

Three rearrangements and medians

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Dedicated to Professor Yasuo Komori-Furuya on his sixtieth birthday

Abstract

Relations among non-increasing (right or left) continuous rearrangements and medians are discussed, and then equivalences of (quasi-)norms of weak Lebesgue space are given. Most part of the statements in this note are not results by the author. These are already known and applied in several literatures.

1 Introduction

In this article, we assume that f is a measurable function, from $\mathbb{R}^n \rightarrow \mathbb{R} \cup \{\pm\infty\}$, satisfying $|f(x)| < \infty$ a.e. This property is fulfilled if $f \in L^{p,\infty}$, ($p \in (0, \infty)$), for example. For a measurable subset $\Omega \subset \mathbb{R}^n$, $|\Omega|$ means the n -dimensional Lebesgue measure of Ω . Let $E \subset \mathbb{R}^n$ be a non-empty measurable subset with finite volume $|E|$, and $\alpha \in (0, 1)$. The distribution function of f is denoted by

$$d_f(\lambda) := |\{x \in \mathbb{R}^n; |f(x)| > \lambda\}| \geq 0$$

for $\lambda \in [0, \infty)$. This is right continuous on $[0, \infty)$. We define $\inf \emptyset := \infty$. We use the fact that \mathbb{R}^n , with the Lebesgue measure, is a non-atomic space.

We discuss pointwise relations among the following non-increasing rearrangements:

$$\begin{aligned} R[f](t) &:= \inf\{\lambda > 0 : d_f(\lambda) \leq t\} = \inf\{\lambda \geq 0 : d_f(\lambda) \leq t\} \geq 0 \\ L_1[f](t) &:= \inf\{\lambda > 0 : d_f(\lambda) < t\} = \inf\{\lambda \geq 0 : d_f(\lambda) < t\} \geq 0 \\ L_2[f](t) &:= \sup_{|A|=t} \inf_{x \in A} |f(x)| \geq 0, \end{aligned}$$

for $t \in (0, \infty)$. I think that $R[f]$ is the most popular one, and it is well known that $R[f]$ is right continuous on $(0, \infty)$ and is equimeasurable with $|f|$. The author had firstly encountered others in papers by Lerner [6] and [7], see also [1] and [3]. The main purpose of this note is to give proofs of fundamental facts for these rearrangements and median. I should emphasize that most part of propositions in this note are already known, although the author could not find proofs in literatures.

In Section 2, we give a proof of the following

$$R[f](t) \leq L_1[f](t) = L_2[f](t) \quad \text{for } t \in (0, \infty)$$

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After that, we show the left continuity of $L[f] = L_1[f] = L_2[f]$ on $(0, \infty)$ and the equimeasurability of f and $L[f]$. Owing to their continuities, the inequality $L[f](t) \leq R[f](t)$ fails in general. One can see this by considering simple functions.

The local analogy involving medians

$$R[f\chi_E](\alpha|E|) \leq m_{|f|}(1 - \alpha, E) \leq L_1[f\chi_E](\alpha|E|) = L_2[f\chi_E](\alpha|E|)$$

is considered in Section 3. The median $m_f(\alpha, E)$ of f over E with $\alpha \in (0, 1)$ is a real number satisfying

$$|\{E : f < m_f(\alpha, E)\}| \leq \alpha|E| \quad \& \quad |\{E : f > m_f(\alpha, E)\}| \leq (1 - \alpha)|E|. \quad (1)$$

Median is not unique. To avoid this inconvenience, it is useful to consider the maximal median:

$$M_f(\alpha, E) := \max\{m \in \mathbb{R} : |\{E : f < m\}| \leq \alpha|E|\}.$$

Medians can be regarded as an average of f on E in the sense of $L^{1,\infty}$, on the other hand $|E|^{-1} \int_E f dx$ is an average in the sense of L^1 . We see that $M_f(\alpha, E)$ is well-defined and a median.

In Section 4, we show that:

$$\|f\|_{L^{p,\infty}}^R = \|f\|_{L^{p,\infty}}^L \quad \& \quad \|f\|_{L^{p,\infty}(E)}^R = \|f\|_{L^{p,\infty}(E)}^m = \|f\|_{L^{p,\infty}(E)}^L$$

where

$$\begin{aligned} \|f\|_{L^{p,\infty}}^R &:= \sup_{\lambda>0} \lambda d_f(\lambda)^{1/p} = \sup_{t>0} t^{1/p} R[f](t) \\ \|f\|_{L^{p,\infty}}^L &:= \sup_{t>0} t^{1/p} L[f](t) \\ \|f\|_{L^{p,\infty}(E)}^R &:= \|f\chi_E\|_{L^{p,\infty}}^R = \sup_{0<\alpha<1} (\alpha|E|)^{1/p} R[f\chi_E](\alpha|E|) \\ \|f\|_{L^{p,\infty}(E)}^m &:= \sup_{0<\alpha<1} (\alpha|E|)^{1/p} m_{|f|}(1 - \alpha, E) \text{ and} \\ \|f\|_{L^{p,\infty}(E)}^L &:= \|f\chi_E\|_{L^{p,\infty}}^L = \sup_{0<\alpha<1} (\alpha|E|)^{1/p} L[f\chi_E](\alpha|E|). \end{aligned}$$

These equalities are one of motivations of this note. In Section 5, we consider pointwise estimates for distribution functions of maximal operators defined by rearrangements and medians. Finally, we give a proof of a fundamental fact for non-atomic space, which is applied in this note.

I would appreciate it if you could give me some comments or point out mistakes in this note.

2 Three rearrangements

2.1 Inequalities among three rearrangements

In this subsection, we show the following.

Proposition 2.1. *For any $t \in (0, \infty)$,*

$$R[f](t) \leq L_1[f](t) = L_2[f](t). \quad (2)$$

Remark 2.1. *The first inequality still holds at $t = 0$, because $L_1[f](0) = \infty$. On the other hand, the second one fails at $t = 0$. For example, if $f \equiv 1$, then $L_1[f](0) = \infty$ and $L_2[f](0) = 1$.*

Proof. The first inequality is obvious from definitions.

We shall show $L_1[f](t) \leq L_2[f](t)$ for $t \in (0, \infty)$. In the case $L_1[f](t) = \infty$, because $d_f(\lambda) \geq t$ for any $\lambda > 0$ and $(\mathbb{R}^n; dx)$ is a non-atomic space, there is a subset $A \subset \{|f| > \lambda\}$ such that $|A| = t$, which implies $L_2[f](t) \geq \lambda$. Thus, $L_2[f](t) = \infty$. In the case $L_1[f](t) < \infty$, it holds $d_f(L_1[f](t) - \varepsilon) \geq t$ for any $\varepsilon > 0$. Similarly as above, there exists a subset $B \subset \{|f| > L_1[f](t) - \varepsilon\}$ so that $|B| = t$, which yields

$$L_2[f](t) \geq \inf_{x \in B} |f(x)| \geq L_1[f](t) - \varepsilon.$$

Therefore, $L_1[f](t) \leq L_2[f](t)$.

Next, we shall prove the inequality in the opposite direction: $L_1[f](t) \geq L_2[f](t)$. We may assume that there is $\lambda \in (0, \infty)$ such that $d_f(\lambda) < t$, because if this fails, $L_1[f](t) = \inf \emptyset = \infty$. We observe that every $C \subset \mathbb{R}^n$ with $|C| = t$ have $x_C \in C$ satisfying $|f(x_C)| \leq \lambda$. In fact, $|f| > \lambda$ on C means $|C| < t$. Hence, $L_2[f](t) \leq \lambda$, and then $L_2[f](t) \leq L_1[f](t)$. \square

2.2 Right/left continuity

It is well-known that $R[f]$ is a right continuous function on $(0, \infty)$.

Proposition 2.2. *$L[f]$ is left continuous on $(0, \infty)$.*

Proof. We show the continuity of $L_1[f]$.

Fix $t \in (0, \infty)$ and we show the left continuity at t . It is sufficient to consider the case $L_1[f](t) < \infty$. From the definition of $L_1[f]$, we see that $d_f(L_1[f](t) + \varepsilon) < t$ for any $\varepsilon > 0$. Thus, there is $\delta \in (0, t)$ so that

$$d_f(L_1[f](t) + \varepsilon) < t - \delta.$$

This means that $L_1[f](t - \delta) \leq L_1[f](t) + \varepsilon$. \square

2.3 Equimeasurability

Equimeasurability of f and $R[f]$ is well-known. Here, we prove the same fact with $L[f]$.

Proposition 2.3. *$L[f]$ is equimeasurable with f , that is*

$$d_f(\lambda) = d_{L[f]}(\lambda) \text{ for } \lambda \in [0, \infty).$$

Proof. We prove this for $L_2[f]$.

Fix $\lambda \in [0, \infty)$ and denote

$$\Omega_\lambda := \{t \in (0, \infty); L_2[f](t) > \lambda\}.$$

Ω_λ is one of \emptyset , $(0, T)$, $(0, T]$ or $(0, \infty)$ with some $T \in (0, \infty)$.

◦ Case: $\Omega_\lambda = \emptyset$. In this case, since $d_{L_2[f]}(\lambda) = 0$ it is enough to show $d_f(\lambda) = 0$. We assume that $d_f(\lambda) > 0$. Then, from the right continuity of the distribution function, there are $\tau \in (0, \infty)$ and $\delta \in (0, \infty)$ such that $d_f(\lambda + \delta) > \tau$. We can find a measurable subset $A \subset \{|f| > \lambda + \delta\}$ satisfying $|A| = \tau$. This fact implies $L_2[f](\tau) \geq \lambda + \varepsilon$ that is a contradiction.

◦ Case: $\Omega_\lambda = (0, T)$ or $(0, T]$. In this case $T = \sup \Omega_\lambda$. For any $\varepsilon \in (0, T^{-1})$, it holds $L_2[f](T - \varepsilon) > \lambda$. Hence, there exists $A_\varepsilon \subset \mathbb{R}^n$ so that $|A_\varepsilon| = T - \varepsilon$ and $\inf_{x \in A_\varepsilon} |f(x)| > \lambda$. Thus $d_f(\lambda) \geq |A_\varepsilon| = T - \varepsilon$, which means $d_f(\lambda) \geq T$. If we assume that $d_f(\lambda) > T$, then there exist $t_0 \in (T, d_f(\lambda))$ and $\delta > 0$ such that $d_f(\lambda + \delta) > t_0$. Since we can find $B_\delta \subset \{|f| > \lambda + \delta\}$ fulfilling $|B_\delta| = t_0$, one has

$$L_2[f](t_0) \geq \inf_{x \in B_\delta} |f(x)| \geq \lambda + \delta,$$

and then a contradiction $t_0 \leq T$ occurs. Therefore, $d_f(\lambda) = T = |\Omega_\lambda| = d_{L_2[f]}(\lambda)$.

◦ Case: $\Omega_\lambda = (0, \infty)$. We shall prove $d_f(\lambda) \geq t$ for any $t \in (0, \infty)$. Because $L_2[f](t) > \lambda$ for $t \in (0, \infty)$, we have measurable subsets $\{A_t\}_{t \in (0, \infty)}$ enjoying $|A_t| = t$ and $\inf_{x \in A_t} |f(x)| > \lambda$, which yields $d_f(\lambda) \geq |A_t| = t$. \square

3 Median

Median was firstly introduced by Carleson in [2]. All median satisfy also

$$|\{E : f < m_f(\alpha, E)\}| \leq \alpha|E| \quad \& \quad |\{E : f < m_f(\alpha, E)\}| \leq (1 - \alpha)|E|.$$

Lemma 3.1. *If $0 < |E| < \infty$, $m_{|f|}(\alpha, E) \geq 0$.*

Proof. If $m_{|f|}(\alpha, E) < 0$, then

$$|E| = |\{E; |f| > m_{|f|}(\alpha, E)\}| \leq (1 - \alpha)|E| < |E|.$$

\square

The following convergence was proved by Fujii [4] in the case $\alpha = 1/2$, and Poelhuis and Torchinsky [8] in other cases.

Lemma 3.2.

$$\lim_{\substack{x \in Q \\ Q \searrow \{x\}}} m_f(\alpha, Q) = f(x) \text{ a.e.}$$

Remark 3.1. *This should be compared with the Lebesgue differential theorem. Remark that this lemma does not need the integrability of f .*

We refer [8] for other properties of medians.

3.1 Maximal median

Before discussion on the relation among rearrangements and median, we clear that the maximal median $M_f(\alpha, E)$ is well-defined.

Proposition 3.1. *Let $0 < |E| < \infty$. For $A := \{m \in \mathbb{R} : |\{E : f < m\}| \leq \alpha|E|\}$,*

$$M_f(\alpha, E) := \max A < \infty$$

and $M_f(\alpha, E)$ is a median of f over E with α .

Proof. Step 1: $A \neq \emptyset$.

If $A = \emptyset$, then $|\{E : f < m\}| > \alpha|E|$ for any $m \in \mathbb{R}$. Hence, from $|f(x)| < \infty$ a.e., we have a contradiction:

$$0 = \left| \bigcap_{\ell \in \mathbb{N}} \{E : f < -\ell\} \right| = \lim_{\ell \rightarrow \infty} |\{E : f < -\ell\}| \geq \alpha|E|.$$

Step 2: $a := \sup A < \infty$.

We assume that $|\{E : f < m\}| \leq \alpha|E|$ for any $m \in \mathbb{R}$. Therefore, the following conflict occurs

$$|E| = |\{E : f < \infty\}| = \lim_{\ell \rightarrow \infty} |\{E : f < \ell\}| \leq \alpha|E|,$$

and then one finds $m_0 \in \mathbb{R}$ so that $|\{E : f < m_0\}| > \alpha|E|$. Thus, $\sup A \leq m_0 < \infty$. Hence, there exists $a = \sup A$ and $a < \infty$.

Step 3: $a \in A$, i.e. $a = \max A = M_f(\alpha, E)$.

This can be seen as follows:

$$|\{E : f < a\}| = \lim_{\ell \rightarrow \infty} |\{E : f < a - 1/\ell\}| \leq \alpha|E|.$$

Next, we check that the maximal median is in fact a median. Obviously, from the definition, we have

$$|\{E : f < M_f(\alpha, E)\}| \leq \alpha|E| \quad \& \quad |\{E : f \geq M_f(\alpha, E) + 1/\ell\}| < (1 - \alpha)|E|, \quad (\ell \in \mathbb{N}).$$

The second inequality yields

$$|\{E : f > M_f(\alpha, E)\}| = \lim_{\ell \rightarrow \infty} |\{E : f \geq M_f(\alpha, E) + 1/\ell\}| \leq (1 - \alpha)|E|.$$

Therefore, the maximal median $M_f(\alpha, E)$ is a median. □

3.2 Pointwise inequalities for three rearrangements and medians

Here, we prove a local counterpart of Proposition 2.1 involving medians. The first two inequalities were proved by Poelhuis and Torchinsky [8], and the last equality can be showed from the same argument as Proposition 2.1.

Proposition 3.2. *If $0 < |E| < \infty$, then for all of medians $m_f(\alpha, E)$ it holds true that*

$$R[f\chi_E](\alpha|E|) \leq m_{|f|}(1 - \alpha, E) \leq L_1[f\chi_E](\alpha|E|) = L_2[f\chi_E](\alpha|E|). \quad (3)$$

Remark 3.2. *The first two inequalities was proved by Poelhuis and Torchinsky [8]. In there, they stated that the third one is bounded by the first one. But, testing a simple function f we see that this fails.*

Proof. For simplicity, we write $R = R[f\chi_E](\alpha|E|)$, $L_1 = L_1[f\chi_E](\alpha|E|)$ and $L_2 = L_2[f\chi_E](\alpha|Q|)$. Recall that $0 \leq m_{|f|}(1 - \alpha, E) \leq M_{|f|}(1 - \alpha, E) < \infty$ from Lemma 3.1 and Proposition ??.

Step 1: $R \leq m_{|f|}(1 - \alpha, E)$.

This is deduced from the definition of median: $|\{E; |f| > m_{|f|}(1 - \alpha, E)\}| \leq \alpha|E|$.

◦ Step 2: $m_{|f|}(1 - \alpha, E) \leq L_1$.

We may assume $L_1 \in [0, \infty)$. Fix $\varepsilon > 0$ and observe that $|\{E; |f| \leq L_1 + \varepsilon\}| > (1 - \alpha)|E|$. If $L_1 + \varepsilon < m_{|f|}(1 - \alpha, E)$, then one has the contradiction

$$(1 - \alpha)|E| < |\{E; |f| \leq L_1 + \varepsilon\}| \leq (1 - \alpha)|E|.$$

◦ Step 3: $L_1 = L_2$.

Because $(E; dx)$ is a non-atomic measure space, the same argument as that in the proof of Proposition 2.1 can work. \square

4 Equivalence quasi-norms of $L^{p,\infty}$ with rearrangements and medians

In this section, using propositions in previous sections, we show equivalents of $L^{p,\infty}$ -quasi-norms, which based on rearrangements and medians.

Proposition 4.1. *Let $p \in (0, \infty)$.*

(i)

$$\|f\|_{L^{p,\infty}}^R = \|f\|_{L^{p,\infty}}^L.$$

(ii)

$$\|f\|_{L^{p,\infty}(E)}^R = \|f\|_{L^{p,\infty}(E)}^m = \|f\|_{L^{p,\infty}(E)}^L.$$

Proof. (i): Since $R[f](t) \leq L[f](t)$, $\|f\|_{L^{p,\infty}}^R \leq \|f\|_{L^{p,\infty}}^L$. To show the opposite direction, we take $t \in (0, \infty)$ fulfilling $L[f](t) > 0$ and $\varepsilon \in (0, L[f](t))$. Therefore, we can see

$$\begin{aligned} \|f\|_{L^{p,\infty}}^R &= \sup_{\lambda > 0} \lambda d_f(\lambda)^{1/p} \geq (L[f](t) - \varepsilon) d_f(L[f](t) - \varepsilon)^{1/p} \\ &\geq (L[f](t) - \varepsilon) t^{1/p}. \end{aligned}$$

Taking the limit $\varepsilon \rightarrow 0$, we have $\sup_{\substack{t > 0 \\ L[f](t) > 0}} t^{1/p} L[f](t) \leq \|f\|_{L^{p,\infty}}^R$. Hence, $\|f\|_{L^{p,\infty}}^L \leq \|f\|_{L^{p,\infty}}^R$.

(ii): It is sufficient to show that $\|f\|_{L^{p,\infty}(E)}^R = \|f\|_{L^{p,\infty}(E)}^L$. Moreover, it is enough to prove, from Proposition 3.2,

$$\|f\|_{L^{p,\infty}(E)}^L \leq \|f\|_{L^{p,\infty}(E)}^R.$$

This is done from the same argument above with $f = f\chi_E$. \square

5 Distribution function estimates for maximal operators of rearrangements and medians

In this section, we consider the boundedness of the following maximal operators: for $x \in \Omega$

$$\begin{cases} m_{\alpha,\Omega}^R[f](x) := \sup_{\Omega \supset Q \ni x} R[f\chi_Q](\alpha|Q|), \\ m_{\alpha,\Omega}^m[f](x) := \sup_{\Omega \supset Q \ni x} m_{|f|}(1 - \alpha, Q) \text{ and} \\ m_{\alpha,\Omega}^L[f](x) := \sup_{\Omega \supset Q \ni x} L[f\chi_Q](\alpha|Q|), \end{cases}$$

where Ω is a measurable subset of \mathbb{R}^n and the supremums are taken over all of cubes $Q \subset \Omega$ including x . Here, ‘cube’ means a cube whose sides are parallel to axes. When $\Omega = \mathbb{R}^n$, we abbreviate Ω . Proposition 3.2 says that

$$m_{\alpha,\Omega}^R[f](x) \leq m_{\alpha,\Omega}^m[f](x) \leq m_{\alpha,\Omega}^L[f](x)$$

for all $x \in \Omega$.

Proposition 5.1. *For any $\lambda > 0$,*

$$|\{\Omega; m_{\alpha,\Omega}^L[f] > \lambda\}| \leq \alpha^{-1} \|M\|_{L^1 \rightarrow L^{1,\infty}} |\{\Omega; |f| > \lambda\}|.$$

Consequently, $m_{\alpha,\Omega}^R$, $m_{\alpha,\Omega}^m$ and $m_{\alpha,\Omega}^L$ are bounded operators on $L^{p,q}(\Omega)$ for all $p \in (0, \infty)$ and $q \in (0, \infty]$.

Proof. If $\lambda < m_{\alpha,\Omega}^L[f](x)$, then there exists a cube $Q \subset \Omega$ containing x so that $L[f\chi_Q](\alpha|Q|) > \lambda$. Hence, we can find $E_Q \subset Q$ fulfilling $|E_Q| = \alpha|Q|$ and $\inf_{x \in E_Q} |f(x)| > \lambda$. Since $|\{\Omega; |f| > \lambda\}| \geq |E_Q| = \alpha|Q|$, we see $M(\chi_{\{\Omega; |f| > \lambda\}})(x) \geq \alpha$, where M is the Hardy-Littlewood maximal operator. Therefore,

$$\begin{aligned} |\{\Omega; m_{\alpha,\Omega}^L[f] > \lambda\}| &\leq |\{M(\chi_{\{\Omega; |f| > \lambda\}}) \geq \alpha\}| \\ &= \lim_{\ell \rightarrow \infty} |\{M(\chi_{\{\Omega; |f| > \lambda\}}) > \alpha - 1/\ell\}| \\ &\leq \lim_{\ell \rightarrow \infty} \frac{\|M\|_{L^1 \rightarrow L^{1,\infty}} \|\chi_{\{\Omega; |f| > \lambda\}}\|_{L^1}}{\alpha - 1/\ell} \\ &= \alpha^{-1} \|M\|_{L^1 \rightarrow L^{1,\infty}} |\{\Omega; |f| > \lambda\}|. \end{aligned}$$

Consequently, we get $\|m_{\alpha,\Omega}^L[f]\|_{L^{1,\infty}(\Omega)} \leq \alpha^{-1} \|M\|_{L^1 \rightarrow L^{1,\infty}} \|f\|_{L^{1,\infty}(\Omega)}$. □

6 Appendix

Let $(X, |\cdot|)$ be a measure space with $|X| < \infty$. A measurable subset $E \subset X$ with $|E| > 0$ is an atom if the measure of any measurable subset $F \subset E$ is 0. If X has no atoms, then X is a non-atomic space.

Proposition 6.1. *Let $(X, |\cdot|)$ be a non-atomic measure space with $0 < |X| < \infty$. For any $\alpha \in (0, |X|)$, there exists $E \subset X$ so that $|E| = \alpha$.*

Proof. We may assume that $\alpha < |X|$.

◦ Claim: If $F \subset X$ and $0 < \beta \leq |F|$, then there is $F_\beta \subset F$ such that $0 < |F_\beta| < \beta$.

Since F is not an atom, there is $A_1 \subset F$ satisfying $0 < |A_1| \leq |F|$. Define

$$A_1^* := \begin{cases} A_1 & \text{if } |A_1| \leq \frac{1}{2}|F| \\ F \setminus A_1 & \text{if } |A_1| > \frac{1}{2}|F|. \end{cases}$$

By the same argument, we can find $A_2^* \subset A_1^* \subset F$ fulfilling $0 < |A_2^*| \leq \frac{1}{2}|A_1^*| \leq \frac{1}{4}|F|$. Repeating this argument, this claim is verified.

From the claim, one has $E_1 \subset X$ so that $0 < |E_1| < \alpha$. Define

$$U_1 := \{B \subset X \setminus E_1; 0 < |B| < \alpha - |E_1|\} \text{ and } U'_1 := \{B \in U_1; 1 \leq |B|\}.$$

The claim ensures that $U_1 \neq \emptyset$. Let

$$E_2 \in \begin{cases} U'_1 & \text{if } U'_1 \neq \emptyset \\ U_1 & \text{if } U'_1 = \emptyset. \end{cases}$$

Similarly, we define

$$U_2 := \{B \subset X \setminus (E_1 \cup E_2); 0 < |B| < \alpha - |E_1 \cup E_2|\} \text{ and } U'_2 := \left\{ B \in U_2; \frac{1}{2} \leq |B| \right\},$$

and then take

$$E_3 \in \begin{cases} U'_2 & \text{if } U'_2 \neq \emptyset \\ U_2 & \text{if } U'_2 = \emptyset. \end{cases}$$

Repeating this, we can get $\{E_m\}_{m=1}^\infty \subset X$ satisfying either

$$E_{m+1} \in U_m := \left\{ B \subset X \setminus (E_1 \cup \dots \cup E_m); 0 < |B| < \alpha - \sum_{j=1}^m |E_j| \right\} \neq \emptyset$$

or

$$E_{m+1} \in U'_m := \left\{ B \in U_m; \frac{1}{m} \leq |B| \right\}.$$

Moreover, the last case occurs if and only if $U'_m \neq \emptyset$. $E := \cup_{m=1}^\infty E_m$ enjoys $|E| \leq \alpha$. In the case $|E| = \alpha$, the proof is completed. In the case $|E| < \alpha$, we have $|X \setminus E| \geq \alpha - |E| > 0$. Hence from the claim, there is $F \subset X \setminus E$ so that

$$0 < |F| < \alpha - |E| < \alpha - \sum_{j=1}^m |E_j|$$

for any $m \in \mathbb{N}$. Since there is $M \in \mathbb{N}$ so that $\frac{1}{M} \leq |F|$, $F \in U'_m$ for any $m \geq M$. Therefore, if $m \geq M$, then $\frac{1}{m} \leq |E_m|$, which implies $|E| = \infty$. This contradicts with $|E| < \alpha$. Thus, $|E| = \alpha$. \square

7 A problem from Prof. Nakai

After the talk, Prof. Nakai asked me the following problem.

- In the case $R[f\chi_E](\alpha|E|) < L[f\chi_E](\alpha|E|)$, are all real numbers between them median of f over E with $1 - \alpha$?

What I can say for this, up to now, is that $R[f\chi_E](\alpha|E|)$ is a median. This can be seen as follows. From the right continuity of the distribution, it holds

$$|\{E; |f| > R[f\chi_E](\alpha|E|)\}| = d_{f\chi_E}(R[f\chi_E](\alpha|E|)) \leq \alpha|E|.$$

On the other hand, from Proposition 3.2, we have

$$|\{E; |f| < R[f\chi_E](\alpha|E)\}| \leq |\{E; |f| < m_{|f|}(1 - \alpha, E)\}| \leq (1 - \alpha)|E|.$$

These means that $R[f\chi_E](\alpha|E)$ is a median of f over E with $1 - \alpha$. Combining Proposition 3.2, we know that $R[f\chi_E](\alpha|E)$ is the minimum of such medians. It is not hard to see that if a real number a is between distinct medians, then a is also a median. From these, we know that the set of all medians of f over E with fixed α is a closed interval. But I do not know when the maximal median $M_{|f|}(1 - \alpha, E)$ coincides with $L[f\chi_E](\alpha|E)$. Of course, when $R[f\chi_E](\alpha|E) = L[f\chi_E](\alpha|E)$, $L[f\chi_E](\alpha|E)$ is also a median.

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