# SOME NEW WEAK- $\left(H_{p}-L_{p}\right)$ TYPE INEQUALITIES FOR WEIGHTED MAXIMAL OPERATORS OF FEJÉR MEANS OF WALSH-FOURIER SERIES 

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#### Abstract

In this paper we introduce some new weighted maximal operators of the Fejér means of the Walsh-Fourier series. We prove that for some "optimal" weights these new operators indeed are bounded from the martingale Hardy space $H_{p}(G)$ to the space weak $-L_{p}(G)$, for $0<p<1 / 2$. Moreover, we also prove sharpness of this result. As a consequence we obtain some new and well-known results.


2020 Mathematics Subject Classification. 42C10, 42B30.
Key words and phrases: Walsh system, Fejér means, martingale Hardy space, maximal operators, weighted maximal operators.

## 1. Introduction

All symbols used in this introduction can be found in Section 2.
In the one-dimensional case, the weak $(1,1)$-type inequality for the maximal operator $\sigma^{*}$ of Fejér means $\sigma_{n}$ with respect to the Walsh system

$$
\sigma^{*} f:=\sup _{n \in \mathbb{N}}\left|\sigma_{n} f\right|
$$

can be found in Schipp [19] and Pál, Simon [14] (see also [4], [13] and [16]). Fujii [7] and Simon [21] proved that $\sigma^{*}$ is bounded from $H_{1}$ to $L_{1}$. Weisz [29] generalized this result and proved boundedness of $\sigma^{*}$ from the martingale space $H_{p}$ to the Lebesgue space $L_{p}$ for $p>1 / 2$. Simon [20] gave a counterexample, which shows that boundedness does not hold for $0<p<1 / 2$. A counterexample for $p=1 / 2$ was given by Goginava [9]. Moreover, in [10] (see also [23]) he proved that there exists a martingale $F \in H_{p}(0<p \leq 1 / 2)$, such that

$$
\sup _{n \in \mathbb{N}}\left\|\sigma_{n} F\right\|_{p}=\infty
$$

Weisz [29, 32] proved that the maximal operator $\sigma^{*}$ of the Fejér means is bounded from the Hardy space $H_{1 / 2}$ to the space weak $-L_{1 / 2}$.

For $0<p<1 / 2$ in [25] it was investigated the weighted maximal operator

$$
\begin{equation*}
\tilde{\sigma}^{*, p} F:=\sup _{n \in \mathbb{N}} \frac{\left|\sigma_{n} F\right|}{(n+1)^{1 / p-2}} \tag{1}
\end{equation*}
$$

The research was supported by Shota Rustaveli National Science Foundation grant no. FR-21-2844.
was investigated and it was proved that the following estimate holds:

$$
\left\|\tilde{\sigma}^{*} F\right\|_{p} \leq c_{p}\|F\|_{H_{p}}
$$

and

$$
\begin{equation*}
\left\|\tilde{\sigma}^{*} F\right\|_{\text {weak-L}} \leq c_{p}\|F\|_{H_{p}} \tag{2}
\end{equation*}
$$

Moreover, it was proved that the rate of sequence $\left\{(n+1)^{1 / p-2}\right\}$, given in denominator of (1) can not be improved. In the case $p=1 / 2$ analogical results for the maximal operator

$$
\tilde{\sigma}^{*} F:=\sup _{n \in \mathbb{N}} \frac{\left|\sigma_{n} F\right|}{\log ^{2}(n+1)}
$$

was proved in [11] for Walsh system and [24] for Vilenkin systems.
In the study of convergence of subsequences of Fejér means and their restricted maximal operators on the martingale Hardy spaces $H_{p}(G)$ for $0<p \leq 1 / 2$, the central role is played by the fact that any natural number $n \in \mathbb{N}$ can be uniquely expression as $n=\sum_{k=0}^{\infty} n_{j} 2^{j}, n_{j} \in Z_{2}(j \in \mathbb{N})$, where only a finite numbers of $n_{j}$ differ from zero and their important characters $[n],|n|, \rho(n)$ and $V(n)$ are defined by

$$
\begin{gathered}
{[n]:=\min \left\{j \in \mathbb{N}, n_{j} \neq 0\right\}, \quad|n|:=\max \left\{j \in \mathbb{N}, n_{j} \neq 0\right\}, \quad \rho(n)=|n|-[n],} \\
V(n):=n_{0}+\sum_{k=1}^{\infty}\left|n_{k}-n_{k-1}\right|, \text { for all } n \in \mathbb{N} .
\end{gathered}
$$

Weisz [31] (see also [30]) also proved that for any $F \in H_{p}(G)(p>0)$, the maximal operator $\sup _{n \in \mathbb{N}}\left|\sigma_{2^{n}} F\right|$ is bounded from the Hardy space $H_{p}$ to the Lebesgue space $L_{p}$. Persson and Tephnadze [15] (see also [4]) generalized this result and proved that if $0<p \leq 1 / 2$ and $\left\{n_{k}: k \geq 0\right\}$ be a sequence of positive numbers, such that

$$
\begin{equation*}
\sup _{k \in \mathbb{N}} \rho\left(n_{k}\right) \leq c<\infty, \tag{3}
\end{equation*}
$$

then the restricted maximal operator $\widetilde{\sigma}^{*, \nabla}$, defined by

$$
\begin{equation*}
\widetilde{\sigma}^{*, \nabla} F:=\sup _{k \in \mathbb{N}}\left|\sigma_{n_{k}} F\right| \tag{4}
\end{equation*}
$$

is bounded from the Hardy space $H_{p}(G)$ to the space $L_{p}(G)$. Moreover, if $0<p<1 / 2$ and $\left\{n_{k}: k \geq 0\right\}$ be a sequence of positive numbers, such that

$$
\sup _{k \in \mathbb{N}} \rho\left(n_{k}\right)=\infty,
$$

then there exists a martingale $F \in H_{p}$ such that

$$
\sup _{k \in \mathbb{N}}\left\|\sigma_{n_{k}} F\right\|_{p}=\infty .
$$

From these fact it follows that if $0<p<1 / 2, F \in H_{p}$ and $\left\{n_{k}: k \geq 0\right\}$ is any sequence of positive numbers, then the maximal operator defined by (4)
is bounded from the Hardy space $H_{p}$ to the Lebesgue space $L_{p}$ if and only if the condition (3) is fulfilled.

For $0<p<1 / 2$ in [28] it was proved that if $F \in H_{p}$, then there exists an absolute constant $c_{p}$, depending only on $p$, such that

$$
\left\|\sigma_{n} F\right\|_{H_{p}} \leq c_{p} 2^{\rho(n)(1 / p-2)}\|F\|_{H_{p}},
$$

using this it follows that

$$
\left\|\frac{\sigma_{n} F}{2^{\rho(n)(1 / p-2)}}\right\|_{p} \leq c_{p}\|F\|_{H_{p}}
$$

and

$$
\begin{equation*}
\left\|\frac{\sigma_{n} F}{2^{\rho(n)(1 / p-2)}}\right\|_{\text {weak }-L_{p}} \leq c_{p}\|F\|_{H_{p}} . \tag{5}
\end{equation*}
$$

Moreover, if $\left\{\Phi_{n}\right\}$ be any nondecreasing sequence, such that

$$
\sup _{k \in \mathbb{N}} \rho\left(n_{k}\right)=\infty, \quad \varlimsup_{k \rightarrow \infty} \frac{2^{\rho\left(n_{k}\right)(1 / p-2)}}{\Phi_{n_{k}}}=\infty
$$

then there exists a martingale $F \in H_{p}(0<p<1 / 2)$, such that

$$
\sup _{k \in \mathbb{N}}\left\|\frac{\sigma_{n_{k}} F}{\Phi_{n_{k}}}\right\|_{\text {weak }-L_{p}}=\infty .
$$

In [28] it was proved that if $F \in H_{1 / 2}$, then there exists an absolute constant $c$, such that

$$
\left\|\sigma_{n} F\right\|_{H_{1 / 2}} \leq c V^{2}(n)\|F\|_{H_{1 / 2}}
$$

Moreover, the rate of sequence $V^{2}(n)$ can not be improved.
The ( $H_{1 / 2}-L_{1 / 2}$ )-type inequalities for the the restricted and weighted maximal operators of Walsh-Fejér means were studied in [2] and [3]. Analogical problems for partial sums of Walsh-Fourier series for $0<p<1$ were proved in [5] and [6] (see also [26, 27]).

In this paper we generalize estimates (2) and (5). In particular, we prove that the weighted maximal operator $\widetilde{\sigma}^{*, \nabla}$, defined by

$$
\begin{equation*}
\widetilde{\sigma}^{*, \nabla} F:=\sup _{n \in \mathbb{N}} \frac{\left|\sigma_{n} F\right|}{2^{\rho(n)(1 / p-2)}} \tag{6}
\end{equation*}
$$

of Fejér means of Walsh-Fourier series is bounded from the Hardy space $H_{p}(G)$ to the space weak - $L_{p}(G)$. Moreover, we prove that the rate of the sequence $\left\{2^{\rho(n)(1 / p-2)}\right\}$ in (6) is sharp. We also prove that maximal operator defined by (6) is not bounded from the Hardy space $H_{p}(G)$ to the Lebesgue space $L_{p}(G)$. As a consequence we obtain some new and well-know results.

This paper is organized as follows: In order not to disturb our discussions later on some preliminaries are presented in Section 2. The main result and some of its consequences can be found in Section 3. The detailed proof of the main result is given in Section 4. Some open questions and final remarks are given in Section 5 .

## 2. Preliminaries

Let $\mathbb{N}_{+}$denote the set of the positive integers, $\mathbb{N}:=\mathbb{N}_{+} \cup\{0\}$. Denote by $Z_{2}$ the discrete cyclic group of order 2 , that is $Z_{2}:=\{0,1\}$, where the group operation is the modulo 2 addition and every subset is open. The Haar measure on $Z_{2}$ is given so that the measure of a singleton is $1 / 2$.

Define the group $G$ as the complete direct product of infinite copies of the group $Z_{2}$, with the product of the discrete topologies of $Z_{2}$ and product of the measures on $Z_{2}$ (it will be denoted by $\mu$ ). The elements of $G$ are represented by sequences $x:=\left(x_{0}, x_{1}, \ldots, x_{j}, \ldots\right)$, where $x_{k}=0 \vee 1$.

It is easy to give a base for the neighborhood of $x \in G$

$$
I_{0}(x):=G, \quad I_{n}(x):=\left\{y \in G: y_{0}=x_{0}, \ldots, y_{n-1}=x_{n-1}\right\}(n \in \mathbb{N}) .
$$

Denote $I_{n}:=I_{n}(0), \overline{I_{n}}:=G \backslash I_{n}$ and $e_{n}:=\left(0, \ldots, 0, x_{n}=1,0, \ldots\right) \in G$, for $n \in \mathbb{N}$. Then it is easy to show that

$$
\begin{equation*}
\overline{I_{M}}=\bigcup_{i=0}^{M-1} I_{i} \backslash I_{i+1}=\left(\bigcup_{k=0}^{M-2} \bigcup_{l=k+1}^{M-1} I_{l+1}\left(e_{k}+e_{l}\right)\right) \bigcup\left(\bigcup_{k=0}^{M-1} I_{M}\left(e_{k}\right)\right), \tag{7}
\end{equation*}
$$

where

$$
I_{N}^{k, l}=:\left\{\begin{array}{l}
I_{N}\left(0, \ldots, 0, x_{k} \neq 0,0, \ldots, 0, x_{l} \neq 0, x_{l+1}, \ldots, x_{N-1}, \ldots\right), \\
\text { for } \quad k<l<N \\
I_{N}\left(0, \ldots, 0, x_{k} \neq 0, x_{k+1}=0, \ldots, x_{N-1}=0, x_{N}, \ldots\right), \\
\text { for } \quad l=N
\end{array}\right.
$$

If $n \in \mathbb{N}$, then every $n$ can be uniquely expressed as $n=\sum_{j=0}^{\infty} n_{j} 2^{j}$, where $n_{j} \in Z_{2} \quad(j \in \mathbb{N})$ and only a finite numbers of $n_{j}$ differ from zero.

Every $n \in \mathbb{N}$ can be also represented as $n=\sum_{i=1}^{r} 2^{n^{i}}, n^{1}>n^{2}>\ldots n^{r} \geq 0$. For such representation of $n \in \mathbb{N}$, let denote numbers

$$
n^{(i)}=2^{n^{i+1}}+\ldots+2^{n^{r}}, i=1, \ldots, r .
$$

The norms (or quasi-norms) of the spaces $L_{p}(G)$ and weak $-L_{p}(G),(0<p<\infty)$ are, respectively, defined by

$$
\|f\|_{p}^{p}:=\int_{G}|f|^{p} d \mu, \quad\|f\|_{\text {weak }-L_{p}(G)}^{p}:=\sup _{\lambda>0} \lambda^{p} \mu(f>\lambda)<+\infty,
$$

The $k$-th Rademacher function is defined by

$$
r_{k}(x):=(-1)^{x_{k}} \quad(x \in G, k \in \mathbb{N}) .
$$

Now, define the Walsh system $w:=\left(w_{n}: n \in \mathbb{N}\right)$ on $G$ as:

$$
w_{n}(x):=\prod_{k=0}^{\infty} r_{k}^{n_{k}}(x)=r_{|n|}(x)(-1) \sum_{k=0}^{|n|-1} n_{k} x_{k} \quad(n \in \mathbb{N})
$$

The Walsh system is orthonormal and complete in $L_{2}(G)$ (see [18]).

If $f \in L_{1}(G)$, we can define the Fourier coefficients, partial sums of Fourier series, Fejér means, Dirichlet and Fejér kernels in the usual manner:

$$
\begin{aligned}
\widehat{f}(n) & :=\int_{G} f w_{n} d \mu,(n \in \mathbb{N}), \\
S_{n} f & :=\sum_{k=0}^{n-1} \widehat{f}(k) w_{k}, \quad\left(n \in \mathbb{N}_{+}, S_{0} f:=0\right), \\
\sigma_{n} f & :=\frac{1}{n} \sum_{k=1}^{n} S_{k} f \\
D_{n} & :=\sum_{k=0}^{n-1} w_{k}, \\
K_{n} & :=\frac{1}{n} \sum_{k=1}^{n} D_{k}, \quad\left(n \in \mathbb{N}_{+}\right) .
\end{aligned}
$$

Recall that (see [8], [12] and [18]) for any $t, n \in \mathbb{N}$,

$$
D_{2^{n}}(x)= \begin{cases}2^{n} & \text { if } x \in I_{n}  \tag{8}\\ 0 & \text { if } x \notin I_{n} .\end{cases}
$$

and

$$
K_{2^{n}}(x)=\left\{\begin{array}{c}
2^{t-1}, \text { if } \begin{array}{c}
x \in I_{n}\left(e_{t}\right), n>t, x \in I_{t} \backslash I_{t+1}, \\
\left(2^{n}+1\right) / 2, \text { if } x \in I_{n}, \\
0, \text { otherwise. }
\end{array} \tag{9}
\end{array}\right.
$$

Let $n=\sum_{i=1}^{r} 2^{n^{i}}, \quad n^{1}>n^{2}>\ldots>n^{r} \geq 0$. Then (see [12] and [18])

$$
\begin{equation*}
n K_{n}=\sum_{A=1}^{r}\left(\prod_{j=1}^{A-1} w_{2^{n j}}\right)\left(2^{n^{A}} K_{2^{n A}}+n^{(A)} D_{2^{n A}}\right) . \tag{10}
\end{equation*}
$$

The next two lemmas can be found in [17] (see also [15]):
Lemma 1. Let $n \geq 2^{M}$ and $x \in I_{M}^{k, l}, k=0, \ldots, M-1, l=k+1, \ldots, M$.
Then

$$
\int_{I_{M}}\left|K_{n}(x+t)\right| d \mu(t) \leq c 2^{k+l-2 M} .
$$

Lemma 2. Let $n \in \mathbb{N}_{+},[n] \neq|n|$ and $x \in I_{[n]+1}\left(e_{[n]-1}+e_{[n]}\right)$. Then

$$
\left|n K_{n}(x)\right|=\left|\left(n-2^{|n|}\right) K_{n-2^{|n|}}(x)\right| \geq \frac{2^{2[n]}}{4}
$$

The $\sigma$-algebra, generated by the intervals $\left\{I_{n}(x): x \in G\right\}$ will be denoted by $\zeta_{n}(n \in \mathbb{N})$. Denote by $F=\left(F_{n}, n \in \mathbb{N}\right)$ a martingale with respect to $\zeta_{n}$ ( $n \in \mathbb{N}$ ) (for details see e.g. [30]).

The maximal function $F^{*}$ of a martingale $F$ is defined by

$$
F^{*}:=\sup _{n \in \mathbb{N}}\left|F_{n}\right| .
$$

In the case $f \in L_{1}(G)$, the maximal function $f^{*}$ is given by

$$
f^{*}(x):=\sup _{n \in \mathbb{N}} \frac{1}{\mu\left(I_{n}(x)\right)}\left|\int_{I_{n}(x)} f(u) d \mu(u)\right| .
$$

For $0<p<\infty$ the Hardy martingale spaces $H_{p}(G)$ consists of all martingales for which (for details see e.g. [17], [22] and [30])

$$
\|F\|_{H_{p}}:=\left\|F^{*}\right\|_{p}<\infty .
$$

It is easy to check that for every martingale $F=\left(F_{n}, n \in \mathbb{N}\right)$ and every $k \in \mathbb{N}$ the limit

$$
\widehat{F}(k):=\lim _{n \rightarrow \infty} \int_{G} F_{n}(x) w_{k}(x) d \mu(x)
$$

exists and it is called the $k$-th Walsh-Fourier coefficients of $F$.
If $F:=\left(S_{2^{n}} f: n \in \mathbb{N}\right)$ is a regular martingale, generated by $f \in L_{1}(G)$, then $\widehat{F}(k)=\widehat{f}(k), k \in \mathbb{N}$.

A bounded measurable function $a$ is called $p$-atom, if there exists a dyadic interval $I$, such that

$$
\int_{I} a d \mu=0, \quad\|a\|_{\infty} \leq \mu(I)^{-1 / p}, \quad \operatorname{supp}(a) \subset I
$$

The dyadic Hardy martingale spaces $H_{p}$ for $0<p \leq 1$ have an atomic characterization. Namely, the following theorem holds (see [17], [30], [31]):
Lemma 3. A martingale $F=\left(F_{n}, n \in \mathbb{N}\right)$ belongs to $H_{p}(0<p \leq 1)$ if and only if there exists a sequence $\left(a_{k}, k \in \mathbb{N}\right)$ of $p$-atoms and a sequence ( $\mu_{k}, k \in \mathbb{N}$ ) of real numbers, such that for every $n \in \mathbb{N}$

$$
\begin{equation*}
\sum_{k=0}^{\infty} \mu_{k} S_{2^{n}} a_{k}=F_{n}, \quad \sum_{k=0}^{\infty}\left|\mu_{k}\right|^{p}<\infty . \tag{11}
\end{equation*}
$$

Moreover, $\|F\|_{H_{p}} \backsim \inf \left(\sum_{k=0}^{\infty}\left|\mu_{k}\right|^{p}\right)^{1 / p}$, where the infimum is taken over all decomposition of $F$ of the form (11).

From this result follows the following important lemma proved by Weisz [30]:

Lemma 4. Suppose that an operator $T$ is $\sigma$-sublinear and

$$
\sup _{\rho>0} \rho^{p} \mu\{x \in \bar{I}:|T a(x)|>\rho\} \leq C_{p}<\infty
$$

for every $p$-atom $a$, where I denotes the support of the atom. If $T$ is bounded from $L_{\infty}$ to $L_{\infty}$, then

$$
\|T F\|_{\text {weak- } L_{p}} \leq c_{p}\|F\|_{H_{p}}
$$

## 3. The Main Result and its Consequences

Theorem 1. a) Let $0<p<1 / 2$ and $f \in H_{p}(G)$. Then the weighted maximal operator $\tilde{\sigma}^{*}, \nabla$, defined by (6), is bounded from the Hardy space $H_{p}$ to the space weak $-L_{p}$.
b) Let $\varphi: \mathbb{N} \rightarrow[1, \infty)$ be a nondecreasing function, satisfying the condition

$$
\varlimsup_{n \rightarrow \infty} \frac{2^{\rho(n)(1 / p-2)}}{\varphi(n)}=\infty
$$

Then, there exist a sequence $\left\{f_{n_{k}}, k \in \mathbb{N}_{+}\right\}$of $p$-atoms and sequence $\left\{q_{n_{k}}, k \in\right.$ $\left.\mathbb{N}_{+}\right\}$of real numbers satisfying the condition $\left|q_{n_{k}}\right|=n_{k}$, such that

$$
\sup _{k \in \mathbb{N}} \frac{\left\|\frac{\sigma_{q_{n_{k}}} f_{n_{k}}}{\varphi\left(q_{n_{k}}\right)}\right\|_{\text {weak-L }}}{\left\|f_{n_{k}}\right\|_{H_{p}}}=\infty
$$

We also prove that the following theorem holds:
Theorem 2. Let $0<p<1 / 2$. There exists a sequence $\left\{f_{k}, k \in \mathbb{N}_{+}\right\}$of p-atoms, such that

$$
\sup _{k \in \mathbb{N}} \frac{\left\|\widetilde{\sigma}^{*}, \nabla f_{k}\right\|_{p}}{\left\|f_{k}\right\|_{H_{p}}}=\infty
$$

From Theorem 1 immediately follows the mentioned result of Weisz [31] (see also [30]):

Corollary 1. Let $0<p<1 / 2$ and $f \in H_{p}(G)$. Then the maximal operator

$$
\sup _{n \in \mathbb{N}}\left|\sigma_{2^{n}} F\right|
$$

is bounded from the Hardy space $H_{p}(G)$ to the Lebesgue space weak $-L_{p}(G)$.
We also obtain results of Persson and Tephnadze [15] (see also [4]):
Corollary 2. Let $0<p<1 / 2$ and $f \in H_{p}(G)$. Then the maximal operator, defined by (4) is bounded from the Hardy space $H_{p}(G)$ to the space weak $L_{p}(G)$ if and only if condition (3) is fulfilled.

Corollary 3. a) Let $0<p<1 / 2$ and $f \in H_{p}(G)$. Then the weighted maximal operator

$$
\sup _{n \in \mathbb{N}} \frac{\left|\sigma_{2^{n}+2^{n / 2}} F\right|}{2^{\frac{n}{2}(1 / p-2)}}
$$

is bounded from the martingale Hardy space $H_{p}(G)$ to the space weak $-L_{p}(G)$.
b) Let $\varphi: \mathbb{N} \rightarrow[1, \infty)$ be a nondecreasing function, satisfying the condition

$$
\varlimsup_{n \rightarrow \infty} \frac{2^{\frac{n}{2}(1 / p-2)}}{\varphi(n)}=\infty
$$

Then, there exists a p-atom a such that

$$
\sup _{n \in \mathbb{N}} \frac{\left\|\frac{\sigma_{2^{n}+2^{n / 2}} a}{\varphi\left(2^{n}+2^{n / 2}\right)}\right\|_{\text {weak-L- }}}{\|a\|_{H_{p}}}=\infty
$$

Corollary 4. a) Let $0<p<1 / 2$ and $f \in H_{p}(G)$. Then the weighted maximal operator

$$
\sup _{n \in \mathbb{N}} \frac{\left|\sigma_{2^{n}+1} F\right|}{2^{n(1 / p-2)}}
$$

is bounded from the Hardy space $H_{p}$ to the space weak $-L_{p}$.
b) Let $\varphi: \mathbb{N} \rightarrow[1, \infty)$ be a nondecreasing function, satisfying the condition

$$
\varlimsup_{n \rightarrow \infty} \frac{2^{n(1 / p-2)}}{\varphi(n)}=\infty
$$

Then, there exists a p-atom a such that

$$
\sup _{n \in \mathbb{N}} \frac{\left\|\frac{\sigma_{2^{n}+1} a}{\varphi\left(2^{n}+1\right)}\right\|_{w e a k-L_{p}}}{\|a\|_{H_{p}}}=\infty
$$

Theorem 1 immediately follows result given in [25]:
Corollary 5. a) Let $0<p<1 / 2$ and $f \in H_{p}(G)$. Then the weighted maximal operator $\tilde{\sigma}^{*}$, defined by

$$
\stackrel{\sim}{\sigma}^{*} F:=\sup _{n \in \mathbb{N}} \frac{\left|\sigma_{n} F\right|}{(n+1)^{1 / p-2}}
$$

is bounded from the martingale Hardy space $H_{p}(G)$ to the space weak $-L_{p}(G)$.
b) Let $\left\{\varphi_{n}\right\}$ be any nondecreasing sequence satisfying the condition

$$
\varlimsup_{n \rightarrow \infty} \frac{(n+1)^{1 / p-2}}{\varphi_{n}}=+\infty .
$$

Then there exists a martingale $f \in H_{p}$, such that

$$
\sup _{n \in \mathbb{N}}\left\|\frac{\sigma_{n} f}{\varphi_{n}}\right\|_{p}=\infty
$$

## 4. Proof of the Theorems

Proof. Since $\sigma_{n}$ is bounded from $L_{\infty}$ to $L_{\infty}$, by Lemma 4, the proof of Theorem 1 will be complete, if we show that

$$
\begin{equation*}
t \mu\left\{x \in \overline{I_{M}}: \widetilde{\sigma}^{*, \nabla} a(x) \geq t^{1 / p}\right\} \leq c<\infty, \quad t \geq 0 \tag{12}
\end{equation*}
$$

for every $p$-atom $a$. We may assume that $a$ be an arbitrary $p$-atom, with support $I, \mu(I)=2^{-M}$ and $I=I_{M}$. It is easy to see that

$$
\sigma_{n} a(x)=0, \quad \text { when } n<2^{M}
$$

Therefore, we can suppose that $n \geq 2^{M}$. Since $\|a\|_{\infty} \leq 2^{M / p}$, we obtain that

$$
\begin{aligned}
\frac{\left|\sigma_{n} a(x)\right|}{2^{\rho(n)(1 / p-2)}} & \leq \frac{1}{2^{\rho(n)(1 / p-2)}}\|a\|_{\infty} \int_{I_{M}}\left|K_{n}(x+t)\right| d \mu(t) \\
& \leq \frac{1}{2^{\rho(n)(1 / p-2)}} 2^{M / p} \int_{I_{M}}\left|K_{n}(x+t)\right| d \mu(t)
\end{aligned}
$$

Let $x \in I_{l+1}\left(e_{k}+e_{l}\right), 0 \leq k, l \leq[n] \leq M$ or $0 \leq k, l \leq M<[n]$. Then, it is easy to see that $x+t \in I_{l+1}\left(e_{k}+e_{l}\right)$ for $t \in I_{M}$ and if we combine (8) and (9) with (10) we get that

$$
K_{n}(x+t)=0, \quad \text { for } \quad t \in I_{M}
$$

and

$$
\begin{equation*}
\frac{\left|\sigma_{n} a(x)\right|}{2^{\rho(n)(1 / p-2)}}=0 \tag{13}
\end{equation*}
$$

Let $x \in I_{l+1}\left(e_{k}+e_{l}\right),[n] \leq k, l \leq M$ or $k \leq[n] \leq l \leq M$. By using Lemma 1 we can conclude that

$$
\begin{align*}
\frac{\left|\sigma_{n} a(x)\right|}{2^{\rho(n)(1 / p-2)}} & \leq c_{p} 2^{M / p} \frac{2^{k+l-2 M}}{2^{\rho(n)(1 / p-2)}}  \tag{14}\\
& \leq c_{p} \frac{2^{[n](1 / p-2)+k+l+M(1 / p-2)}}{2^{[n \mid(1 / p-2)}} \\
& \leq c_{p} 2^{[n](1 / p-2)+k+l} \\
& \leq c_{p} 2^{k+l(1 / p-1)} .
\end{align*}
$$

By applying (13) and (14) for any $x \in I_{l+1}\left(e_{k}+e_{l}\right), 1 \leq k<l \leq M$ we find that

$$
\tilde{\sigma}^{*, \nabla} a(x)=\sup _{n \in \mathbb{N}}\left(\frac{\left|\sigma_{n} a(x)\right|}{2^{\rho(n)(1 / p-2)}}\right) \leq c_{p} 2^{k+l(1 / p-1)} .
$$

It immediately follows that for such $k<l \leq M$ we have the following estimate

$$
\widetilde{\sigma}^{*,} \nabla_{a}(x) \leq C_{p} 2^{M / p} \quad \text { for } \quad x \in I_{M}^{k, l}
$$

and also that

$$
\begin{equation*}
\mu\left\{x \in I_{N}^{k, l}: \widetilde{\sigma}^{*, \nabla} a(x)>C_{p} 2^{s / p}\right\}=0, \quad s=M+1, M+2, \ldots \tag{15}
\end{equation*}
$$

Suppose that

$$
\begin{equation*}
2^{k+l(1 / p-1)}>2^{s / p} \quad \text { for some } \quad s \leq M \tag{16}
\end{equation*}
$$

It is evident that inequality (16) does not hold when $k<l \leq s$. On the other hand, inequality (16) holds for all $l>k \geq s$, that is,

$$
\begin{equation*}
2^{k+l(1 / p-1)}>2^{s / p}, \quad \text { where } \quad l>k \geq s \tag{17}
\end{equation*}
$$

If $l>s>k$, from (16) we can conclude that

$$
\begin{aligned}
k+l(1 / p-1) & >s / p \\
l & >(s / p-k) /(1 / p-1)
\end{aligned}
$$

and

$$
\begin{equation*}
2^{k+l(1 / p-1)}>2^{s / p}, \quad \text { where } \quad s>k, \quad l>(s / p-k) /(1 / p-1) \tag{18}
\end{equation*}
$$

By combining (7), (17) and (18) we get that

$$
\begin{aligned}
& \left\{x \in \overline{I_{M}}: \tilde{\sigma}^{*, \nabla} a(x) \geq C_{p} 2^{s / p}\right\} \\
\subset & \left(\bigcup_{k=s}^{M-1} \bigcup_{l=k+1}^{M}\left\{x \in I_{M}^{k, l}: \widetilde{\sigma}^{*, \nabla} a(x) \geq C_{p} 2^{s / p}\right\}\right) \\
& \bigcup\left(\bigcup_{k=0}^{s} \bigcup_{l>(s / p-k)(1 / p-1)}^{M}\left\{x \in I_{M}^{k, l}: \widetilde{\sigma}^{*, \nabla^{\prime}} a(x) \geq C_{p} 2^{s / p}\right\}\right)
\end{aligned}
$$

and

$$
\begin{align*}
& \mu\left\{x \in \overline{I_{M}}: \tilde{\sigma}^{*}, \nabla a(x) \geq C_{p} 2^{s / p}\right\}  \tag{19}\\
& \leq \sum_{k=s}^{M-1} \sum_{l=k+1}^{M} \mu\left(I_{M}^{k, l}\right)+\sum_{k=0 l>(s / p-k) /(1 / p-1)}^{s} \mu\left(I_{M}^{k, l}\right) \\
& \leq \sum_{k=s}^{M} \sum_{l=k+1}^{M-1} \frac{1}{2^{l}}+\sum_{k=0 l>(s / p-k) /(1 / p-1)}^{M} \frac{1}{2^{l}} \\
& \leq \sum_{k=s}^{M-1} \frac{1}{2^{k}}+\sum_{k=0}^{s} \frac{1}{2^{(s / p-k) /(1 / p-1)-1}} \leq \frac{c_{p}}{2^{s}}
\end{align*}
$$

In view of (15) and (19) we can conclude that

$$
2^{s} \mu\left\{x \in \overline{I_{M}}: \tilde{\sigma}^{*, \nabla} a(x) \geq C_{p} 2^{s / p}\right\}<c_{p}<\infty
$$

which shows (12) as well as part a).
Let $q_{n_{k}} \in \mathbb{N}$ be sequence such that $\left|q_{n_{k}}\right|=n_{k},\left[q_{n_{k}}\right]=s_{k}$ and

$$
\begin{equation*}
\lim _{k \rightarrow \infty} \frac{2^{\rho\left(q_{n_{k}}\right)(1 / p-2)}}{\varphi\left(q_{n_{k}}\right)}=\infty \tag{20}
\end{equation*}
$$

Set

$$
f_{n_{k}}(x)=D_{2^{n_{k}+1}}(x)-D_{2^{n_{k}}}(x), \quad n_{k} \geq 3
$$

It is evident

$$
\widehat{f}_{n_{k}}(i)=\left\{\begin{array}{l}
1, \text { if } i=2^{n_{k}}, \ldots, 2^{n_{k}+1}-1 \\
0, \text { otherwise }
\end{array}\right.
$$

Then we can write that

$$
S_{i} f_{n_{k}}(x)=\left\{\begin{array}{l}
D_{i}(x)-D_{2^{n_{k}}}(x), \text { if } i=2^{n_{k}}, \ldots, 2^{n_{k}+1}-1  \tag{21}\\
f_{n_{k}}(x), \text { if } i \geq 2^{n_{k}+1} \\
0, \quad \text { otherwise }
\end{array}\right.
$$

Since

$$
\begin{equation*}
D_{j+2^{n_{k}}}(x)-D_{2^{n_{k}}}(x)=w_{2^{n_{k}}} D_{j}(x), \quad j=1,2, . ., 2^{n_{k}} \tag{22}
\end{equation*}
$$

from (8) we get

$$
\begin{align*}
\left\|f_{n_{k}}\right\|_{H_{p}} & =\left\|\sup _{n \in \mathbb{N}} S_{2^{n}} f_{n_{k}}\right\|_{p}=\left\|D_{2^{n_{k}+1}}-D_{2^{n_{k}}}\right\|_{p}  \tag{23}\\
& =\left\|D_{2^{n_{k}}}\right\|_{p} \leq 2^{n_{k}(1-1 / p)} .
\end{align*}
$$

By applying (21) we can conclude that

$$
\begin{aligned}
\left|\sigma_{q_{n_{k}}} f_{n_{k}}(x)\right| & =\frac{1}{q_{n_{k}}}\left|\sum_{j=0}^{q_{n_{k}}-1} S_{j} f_{n_{k}}(x)\right|=\frac{1}{q_{n_{k}}}\left|\sum_{j=2^{n_{k}}}^{q_{n_{k}}-1} S_{j} f_{n_{k}}(x)\right| \\
& =\frac{1}{q_{n_{k}}}\left|\sum_{j=2^{n_{k}}}^{q_{n_{k}}-1}\left(D_{j}(x)-D_{2^{n_{k}}}(x)\right)\right| \\
& =\frac{1}{q_{n_{k}}}\left|\sum_{j=0}^{q_{n_{k}}-2^{n_{k}-1}}\left(D_{j+2^{n_{k}}}(x)-D_{2^{n_{k}}}(x)\right)\right| .
\end{aligned}
$$

By using (22) we find that

$$
\begin{align*}
\left|\sigma_{q_{n_{k}}} f_{n_{k}}(x)\right| & =\frac{1}{q_{n_{k}}}\left|\sum_{j=0}^{q_{n_{k}}-2^{n_{k}-1}} D_{j}(x)\right|  \tag{24}\\
& =\frac{q_{n_{k}}-2^{n_{k}}-1}{q_{n_{k}}}\left|K_{q_{n_{k}}-2^{n_{k}-1}}(x)\right| .
\end{align*}
$$

Let $x \in I_{\left[q_{n_{k}}\right]+1}\left(e_{\left[q_{n_{k}}\right]-1}+e_{\left[q_{n_{k}}\right]}\right)$. By using Lemma 2 we obtain that

$$
\left|\sigma_{q_{n_{k}}} f_{n_{k}}(x)\right| \geq \frac{c 2^{2 s_{k}}}{2^{n_{k}}}
$$

and

$$
\frac{\left|\sigma_{q_{n_{k}}} f_{n_{k}}(x)\right|}{\varphi\left(q_{n_{k}}\right)} \geq \frac{c 2^{2 s_{k}}}{2^{n_{k}} \varphi\left(q_{n_{k}}\right)} .
$$

Hence, we can conclude that

$$
\begin{align*}
& \mu\left\{x \in G: \frac{\left|\sigma_{q_{n_{k}}} f_{n_{k}}(x)\right|}{\varphi\left(q_{n_{k}}\right)} \geq \frac{c 2^{2\left[q_{n_{k}}\right]}}{2^{n_{k}} \varphi\left(q_{n_{k}}\right)}\right\}  \tag{25}\\
\geq & \mu\left(I_{\left[q_{n_{k}}\right]+1}\left(e_{\left[q_{n_{k}}\right]-1}+e_{\left[q_{n_{k}}\right]}\right)\right)>c / 2^{\left[q_{n_{k}}\right]} .
\end{align*}
$$

By combining (20), (23) and (25) we get that

$$
\begin{aligned}
& \frac{\frac{c 2^{2\left[q_{k}\right]}}{2^{n_{k} \varphi}\left(q_{n_{k}}\right)}\left(\mu\left\{x \in G: \frac{\left|\sigma_{q_{n_{k}}} f_{n_{k}}(x)\right|}{\varphi\left(q_{n_{k}}\right)} \geq \frac{c 2^{2\left[q_{n_{k}}\right]}}{\left.2^{n_{k} \varphi\left(q_{n_{k}}\right)}\right\}}\right\}\right)^{1 / p}}{\left\|f_{n_{k}}(x)\right\|_{H_{p}}} \\
\geq & \frac{c_{p} 2^{2\left[q_{n_{k}}\right]}}{2^{n_{k}} \varphi\left(q_{n_{k}}\right) 2^{n_{k}(1-1 / p)}} \frac{1}{2^{\left[q_{n_{k}}\right] / p}} \\
= & \frac{c_{p} 2^{n_{k}(1 / p-2)}}{2^{\left[q_{n_{k}}\right](1 / p-2)} \varphi\left(q_{n_{k}}\right)}=\frac{c_{p} 2^{\rho\left(q_{n_{k}}\right)(1 / p-2)}}{\varphi\left(q_{n_{k}}\right)} \rightarrow \infty, \quad \text { as } \quad k \rightarrow \infty .
\end{aligned}
$$

The proof is complete.
Proof. Let $f_{n_{k}}$ be the $p$-atom from part b) of Theorem 1. If we replace $q_{n_{k}}$ by $q_{n_{k}}^{s}=2^{n_{k}}+2^{s}$ (we note that $\left|q_{n_{k}}^{s}\right|=n_{k},\left[q_{n_{k}}^{s}\right]=s$ ) from (24) we find that

$$
\left|\sigma_{q_{n_{k}}^{s}} f_{n_{k}}(x)\right| \geq \frac{c 2^{2 s}}{2^{n_{k}}}, \quad \text { for } \quad x \in I_{s+1}\left(e_{s-1}+e_{s}\right)
$$

and

Hence,

$$
\begin{align*}
& \int_{G}\left(\sup _{k \in \mathbb{N}} \frac{\left|\sigma_{q_{n_{k}}^{s}} f_{n_{k}}(x)\right|}{2^{(1 / p-2) \rho\left(q_{n_{k}}^{s}\right)}}\right)^{p} d \mu(x)  \tag{26}\\
\geq & \sum_{s=1}^{n_{k}-1} \int_{I_{s+1}\left(e_{s-1}+e_{s}\right)}\left(\frac{\left|\sigma_{q_{n_{k}^{s}}^{s}} f_{n_{k}}(x)\right|}{\left.2^{(1 / p-2) \rho\left(q_{n_{k}}^{s}\right)}\right)^{p} d \mu(x)}\right. \\
\geq & c_{p} \sum_{s=1}^{n_{k}-1} \frac{1}{2^{s}} \frac{2^{s}}{2^{n_{k}(1-p)}} \geq \frac{C_{p} n_{k}}{2^{n_{k}(1-p)}} .
\end{align*}
$$

Finally, by combining (23) and (26) we find that

$$
\begin{aligned}
& \frac{\left(\int_{G}\left(\sup _{k \in \mathbb{N}} \sup _{0<s<n_{k}} \frac{\left|\sigma_{q_{n_{k}}^{s}} f_{n_{k}}(x)\right|}{2^{1 / p-2) \rho\left(q_{n_{k}}^{s}\right)}}\right)^{p} d \mu(x)\right)^{1 / p}}{\left\|f_{n_{k}}\right\|_{H_{p}}} \\
\geq & \frac{\left(\frac{C_{p} n_{k}}{2^{n_{k}(1-p)}}\right)^{1 / p}}{2^{n_{k}(1 / p-1)}} \geq c_{p} n_{k}^{1 / p} \rightarrow \infty, \quad \text { as } \quad k \rightarrow \infty .
\end{aligned}
$$

The proof is complete.

## 5. Open questions and Final Remarks

Remark 1. This article can be regarded as a complement of the new book [17]. In this book also a number of open problems are raised. Also this new investigation implies some corresponding open questions.

From Theorem 2 we can conclude the following result:
Theorem 3. a) Let $0<p<1 / 2$ and $f \in H_{p}(G)$. Then the weighted maximal operator $\widetilde{\sigma}^{*}, \nabla$, defined by (6), is not bounded from the Hardy space $H_{p}$ to the Lebesgue space $L_{p}$.

Open Problem 1. Let us introduce some new weighted maximal operator of the Fejér means of the Walsh-Fourier series with some "optimal" weights such that this new operator is bounded from the martingale Hardy space $H_{p}(G)$ to the Lebesgue space $L_{p}(G)$, for $0<p<1 / 2$.

To study boundedness of restricted maximal operators from the martingale Hardy spaces $H_{p}(G)$ to the Lebesgue space $L_{p}(G)$, where $0<p \leq 1 / 2$, for any natural number satisfying the condition

$$
2^{s} \leq n_{s_{1}} \leq n_{s_{2}} \leq \ldots \leq n_{s_{r}}<2^{s+1}, \quad s \in \mathbb{N}
$$

we define numbers

$$
\begin{equation*}
s_{-}:=\min \left\{\left[n_{s_{j}}\right]\right\}, \quad s_{+}:=\max \left\{\left[n_{s_{j}}\right]\right\}=s, \quad \rho_{s}\left(n_{s_{j}}\right):=s_{+}-s_{-} \tag{27}
\end{equation*}
$$

Conjecture 1. Let $0<p<1 / 2, f \in H_{p}(G)$ and $\left\{n_{k}: k \geq 0\right\}$ be a sequence of positive numbers and let $\left\{n_{s_{i}}: 1 \leq i \leq r\right\} \subset\left\{n_{k}: k \geq 0\right\}$ be numbers such that

$$
2^{s} \leq n_{s_{1}} \leq n_{s_{2}} \leq \ldots \leq n_{s_{r}} \leq 2^{s+1}, s \in \mathbb{N}
$$

a) Then the weighted maximal operator $\tilde{\sigma}^{*, \nabla}$, defined by

$$
\widetilde{\sigma}^{*, \nabla} F:=\sup _{s \in \mathbb{N}} \sup _{2^{s} \leq n_{s_{i}}<2^{s+1}} \frac{\left|\sigma_{n} F\right|}{2^{\rho_{s}\left(n_{s_{i}}\right)(1 / p-2)}}
$$

where $\rho_{s}\left(n_{s_{i}}\right)$ are defined by (27), is bounded from the Hardy space $H_{p}(G)$ to the Lebesgue space $L_{p}(G)$.
b) Then for any nonnegative and nondecreasing function $\varphi: \mathbb{R}_{+} \rightarrow \mathbb{R}$ satisfying the condition

$$
\begin{equation*}
\sup _{s \in \mathbb{N}} \sup _{2^{s} \leq n_{s_{i}}<2^{s+1}} \frac{2^{\rho_{s}\left(n_{s_{i}}\right)(1 / p-2)}}{\varphi\left(n_{s_{i}}\right)}=\infty \tag{28}
\end{equation*}
$$

there exists $p$-atoms $f_{s}$, such that

$$
\frac{\left\|\sup _{s \in \mathbb{N}} \sup _{2^{s} \leq n_{s_{i}}<2^{s+1}} \frac{\mid \sigma_{n_{s_{i}} f_{s} \mid}}{\varphi\left(n_{s_{i}}\right)}\right\|_{p}}{\left\|f_{s}\right\|_{H_{p}}} \rightarrow \infty, \text { as } s \rightarrow \infty
$$

## Acknowledgments

We thank both reviewers for the good suggestions which have improved the final version of this paper.

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