Calderón commutators associated with the fractional differentiation

Yong Ding (Beijing Normal University)

(Joint works with Yanping Chen and Guixiang Hong)

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Outline

- Background of the classical Calderón commutator
 - \bullet Definition and L^p boundedness of Calderón commutator
 - Application I: Cauchy integral along Lipschitz curve
 - Application II: Dirichlet and Neumann problems on bounded C^1 domain
- 2 Calderón commutator associated with fractional differential operator
 - Murray's result
 - Our results: generalization of Murray's result

Outline of proof

- Sufficiency for L^p boundedness of $[b, T_{\alpha}]$
- Sufficiency for $L^{1,\infty}$ boundedness of $[b,T_{\alpha}]$
- Sufficient for the $L^{p,\lambda}$ boundedness of $[b,T_{\alpha}]$
- Necessary for $L^{p,\lambda}$ boundedness of $[b,T_{\alpha}]$
- Necessary for $L^{1,\infty}$ boundedness of $[b,T_{\alpha}]$
- Implicative relationships (I)
- $T_{\alpha} = D^{\alpha}T$ for $0 < \alpha < 1$
- Implicative relationships (II)
- Proof of Theorem 1

Definition and L^{P} boundedness of Calderón commutator Application I: Cauchy integral along Lipschitz curve Application II: Dirichlet and Neumann problems on bounded C^{1} domain

1.1 Definition

• Denote by H the **Hilbert transform**, which is defined by

$$Hf(x) = \text{p.v.} \frac{1}{\pi} \int_{\mathbb{R}} \frac{f(y)}{x-y} dy.$$

In 1965, A. P. Calderón (Proc. Nat. Acad. Sci.) introduced the following commutator:

$$[\varphi,\frac{d}{dx}H](f)(x):=\varphi(x)\frac{d}{dx}Hf(x)-\frac{d}{dx}\{H(\varphi f)\}(x),$$

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where $\varphi \in \operatorname{Lip}(\mathbb{R})$.

• By a formal computation,

$$[\varphi, \frac{d}{dx}H](f)(x) = -\mathrm{p.v.} \frac{1}{\pi} \int_{\mathbb{R}} \frac{\varphi(x) - \varphi(y)}{(x-y)^2} f(y) dy =: -C_{\varphi}f(x),$$

where C_{φ} is recalled by **Calderón commutator**.

Definition and L^p boundedness of Calderón commutator Application 1: Cauchy integral along Lipschitz curve Application 11: Dirichtet and Neumann problems on bounded C^1 domain

1.2 Calderón's results: L^p boundedness

Theorem A1 (Calderón, PNAS, 1965)

If $\varphi \in \operatorname{Lip}(\mathbb{R})$, then the commutator C_{φ} is bounded on $L^{p}(\mathbb{R})$ for $1 . In particular, the commutator <math>C_{\varphi}$ is bounded on $L^{2}(\mathbb{R})$ if and only if $\varphi \in \operatorname{Lip}(\mathbb{R})$.

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Theorem A2 (Calderón, PNAS, 1977)

The commutator C_{φ} is of weak type (1,1) if $\|\varphi'\|_{\infty}$ is very small.

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- In 1988, T. Murai (Lecture Notes in Math. 1307) collected 8 proofs on Calderón commutator C_{φ} is bounded on $L^2(\mathbb{R})$.

Definition and L^p boundedness of Calderón commutator Application I: Cauchy integral along Lipschitz curve Application II: Dirichlet and Neumann problems on bounded C^1 domain

1.3 Cauchy integral along Lipschitz curve

• Let γ be a Lipschitz curve on \mathbb{C} , that is, γ is the graph of $\varphi \in \operatorname{Lip}(\mathbb{R})$. For $g \in L^p(\gamma)$ (1 , the Cauchy integral of <math>g on γ is defined by

$$F(w) = \frac{1}{2\pi i} \int_{\gamma} \frac{g(z)}{z - w} dz, \quad w \notin \gamma.$$

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• Denote $w = z \pm iy (y > 0)$, then by Plemelj's formula in complex analysis, it is know that for a.e. $z_0 \in \gamma$,

$$F(z_0 \pm iy) \rightarrow \pm \frac{1}{2}g(z_0) + \frac{1}{2\pi i} \text{ p.v.} \int_{\gamma} \frac{g(z)}{z - z_0} dz \quad \text{ as } y \rightarrow 0.$$

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• Thus, if

$$\frac{1}{2\pi i}\,\mathrm{p.v.}\int_{\gamma}\frac{g(z)}{z-z_0}dz<\infty\quad\text{for a.e. }z_0\in\gamma,$$

then

$$\lim_{y \to 0} [F(z_0 + iy) - F(z_0 - iy)] = g(z_0) \quad \text{for a.e. } z_0 \in \gamma.$$

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1.3 Cauchy integral operator on Lipschitz curve

• It is easy to see that the L^p-boundedness of the operator

$$\tilde{C}_{\gamma}(g)(w) = \frac{1}{2\pi i} \text{ p.v.} \int_{\gamma} \frac{g(z)}{z - w} dz \quad (w \in \gamma)$$

is equivalent to the L^p -boundedness of C_γ on $\mathbb R$, where C_γ is defined by

$$C_{\gamma}f(x) := \text{p.v.} \int_{\mathbb{R}} \frac{f(t)}{(x-t) + i(\varphi(x) - \varphi(t))} dt.$$

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The Cauchy integral operator C_{γ} is of weak type (1.1) and bounded on $L^{p}(\mathbb{R})$ for $1 as long as <math>\|\varphi'\|_{\infty} \leq \varepsilon$ for some fixed small ε .

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• Calderón conjectured the restriction $\|\varphi'\|_{\infty} \leq \varepsilon$ can be removed.

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Theorem A6 (Coifman-McIntosh-Meyer, 1982, Annals of Math.)

 C_γ is of weak type (1.1) and bounded on $L^p(\mathbb{R})$ for $1 and any Lipschitz curve <math display="inline">\gamma$ in $\mathbb{C}.$

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• Suppose U is a bounded C^1 domain in \mathbb{R}^{n+1} consider the following **Dirichlet** problem for Δ on U:

$$\begin{cases} \Delta u = 0 & \text{in } U, \\ u|_{\partial U} = f & \text{on } \partial U. \end{cases}$$
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Neumann problem for Δ on U, that is,

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• Using Calderón theorem on Cauchy integral on C^1 curves and method of layer potentials, Fabes, Jodeit and Riviére (Acta Math., 1978) gave the uniquely solvability of the Dirichlet problem (D) and Neumann problem (N) with $L^p(\partial U) (1 data on <math display="inline">C^1$ domain. Their techniques rely also on the compactness of the double layer potentials in the C^1_+ case. $\exists \rightarrow \exists$

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- B. Dahlberg and C. Kenig, Hardy spaces and the Neumann problem in L^p for Laplace's equation in Lipschitz domains, Annals of Math., 125, (1987), 437-465.

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Murray's result Our results: generalization of Murray's result

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Suppose $0 < \alpha < 1$, then the Calderón commutator of fractional order $[b, D^{\alpha}H]$ is bounded on $L^2(\mathbb{R})$ if and only if $D^{\alpha}b \in BMO(\mathbb{R})$, i.e., $b \in I_{\alpha}(BMO)$, where H is the Hilbert transform and I_{α} denotes the Riesz potential of α order.

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• Theorem B1 can be seen an extension of Theorem A1. However, it needs to point out that $[b, D^{\alpha}H] \neq [b, \frac{d}{dx}H]$ for $\alpha = 1$.

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• $Lip_1 \subset I_1(BMO)$ by Strichatez's result (Indiana Univ. Math. J., 1980).

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- If $\alpha = 0$, then $I_0(BMO) = BMO$, so Theorem B1 is just Coifman-Rocherberg-Weiss's result (Annals Math., 1976).
- It remains an open problem whether Theorem B1 holds or not for $\alpha = 1$.

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Murray's result Our results: generalization of Murray's result

2.2 Our results

Theorem 1 (Chen-Ding-Hong, Analysis and PDE, 2016.)

Suppose $\alpha \in (0,1)$ and $b \in L^1_{loc}(\mathbb{R}^n)$. Let $1 and <math>0 < \lambda < n$. Then the following five statements are equivalent:

$$\begin{array}{ll} (\mathrm{i}) & b \in I_{\alpha}(BMO);\\ (\mathrm{ii}) & \mbox{For } j=1,\cdots,n, \ [b,D^{\alpha}R_{j}] \mbox{ are bounded on } L^{p}(\mathbb{R}^{n});\\ (\mathrm{iii}) & \mbox{For } j=1,\cdots,n, \ [b,D^{\alpha}R_{j}] \mbox{ are bounded from } L^{1}(\mathbb{R}^{n}) \mbox{ to } L^{1,\infty}(\mathbb{R}^{n});\\ (\mathrm{iv}) & \mbox{For } j=1,\cdots,n, \ [b,D^{\alpha}R_{j}] \mbox{ are bounded on } L^{p,\lambda}(\mathbb{R}^{n});\\ (\mathrm{v}) & \mbox{For } j=1,\cdots,n, \ [b,D^{\alpha}R_{j}] \mbox{ are bounded from } L^{\infty}(\mathbb{R}^{n}) \mbox{ to } BMO(\mathbb{R}^{n}). \end{array}$$

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Here

$$R_j$$
: the Riesz transforms $j=1,\cdots,n$;
 $L^{1,\infty}(\mathbb{R}^n)$: the weak L^1 space;

$$L^{p,\lambda}(\mathbb{R}^n) := \bigg\{ f: \, \|f\|_{L^{p,\lambda}} = \bigg(\sup_{x \in \mathbb{R}^n, r > 0} \frac{1}{r^{\lambda}} \int_{Q(x,r)} |f(y)|^p \, dy \bigg)^{1/p} < \infty \bigg\}.$$

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2.2 Our results

• Remark 1: If $\alpha = 0$, then $I_0(BMO) = BMO$ and $[b, D^0R_j] = [b, R_j]$. In this case, the following equivalents are well known:

(i)
$$b \in BMO$$
;

- (ii) For $j = 1, \dots, n$, $[b, R_j]$ are bounded on $L^p(\mathbb{R}^n)$;
- (iv) For $j = 1, \dots, n$, $[b, R_j]$ are bounded on $L^{p,\lambda}(\mathbb{R}^n)$.

In fact, these conclusions still hold if replacing R_j by the singular integral operator with Calderón-Zygmund standard kernels.

Murray's result Our results: generalization of Murray's result

2.2 Our results

• Remark 1: If $\alpha = 0$, then $I_0(BMO) = BMO$ and $[b, D^0R_j] = [b, R_j]$. In this case, the following equivalents are well known:

(i)
$$b \in BMO$$
;

(ii) For
$$j = 1, \dots, n$$
, $[b, R_j]$ are bounded on $L^p(\mathbb{R}^n)$;

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In fact, these conclusions still hold if replacing R_j by the singular integral operator with Calderón-Zygmund standard kernels.

• Remark 2: For $\alpha = 0$, the commutator $[b, R_j]$ is not bounded from $L^1(\mathbb{R}^n)$ to $L^{1,\infty}(\mathbb{R}^n)$; so is not bounded from $L^{\infty}(\mathbb{R}^n)$ to $BMO(\mathbb{R}^n)$.

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- Remark 2: For $\alpha = 0$, the commutator $[b, R_j]$ is not bounded from $L^1(\mathbb{R}^n)$ to $L^{1,\infty}(\mathbb{R}^n)$; so is not bounded from $L^{\infty}(\mathbb{R}^n)$ to $BMO(\mathbb{R}^n)$.
- Remark 3: It is not clear whether the conclusions of Theorem 1 hold or not for $\alpha = 1$.

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 $\begin{array}{c} \begin{array}{c} \text{Sufficiency for } L^p \text{boundedness of } [b, T_\alpha] \\ \text{Sufficiency for } L^{1,\infty} \text{boundedness of } [b, T_\alpha] \\ \text{Sufficient for the } L^{p,\Lambda} \text{boundedness of } [b, T_\alpha] \\ \text{Sufficient for the } L^{p,\Lambda} \text{boundedness of } [b, T_\alpha] \\ \text{Necessary for } L^{1,\infty} \text{boundedness of } [b, T_\alpha] \\ \text{Necessary for } L^{p,\Lambda} \text{boundedness of } [b, T_\alpha] \\ \text{Implicative relationships (I)} \\ \text{Implicative relationships (II)} \\ \text{Proof of Theorem 1} \end{array}$

• Theorem 1 is a consequence of the general results obtained in our paper.

Sufficiency for L^p boundedness of $[b, T_{\alpha}]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_{\alpha}]$ Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_{\alpha}]$ Necessary for $L^{p,\lambda}$ boundedness of $[b, T_{\alpha}]$ Implicative relationships (I) $T_{\alpha} = D^{\alpha}$ T for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

3.1 Sufficiency for L^p boundedness of $[b, T_{\alpha}]$

- Theorem 1 is a consequence of the general results obtained in our paper.
- Suppose that b ∈ L¹_{loc}(ℝⁿ) and Ω satisfies the following conditions:
 (i) Ω(x) = Ω(λx) for all λ > 0 and x ∈ ℝⁿ \ {0};
 (ii) ∫_{Sⁿ⁻¹} Ω(x') dσ(x') = 0;
 (iii) Ω ∈ L¹(Sⁿ⁻¹).

Then for $0 \leq \alpha \leq 1$, the commutator associated with b, Ω, α is defined by

$$[b, T_{\alpha}]f(x) = \text{p.v.} \int_{\mathbb{R}^n} \frac{\Omega(x-y)}{|x-y|^{n+\alpha}} \ (b(x) - b(y))f(y)dy$$

Sufficiency for L^p boundedness of $[b, T_{\alpha}]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_{\alpha}]$ Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_{\alpha}]$ Necessary for $L^{p,\lambda}$ boundedness of $[b, T_{\alpha}]$ Implicative relationships (I) $T_{\alpha} = D^{\alpha}$ T for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

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• If $\alpha = 0$, $b \in L^1_{loc}(\mathbb{R}^n)$ and $\Omega \in Lip(S^{n-1})$, by Coifman-Rocherberg-Weiss (Annals Math., 1976), $[b, T_0]$ is bounded on $L^p(\mathbb{R}^n)$ for all $1 if and only if <math>b \in BMO(\mathbb{R}^n)$.

3.1 Sufficiency for L^p boundedness of $[b, T_{\alpha}]$

Theorem 2

Suppose $\alpha \in (0,1)$ and $b \in I_{\alpha}(BMO)$. If $\Omega \in L\log^+L(S^{n-1})$ with mean zero on S^{n-1} , then for $1 , <math>\|[b, T_{\alpha}]f\|_{L^p} \lesssim \|D^{\alpha}b\|_{BMO}\|f\|_{L^p}$.

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3.1 Sufficiency for L^p boundedness of $[b, T_{\alpha}]$

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 Proof of Theorem 2: Littlewoof-Paley decomposition + Fourier transform estimates.

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Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Indicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$. Implicative relationships (II) Proof of Theorem 1

3.2 Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_{\alpha}]$

• Note that when $b \in I_{\alpha}(BMO)$ for $0 < \alpha \leq 1$ and $\Omega \in \operatorname{Lip}(S^{n-1})$ with mean zero on S^{n-1} , it is easy to check that the kernel

$$k(x,y) = \frac{\Omega(x-y)}{|x-y|^{n+\alpha}} (b(x) - b(y))$$

is a Calderón-Zygmund standard kernel.

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$$k(x,y) = \frac{\Omega(x-y)}{|x-y|^{n+\alpha}} (b(x) - b(y))$$

is a Calderón-Zygmund standard kernel.

• Hence, by Theorem 2 and the C-Z singular integral theory, we see that $[b, T_{\alpha}]$ for $0 < \alpha < 1$ is of weak type (1,1).

Sufficiency for L^p boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$ Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Inplicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

3.2 Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_{\alpha}]$

• On the other hand, if $\alpha = 1$, the commutator $[b, T_1]$ was defined by Calderón in 1965.

Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Indicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$. Implicative relationships (II) Proof of Theorem 1

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Theorem C1 (Calderón, PNAS, 1965)

If $\Omega \in L \log^+ L(S^{n-1})$ is odd and satisfies $\int_{S^{n-1}} \Omega(x') x'_j \, d\sigma(x') = 0, \quad j = 1, 2, \cdots, n \tag{3.1}$ and $\nabla b \in L^r(\mathbb{R}^n) \, (1 < r \le \infty).$ Then for $1 and <math>\frac{1}{q} = \frac{1}{p} + \frac{1}{r},$ $\|[b, T_1]f\|_{L^q(\mathbb{R}^n)} \lesssim \|\nabla b\|_{L^r(\mathbb{R}^n)} \|f\|_{L^p(\mathbb{R}^n)}.$

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• Note that if $\Omega \in \operatorname{Lip}(S^{n-1})$ is odd and satisfies (3.1), then the kernel

$$k(x,y) = \frac{\Omega(x-y)}{|x-y|^{n+1}} (b(x) - b(y))$$

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Corollary 3

(i) If $b \in \operatorname{Lip}(\mathbb{R}^n)$ and $\Omega \in \operatorname{Lip}(S^{n-1})$ is odd and satisfies (3.1), then $[b, T_1]$ is of weak type (1,1). (ii) If $b \in I_{\alpha}(BMO)$ for $0 < \alpha < 1$ and $\Omega \in \operatorname{Lip}(S^{n-1})$ with mean zero on S^{n-1} , then $[b, T_{\alpha}]$ for $0 < \alpha < 1$ is of weak type (1,1).

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• By the way, the conclusion (i) in Corollary 3 has been improved by Ding and Lai (to appear in Trans. Amer. Math. Soc.)

Sufficiency for L^p boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$ Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

3.3 Sufficient condition of $L^{p,\lambda}$ boundedness

• To get the Morrey space $L^{p,\lambda}$ boundedness of $[b,T_{\alpha}]$, we need to use an implying relationship.

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Sufficiency for L^p boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$ Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

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Theorem C2 (Chen-Ding-Wang, Canad. J. Math., 2012)

Suppose $\Omega \in L^q(S^{n-1})$ for $q > n/(n-\lambda)$ and S is a sublinear operator satisfying

$$|\mathcal{S}f(x)| \le C \int_{\mathbb{R}^n} \frac{|\Omega(x-y)|}{|x-y|^n} |f(y)| dy.$$

Let $1< p<\infty.$ If the operator ${\mathcal S}$ is bounded on $L^p({\mathbb R}^n),$ then ${\mathcal S}$ is bounded on $L^{p,\lambda}({\mathbb R}^n).$

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• Thus, applying Theorem 2 and Theorem C2, we have

Corollary 4

Let $0 < \lambda < n$. Suppose $\alpha \in (0,1)$ and $b \in I_{\alpha}(BMO)$. If $\Omega \in L^q(S^{n-1})$ for $q > n/(n-\lambda)$, then for 1 ,

 $\|[b,T_{\alpha}]f\|_{L^{p,\lambda}} \lesssim \|D^{\alpha}b\|_{BMO} \|f\|_{L^{p,\lambda}}.$

Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$. Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (l) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (l)Proof of Theorem 1

3.4 Necessary for $L^{p,\lambda}$ boundedness of $[b,T_{\alpha}]$

• We gave a necessary condition for $L^{p,\lambda}$ boundedness of $[b, T_{\alpha}]$.

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3.4 Necessary for $L^{p,\lambda}$ boundedness of $[b,T_{\alpha}]$

• We gave a necessary condition for $L^{p,\lambda}$ boundedness of $[b, T_{\alpha}]$.

Theorem 5

Suppose $0 < \alpha \leq 1$, $b \in L^1_{loc}(\mathbb{R}^n)$ and $\Omega \in Lip(S^{n-1})$ satisfying mean zero on S^{n-1} or (3.1). If for some $1 and <math>0 \leq \lambda < n$, $[b, T_{\alpha}]$ is a bounded on $L^{p,\lambda}(\mathbb{R}^n)$, then $b \in Lip_{\alpha}(\mathbb{R}^n)$.

Sufficiency for L^p boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

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• In particular, if $[b, T_{\alpha}]$ is a bounded on $L^{p}(\mathbb{R}^{n})$ for some $1 , then <math>b \in \operatorname{Lip}_{\alpha}(\mathbb{R}^{n})$.

Sufficiency for L^p boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (l) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (l)Proof of Theorem 1

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Theorem 5

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- In particular, if $[b, T_{\alpha}]$ is a bounded on $L^{p}(\mathbb{R}^{n})$ for some $1 , then <math>b \in \operatorname{Lip}_{\alpha}(\mathbb{R}^{n})$.
- In the proof of Theorem 5, we used the following equivalent, which was given by N. Meyers in [PAMS, 1964]:

$$b \in \operatorname{Lip}_{\alpha}(\mathbb{R}^{n}) \iff \sup_{Q \subset \mathbb{R}^{n}} \frac{1}{|Q|^{1+\frac{\alpha}{n}}} \int_{Q} |b(x) - b_{Q}| dx \leq C.$$

Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$. Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

3.5 Necessary for $L^{1,\infty}$ boundedness of $[b,T_{\alpha}]$

Theorem 6

Suppose $0 < \alpha \leq 1$, $b \in L^1_{loc}(\mathbb{R}^n)$ and $\Omega \in Lip(S^{n-1})$ satisfying mean zero on S^{n-1} or (3.1). If $[b, T_{\alpha}]$ is bounded from $L^1(\mathbb{R}^n)$ to $L^{1,\infty}(\mathbb{R}^n)$, then $b \in Lip_{\alpha}(\mathbb{R}^n)$.

Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$. Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

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Suppose $0 < \alpha \leq 1$, $b \in L^{1}_{loc}(\mathbb{R}^{n})$ and $\Omega \in Lip(S^{n-1})$ satisfying mean zero on S^{n-1} or (3.1). If $[b, T_{\alpha}]$ is bounded from $L^{1}(\mathbb{R}^{n})$ to $L^{1,\infty}(\mathbb{R}^{n})$, then $b \in Lip_{\alpha}(\mathbb{R}^{n})$.

• As far as we know, this is the first time to give a necessary condition for the $L^1(\mathbb{R}^n) \to L^{1,\infty}(\mathbb{R}^n)$ boundedness of an operator.

Background of the classical Calderón commutator Calderón commutator associated with fractional differential operator Outline of proof 3.5 Necessary for $L^{1,\infty}$ boundedness of $[b, T_{\alpha}]$ Necessary for $L^{1,\infty}$ boundedness of $[b, T_{\alpha}]$ Implicative relationships (II) $T_{\alpha} = D^{\alpha} T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1 3.5 Necessary for $L^{1,\infty}$ boundedness of $[b, T_{\alpha}]$

• Applying Theorem C1, Theorem C2, Corollary 3, Theorems 5 and 6 for $\alpha = 1$, we give the characterizations for the Calderón commutator $[b, T_1]$.

 $\begin{array}{c} \text{Sufficiency for } L^{1+\infty} \text{ boundedness of } [b, T_{\alpha}] \\ \text{Sufficiency for } L^{p,\lambda} \text{ boundedness of } [b, T_{\alpha}] \\ \text{Sufficiency for } L^{p,\lambda} \text{ boundedness of } [b, T_{\alpha}] \\ \text{Necessary for } L^{p,\lambda} \text{ boundedness of } [b, T_{\alpha}] \\ \text{Necessary for } L^{p,\lambda} \text{ boundedness of } [b, T_{\alpha}] \\ \text{Implicative relationships (I)} \\ T_{\alpha} = D^{\alpha} T \text{ for } 0 < \alpha < 1 \\ \text{Proof of Theorem 1} \\ \end{array}$

3.5 Necessary for $L^{1,\infty}$ boundedness of $[b,T_{\alpha}]$

• Applying Theorem C1, Theorem C2, Corollary 3, Theorems 5 and 6 for $\alpha = 1$, we give the characterizations for the Calderón commutator $[b, T_1]$.

Corollary 7

Let $1 , <math>0 < \lambda < n$. Suppose that $b \in L^{1}_{loc}(\mathbb{R}^{n})$ and $\Omega \in Lip(S^{n-1})$ is odd and satisfying (3.1), then the following four statements are equivalent: (i) $b \in Lip(\mathbb{R}^{n})$; (ii) $[b, T_{1}]$ is bounded on $L^{p}(\mathbb{R}^{n})$; (iii) $[b, T_{1}]$ is bounded from $L^{1}(\mathbb{R}^{n})$ to $L^{1,\infty}(\mathbb{R}^{n})$; (iv) $[b, T_{1}]$ is bounded on $L^{p,\lambda}(\mathbb{R}^{n})$.

Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$. Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$. Implicative relationships (I). $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II). Proof of Theorem 1

3.6 Implicative relationships (I)

• For $0 < \alpha < 1$, there are the following implicative relationships between boundedness of $[b, T_{\alpha}]$.

Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Sufficiency for $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$. Implicative relationships (I). $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II). Proof of Theorem 1

3.6 Implicative relationships (I)

• For $0 < \alpha < 1$, there are the following implicative relationships between boundedness of $[b, T_{\alpha}]$.

Theorem 8

Suppose $0 < \alpha < 1$, $b \in L^1_{loc}(\mathbb{R}^n)$ and $\Omega \in Lip(S^{n-1})$ satisfying mean value zero property. Let $1 and <math>0 < \lambda < n$. Then the implicative relationships (i) \Rightarrow (ii) \Rightarrow (iii) \Rightarrow (iv) hold for the following four statements:

- (i) $[b, T_{\alpha}]$ is bounded on $L^{p}(\mathbb{R}^{n})$;
- (ii) $[b, T_{\alpha}]$ is bounded from $L^{1}(\mathbb{R}^{n})$ to $L^{1,\infty}(\mathbb{R}^{n})$; (by Theorem 6, $b \in \operatorname{Lip}_{\alpha}(\mathbb{R}^{n})$)
- (iii) $[b, T_{\alpha}]$ is bounded on $L^{p,\lambda}(\mathbb{R}^n)$; (by Theorem 5, $b \in \operatorname{Lip}_{\alpha}(\mathbb{R}^n)$)
- (iv) $[b, T_{\alpha}]$ is bounded from $L^{\infty}(\mathbb{R}^n)$ to $BMO(\mathbb{R}^n)$.

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Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Implicative relationships (I). $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$. Implicative relationships (II). Proof of Theorem 1.

3.7 $T_{\alpha} = D^{\alpha}T$ for $0 < \alpha < 1$

• We now show that $T_{\alpha} = D^{\alpha}T$ for $0 < \alpha < 1$, where

$$T_{\alpha}f(x) = \mathbf{p.v.} \int_{\mathbb{R}^n} \frac{\Omega(x-y)}{|x-y|^{n+\alpha}} f(y) dy, \quad 0 < \alpha < 1,$$
(3.2)

$$Tf(x) = \mathbf{p.v.} \int_{\mathbb{R}^n} \frac{\widetilde{\Omega}(x-y)}{|x-y|^n} f(y) dy, \qquad (3.3)$$

Here both Ω and $\bar{\Omega}$ are homogeneous of degree zero and with mean value zero.

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Here both Ω and $\bar{\Omega}$ are homogeneous of degree zero and with mean value zero.

Proposition 9

(i) For $0 < \alpha < 1$ and $\Omega \in L^2(S^{n-1})$, there exists a singular integral operator T defined by (3.3) with $\widetilde{\Omega} \in L^2_{\alpha}(S^{n-1})$ such that $T_{\alpha} = D^{\alpha}T$.

(ii) Conversely, for any singular integral operator T with $\widetilde{\Omega} \in L^2_{\alpha}(S^{n-1})$, there exists an operator T_{α} defined by (3.2) with $\Omega \in L^2(S^{n-1})$ such that $T_{\alpha} = D^{\alpha}T$.

Sufficiency for L^p boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$ Sufficient for the $L^{p, \lambda}$ boundedness of $[b, T_\alpha]$ Necessary for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

3.7 $T_{\alpha} = D^{\alpha}T$ for $0 < \alpha < 1$

Denote by *H_m* the spaces of spherical harmonics of degree *m* and {*Y_{m,j}*}^{d_m}_{j=1} denotes the normalized orthonormal basis of *H_m*. Then using the spherical harmonic decomposition,

$$L^{2}(S^{n-1}) = \left\{ \Omega : \, \Omega(x') = \sum_{m \ge 1} \sum_{j=1}^{d_{m}} a_{m,j} Y_{m,j}(x'), \, \sum_{m \ge 1} \sum_{j=1}^{d_{m}} a_{m,j}^{2} < \infty. \right\}$$

and for $0 < \alpha < 1$,

$$L^{2}_{\alpha}(S^{n-1}) = \left\{ \Omega : \ \Omega(x') = \sum_{m \ge 1} \sum_{j=1}^{d_{m}} b_{m,j} Y_{m,j}(x'), \\ \sum_{m \ge 1} \sum_{j=1}^{d_{m}} (m^{\alpha} b_{m,j})^{2} < \infty. \right\}.$$

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$$L^{2}_{\alpha}(S^{n-1}) = \left\{ \Omega : \ \Omega(x') = \sum_{m \ge 1} \sum_{j=1}^{d_{m}} b_{m,j} Y_{m,j}(x'), \\ \sum_{m \ge 1} \sum_{j=1}^{d_{m}} (m^{\alpha} b_{m,j})^{2} < \infty. \right\}.$$

• Proof of Proposition 9: Fourier transform estimate of spherical harmonic functions and Riesz potential.

Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$. Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

3.8 Implicative relationships (II)

• The following implicative relationships between boundedness of $[b, D^{\alpha}T]$ is an immediate consequence of Theorem 8 and Proposition 9.

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3.8 Implicative relationships (II)

• The following implicative relationships between boundedness of $[b, D^{\alpha}T]$ is an immediate consequence of Theorem 8 and Proposition 9.

Corollary 10

Suppose $0 < \alpha < 1$, $b \in L^1_{\text{loc}}(\mathbb{R}^n)$ and $\widetilde{\Omega} \in C^2(S^{n-1})$ satisfying mean value zero property. Let $1 and <math>0 < \lambda < n$. Then the implicative relationships (i) \Rightarrow (ii) \Rightarrow (iii) \Rightarrow (iv) hold for the following four statements:

- (i) $[b, D^{\alpha}T]$ is bounded on $L^{p}(\mathbb{R}^{n})$;
- (ii) $[b, D^{\alpha}T]$ is bounded from $L^1(\mathbb{R}^n)$ to $L^{1,\infty}(\mathbb{R}^n)$;
- (iii) $[b, D^{\alpha}T]$ is bounded on $L^{p,\lambda}(\mathbb{R}^n)$;
- (iv) $[b, D^{\alpha}T]$ is bounded from $L^{\infty}(\mathbb{R}^n)$ to $BMO(\mathbb{R}^n)$.

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3.9 Proof of Theorem 1

• Finally, applying Corollary 10 to Riesz transforms, we get the conclusion of Theorem 1.

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Theorem 1

Suppose $0 < \alpha < 1$ and $b \in L^1_{loc}(\mathbb{R}^n)$. Let $1 and <math>0 < \lambda < n$. Then the following five statements are equivalent:

(i)
$$b \in I_{\alpha}(BMO);$$

(ii) For
$$j = 1, \dots, n$$
, $[b, D^{\alpha}R_j]$ are bounded on $L^p(\mathbb{R}^n)$;

(iii) For
$$j = 1, \dots, n$$
, $[b, D^{\alpha}R_j]$ are bounded from $L^1(\mathbb{R}^n)$ to $L^{1,\infty}(\mathbb{R}^n)$;

(iv) For
$$j = 1, \dots, n$$
, $[b, D^{\alpha}R_i]$ are bounded on $L^{p,\lambda}(\mathbb{R}^n)$;

(v) For
$$j = 1, \dots, n$$
, $[b, D^{\alpha}R_j]$ are bounded from $L^{\infty}(\mathbb{R}^n)$ to $BMO(\mathbb{R}^n)$.

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Sufficiency for L^p boundedness of $[b, T_\alpha]$. Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$. Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$. Necessary for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

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(ii) For
$$j = 1, \dots, n$$
, $[b, D^{\alpha}R_j]$ are bounded on $L^p(\mathbb{R}^n)$;

(iii) For
$$j = 1, \dots, n$$
, $[b, D^{\alpha}R_j]$ are bounded from $L^1(\mathbb{R}^n)$ to $L^{1,\infty}(\mathbb{R}^n)$;

- (iv) For $j = 1, \dots, n$, $[b, D^{\alpha}R_j]$ are bounded on $L^{p,\lambda}(\mathbb{R}^n)$;
- (v) For $j = 1, \dots, n$, $[b, D^{\alpha}R_j]$ are bounded from $L^{\infty}(\mathbb{R}^n)$ to $BMO(\mathbb{R}^n)$.
- In fact, let $\widetilde{\Omega}_j(x) = \frac{x_j}{|x|}$ for $j = 1, \dots, n$, then we see that (ii) \Rightarrow (iii) \Rightarrow (iv) \Rightarrow (v) hold by Corollary 10. So, it remains to show that (i) \Rightarrow (ii) and (v) \Rightarrow (i).

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Sufficiency for L^p boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1,\infty}$ boundedness of $[b, T_\alpha]$ Sufficient for the $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$ Necessary for $L^{p,\lambda}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

3.9 Proof of Theorem 1

• Note that for
$$j=1,2,\cdots,n,$$
 $\widehat{D^{lpha}R_j}f(\xi)=-i\xi_j|\xi|^{lpha-1}\widehat{f}(\xi)$ and

$$\eta(\alpha) \left(\mathsf{p.v.} \frac{x_j}{|x|^{n+1+\alpha}} \right)^{\wedge}(\xi) = i\xi_j |\xi|^{\alpha-1},$$

where
$$\eta(\alpha) = \frac{1-n-\alpha}{2\pi} \frac{\Gamma(\frac{n+\alpha-1}{2})}{\pi^{\frac{n}{2}+\alpha-1}\Gamma(\frac{1-\alpha}{2})}$$
. Hence we get

$$[b, D^{\alpha}R_j]f(x) = \mathsf{p.v.} \int_{\mathbb{R}^n} \frac{\Omega_j(x-y)}{|x-y|^{n+\alpha}} (b(x) - b(y))f(y) \, dy,$$

where $\Omega_j(x) = \eta(\alpha) \frac{x_j}{|x|}$.

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. Hence we get

$$[b, D^{\alpha}R_j]f(x) = \mathsf{p.v.} \int_{\mathbb{R}^n} \frac{\Omega_j(x-y)}{|x-y|^{n+\alpha}} (b(x) - b(y))f(y) \, dy,$$

where $\Omega_j(x) = \eta(\alpha) \frac{x_j}{|x|}$.

• If $b \in I_{\alpha}(BMO)$, then by Theorem 2,

$$\|[b, D^{\alpha}R_j]\|_{L^p} \leq C \|D^{\alpha}b\|_{BMO} \|f\|_{L^p}$$
for $j = 1, 2, \cdots, n$ and $1 . Thus we show that (i) \Rightarrow (ii).$

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Sufficiency for L^p boundedness of $[b, T_\alpha]$ Sufficiency for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$ Sufficient for the $L^{p, \lambda}$ boundedness of $[b, T_\alpha]$ Necessary for $L^{1, \infty}$ boundedness of $[b, T_\alpha]$ Implicative relationships (I) $T_\alpha = D^\alpha T$ for $0 < \alpha < 1$ Implicative relationships (II) Proof of Theorem 1

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• Finally, we show that $(v) \Rightarrow (i)$.

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3.9 Proof of Theorem 1

- Finally, we show that $(v) \Rightarrow (i)$.
- Using the relationship between BMO function and Carleson measure, Fefferman-Stein (Acta Math., 1972) showed that

$$\sum_{j=1}^{n} R_j^2 f \in BMO \Longrightarrow f \in BMO. \tag{(*)}$$

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• By (v), $[b, D^{\alpha}R_j]: L^{\infty} \to BMO$, the vanishing moment of Ω_j gives $[b, D^{\alpha}R_j](1)(x) = -D^{\alpha}R_jb(x) = -R_jD^{\alpha}(b)(x) \in BMO$, for $j = 1, 2, \cdots, n$. Hence, $-\sum_{j=1}^n R_j^2D^{\alpha}(b) \in BMO$. By (*), $D^{\alpha}(b) \in BMO$, so (i) holds.

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Many thanks for your attention!

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