good dependence of the corresponding constant on r when $r \rightarrow 1$. Such a relation was recently obtained in [4] (see Lemma 6.2 and inequality (6.4) there). For the reader convenience we include a proof here.

Lemma 4.1. *For all $x \in \mathbb{R}$,*

$$(4.1) \quad M_\Phi f(x) \leq \left(2 \sup_{t \geq \Phi^{-1}(1/2)} \frac{\Phi(t)}{t^r} \right)^{1/r} M_r f(x) \quad (r > 1).$$

Proof. For any interval $I \subset \mathbb{R}$,

$$\begin{aligned} \int_I \Phi\left(\frac{|f|}{\lambda}\right) &= \int_{\{x \in I: |f| < \Phi^{-1}(1/2)\lambda\}} \Phi\left(\frac{|f|}{\lambda}\right) + \int_{\{x \in I: |f| \geq \Phi^{-1}(1/2)\lambda\}} \Phi\left(\frac{|f|}{\lambda}\right) \\ &\leq \frac{|I|}{2} + c_r \int_I (|f|/\lambda)^r dx, \end{aligned}$$

where $c_r = \sup_{t \geq \Phi^{-1}(1/2)} \frac{\Phi(t)}{t^r}$. Therefore, setting $\lambda_0 = \left(\frac{2c_r}{|I|} \int_I |f|^r \right)^{1/r}$, we obtain $\frac{1}{|I|} \int_I \Phi(|f|/\lambda_0) dx \leq 1$, which proves (4.1). □

It follows easily from (4.1) that

$$(4.2) \quad M_\Phi(x) \leq c \left(\sup_{t \geq 1} \frac{\Phi(t)^{1/r}}{t} \right) M_r f(x) \quad (r > 1),$$

where c may depend on Φ but it does not depend on r .

Proof of Theorem 1.1. Suppose, by contrary, that (1.1) holds. Then combining (4.2) with Lemma 3.1, we obtain

$$\int_0^1 \left(\frac{|Hw|}{(M_{\alpha_r} w)^{\alpha_r/r}} \right)^2 w^{\alpha_r} dx \leq c \left(\sup_{t \geq 1} \frac{\Phi(t)^{1/r}}{t} \right)^2 \int_0^1 w dx \quad (1 < r < 2).$$

Set here $r = r_k = 1 + \frac{1}{2 \cdot 3^{k+1} + 1}$, and $w = w_k$ as constructed in Section 2. Then $\alpha_{r_k} = \frac{r_k}{2 - r_k} = 1 + \frac{1}{3^{k+1}}$. Applying (2.1) along with Lemma 2.2 yields

$$\begin{aligned} \int_0^1 \left(\frac{|Hw_k|}{(M_{\alpha_r} w_k)^{\alpha_r/r}} \right)^2 w_k^{\alpha_r} dx &\geq \frac{k^2}{9 \cdot 27^{\frac{2}{2-r_k}}} \int_{\cup_{I \in \mathbb{N}} \cup_{I \in \mathbb{Z}_I} I^\Delta} w_k \\ &= \frac{k^2}{27^{1 + \frac{2}{2-r_k}}} \int_0^1 w_k, \end{aligned}$$

and we obtain

$$(4.3) \quad k \leq c \sup_{t \geq 1} \frac{\Phi(t)^{1/r_k}}{t}.$$

It remains to estimate the right-hand side of (4.3). Write $\Phi(t) = t \log \log(e^e + t) \phi(t)$, where $\lim_{t \rightarrow \infty} \phi(t) = 0$. If $t > e^{r'}$, then

$$\log \log t = \log(r') + \log \log t^{1/r'} \leq \log(r') + t^{1/r'},$$

and hence

$$\frac{\Phi(t)^{1/r}}{t} = \frac{(\log \log(e^e + t) \phi(t))^{1/r}}{t^{1/r'}} \leq c (\log r')^{1/r} (\sup_{t \geq e^{r'}} \phi(t))^{1/r}.$$

On the other hand, if $0 < \delta < 1$, then

$$\begin{aligned} \sup_{1 \leq t \leq e^{r'}} \frac{\Phi(t)^{1/r}}{t} &\leq \sup_{1 \leq t \leq e^{e^{(\log r')^\delta}}} (\log \log(e^e + t) \phi(t))^{1/r} \\ &\quad + \sup_{e^{e^{(\log r')^\delta}} \leq t \leq e^{r'}} (\log \log(e^e + t) \phi(t))^{1/r} \\ &\leq c \left((\log r')^{\delta/r} + (\log r')^{1/r} \sup_{t \geq e^{e^{(\log r')^\delta}}} \phi(t)^{1/r} \right). \end{aligned}$$

Setting $\beta_k = \sup_{t \geq e^{e^{(\log r'_k)^\delta}}} \phi(t)^{1/r_k}$ and combining both cases, we obtain

$$\begin{aligned} \sup_{t \geq 1} \frac{\Phi(t)^{1/r_k}}{t} &\leq c((\log r'_k)^{\delta/r_k} + \beta_k (\log r'_k)^{1/r_k}) \\ &\leq c(k^\delta + \beta_k k). \end{aligned}$$

Since $\beta_k \rightarrow 0$ as $k \rightarrow \infty$, we arrive to a contradiction with (4.3), and therefore the theorem is proved. \square

Remark 4.2. The following inequality is contained implicitly in [7]:

$$\lambda w \{x \in \mathbb{R} : |Hf(x)| > \lambda\} \leq c \log(r') \|f\|_{L^1(M_r w)} \quad (r > 1).$$

The proof of Theorem 1.1 shows that $\log(r')$ here is optimal, namely, it cannot be replaced by $\varphi(r')$ for any increasing φ such that $\lim_{t \rightarrow \infty} \frac{\varphi(t)}{\log t} = 0$.

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