Bilinear spherical maximal function

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We obtain boundedness for the bilinear spherical maximal function in a range of exponents that includes the Banach triangle and a range of $L^p$ with $p < 1$. We also obtain counterexamples that are asymptotically optimal with our positive results on certain indices as the dimension tends to infinity.

1. Introduction

Let $\sigma$ be surface measure on the unit sphere. The spherical maximal function

$$M(f)(x) = \sup_{t > 0} \left| \int_{|y| = 1} f(x - ty) \, d\sigma(y) \right|,$$

was first studied by Stein [22] who provided a counterexample showing that it is unbounded on $L^p(\mathbb{R}^n)$ for $p \leq \frac{n}{n-1}$ and obtained the a priori inequality $\|M(f)\|_{L^p} \leq C_{p,n} \|f\|_{L^p}$ when $n \geq 3$, $p \in (\frac{n}{n-1}, \infty)$ for smooth functions $f$; see also the account in [23, Chapter XI]. The extension of this result to the case $n = 2$ was established about a decade later by Bourgain [1].

In addition to Stein and Bourgain, other authors have studied the spherical maximal function; for instance see [6], [3], [20], [18], and [21]. Among the techniques used in these works, we highlight that of Rubio de Francia [20], in which the $L^p$ boundedness of (1) is reduced to certain $L^2$ estimates obtained by Plancherel’s theorem. Extensions of the spherical maximal function to different settings have also been established by several authors: for instance see [5], [2], [15], [9] and [17].

In this work we study the bi(sub)linear spherical maximal function defined in (2), which was introduced and first studied by Geba, Greenleaf, Iosevich, Palsson, and Sawyer [10]; in this reference the authors obtained an $L^2(\mathbb{R}^n) \times L^2(\mathbb{R}^n)$ to $L^2(\mathbb{R}^n)$ bound for (2). A multilinear (non-maximal) version of this operator when all input functions lie in the same space $L^p(\mathbb{R})$ was previously studied by Oberlin [19]. Although most of our positive results focus on the case $n \geq 2$, a related recent paper of Greenleaf, Iosevich,
Krause, and Liu \[16\] addresses the study of a related bilinear circular average when \( n = 1 \).

In the bilinear setting the role of the crucial \( L^2 \to L^2 \) estimate is played by an \( L^2 \times L^2 \to L^1 \), and obviously Plancherel’s identity cannot be used on \( L^1 \). We overcome the lack of orthogonality on \( L^1 \) via a wavelet technique introduced by three of the authors in \[13\] in the study of certain bilinear operators; on this approach see \[14\]. Our object of study here is the bi(sub)linear spherical maximal function

\[
\mathcal{M}(f,g)(x) = \sup_{t > 0} \left| \int_{S^{2n-1}} f(x-ty)g(x-tz) d\sigma(y,z) \right|
\]

initially defined for Schwartz functions \( f, g \) on \( \mathbb{R}^n \). Here \( \sigma \) is surface measure on the \((2n - 1)\)-dimensional sphere. We are concerned with bounds for \( \mathcal{M} \) from a product of Lebesgue spaces \( L^{p_1}(\mathbb{R}^n) \times L^{p_2}(\mathbb{R}^n) \) to another Lebesgue space \( L^p(\mathbb{R}^n) \), where \( 1/p = 1/p_1 + 1/p_2 \). The main result of this article is the following:

**Theorem 1.** Let \( n \geq 8 \) and let \( \delta_n = (2n - 15)/10 \). Then the bilinear maximal operator \( \mathcal{M} \), when restricted to Schwartz functions, is bounded from \( L^{p_1}(\mathbb{R}^n) \times L^{p_2}(\mathbb{R}^n) \) to \( L^p(\mathbb{R}^n) \) with \( \frac{1}{p} = \frac{1}{p_1} + \frac{1}{p_2} \) for all indices \((\frac{1}{p_1}, \frac{1}{p_2}, \frac{1}{p})\) in the open rhombus with vertices the points \( \bar{P}_0 = (\frac{1}{\infty}, \frac{1}{\infty}, \frac{1}{\infty}), \bar{P}_1 = (1, \frac{1}{\infty}, 1), \bar{P}_2 = (\frac{1}{1+2\delta_n}, 1, 1) \) and \( \bar{P}_3 = (\frac{1}{2+2\delta_n}, \frac{1}{2+2\delta_n}, \frac{1}{1+8\delta_n}) \).

In Section 6 we give counterexamples indicating that this result is optimal, in the sense that, the difference between the range of \( p \)'s in the positive result and counterexample tends to 0 as the dimension increases to \( \infty \).

Once Theorem 1 is known, it follows that \( \mathcal{M} \) admits a bounded extension from \( L^{p_1}(\mathbb{R}^n) \times L^{p_2}(\mathbb{R}^n) \) to \( L^p(\mathbb{R}^n) \) for indices in the open rhombus of Theorem 1 for such indices we have \( p_1, p_2 < \infty \). Indeed, given \( \{f_j\}_j \) Schwartz functions converging to \( f \) in \( L^{p_1} \) and \( \{g_k\}_k \) Schwartz functions converging to \( g \) in \( L^{p_2} \), we have that

\[
\|\mathcal{M}(f_j, g_j) - \mathcal{M}(f_{j'}, g_{j'})\|_{L^p} \leq \|\mathcal{M}(f_j - f_{j'}, g_j) + \mathcal{M}(f_{j'}, g_j - g_{j'})\|_{L^p}.
\]

It follows from this that the sequence \( \{\mathcal{M}(f_j, g_j)\}_j \) is Cauchy in \( L^p(\mathbb{R}^n) \) and hence it converges to a value which we also call \( \mathcal{M}(f, g) \). This is the bounded extension of \( \mathcal{M} \) from \( L^{p_1}(\mathbb{R}^n) \times L^{p_2}(\mathbb{R}^n) \) to \( L^p(\mathbb{R}^n) \). In order to pass to the maximal function defined on \( L^{p_1} \times L^{p_2} \), it is also possible to used the technique described in \[23\] page 508.
Concerning dimensions smaller than 8, we have positive answers in the Banach range in next section.

**Remark 1.** The proof of Theorem 1 only uses the decay of \( \hat{d}\sigma \) and its derivative, so it could be extended to more general surfaces with non-vanishing curvature whose associated surface measure satisfies similar decay estimates. For the sake of simplicity, however, in this work we focus attention only on the sphere.

### 2. The Banach range in dimensions \( n \geq 2 \)

**Proposition 2.** Let \( n \geq 2 \). Then \( \mathcal{M} \) maps \( L^{p_1}(\mathbb{R}^n) \times L^{p_2}(\mathbb{R}^n) \) to \( L^p(\mathbb{R}^n) \) when \( \frac{1}{p_1} + \frac{1}{p_2} = \frac{1}{p} \), \( 1 < p, p_1, p_2 \leq \infty \), and \( 1 < p \leq \infty \).

**Proof.** We show that \( \mathcal{M} \) is bounded on the intervals \( [\vec{P}_0, \vec{P}_1) \) and \( [\vec{P}_0, \vec{P}_2) \), where \( \vec{P}_1 \) and \( \vec{P}_2 \) are as in Theorem 1. Then the claimed assertion follows by interpolation. If one function, for instance the second one \( g \), lies in \( L^\infty \), matters reduce to the \( L^p(\mathbb{R}^n) \) boundedness of the maximal operator

\[
\mathcal{M}^0(f)(x) = \sup_{t>0} \int_{S^{n-1}} |f(x - ty)| d\sigma(y, z),
\]

since \( \mathcal{M}(f, g)(x) \leq \|g\|_{L^\infty} \mathcal{M}^0(f)(x) \). This expression inside the supremum is a Fourier multiplier operator of the form

\[
\int_{\mathbb{R}^n} \hat{f}(\xi) \delta_0(\eta) \hat{d}\sigma(t\xi, t\eta) e^{2\pi i x \cdot (\xi + \eta)} d\eta = \int_{\mathbb{R}^n} \hat{f}(\xi) \hat{d}\sigma(t\xi, 0) e^{2\pi i x \cdot \xi} d\xi
\]

where \( \delta_0 \) is the Dirac mass and

\[
\hat{d}\sigma(t\xi, 0) = 2\pi \frac{J_{n-1}(2\pi t |\xi, 0|)}{|t(\xi, 0)|^{n-1}}.
\]

The multiplier \( \hat{d}\sigma(\xi, 0) \) is smooth everywhere and decays like \( |\xi|^{-(n-\frac{3}{2})} \) as \( |\xi| \to \infty \) and its gradient has a similar decay.

The following result is in [20, Theorem B] (see also [8]):

**Theorem A.** Let \( m(\xi) \) be a \( C^{[n/2]+1}(\mathbb{R}^n) \) function that satisfies \( |\partial^\gamma m(\xi)| \leq (1 + |\xi|)^{-a} \) for all \( |\gamma| \leq [n/2] + 1 \) with \( a \geq (n + 1)/2 \). Then the maximal operator

\[
f \mapsto \sup_{t>0} |(\hat{f}(\xi)m(t\xi))'|^\vee
\]

maps \( L^p(\mathbb{R}^n) \) to itself for \( 1 < p < \infty \).
In order to have $n - \frac{1}{2} \geq \frac{n+1}{2}$ we must assume that $n \geq 2$. It follows from Theorem A that $\mathcal{M}^{0}$ is bounded on $L^p$ when $1 < p \leq \infty$ and $n \geq 2$. This completes the proof of Proposition 2. □

Remark 2. For $n \geq 5$, using the result of Cho [4] (which provides an extension of Rubio de Francia’s theorem [20] in the endpoint $p = 1$) one may obtain that $\mathcal{M}$ maps continuously $H^1 \times L^\infty$ into $L^1$. Here $H^1$ is the Hardy space.

3. The point $(2, 2, 1)$

Next we turn to the main estimate of this article which concerns the point $L^2 \times L^2 \to L^1$, i.e., the estimate $\|\mathcal{M}(f,g)\|_{L^1} \leq \|f\|_{L^2} \|g\|_{L^2}$.

Proposition 3. If $\psi$ is in $C_0^\infty(\mathbb{R}^{2n})$, then the maximal function

$$M(f,g)(x) = \sup_{t>0} \left| \int_{\mathbb{R}^{2n}} \hat{f}(\xi)\hat{g}(\eta)\psi(t\xi,t\eta)e^{2\pi i x \cdot (\xi + \eta)}d\xi d\eta \right|$$

satisfies that for any $1 < p_1, p_2 < \infty$ and $1/p = 1/p_1 + 1/p_2$, there exists a constant $C$ independent of $f$ and $g$ such that

$$\|M(f,g)\|_{L^p(\mathbb{R}^n)} \leq C \|f\|_{L^{p_1}(\mathbb{R}^n)} \|g\|_{L^{p_2}(\mathbb{R}^n)}$$

The proof of Proposition 3 is standard and is omitted. Next, we decompose $\mathcal{M}$. We fix $\varphi_0 \in C_0^\infty(\mathbb{R}^{2n})$ such that $\chi_{B(0,1)} \leq \varphi_0 \leq \chi_{B(0,2)}$ and we let $\varphi(\xi, \eta) = \varphi_0(\xi, \eta) - \varphi_0(2\xi, \eta)$. For $j \geq 1$ define

$$m_j(\xi, \eta) = \widehat{d\sigma}(\xi, \eta)\varphi(2^{-j}(\xi, \eta))$$

and for $j = 0$ define $m_0(\xi, \eta) = \widehat{d\sigma}(\xi, \eta)\varphi_0(\xi, \eta)$. Then we have

$$\widehat{d\sigma} = m = \sum_{j \geq 0} m_j$$

where $\widehat{d\sigma}(\xi, \eta) = 2\pi J_{n-1}(2\pi(\xi, \eta)) |(\xi, \eta)|^{n-1}$. Setting

$$\mathcal{M}_j(f,g)(x) = \sup_{t>0} \left| \int_{\mathbb{R}^{2n}} \hat{f}(\xi)\hat{g}(\eta)m_j(t\xi,t\eta)e^{2\pi i x \cdot (\xi + \eta)}d\xi d\eta \right|,$$
we have the pointwise estimate

\[ M(f, g)(x) \leq \sum_{j \geq 0} M_j(f, g)(x), \quad x \in \mathbb{R}^n. \]

**Proposition 4.** For \( n \geq 8 \), there exist positive constants \( C \) and \( \delta_n = \frac{n}{5} - \frac{3}{2} \) such that for all \( j \geq 1 \) and all functions \( f, g \in L^2(\mathbb{R}^n) \) we have

\[ \|M_j(f, g)\|_{L^1} \leq C j 2^{-\delta_n j} \|f\|_{L^2} \|g\|_{L^2}. \]

Proposition 4 will be proved in the next section. In the remaining of this section we state and prove a lemma needed for its proof.

**Lemma 5.** Suppose that \( \sigma_1(\xi, \eta) \) is defined on \( \mathbb{R}^{2n} \) and for some \( \delta > 0 \) it satisfies:

(i) for any multiindex \( |\alpha| \leq M = 16n \), there exists a positive constant \( C_\alpha \) independent of \( j \) such that \( \|\partial^{\alpha} \sigma_1(\xi, \eta)\|_{L^\infty} \leq C_\alpha 2^{-j\delta} \),

(ii) \( \text{supp} \sigma_1 \subset \{(\xi, \eta) \in \mathbb{R}^{2n} : |(\xi, \eta)| \sim 2^j, c_1 2^{-j} \leq |\xi| \leq c_2 2^j \}. \)

Then \( T(f, g)(x) := \int_0^\infty |T_{\sigma_1}(f, g)(x)| \frac{dt}{t} \) is bounded from \( L^2(\mathbb{R}^n) \times L^2(\mathbb{R}^n) \) to \( L^1(\mathbb{R}^n) \) with bound at most a multiple of \( j \|\sigma_1\|_{L^2}^{4/5} 2^{-j5/5} \), where \( \sigma_1(\xi, \eta) = \sigma_1(t\xi, t\eta) \).

**Proof of Lemma 5** A crucial tool in the proof of Lemma 5 is the following:

**Proposition B.** Let \( m \in L^2(\mathbb{R}^{2n}) \) and \( C_M > 0 \) satisfy \( \|\partial^\alpha m\|_{L^\infty} \leq C_M \) for each multiindex \( |\alpha| \leq M = 16n \). Then the bilinear operator \( T_m \) associated with the multiplier \( m \) satisfies

\[ \|T_m\|_{L^2 \times L^2 \rightarrow L^1} \leq CC_M^{1/5} \|m\|_{L^2}^{4/5}. \]

The proof of Proposition B (stated as Corollary 8 in [13]) requires a delicate wavelet technique and is implicitly contained in [13, Section 4]. For the sake of completeness, we include the proof in the appendix at the end of the paper.

Using Proposition B, setting \( \tilde{f}^j = \tilde{f} \chi_{\{c_1 \leq |\xi| \leq c_2 2^j\}} \), by the support of \( \sigma_1 \) we obtain that

\[ \|T_{\sigma_1}(f, g)\|_{L^1} \leq C \|\sigma_1\|_{L^2}^{4/5} 2^{-j5/5} \|f\|_{L^2} \|g\|_{L^2}. \]
Notice that $T_{\sigma}(f,g)(x) = t^{-2n} T_{\sigma}(f_t, g_t)(\frac{x}{t})$, where $f_t(\xi) = \hat{f}(\xi/t)$. Then
\[
\|T_{\sigma}(f,g)\|_{L^1} \leq C \|\sigma_1\|_{L^1}^{4/5} 2^{-j\delta/5} t^{-n} \|\hat{f}(\xi/t)\chi_{E_{j,t}}\|_{L^2} \|\hat{g}(\eta/t)\chi_{E_{j,t}}\|_{L^2} \\
= C \|\sigma_1\|_{L^1}^{4/5} 2^{-j\delta/5} \|\hat{f}\chi_{E_{j,t}}\|_{L^2} \|\hat{g}\chi_{E_{j,t}}\|_{L^2},
\]
where $E_{j,t} = \{\xi \in \mathbb{R}^n : \frac{c_1}{t} \leq |\xi| \leq \frac{2c_2}{t}\}$.

As a result we obtain
\[
\int_{\mathbb{R}^n} \int_0^\infty |T_{\sigma}(f,g)| \frac{dt}{t} dx \\
\leq C \|\sigma_1\|_{L^1}^{4/5} 2^{-j\delta/5} \int_0^\infty \|\hat{f}\chi_{E_{j,t}}\|_{L^2} \|\hat{g}\chi_{E_{j,t}}\|_{L^2} \frac{dt}{t} \\
\leq C \|\sigma_1\|_{L^1}^{4/5} 2^{-j\delta/5} \left( \int_0^\infty \int_{\mathbb{R}^n} |\hat{f}\chi_{E_{j,t}}|^2 dx \frac{dt}{t} \right)^{\frac{1}{2}} \left( \int_0^\infty \int_{\mathbb{R}^n} |\hat{g}\chi_{E_{j,t}}| dx \frac{dt}{t} \right)^{\frac{1}{2}}.
\]

We control the last term as follows:
\[
\int_0^\infty \int_{\mathbb{R}^n} |\hat{f}\chi_{E_{j,t}}|^2 dx \frac{dt}{t} \leq C \int_{\mathbb{R}^n} \int_{1/|\xi|}^{2/|\xi|} \frac{dt}{t} |\hat{f}(\xi)|^2 dx \leq C j \|f\|_{L^2}^2,
\]
and thus we deduce
\[
\|T(f,g)(x)\|_{L^1} \leq C \|\sigma_1\|_{L^1}^{4/5} 2^{-j\delta/5} j \|f\|_{L^2} \|g\|_{L^2}.
\]

This completes the proof of Lemma 3. \qed

We note that $C^{1/5}_M$ captures the decay (if any) of the $L^\infty$ norms of the derivatives of the multipliers. This is the situation we encounter in the next section.

4. Proof of Proposition 4

Proof. Estimate (4) is automatically holds for finitely many terms in view of Proposition 3, so we fix a large $j$ and define
\[
T_{j,t}(f,g)(x) = \int_{\mathbb{R}^n} \hat{f}(\xi)\hat{g}(\eta)m_j(t\xi, t\eta)e^{2\pi i x \cdot (\xi + \eta)} d\xi d\eta.
\]

Take a smooth function $\rho$ on $\mathbb{R}$ such that $\chi_{[\epsilon,1-\epsilon]} \leq \rho \leq \chi_{[-1,1]}$. Define $m_j^1(\xi, \eta) = m_j(\xi, \eta)\rho\left(\frac{1}{j}\log_2 \left(\frac{c_1}{t}\right)\right)$, then we have a smooth decomposition of $m_j$ with $m_j = m_j^1 + m_j^2$. On the support of $m_j^1$ we have $C^{-1}2^{-j}\xi \leq |\xi| \leq C^{-1}2^{-j}\eta \leq |\eta| \leq 1/|\xi|$.\]
C2^j|\xi| and on the support of m^2_j we have 2^{j(1-\epsilon)}|\xi| \lesssim |\eta| or 2^{j(1-\epsilon)}|\eta| \lesssim |\xi|.

We define
\[ M^1_j(f, g) = \sup_{t \geq 0} |T^1_{j,t}(f, g)|, \quad i \in \{1, 2\}, \]
where T^1_{j,t} and T^2_{j,t} correspond to multipliers m^1_j(t(\xi, \eta)) and m^2_j(t(\xi, \eta)) respectively, such that T_{j,t} = T^1_{j,t} + T^2_{j,t}.

Then for f, g Schwartz functions we have
\[ M^1_j(f, g)(x) = \sup_{t>0} |T^1_{j,t}(f, g)(x)| \]
\[ = \sup_{t>0} \left| \int_0^t \frac{dT^1_{j,s}(f, g)}{ds} \right| ds \]
\[ \leq \left\| \frac{\tilde{T}^1_{j,s}(f, g)(x)}{s} \right\| ds, \]
where \( \tilde{T}^1_{j,s} \) has bilinear multiplier \( \tilde{m}^1_j(s\xi, s\eta) = (s\xi, s\eta) \cdot (\nabla m^1_j(s\xi, s\eta)) \), a diagonal multiplier with nice decay, which can be used to establish the boundedness of the diagonal part with the aid of Lemma 5.

Recall that
\[ m^1_j(\xi, \eta) = \varphi(2^{-j}(\xi, \eta))2\pi J_{n-1}(2\pi(\xi, \eta)) \rho(\frac{1}{2}(\log |\xi|)) \]
for \( j \geq 1 \) and a calculation shows that \( |\partial_1(m^1_j)| \) is controlled by the sum of three terms bounded by \( C2^{-j(2n-1)/2} \), \( C2^{-j(2n+1)/2} \) and \( C\frac{1}{2}2^{-j(2n-1)/2} \) respectively. Indeed, when the derivative falls on \( \phi \), we can bound it by \( C2^{-j(2(n-1)/2)} = C2^{-j(n+1/2)} \). If the derivative falls on the second part, using properties of Bessel functions (see, e.g., [11, Appendix B.2]), we obtain the bound \( C_j \frac{J_{n-1}(2\pi(\xi, \eta))}{|\xi|^{n-1}} \rho(\frac{1}{2}(\log |\xi|)) \leq C2^{-j(n-1/2)} \). For the last case, we can bound it by \( C2^{-j(n-1/2)}j^{-1} \frac{1}{\sqrt{|\xi|}} \leq C2^{-j(n-1/2)}j^{-1} \). As a consequence we have \( |\partial_1(m^1_j)| \leq C2^{-j(2n+1)/2} \). Then we can show that \( |\partial_1(\tilde{m}^1_j)| \leq C2^{-j(2n-3)/2} \) and similar arguments give that for any multindex \( \alpha \) we have \( |\partial^\alpha \tilde{m}^1_j| \leq C2^{-j(2n-3)/2} \).

Moreover, from this we can show that
\[ \|\tilde{m}^1_j\|_{L^2} \leq C \left( \int |2^{-j(n-\frac{1}{2})}d\xi d\eta\right)^{1/2} \leq C2^{-j(n-\frac{1}{2})/2} \leq C2^{3j}. \]

Applying Lemma 5 to the function \( \tilde{m}^1_j(\xi, \eta) = (\xi, \eta) \cdot (\nabla m^1_j)(\xi, \eta) \) which satisfies the hypotheses with \( \delta = (2n-3)/2 \), we obtain
\[ \|M^1_j(f, g)\|_{L^1} \leq C_j \|\tilde{m}^1_j\|_{L^2} 2^{-j} \|f\|_{L^2} \|g\|_{L^2} = C_j 2^{j(\frac{3}{2}-\frac{5}{2})} \|f\|_{L^2} \|g\|_{L^2}. \]
It remains to obtain an analogous estimate for $M_j^2$.

For the off-diagonal part $m_j^2$ we use a different decomposition involving $g$-functions. For $f, g \in \mathcal{S}(\mathbb{R}^n)$ we have

$$(7) \ M_j^2(f, g)(x) = \left( \sup_{t>0} |T_{j,s}^2(f, g)(x)|^2 \right)^{\frac{1}{2}}$$

$$= \left( \sup_{t>0} \left| 2 \int_0^t T_{j,s}^2(f, g)(x) \frac{dT_{j,s}^2(f, g)(x)}{ds} ds \right|^\frac{1}{2} \right)^{\frac{1}{2}}$$

$$\leq \sqrt{2} \left\{ \left( \int_0^\infty |T_{j,s}^2(f, g)|^2 ds \right)^{\frac{1}{2}} \left( \int_0^\infty |\tilde{T}_{j,s}^2(f, g)|^2 ds \right)^{\frac{1}{2}} \right\}^{\frac{1}{2}}$$

$$= \sqrt{2} (G_j(f, g)(x) \tilde{G}_j(f, g))(x)^{\frac{1}{2}}.$$ 

Here $\tilde{T}_{j,s}^2(f, g)$ has symbol $\tilde{m}_j^2(s\xi, s\eta) = (s\xi, s\eta) \cdot (\nabla m_j^2(s\xi, s\eta)$ and

$$G_j(f, g)(x) = \left( \int_0^\infty |T_{j,s}^2(f, g)|^2 ds \right)^{\frac{1}{2}},$$

$$\tilde{G}_j(f, g)(x) = \left( \int_0^\infty |\tilde{T}_{j,s}^2(f, g)|^2 ds \right)^{\frac{1}{2}}.$$ 

**Lemma 6.** If a $\sigma_1(\xi, \eta)$ on $\mathbb{R}^{2n}$ satisfies

(i) for any multiindex $|\alpha| \leq M = 4n$, there exists a positive constant $C_\alpha$ independent of $j$ such that $\|\partial^\alpha \sigma_1(\xi, \eta)\|_{L^\infty} \leq C_\alpha 2^{-j\delta}$,

(ii) $\sup \{ \sigma_1 \subset \{ (\xi, \eta) \in \mathbb{R}^{2n} : |(\xi, \eta)| \sim 2^j, |\xi| \geq 2^{(1-\epsilon)}|\eta|, \text{ or } |\eta| \geq 2^{(1-\epsilon)}|\xi| \},$ then $T(f, g)(x) := (\int_0^\infty |T_{\sigma_1}(f, g)(x)|^2 ds)^{1/2}$ is bounded from $L^2 \times L^2$ to $L^1$ with bound at most a multiple of $2^{-j(\delta-\epsilon)}$, where $\sigma_1(\xi, \eta) = \sigma_1(t\xi, t\eta)$.

**Proof.** Recall that supp $m_j^2 \subset \{ (\xi, \eta) : 2^{(1-\epsilon)}|\xi| \lesssim |\eta| \text{ or } 2^{(1-\epsilon)}|\eta| \lesssim |\xi| \}$. We consider only the part $\{ |\xi| \geq 2^{(1-\epsilon)}|\eta| \}$ because the other part is similar. By [13, Section 5] we have

$$|T_{\sigma_1}(f, g)(x)| \leq C 2^j 2^{-j\delta} M(g)(x)|T_m(f)(x)|,$$

where $M$ is the Hardy-Littlewood maximal function and $T_m$ is a linear operator that satisfies $\|T_m(f)\|_{L^2} \leq C\|\mathcal{F} \chi_{\{|\xi| \sim 2^j\}}\|_{L^2}$. Then

$$|T_{\sigma_1}(f, g)(x)| \leq 2^{-j(\delta-\epsilon)} t^{-n} M(g)(x)T_m(f_t)(x/t),$$
and
\[
\int_{\mathbb{R}^n} \left( \int_0^\infty |T_{\sigma_i}(f, g)(x)|^2 \frac{dt}{t} \right)^{\frac{1}{2}} \, dx
\leq C 2^{-j(\delta - \epsilon)} \int_{\mathbb{R}^n} \left( \int_0^\infty t^{-2n} M(g)(x)^2 \left| T_m(f)(x/t) \right|^2 \frac{dt}{t} \right)^{\frac{1}{2}} \, dx
\leq C 2^{-j(\delta - \epsilon)} \|M(g)\|_{L^2} \left( \int_{\mathbb{R}^n} \int_0^\infty |t^{-n} T_m(f)(x/t)|^2 \frac{dt}{t} \, dx \right)^{\frac{1}{2}}
\leq C 2^{-j(\delta - \epsilon)} \|g\|_{L^2} \left( \int_{\mathbb{R}^n} |\hat{f}(\xi)|^2 \int_{\frac{1}{2}^{j+1} |\xi|}^{\frac{1}{2}^{j+1}|\xi|} \frac{dt}{t} \, d\xi \right)^{\frac{1}{2}}
\leq C 2^{-j(\delta - \epsilon)} \|g\|_{L^2} \|f\|_{L^2}. \]

This completes the proof of Lemma 6. □

We now return to the proof of Proposition 4. Notice that both \(m_2^j(\xi, \eta)\) and \(\tilde{m}_2^j(\xi, \eta)\) satisfy conditions of Lemma 6 with \(\delta\) being either \((2n - 1)/2\) or \((2n - 3)/2\) respectively, so
\[
\|G_j(f, g)\|_{L^1} \leq C 2^{-j(2n - 1)/2} \|f\|_{L^2} \|g\|_{L^2}
\|\tilde{G}_j(f, g)\|_{L^1} \leq C 2^{-j(2n - 3)/2} \|f\|_{L^2} \|g\|_{L^2}.
\]

Using (7), we deduce
\[
\|M_2^j(f, g)\|_{L^1} \leq \|G_j(f, g)\|_{L^1}^{1/2} \|\tilde{G}_j(f, g)\|_{L^1}^{1/2} \leq C 2^{-j(n - 1)} \|f\|_{L^2} \|g\|_{L^2}.
\]

Combining (6) and (8) yields Proposition 4 with \(\delta_n = \frac{n}{5} - \frac{3}{2}\). □

5. Interpolation

By Proposition 3 (for term \(j \leq c_0\)) and Proposition 4 (for \(j \geq c_0\)), for any \(\delta_n' < \delta_n\), as a consequence of (5), we obtain
\[
\|M(f, g)\|_{L^1} \leq \sum_{j=0}^{\infty} C \delta_n' \|f\|_{L^2} \|g\|_{L^2} \leq C \delta_n' \|f\|_{L^1} \|g\|_{L^2}.
\]

This establishes the boundedness of \(M\) from \(L^2 \times L^2\) to \(L^1\) claimed in Theorem 7 (recall \(n \geq 8\)). It remains to obtain estimates for other values of \(p_1, p_2\). This is achieved via bilinear interpolation.
Notice that when one index among $p_1$ and $p_2$ is equal to 1, we have that $\mathcal{M}_j$ maps $L^{p_1} \times L^{p_2}$ to $L^{p,\infty}$ with norm $\lesssim 2^j$. Indeed, this follows from the estimate

$$|\varphi_j \ast (d\sigma)(y, z)| \leq C_N 2^j (1 + |(y, z)|)^{-2N} \leq C_N 2^j (1 + |y|)^{-N} (1 + |z|)^{-N}$$

which can be found, for instance, in [11, estimate (6.5.12)]. Thus we have

$$M_j(f, g)(x) \leq C 2^j M(f) M(g)$$

where $M$ is the Hardy-Littlewood maximal function. We pick two points

$$\vec{Q}_1 = (1/1, 1/(1 + \varepsilon), (2 + \varepsilon)/(1 + \varepsilon))$$

$$\vec{Q}_2 = (1/(1 + \varepsilon), 1/1, (2 + \varepsilon)/(1 + \varepsilon))$$

and we also consider the point $\vec{Q}_0 = (1/2, 1/2, 1)$. We interpolate the known estimates for $M_j$ at these three points. Letting $\varepsilon$ go to 0, we obtain that for $p > \frac{2 + 2\delta_n}{1 + 2\delta_n}$, we have that $\mathcal{M}_j$ maps $L^p(\mathbb{R}^n) \times L^p(\mathbb{R}^n)$ to $L^{p/2}(\mathbb{R}^n)$ with a geometrically decreasing bound in $j$. Recall that $\delta_n = (2n - 15)/10 > 0$, so we need $n \geq 8$.

Thus summing over $j$ gives boundedness for $\mathcal{M}$ from $L^p(\mathbb{R}^n) \times L^p(\mathbb{R}^n)$ to $L^{p/2}(\mathbb{R}^n)$ when $p > \frac{2 + 2\delta_n}{1 + 2\delta_n}$. By interpolation we obtain boundedness for $\mathcal{M}$ in the interior of a rhombus with vertices the points $(1/\infty, 1/\infty, 1/\infty)$, $(\frac{2n-3/2}{2n-1}, \frac{1}{\infty}, \frac{2n-3/2}{2n-1})$, $(\frac{1}{\infty}, \frac{2n-3/2}{2n-1}, \frac{2n-3/2}{2n-1})$ and $(\frac{1+2\delta_n}{2+2\delta_n}, \frac{1+2\delta_n}{2+2\delta_n}, \frac{2+4\delta_n}{2+2\delta_n})$. The proof of Theorem [1] is now complete.

We remark that is the largest region for which we presently know boundedness for $\mathcal{M}$ in dimensions $n \geq 8$.

6. Counterexamples

In this section we construct counterexamples indicating the unboundedness of the bilinear spherical maximal operator in a certain range. Our examples are inspired by Stein [22] but the situation is more complicated.

**Proposition 7.** The bilinear spherical maximal operator $\mathcal{M}$ is unbounded from $L^{p_1}(\mathbb{R}^n) \times L^{p_2}(\mathbb{R}^n)$ to $L^p(\mathbb{R}^n)$ when $1 \leq p_1, p_2 \leq \infty$, $\frac{1}{p} = \frac{1}{p_1} + \frac{1}{p_2}$, $n \geq 1$, and $p \leq \frac{n}{2n-1}$. In particular, $\mathcal{M}$ is unbounded from $L^2(\mathbb{R}) \times L^2(\mathbb{R})$ to $L^1(\mathbb{R})$ when $n = 1$. 
Remark 3. We note that \( \frac{1+\delta_n}{1+2\delta_n} - \frac{n}{2n-1} = \frac{1+\frac{n}{2n-1}}{1+2\frac{n}{2n-1} - \frac{n}{2n-1}} \approx \frac{1}{n} \to 0 \) as \( n \to \infty \). This means that the gap between the range of boundedness and unboundedness tends to 0 as the dimension increases to infinity.

Proof. We first consider the case \( n = 1 \) where it is easy to demonstrate the main idea.

Define two functions on \( \mathbb{R} \) by setting \( f(y) = |y|^{-1/p_1} \log \left( \frac{1}{|y|} \right)^{-2/p_1} \chi_{|y| \leq 1/2} \) and \( g(y) = |y|^{-1/p_2} \log \left( \frac{1}{|y|} \right)^{-2/p_2} \chi_{|y| \leq 1/2} \). Then \( f \in L^{p_1}(\mathbb{R}) \), \( g \in L^{p_2}(\mathbb{R}) \) and we will estimate from below \( M_{\sqrt{2}R}(f,g)(R) \) for large \( R \), where

\[
M_I(f,g)(x) = \int_{\mathbb{R}^3} |f(x-ty)g(x-tz)| \, d\sigma(y,z).
\]

In view of the support properties of \( f \) and \( g \) we have \( |y - \frac{1}{\sqrt{2}}| \leq \frac{1}{2\sqrt{2}R} \), and \( |z - \frac{1}{\sqrt{2}}| \leq \frac{1}{2\sqrt{2}R} \). We also have that \( y^2 + z^2 = 1 \) since \( (y, z) \in S^1 \).

Therefore we rewrite \( M_{\sqrt{2}R}(f,g)(R) \) as

\[
(9) \quad \int_{\mathbb{R}^3} \left| R(1 - \sqrt{2}y) \right|^{-\frac{1}{p_1}} (-\log |R(1 - \sqrt{2}y)|)^{-\frac{2}{p_1}}
\times \left| R(1 - \sqrt{2}z) \right|^{-\frac{1}{p_2}} (-\log |R(1 - \sqrt{2}z)|)^{-\frac{2}{p_2}} \, dy,
\]

with \( z = \sqrt{1 - y^2} \).

Notice that \( |R(1 - \sqrt{2}z)| = R|\frac{1-2z^2}{1+\sqrt{2}}| \leq R|1 - 2y^2| \leq 3R|1 - \sqrt{2}y| \) since \( z \approx y \approx \sqrt{2}/2 \). As a result, with the help of \( (10) \) [Lemma 8], the expression in (9) is greater than

\[
\int_{\mathbb{R}^3} \left( \frac{\sqrt{2}}{2} - \frac{1}{100R} \right) R^{-\frac{1}{p}} |(1 - \sqrt{2}y)|^{-\frac{1}{p}} (-\log |R(1 - \sqrt{2}y)|)^{-\frac{2}{p}} \, dy
= 2R^{-1} \int_0^{100} t^{-1/p}(\log \frac{1}{t})^{-2/p} dt = \begin{cases} C_p R^{-1} & \text{if } p \geq 1 \\ \infty & \text{if } p < 1. \end{cases}
\]

Thus \( \mathcal{M}(f,g) \notin L^p(\mathbb{R}) \) for \( p < 1 \) and also \( \mathcal{M}(f,g)(x) \geq C/x \) for \( x \) large if \( p = 1 \). It follows that \( \mathcal{M}(f,g) \notin L^1(\mathbb{R}) \) for \( p = 1 \), hence the statement of the proposition holds.

\(^1\)Here \( a \approx b \) means that \( |a - b| \) is very small.
We now consider the higher-dimensional case $n \geq 2$. We can define functions

$$f(y) = |y|^{-n/p_1}(\log \frac{1}{|y|})^{-2/p_1} \chi_{|y| \leq 1/100}$$

and

$$g(y) = |y|^{-n/p_2}(\log \frac{1}{|y|})^{-2/p_2} \chi_{|y| \leq 1/2}.$$

We have that $f$ lies in $L^{p_1}(\mathbb{R}^n)$ and $g$ lies in $L^{p_2}(\mathbb{R}^n)$. The mapping $(y, z) \mapsto (Ay, Az)$ with $A \in SO_n$ is an isometry on $S^{2n-1}$, hence we have $M_t(f, g)(x) = M_t(f, g)(|x|e_1)$, where $e_1 = (1, 0, \ldots, 0) \in \mathbb{R}^n$. Thus we may take $x = Re_1 \in \mathbb{R}^n$ with $R$ large.

By the change of variables identity \([11]\) \([\text{Lemma } 9]\), we have

$$M_n \sqrt{2R}(f, g)(Re_1) = \int_{S^{2n-1}} f(Re_1 - \sqrt{2R}y)g(Re_1 - \sqrt{2R}z) \, d\sigma(y, z)$$

$$= \int_{B_n(\frac{1}{\sqrt{2}}, \frac{1}{400R})} |\sqrt{2R}y - Re_1|^{-\frac{n}{p_1}}(-\log |Re_1 - \sqrt{2R}y|)^{-\frac{2}{p_1}} \times \int_{E} |\sqrt{2R}z - Re_1|^{-\frac{n}{p_2}}(-\log |Re_1 - \sqrt{2R}z|)^{-\frac{2}{p_2}} \, d\sigma_{n-1}(z) \, \frac{dy}{\sqrt{1-|y|^2}},$$

where $B_n(a, r)$ is a ball in $\mathbb{R}^n$ centered at $a$ with radius $r$, and $E$ is the $(n-1)$-dimensional manifold $\mathbb{S}^{n-1} \cap B_n(\frac{1}{\sqrt{2}}, \frac{1}{2\sqrt{2}R})$ with $\mathbb{S}^{n-1}$ being the sphere in $\mathbb{R}^n$ with radius $r$ and $d\sigma_{n-1}$ the measure on $\mathbb{S}^{n-1}$.

We next focus on the inner integral, namely

$$I = \int_{E} |\sqrt{2R}z - Re_1|^{-\frac{n}{p_2}}(-\log |Re_1 - \sqrt{2R}z|)^{-\frac{2}{p_2}} \, d\sigma_{n-1}(z).$$

Take a point $z_0 \in \mathbb{S}^{n-1} \cap \partial(B_n(\frac{1}{\sqrt{2}}, \frac{1}{4\sqrt{2}R}))$, and let $\theta$ be the angle between vectors $z_0$ and $e_1$, which the largest one between $z \in E$ and $e_1$. Here $\partial B$ is the boundary of a set $B$. Then $\theta$ is small if $R$ is large and \(\sqrt{\frac{2}{\pi}} |E| \sim (\sqrt{1 - |z|^2})^{n-1} \sim \theta^{n-1} \). Noticing that $\theta^2 \sim \sin^2 \theta = 1 - \cos^2 \theta \sim 1 - \cos \theta$ and that

$$1 - |y|^2 + \frac{1}{2} - \sqrt{2(1 - |y|^2)} \cos \theta = \frac{1}{\sqrt{2R}},$$

we obtain that $\theta^2 \sim \frac{1}{2R} - (\sqrt{1 - |y|^2} - \frac{1}{\sqrt{2}})^2$. Then we write

$$\left| \sqrt{1 - |y|^2} - \frac{1}{\sqrt{2}} \right| = \left| \frac{1 - |y|^2 - \frac{1}{2}}{\sqrt{1 - |y|^2} + \frac{1}{\sqrt{2}}} \right| \leq 2\left| \frac{1}{2} - |y|^2 \right| \leq \frac{1}{2R}.$$

$^2$A $\sim$ B means that the ratio $A/B$ is bounded above and below.
Consequently \( \theta \geq C/R \).

Collecting the previous calculations, we can bound \( I \) from below by

\[
I \geq C \int_0^\theta \int_{S_{\tau, \frac{1}{2}}} |\sqrt{2}Rz - Re_1|^{1-n} |\sqrt{2}Rz - Re_1|^{\frac{n}{2}} \left( -\log |Re_1 - \sqrt{2}Rz| \right)^{-\frac{n}{2}} d\sigma \sin^\alpha(\theta) d\alpha,
\]

where \( t = \frac{1}{|I|} \approx \frac{1}{\sqrt{2}} \), and \( z_1 = \cos \alpha \). By symmetry, let us consider just that case \( t < \frac{1}{\sqrt{2}} \). Let \( \beta \) be the angle such that \( |\sqrt{2}z - e_1| = 2|\sqrt{2}t - 1| \), then \( 2t^2 + 1 - 2\sqrt{2}t \cos \beta = 4|\sqrt{2}t - 1|^2 \), which implies that \( \beta^2 \sim 1 - \cos \beta \sim 2\sqrt{2}t - 2t^2 - 1 + 4(\sqrt{2}t - 1)^2 = 3(\sqrt{2}t - 1)^2 \). So \( \beta \sim 1 - \sqrt{2}t \).

When \( \alpha = 0 \), we have trivially that \( |\sqrt{2}z - e_1| = |\sqrt{2}t - 1| \). So for \( \alpha \in [0, \beta] \), we have

\[
|\sqrt{2}z - e_1| \sim 2|\sqrt{2}t - 1| \leq 2|2|z|^2 - 1| = 2|2|y|^2 - 1| \leq 6|\sqrt{2}|y| - 1| \leq 6|\sqrt{2}y - e_1|.
\]

Consequently using the fact that \( 1 - \sqrt{2}t \leq C\theta \) and \( |10| \) again we obtain

\[
I \geq C \int_0^\theta \int_{S_{\tau, \frac{1}{2}}} \frac{|\sqrt{2}Rz - Re_1|^{1-n}}{|\sqrt{2}Rz - Re_1|^{\frac{n}{2}} - \left( -\log |Re_1 - \sqrt{2}Rz| \right)^{\frac{n}{2}}} \frac{d\sigma \sin^\alpha(\theta) d\alpha}{CR^{1-n} |\sqrt{2}t - 1|^{1-n} |1 - \sqrt{2}t|^{n-1}} \int_0^{C(1-\sqrt{2}t)} \sin^{n-2} \alpha d\alpha \]

\[
\geq CR^{1-n} |\sqrt{2}Ry - Re_1|^{\frac{n}{2} - n + 1} (-\log |Re_1 - \sqrt{2}Ry|) \frac{d\alpha}{\sqrt{2}t - 1 |1 - \sqrt{2}t|^{n-1}} \]

\[
= CR^{1-n} |\sqrt{2}Ry - Re_1|^{\frac{n}{2} - n + 1} (-\log |Re_1 - \sqrt{2}Ry|)^{\frac{n}{2}}.
\]

Using this estimate we see that

\[
M_{\sqrt{2}R}(f, g)(Re_1)
\]

\[
\geq CR^{1-n} \int_{B_n(\frac{1}{2}|z_1|, \frac{1}{100}R)} |Re_1 - \sqrt{2}Ry|^{-\frac{p}{2} + n + 1} (-\log |Re_1 - \sqrt{2}Ry|)^{-\frac{p}{2}} dy
\]

\[
= CR^{1-2n} \int_{B_n(0, \frac{1}{100})} |x|^{-\frac{p}{2} + n + 1} (-\log |x|)^{-\frac{p}{2}} dx
\]

\[
= CR^{1-2n} \int_0^{\frac{1}{100}R} r^{-\frac{p}{2} + 2n - 2} (-\log r)^{-\frac{p}{2}} dr = \left\{ \begin{array}{ll} CR^{-2n+1} & \text{if } p < \frac{n}{2n-1} \\ \infty & \text{if } p \geq \frac{n}{2n-1}. \end{array} \right.
\]
Hence $\mathcal{M}(f,g)$ is not in $L^p$ for $p < \frac{n}{2n-1}$ and $\mathcal{M}(f,g)(x) \geq C|x|^{1-2n}$ for all $|x|$ large enough, hence it is also not in $L^{\frac{n}{2n-1}}(\mathbb{R}^n)$ when $p = \frac{n}{2n-1}$.  

□

Lastly, we prove a couple of points left open.

**Lemma 8.** Let $r_1, r_2 > 0$, $t$, $s \leq \frac{1}{10}$, and $t \leq Cs$ for some $C \geq 1$. Then there exists an absolute constant $C'$ (depending on $C, r_1, r_2$) such that

\[
(10) \quad s^{-r_1}(\log \frac{1}{s})^{-r_2} \leq C't^{-r_1}(\log \frac{1}{t})^{-r_2}.
\]

**Proof.** Define $F(x) = x^{r_1}(\log x)^{-r_2}$. Differentiating $F$, we see that $F$ is increasing when $x$ is large enough and so,

\[
F(\frac{1}{s}) = s^{-r_1}(\log \frac{1}{s})^{-r_2} \leq C'^r_1(Cs)^{-r_1}(\log \frac{1}{Cs})^{-r_2} = C'^r_1 F(\frac{1}{Cs}) \leq C'F(\frac{1}{t}),
\]

which is a restatement of (10).  □

**Lemma 9.** For functions $F(y,z)$ defined in $\mathbb{R}^{2n}$ with $y, z \in \mathbb{R}^n$, we have

\[
(11) \quad \int_{S^{2n-1}} F(y,z) d\sigma(y,z) = \int_{B_n} \int_{S^{n-1}} F(y,z) d\sigma_{n-1}(z) \frac{dy}{\sqrt{1-|y|^2-|z'|^2}},
\]

where $B_n$ is the unit ball in $\mathbb{R}^n$ and $S^{n-1}$ is the sphere in $\mathbb{R}^n$ centered at 0 with radius $r_y = \sqrt{1-|y|^2}$.

**Proof.** We begin by writing $\int_{S^{2n-1}} F(y,z) d\sigma(y,z)$ as

\[
(12) \quad \int_{B_{2n-1}} \left[ F(y,z',z_n) + F(y,z',-z_n) \right] \frac{dy dz'}{\sqrt{1-|y|^2-|z'|^2}},
\]

where $z = (z', z_n)$, and $z_n = \sqrt{1-|y|^2-|z'|^2}$; see [11] Appendix D.5].

Writing $z/r_y = \omega = (\omega', \omega_{n-1}) \in \mathbb{R}^{n-1} \times \mathbb{R}$, we express the right hand side of (11) as
Bilinear spherical maximal function 1383

\[
\int_{B_n} \int_{S^{n-1}} F(y, z) d\sigma_{n-1}(z) \frac{dy}{\sqrt{1-|y|^2}}
= \int_{B_n} r_y^{-1} \int_{S^{n-1}} F(y, r_y \omega) d\sigma_{n-1}(\omega) \frac{dy}{\sqrt{1-|y|^2}}
= \int_{B_n} r_y^{-1} \int_{B_{n-1}} \left[ F(y, r_y \omega', r_y \omega_n) + F(y, r_y \omega', -r_y \omega_n) \right] \frac{dy'}{\sqrt{1-|\omega'|^2}} \frac{dy}{\sqrt{1-|y|^2}}
= \int_{B_n} \int_{r_y B_{n-1}} \left[ F(y, z', z_n) + F(y, z', -z_n) \right] \frac{dydz'}{\sqrt{1-|y|^2-|z'|^2}},
\]
as one can easily verify that \(\sqrt{1-|\omega'|^2} \sqrt{1-|y|^2} = \sqrt{1-|y|^2-|z'|^2}\). Using that \(B_{2n-1}\) is equal to the disjoint union of the sets \(\{(y, r_y v) : v \in B_{n-1}\}\) over all \(y \in B_n\), we see that the last double integral is equal to the expression in [12], as claimed.

The restriction \(n \geq 8\) is due to the form of \(\delta_n\) of Proposition [4], which relies on the exponent 1/5 in Proposition B. An improvement of this exponent would help lower the dimension in Theorem 1.

**Conjecture.** The smallest \(\delta_n\) in Proposition [4] is \(n - 1\). This would imply that \(\mathcal{M}(f, g)\) is bounded from \(L^2(\mathbb{R}^n) \times L^2(\mathbb{R}^n)\) to \(L^1(\mathbb{R}^n)\) when \(n \geq 2\). Moreover \(P_3 = (\frac{2n-1}{2n}, \frac{2n-1}{2n}, \frac{2n-1}{n})\) for \(\delta_n = n - 1\), which gives us the sharp result due to Proposition [7].

**7. Appendix: Proof of Proposition B**

Proposition B is contained in [13], whose proof is implicitly contained in [13, Section 4], but we outline it here only for the sake of completeness. The proof is based on wavelets with compact supports first constructed by Daubechies [7]. For our purposes, the wavelets need to be of product type and the exact form we use can be found in Triebel [24].

**Lemma 10.** For any fixed \(k \in \mathbb{N}\) there exist real compactly supported functions \(\psi_F, \psi_M \in C^k(\mathbb{R})\), which satisfy \(\|\psi_F\|_{L^2(\mathbb{R})} = \|\psi_M\|_{L^2(\mathbb{R})} = 1\), for \(0 \leq \alpha \leq k\) we have \(\int_{\mathbb{R}} x^\alpha \psi_M(x) dx = 0\), and, if \(\Psi^G\) is defined by
\[
\Psi^G(x) = \psi_{G_1}(x_1) \cdots \psi_{G_{2n}}(x_{2n})
\]
for \( G = (G_1, \ldots, G_{2n}) \) in the set
\[
\mathcal{I} := \{(G_1, \ldots, G_{2n}) : G_i \in \{F, M\}\},
\]
then the family of functions
\[
\bigcup_{\bar{\mu} \in \mathbb{Z}^{2n}} \left[ \{\Psi^{(F,\ldots,F)}(\bar{x} - \bar{\mu})\} \cup \bigcup_{\lambda=0}^{\infty} \{2^{\lambda n} \Psi^G(2^\lambda \bar{x} - \bar{\mu}) : G \in \mathcal{I} \setminus \{(F,\ldots,F)\}\} \right]
\]
forms an orthonormal basis of \( L^2(\mathbb{R}^{2n}) \), where \( \bar{x} = (x_1, \ldots, x_{2n}) \). We use also the notation \( \Psi^G = 2^{\lambda n} \Psi^G(2^\lambda \bar{x} - \bar{\mu}) \)

**Lemma 11.** Assume \( m \) is as in Proposition B. Then for any \( j \in \mathbb{Z} \) and \( \lambda \in \mathbb{N}_0 \) we have
\[
|\langle \Psi^G, m \rangle| \leq CC_M 2^{-(M+1+n)\lambda},
\]
where \( M = 4n \) is the number of vanishing moments of \( \psi \).

We delete the simple verification of this lemma. The interested reader may refer to [13, Lemma 7] for details.

We are now ready to prove Proposition B.

The set \( \mathcal{I} \) is finite, and the wavelets are compactly supported, so we may fix the type, namely \( G \), of the wavelet and may assume further that \( m = \sum_{\lambda \geq 0} \sum_{D} a_{\omega} \omega \) such that the supports of \( a_{\omega} \) and \( a_{\omega'} \) are disjoint when \( \omega, \omega' \in D_\lambda \) and \( \omega \neq \omega' \).

The level parameter is denoted by \( \lambda \). Each \( \omega \) at a fixed level \( \lambda \) is of tensor product type, i.e., \( \omega = \omega_1 \omega_2 \). So, we can index \( \omega_1 \) and \( \omega_2 \) by \( k, l \in \mathbb{Z}^n \), in such way that \( \omega = \omega_{k,l} = \omega_{1,k} \omega_{2,l} \). Correspondingly we have \( a = \{a_{(k,l)}\}_{k,l} \) with \( a_{(k,l)} = \langle \omega_{1,k} \omega_{2,l}, m \rangle \). Moreover, we see that \( \|a\|_2 = \|a\|_\ell^2 \leq \|m\|_2 \) since \( \{\omega\} \) is an orthonormal basis, and \( \|a\|_\infty = \|a\|_\ell^\infty \leq CC_M 2^{-(M+1+n)\lambda} \) by Lemma 11.

Now for \( r \geq 0 \) we define sets
\[
U_r = \{(k,l) \in \mathbb{Z}^{2n} : 2^{-r-1}\|a\|_\infty < |a_{(k,l)}| \leq 2^{-r}\|a\|_\infty\}.
\]
From the \( \ell^2 \) norm of \( a \), we see \( \#U_r \lesssim 2^{2r}\|a\|_2^2/\|a\|_\infty^2 \). Let
\[
N = 2^{r/4} \left( \frac{\|a\|_2}{\|a\|_\infty} \right)^{2/5}.
\]
We split each $U_r = U_1^r \cup U_2^r \cup U_3^r$, where

$$U_1^r = \{(k, l) \in U_r : \# \{s : (k, s) \in U_r \} \geq N\},$$
$$U_2^r = \{(k, l) \in U_r \setminus U_1^r : \# \{s : (s, l) \in U_r \setminus U_1^r \} \geq N\}.$$

and the third set $U_3^r$ is the remainder.

Let $E = \{(k, l) \in U_1^r\}$. Let $N_1 = \#E \leq 2^{2r} ||a||_2^2/(||a||_\infty^2 N)$. We now write $m_{r, 1} = \sum_{(k, l) \in U_1^r} a_{(k, l)} \omega_{1, k} \omega_{2, l}$. Then

$$||T_{m_{r, 1}}(f, g)||_{L^1} \leq \left|\left| \sum_{(k, l) \in U_1^r} a_{(k, l)} \mathcal{F}^{-1}(\omega_{1, k}\hat{f}) \mathcal{F}^{-1}(\omega_{2, l}\hat{g}) \right|\right|_{L^1}.$$

$$\leq \sum_{k \in E} ||\omega_{1, k}\hat{f}||_{L^2} \left|\left| \sum_{(k, l) \in U_1^r} a_{(k, l)} \omega_{2, l}\hat{g} \right|\right|_{L^2}.$$

$$\leq \left( \sum_{k \in E} \right)^{1/2} \left( \sum_{k \in E} ||\omega_{1, k}\hat{f}||_{L^2}^2 \right)^{1/2} 2^{\lambda N/2} 2^{-r} ||a||_\infty ||g||_{L^2}.$$

$$\leq C N_1^{1/2} 2^{-r} 2^{\lambda N} ||a||_\infty ||f||_{L^2} ||g||_{L^2}.$$

Notice that here to estimate $||\sum_{(k, l) \in U_1^r} a_{(k, l)} \omega_{2, l}\hat{g}||_{L^2}$ we use that for each fixed $k$, the supports of $\omega_{2, l}$ with $(k, l) \in U_1^r$ are disjoint and that $||\omega_{2, l}||_{L^\infty} \sim 2^{\lambda N}$.

The set $U_2^r$ is handled in the same way.

By the definition of $U_3^r$, for each $(k, l)$ in it with $k$ fixed there exist at most $N$ pairs $(k, l')$ in $U_3^r$, and with $l$ fixed we have at most $N$ pairs $(k', l)$ in $U_3^r$. Then we can decompose $U_3^r = \bigcup_{s=1}^{N^2} V_s$ such that if $(k, l), (k', l') \in V_s$ then $(k, l) \neq (k', l')$ implies $k \neq k'$ and $l \neq l'$. Associated to each $V_s$, there is a corresponding multiplier $m_{V_s}$ and a bilinear operator $T_{m_{V_s}}$.

$$||T_{m_{V_s}}(f, g)||_{L^1} \leq \sum_{(k, l) \in V_s} |a_{(k, l)}|||\mathcal{F}^{-1}(\omega_{1, k}\hat{f})\mathcal{F}^{-1}(\omega_{2, l}\hat{g})||_{L^1}.$$

$$\leq C 2^{-r} ||a||_\infty \left( \sum_{(k, l) \in V_s} ||\omega_{1, k}\hat{f}||_{L^2}^2 \right)^{1/2} \left( \sum_{(k, l) \in V_s} ||\omega_{2, l}\hat{g}||_{L^2}^2 \right)^{1/2}.$$

$$\leq C 2^{-r} 2^{\lambda N} ||a||_\infty ||f||_{L^2} ||g||_{L^2}.$$
Summing over \( s \) yields
\[
\|T_{m, s}(f, g)\|_{L^1} \leq N^2 2^{-r \lambda n} \|a\|_\infty \|f\|_{L^2} \|g\|_{L^2} \\
\leq C 2^{-r/2} 2^{-M r \lambda} \|a\|_2^{4/5} C_M^{1/5} \|f\|_{L^2} \|g\|_{L^2},
\]
which is also a good decay.

Summing over \( r \) and \( \lambda \) in order, we obtain \([5]\).

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Bilinear spherical maximal function

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