Endpoint Sobolev Bounds for the Uncentered Fractional Maximal Function

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Abstract

Let $0 < \alpha < d$ and $1 \leq p < d/\alpha$. We present a proof that for all $f \in W^{1,p}(\mathbb{R}^d)$ the uncentered fractional maximal operator $M_\alpha f$ is weakly differentiable and $\|\nabla M_\alpha f\|_{p^*} \leq C_{d,\alpha,p} \|\nabla f\|_p$, where $p^* = (p^{-1} - \alpha/d)^{-1}$. In particular it covers the endpoint case $p = 1$ for $0 < \alpha < 1$ where the bound was previously unknown. For $p = 1$ we can replace $W^{1,p}(\mathbb{R}^d)$ by $BV$. The ingredients used are a pointwise estimate for the gradient of the fractional maximal function, the layer cake formula, a Vitali type argument, a reduction from balls to dyadic cubes, the coarea formula, a relative isoperimetric inequality and an earlier established result for $\alpha = 0$ in the dyadic setting. We use that for $\alpha > 0$ the fractional maximal function does not use certain small balls. For $\alpha = 0$ the proof collapses.

1 Introduction

For $f \in L^1_{\text{loc}}(\mathbb{R}^d)$ and a ball or cube $B$, we denote

$$ f_B = \frac{1}{L(B)} \int_B |f|. $$

The uncentered Hardy-Littlewood maximal function is defined by

$$ Mf(x) = \sup_{B \ni x} f_B $$

where the supremum is taken over all balls that contain $x$. The regularity of a maximal operator was first studied by Kinnunen in 1997. He proved in [18] that for each $p > 1$ and $f \in W^{1,p}(\mathbb{R}^d)$ the bound

$$ \|\nabla Mf\|_p \leq C_{d,p} \|\nabla f\|_p \tag{1} $$

holds, which implies that the Hardy-Littlewood maximal operator is bounded on Sobolev spaces with $p > 1$. His proof does not apply for $p = 1$. Note that unless $f = 0$ also $\|Mf\|_1 \leq C_{d,1} \|f\|_1$ fails since $Mf$ is not in $L^1(\mathbb{R}^d)$. In [16] Hajlasz and Onninen asked whether eq. (1) also holds for $p = 1$. This question has become a well known problem for various maximal operators and there has been lots of research on this topic. So far it has mostly remained unanswered, but there has
been some progress. For the uncentered maximal function and $d = 1$ it has been proved in \cite{28} by Tanaka and later in \cite{22} by Kurka for the centered Hardy-Littlewood maximal function. The proof for the centered maximal function turned out to be much more complicated. For the uncentered Hardy-Littlewood maximal function Aldaz and Pérez Lázaro obtained in \cite{3} the sharp improvement $\|\nabla M f\|_{L^1(\mathbb{R})} \leq \|\nabla f\|_{L^1(\mathbb{R})}$ of Tanaka’s result. For the uncentered Hardy-Littlewood maximal function Hajlajzs’s and Ommen’s question already also has a positive answer for all dimensions $d$ in several special cases. For radial functions Luiro proved it in \cite{24}, for block decreasing functions Aldaz and Pérez Lázaro proved it in \cite{2} and for characteristic functions the author proved it in \cite{30}.

As a first step towards weak differentiability, Hajlajzs and Malý proved in \cite{15} that for $f \in L^1(\mathbb{R}^d)$ the centered Hardy-Littlewood maximal function is approximately differentiable. In \cite{1} Aldaz, Colzani and Pérez Lázaro proved bounds on the modulus of continuity for all dimensions.

A related question is whether the maximal operator is a continuous operator. Luiro proved in \cite{23} that for $p > 1$ the uncentered maximal operator is continuous on $W^{1,p}(\mathbb{R}^d)$. There is ongoing research for the endpoint case $p = 1$. For example Carneiro, Madrid and Pierce proved in \cite{11} that for the uncentered maximal function $f \mapsto \nabla M f$ is continuous $W^{1,1}(\mathbb{R}) \to L^1(\mathbb{R})$ and in \cite{14} González-Riquelme and Kosz recently improved this to continuity on BV. Carneiro, González-Riquelme and Madrid proved in \cite{8} that for radial functions $f$, the operator $f \mapsto \nabla M f$ is continuous as a map $W^{1,1}(\mathbb{R}^d) \to L^1(\mathbb{R}^d)$.

The regularity of maximal operators has also been studied for other maximal operators and on other spaces. We focus on the endpoint $p = 1$. In \cite{12} Carneiro and Svaiter and in \cite{7} Carneiro and González-Riquelme investigated maximal convolution operators associated to certain partial differential equations. Analogous to the Hardy-Littlewood maximal operator they proved $\|\nabla M f\|_{L^1(\mathbb{R}^d)} \leq C_d \|\nabla f\|_{L^1(\mathbb{R}^d)}$ for $d = 1$, and for $d > 1$ if $f$ is radial. In \cite{9} Carneiro and Hughes proved $\|\nabla M f\|_{L^1(\mathbb{R}^d)} \leq C_d \|f\|_{L^1(\mathbb{R}^d)}$ for centered and uncentered discrete maximal operators. This bound does not hold on $\mathbb{R}^d$, but because in the discrete setting we have $\|\nabla f\|_{L^1(\mathbb{Z}^d)} \leq C_d \|f\|_{L^1(\mathbb{Z}^d)}$, it is weaker than the still open $\|\nabla M f\|_{L^1(\mathbb{Z}^d)} \leq C_d \|\nabla f\|_{L^1(\mathbb{Z}^d)}$. In \cite{21} Kinnunen and Tuominen proved the boundedness of a discrete maximal operator in the metric Hajlajzs Sobolev space $M^{1,1}$. In \cite{27} Pérez, Picon, Saari and Sousa proved the boundedness of certain convolution maximal operators on Hardy-Sobolev spaces $\dot{H}^{1,p}$ for a sharp range of exponents, including $p = 1$. In \cite{29} the author proved $\operatorname{var} M^d f \leq C_d \operatorname{var} f$ for the dyadic maximal operator for all dimensions $d$.

For a ball $B$ we denote the radius of $B$ by $r(B)$. For $0 \leq \alpha \leq d$ the uncentered fractional Hardy-Littlewood maximal function is defined by

$$M_\alpha f(x) = \sup_{B \ni x} r(B)^\alpha f_B$$

where the supremum is taken over all balls that contain $x$. Note that $M_\alpha$ does not make much sense for $\alpha > d$. For $\alpha = 0$ it is the uncentered Hardy-Littlewood maximal function. The following is the fractional version of eq. \cite{1}.

**Theorem 1.1.** Let $1 \leq p < \infty$ and $0 < \alpha < d/p$. Then for all $f \in W^{1,p}(\mathbb{R}^d)$ we have that $M_\alpha f$ is weakly differentiable with

$$\|\nabla M_\alpha f\|_{(p^{-1}-\alpha/d)^{-1}} \leq C_{d,\alpha,p} \|\nabla f\|_p$$

where the constant $C_{d,\alpha,p}$ depends only on $d$, $\alpha$ and $p$. In the endpoint $p = 1$ we can replace $f \in W^{1,1}$ by $f \in BV$. The endpoint result for $p = d/\alpha$ holds true as well.

We prove Theorem 1.1 in section 2.1.
The study of the regularity of the fractional maximal operator was initiated by Kinnunen and Saksman. They proved in [20, Theorem 2.1] that eq. (2) holds for $0 \leq \alpha < d/p$ and $1 < p < \infty$. They showed $|\nabla M_\alpha f(x)| \leq M_\alpha |\nabla f|(x)$ for almost every $x \in \mathbb{R}^d$, and then concluded eq. (2) from the $L^{(p^{-1} - \alpha/d)^{-1}}$-boundedness of $M_\alpha$, which fails for $p = 1$. Another result by Kinnunen and Saksman in [20] is that for all $\alpha \geq 1$ we have $|\nabla M_\alpha f(x)| \leq (d - \alpha)M_{\alpha-1} f(x)$ for almost every $x \in \mathbb{R}^d$. In [10] Carneiro and Madrid used this, the $L^{d/(d-\alpha)}$-boundedness of $M_{\alpha-1}$, and Sobolev embedding to concluded eq. (2). This strategy fails for $\alpha < 1$.

Our main result is the extension of eq. (2) to the endpoint $p = 1$ for $0 < \alpha < 1$ which has been an open problem. Our proof of Theorem 1.1 also works for $1 \leq \alpha < d$, and further extends to $1 \leq p < \infty$, $0 < \alpha \leq d/p$. We decided to present the proof for this range of parameters here. Our approach fails for $\alpha = 0$. The corner point $\alpha = 0$, $p = 1$ is the earlier mentioned question by Hajlasz and Onninen and remains open. Similarly to Carneiro and Madrid, we begin the proof with a pointwise estimate $|\nabla M_\alpha f(x)| \leq (d - \alpha)M_{\alpha-1} f(x)$ which holds for all $0 < \alpha < d$ for bounded functions. We estimate $M_{\alpha-1} f$ in Theorem 1.2 and from that conclude Theorem 1.1.

Define

$$B_\alpha(x) = \{ B(z, r) : r \text{ is maximal with } x \in \overline{B(z, r)} \text{ and } M_\alpha f(x) = r^\alpha f_{B(z, r)} \}$$

and $B_\alpha = \bigcup_{x \in \mathbb{R}^d} B_\alpha(x)$. Then for almost every $x \in \mathbb{R}^d$ the set $B_\alpha(x)$ is nonempty, i.e. the supremum in the definition of the maximal function is attained in a largest ball $B$ with $x \in \overline{B}$, see Lemma 2.2.

For $\beta \in \mathbb{R}$ with $-1 \leq \alpha + \beta < d$ this allows us to define for almost every $x \in \mathbb{R}^d$ the following operator,

$$M_{\alpha, \beta} f(x) = \sup_{B \in B_\alpha, x \in \overline{B}} r(B)^{\alpha + \beta} f_B. \quad (3)$$

**Theorem 1.2.** Let $1 \leq p < \infty$ and $0 < \alpha < d$ and $\beta \in \mathbb{R}$ with $0 \leq \alpha + \beta + 1 < d/p$. Then for all $f \in W^{1,p}(\mathbb{R}^d)$ we have

$$\|M_{\alpha, \beta} f\|_{(p^{-1} - (1+\alpha+\beta)/d)^{-1}} \leq C_{d, \alpha, \beta, p}\|\nabla f\|_p$$

where the constant $C_{d, \alpha, \beta, p}$ depends only on $d$, $\alpha$, $\beta$ and $p$. In the endpoint $p = 1$ we can replace $f \in W^{1,1}$ by $f \in BV$. The endpoint result for $p = d/(1 + \alpha + \beta)$ holds true as well.

We prove Theorem 1.2 in section 4.

**Remark 1.3.** Theorems 1.1 and 1.2 also hold for the centered Hardy-Littlewood maximal function, with the same proof. We only need to change the following. In the centered setting denote by $M_\alpha f(x)$ the centered Hardy-Littlewood maximal function, i.e. for $\alpha > 0$ and $x \in \mathbb{R}^d$ set

$$M_\alpha f(x) = \sup_{r > 0} f_{B(x, r)} \cdot |f|,$$

and further define

$$B_\alpha(x) = \{ B(x, r) : r \text{ is maximal with } x \in \overline{B(z, r)} \text{ and } M_\alpha f(x) = r^\alpha f_{B(z, r)} \}$$

With these changes, the proof in this manuscript will work verbatim as a proof for the centered setting. Note that also in the centered setting we define $M_{\alpha, \beta} f$ by eq. (3), but with $B_\alpha$ being defined via the centered version of $B_\alpha(x)$. 

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There had also been progress on $0 < \alpha \leq 1$ similarly as for the Hardy-Littlewood maximal operator. In [10] Carneiro and Madrid proved Theorem 1.1 for $d = 1$, and in [25] Luiro proved Theorem 1.1 for radial functions. Beltran and Madrid transfered Luiros result to the centered fractional maximal function in [3]. In [6] Beltran, Ramos and Saari proved Theorem 1.1 for $d \geq 2$ and a centered maximal operator that only uses balls with lacunary radius and for maximal operators with respect to smooth kernels. The next step after boundedness is continuity of the gradient of the fractional maximal operator, as it implies boundedness, but doesn’t follow from it. In [4, 26] Beltran and Madrid already proved it for the uncentered fractional maximal operator in the cases where the boundedness is known.

For a dyadic cube $Q$ we denote by $l(Q)$ the sidelength of $Q$. The fractional dyadic maximal function is defined by

$$M_d^\alpha f(x) = \sup_{Q : Q \ni x} l(Q)^\alpha f_Q,$$

where the supremum is taken over all dyadic cubes that contain $x$. The dyadic maximal operator has enjoyed a bit less attention than its continuous counterparts, such as the centered and the uncentered Hardy-Littlewood maximal operator. The dyadic maximal operator is different in the sense that eq. (2) only holds for $\alpha = 0$, $p = 1$ and only in the variation sense, for which eq. (2) has been proved in [29]. But for any other $\alpha$ and $p$ eq. (2) fails because $\nabla M_d^\alpha f$ is not a Sobolev function. We can however prove Theorem 1.5, the dyadic analog of Theorem 1.2. For $\alpha \geq 0$ and a function $f \in L^1(R^d)$ define $Q_\alpha$ to be the set of all cubes $Q$ such that for all $Q \ni x$ we have $l(P) < l(Q)$.

**Remark 1.4.** In the uncentered setting one could also define $B_\alpha$ in a similar way as $Q_\alpha$.

For $\beta \in R$ with $-1 \leq \alpha + \beta < d$ also define in the dyadic setting

$$M_{\alpha, \beta}^d f(x) = \sup_{Q \in Q_\alpha, x \in Q} l(Q)^{\alpha + \beta} f_Q.$$

Then

**Theorem 1.5.** Let $1 \leq p < \infty$ and $0 < \alpha < d$ and $\beta \in R$ with $0 \leq \alpha + \beta + 1 < d/p$. Then for all $f \in W^{1,p}(\mathbb{R}^d)$ we have

$$\|M_{\alpha, \beta}^d f\|_{(p^{-1} - (1 + \alpha + \beta)/d)^{-1}} \leq C_{d, \alpha, \beta, p} \|\nabla f\|_p$$

where the constant $C_{d, \alpha, \beta, p}$ depends only on $d$, $\alpha$, $\beta$ and $p$. In the endpoint $p = 1$ we can replace $f \in W^{1,1}$ by $f \in BV$. The endpoint result for $p = d/(1 + \alpha + \beta)$ holds true as well.

Our main result in the dyadic setting is the following.

**Theorem 1.6.** Let $1 \leq p < \infty$ and $0 < \alpha < d$. Then for all $f \in W^{1,p}(\mathbb{R}^d)$ we have

$$\left( \sum_{Q \in Q_\alpha} (l(Q)^{\frac{d}{p} - 1} f_Q)^p \right)^{\frac{1}{p}} \leq C_{d, \alpha, p} \|\nabla f\|_p$$

where the constant $C_{d, \alpha, p}$ depends only on $d$, $\alpha$ and $p$. In the endpoint $p = 1$ we can replace $f \in W^{1,1}$ by $f \in BV$. The endpoint result for $p = \infty$ holds true as well.

**Remark 1.7.** Note that in Theorem 1.6 we restrict $0 < \alpha < d$ and not $0 < \alpha < d/p$.

In section 2.2 we conclude Theorem 1.5 from Theorem 1.6 and in section 3 we prove Theorem 1.6.
Remark 1.8. Theorem 1.6 fails for $\alpha = 0$. However for $\alpha = 0$ and $p = 1$, a version with $f_Q$ by replaced by $f_Q - \lambda_Q$ holds for certain $\lambda_Q$, see [29 Proposition 2.5].

Remark 1.9. Theorems 1.2, 1.5 and 1.6 admit localized versions of the following form. For $D \subset \mathbb{R}^d$ we set $B_\alpha(D) = \bigcup_{x \in D} B_\alpha(x)$ and $E = \bigcup \{cB : B \in B_\alpha(D)\}$ with some large $c > 1$. Then Theorem 1.2 also holds in the form

$$\|\nabla \text{var} \text{M}_{\alpha,-1} f\|_{L^{p-1,-\alpha/d},-1}(D) \leq C_{d,\alpha,p}\|\nabla f\|_{L^p(E)}.$$ 

Theorem 1.5 holds with the dyadic version of $E$ and Theorem 1.6 where the sum on the left hand side is over any subset $Q \subset Q_\alpha$ and the integral on the right is over $\bigcup \{cQ : Q \in Q\}$. These localized results directly follow from the same proof as the global results, if one keeps track of the balls and cubes which are being dealt with. This also works for the centered maximal operator. The respective localized version of Theorem 1.1 can be proven if one has Lemma 2.4 without the balls and cubes which are being dealt with. This also works for the centered maximal operator. The plan for the proof of Theorem 1.1 is the following. For simplicity we write it down for $d = 5$. Theorems 1.2, 1.5 and 1.6 admit localized versions of the following form. For $D \subset \mathbb{R}^d$ we set $B_\alpha(D) = \bigcup_{x \in D} B_\alpha(x)$ and $E = \bigcup \{cB : B \in B_\alpha(D)\}$ with some large $c > 1$. Then Theorem 1.2 also holds in the form

$$\|\nabla \text{var} \text{M}_{\alpha,-1} f\|_{L^{p-1,-\alpha/d},-1}(D) \leq C_{d,\alpha,p}\|\nabla f\|_{L^p(E)}.$$ 

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Dyadic cubes are much easier to deal with than balls, but the dyadic version still serves as a model case for the continuous versions since both versions share many properties. This can be observed in [30], where we proved $\text{var} \text{M}_0 1_E \leq C_d \text{var} 1_E$ for the dyadic maximal operator and the uncentered Hardy-Littlewood maximal operator. The proof for the dyadic maximal operator is much shorter, but the same proof idea also works for the uncentered maximal operator. Also in this paper a part of the proof of Theorem 1.5 for the dyadic maximal operator is used also in the proof of Theorem 1.2 for the Hardy-Littlewood maximal operator.

The proof of Theorem 1.1 is the following. For simplicity we write it down for $p = 1$.
\[
\lesssim_{\alpha} \left( \sum_{Q \in \mathcal{Q}_n} f_Q \mathcal{H}^{d-1}(\partial Q) \right)^{\frac{d}{d-\alpha}} \\
\leq C_{d,\alpha} (\text{var } f)^{\frac{d}{d-\alpha}},
\]

where \( \sigma_d \) is the volume of the \( d \)-dimensional unit ball. In the second step we apply the layer cake formula, in the forth step we pass from a union of arbitrary balls to very disjoint balls \( \mathcal{B}_n \) with a Vitali covering argument, in the eighth step we pass from those balls to comparable dyadic cubes and as the last step use a result from the dyadic setting.

We use \( \alpha > 0 \) as follows. Let \( B \) be a ball and \( C \) be a smaller ball that intersects \( B \). Then by \( C \subset 3B \) we have \( 3^{\alpha-d}r(B)^\alpha f_B \leq r(3B)^\alpha f_{3B} \). Thus if \( r(C)^\alpha f_C \leq 3^{\alpha-d}r(B)^\alpha f_B \) then \( C \) is not used by the fractional maximal operator. Hence it suffices to consider balls \( C \) with \( 3^{3-\alpha}(r(C)/r(B))^\alpha f_C > f_B \). From that we can conclude \( f_C > 2f_B \) or \( r(C) >_\alpha r(B) \). Thus for any two balls \( B, C \) used by the fractional maximal operator, one of the following alternatives applies.

1. The balls \( B \) and \( C \) are disjoint.
2. The intervals \( (f_B/2, f_B) \) and \( (f_C/2, f_C) \) are disjoint.
3. The radii \( r(B) \) and \( r(C) \) are comparable.

We use this in the forth step of the proof strategy above. We use a dyadic version of these alternatives in last step. Note that for \( \alpha = 0 \) optimal balls \( B \) of arbitrarily different sizes with similar values \( f_B \) can intersect.

Remark 1.10. There is a proof of Theorem 1.1 which has a structure parallel to the one presented above, but three steps are replaced. The estimate \( |\nabla M_\alpha f|^{\frac{d}{d-\alpha}} \leq (d-\alpha)^{\frac{d}{d-\alpha}} |M_{\alpha, -1} f| \) is replaced by \( |\nabla M_\alpha f|^{\frac{d}{d-\alpha}} \leq (d-\alpha)^{\frac{d}{d-\alpha}} |\nabla M_\alpha f|(M_{\alpha, -1} f)^{\frac{d}{d-\alpha}} \), the layer cake formula is replaced by the coarea formula [13, Theorem 3.11] and the Vitali covering argument is replaced by [30, Lemma 4.1] which deals with the boundary of balls instead of their volume. Otherwise it is identical to the proof presented in this paper.

\[
\int |\nabla M_\alpha f|^{\frac{d}{d-\alpha}} \leq (d-\alpha)^{\frac{d}{d-\alpha}} \int |\nabla M_\alpha f|(M_{\alpha, -1} f)^{\frac{d}{d-\alpha}} \\
= (d-\alpha)^{\frac{d}{d-\alpha}} \int_0^\infty \int_{\partial \{M_{\alpha, -1} f > \lambda\}} (M_{\alpha, -1} f)^{\frac{d}{d-\alpha}} d\lambda \\
\geq (d-\alpha)^{\frac{d}{d-\alpha}} \int_0^\infty \int_{\partial \cup \{B \in \mathcal{B}_n, r(B)^\alpha f_B > \lambda\}} (r(B)^{\alpha-1} f_B)^{\frac{d}{d-\alpha}} d\mathcal{H}^{d-1}(x) d\lambda \\
\lesssim_{\alpha} \int_0^\infty \sum_{B \in \mathcal{B}_n, r(B)^\alpha f_B > \lambda} \mathcal{H}^{d-1}(\partial B)(r(B)^{\alpha-1} f_B)^{\frac{d}{d-\alpha}} d\lambda \\
\lesssim_{\alpha} \sum_{B \in \mathcal{B}_n} (f_B \mathcal{H}^{d-1}(\partial B))^{\frac{d}{d-\alpha}}
\]

and from there on arrive exactly as before at the bound by \( (\text{var } f)^{\frac{d}{d-\alpha}} \). This motivates a similar replacement in the dyadic setting. Instead of proving the boundedness of \( \|M_{\alpha, -1} f\|_{d/(d-\alpha)} \), Theorem 1.5 one might bound

\[
\int_0^\infty \int_{\partial \{M_{\alpha, -1} f > \lambda\}} (M_{\alpha, -1} f)^{\frac{d}{d-\alpha}} d\lambda.
\]
Note that formally
\[ \int |\nabla M_\alpha f(x)(M_{\alpha,-1}f(x))^{\frac{\alpha}{2}}| \, dx \]
is not well defined because \( M_{\alpha,-1}f \) jumps where \( \nabla M_\alpha f \) is supported.

**Remark 1.11.** In the proof of Theorems 1.1, 1.2, 1.5 and 1.6 we do not a priori need \( f \in L^p(\mathbb{R}^d) \), it suffices to have \( f \in L^q(\mathbb{R}^d) \) for some \( 1 \leq q \leq p \). However from \( \|\nabla f\|_p < \infty \) we can then anyways conclude \( f \in L^p(\mathbb{R}^d) \) by Sobolev embedding.

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**2 Reformulation**

In order to avoid writing absolute values, we consider only nonnegative functions \( f \) for the rest of the paper. We can still conclude Theorems 1.1, 1.2, 1.5 and 1.6 for signed functions because \( |f|_B = f_B \) and \( |\nabla f(x)| \leq |\nabla f(x)| \). Recall the set of dyadic cubes
\[ \bigcup_{n \in \mathbb{Z}} \left\{ [x_1, x_1 + 2^n) \times \ldots \times [x_d, x_d + 2^n) : \forall i \in \{1, \ldots, n\} \ x_i \in 2^n \mathbb{Z} \right\}. \]

For a set \( B \) of balls or dyadic cubes we denote
\[ \bigcup_{B \in B} B \]
as is commonly used in set theory. By \( a \lessapprox_{\gamma_1, \ldots, \gamma_n} b \) we mean that there exists a constant \( C_{d, \gamma_1, \ldots, \gamma_n} \) that depends only on the values of \( \gamma_1, \ldots, \gamma_n \) and the dimension \( d \) and such that \( a \leq C_{d, \gamma_1, \ldots, \gamma_n} b \).

We work in the setting of functions of bounded variation, as in Evans-Gariepy [13 Section 5]. For an open set \( \Omega \subset \mathbb{R}^d \) a function \( u \in L^1_{\text{loc}}(\Omega) \) is said to have locally bounded variation if for each open and compactly supported \( V \subset \Omega \) we have
\[ \sup \left\{ \int_V u \, \text{div} \varphi : \varphi \in C_c^1(V; \mathbb{R}^d), \ |\varphi| \leq 1 \right\} < \infty. \]

Such a function comes with a measure \( \mu \) and a function \( \nu : \Omega \to \mathbb{R}^d \) that has \( |\nu| = 1 \) \( \mu \)-a.e. such that for all \( \varphi \in C_c^1(\Omega; \mathbb{R}^d) \) we have
\[ \int_V u \, \text{div} \varphi = \int \varphi \nu \, d\mu. \]

We denote \( \nabla u = -\nu \mu \) and define the variation of \( u \) by
\[ \operatorname{var}_{\Omega} u = \mu(\Omega) = \|\nabla u\|_{L^1(\Omega)}. \]

If \( \nabla u \) is a locally integrable function we call \( u \) weakly differentiable.
Lemma 2.1. Let \( 1 < p \leq \infty \) and \((u_n)_n\) be a sequence of locally integrable functions with 
\[
\sup_n \| \nabla u_n \|_p < \infty
\]
which converge to \( u \) in \( L^1_{\text{loc}}(\mathbb{R}^d) \). Then \( u \) is weakly differentiable and 
\[
\| \nabla u \|_p \leq \limsup_n \| \nabla u_n \|_p.
\]

Proof. By the weak compactness of \( L^p(\mathbb{R}^d) \) there is a subsequence, for simplicity also denoted by \((u_n)_n\), and a \( v \in L^p(\mathbb{R}^d) \) such that \( \nabla u_n \to v \) weakly in \( L^p(\mathbb{R}^d) \) and \( \| v \|_p \leq \limsup_n \| \nabla u_n \|_p \). Let \( \varphi \in C_c^\infty(\mathbb{R}^d) \) and \( i \in \{1, \ldots, d\} \). Then
\[
\int u \partial_i \varphi = \lim_{n \to \infty} \int u_n \partial_i \varphi = -\lim_{n \to \infty} \int \partial_i u_n \varphi = -\int v \varphi
\]
which means \( \nabla u = v \).

2.1 Hardy-Littlewood Maximal Operator

In this section we reduce Theorem 1.1 to Theorem 1.2.

Let \( 1 \leq p < d/\alpha \) and \( f \in L^p(\mathbb{R}^d) \). For \( x \in \mathbb{R}^d \) consider the set of balls \( B \) with \( x \in \overline{B} \) and \( M_\alpha f(x) = r(B)^\alpha f_B \). Recall that we denote by \( B_\alpha(x) \) the subset of those balls that have the largest radius.

Lemma 2.2. Let \( 1 \leq p < d/\alpha \) and \( f \in L^p(\mathbb{R}^d) \) and \( x \in \mathbb{R}^d \) be a Lebesgue point of \( f \). Then \( B_\alpha(x) \) is nonempty.

Proof. Let \((B_n)_n\) a sequence of balls with \( x \in B_n \) and
\[
M_\alpha f(x) = \lim_{n \to \infty} r(B_n)^\alpha f_{B_n}.
\]
Assume there is a subsequence \((n_k)_k\) with \( r(B_{n_k}) \to 0 \). Then \( f_{B_{n_k}} \to f(x) \) and thus
\[
\limsup_{k \to \infty} r(B_{n_k})^\alpha f_{B_{n_k}} \leq f(x) \limsup_{n \to \infty} r(B_{n_k})^\alpha = 0,
\]
a contradiction. Assume there is a subsequence \((n_k)_k\) with \( r(B_{n_k}) \to \infty \). Then
\[
\limsup_{k \to \infty} r(B_{n_k})^\alpha f_{B_{n_k}} \leq \limsup_{k \to \infty} r(B_{n_k})^\alpha \mathcal{L}(B_{n_k})^{-1} \mathcal{L}(B_{n_k})^{1-\frac{1}{p}} \left( \int_{B_{n_k}} f^p \right)^{\frac{1}{p}}
\]
\[
= \limsup_{k \to \infty} \sigma_d^{-\frac{1}{p}} r(B_{n_k})^{\alpha - \frac{d}{p}} \left( \int_{B_{n_k}} f^p \right)^{\frac{1}{p}}
\]
\[
\leq \sigma_d^{-\frac{1}{p}} \limsup_{k \to \infty} r(B_{n_k})^{\alpha - \frac{d}{p}} \| f \|_p = 0
\]
since \( \| f \|_p < \infty \), a contradiction. Hence there is a subsequence \((n_k)_k\) such that \( r(B_{n_k}) \) converges to some value \( r \in (0, \infty) \). We can conclude that there is a ball \( B \) with \( x \in \overline{B} \) and \( r(B) = r \) and \( \int_{B_{n_k}} f \to \int_B f \). So we have
\[
M_\alpha f(x) = \lim_{k \to \infty} r(B_{n_k})^\alpha f_{B_{n_k}} = r(B)^\alpha f_B.
\]
A similar argument shows that there exist a largest ball \( B \) for which \( \sup_{\mathbb{R}^d} r(B)^\alpha f_B \) is attained. \( \Box \)
Lemma 2.3. For each $f \in L^\infty(\mathbb{R}^d)$ with bounded variation $M_\alpha f$ is locally Lipschitz.

Proof. If $f = 0$ then the statement is obvious, so consider $f \neq 0$. Let $B$ be a ball. Then there is a ball $C \supset B$ with $f_C > 0$, and for every ball $D$ with

$$ r(D) < r_0 = r(C) \left( \frac{f_C}{\|f\|_\infty} \right)^{1/\alpha} $$

we have

$$ r(D)^\alpha f_D < r(C)^\alpha \frac{f_C}{\|f\|_\infty} \|f\|_\infty = r(C)^\alpha f_C. $$

That means that on $B$ the maximal function $M_\alpha f$ is the supremum over all functions $\sigma_d^{-1} r^{\alpha-d} f \ast 1_{B(z,r)}$ with $r \geq r_0$ and $z$ such that $0 \in B(z,r)$. Those convolutions are weakly differentiable with

$$ \nabla (r^{\alpha-d} f \ast 1_{B(z,r)}) = r^{\alpha-d} (\nabla f) \ast 1_{B(z,r)} $$

so that

$$ |\nabla (r^{\alpha-d} f \ast 1_{B(z,r)})| \leq r^{\alpha-d} \text{var } f \leq r_0^{\alpha-d} \text{var } f. $$

Thus on $B$ the maximal function $M_\alpha f$ is a supremum of functions with Lipschitz constant $\sigma_d^{-1} r_0^{\alpha-d} \text{var } f$ and hence itself Lipschitz with the same constant.\hfill \square

The following has essentially already been observed in [17, 20, 23, 25].

Lemma 2.4. Let $M_\alpha f$ be differentiable in $x$. Then for every $B \in \mathcal{B}_\alpha(x)$ we have

$$ |\nabla M_\alpha f(x)| \leq (d-\alpha) r(B)^{\alpha-1} f_B, $$

and if $x \in B$ we have $\nabla M_\alpha f(x) = 0$.

Proof. Let $B(z,r) \in \mathcal{B}_\alpha(x)$ and let $e$ be a unit vector. Then for all $h > 0$ we have $x + he \in B(z,r + h)$. Thus

$$ |\nabla M_\alpha f(x)| = \sup_{e} \lim_{h \to 0} \frac{M_\alpha f(x) - M_\alpha f(x + he)}{h} $$

\begin{align*}
&\leq \frac{1}{\sigma_d} \lim_{h \to 0} \frac{1}{h} \int_{B(z,r + h)} (r^{\alpha-d} - (r + h)^{\alpha-d}) f \\
&\leq \frac{1}{\sigma_d} \lim_{h \to 0} \frac{1}{h} \int_{B(z,r + h)} (r^{\alpha-d} - (r + h)^{\alpha-d}) f \\
&= \frac{1}{\sigma_d} \lim_{h \to 0} \frac{1}{h} \int_{B(z,r + h)} (r^{\alpha-d} - (r + h)^{\alpha-d}) f \\
&= \frac{1}{\sigma_d} \lim_{h \to 0} \frac{1}{h} \int_{B(z,r + h)} (r^{\alpha-d} - (r + h)^{\alpha-d}) f \\
&= \frac{1}{\sigma_d} (d-\alpha) r^{\alpha-d-1} f.
\end{align*}

If $x \in B(z,r)$ then since for all $y \in B(z,r)$ we have $M_\alpha f(y) \geq M_\alpha f(x)$ we get $\nabla M_\alpha f(x) = 0$.\hfill \square

Now we reduce Theorem 1.1 to Theorem 1.2. We prove Theorem 1.2 in section 4.
Proof of Theorem 1.1. For each $n \in \mathbb{N}$ define a cutoff function $\varphi_n$ by

$$
\varphi_n(x) = \begin{cases} 
1, & 0 \leq |x| \leq 2^n, \\
2 - 2^{-n}|x|, & 2^n \leq |x| \leq 2^{n+1}, \\
0, & 2^{n+1} \leq |x| < \infty.
\end{cases}
$$

Then $|\nabla \varphi_n(x)| = 2^{-n}1_{2^n \leq |x| \leq 2^{n+1}}$ and thus

$$
\|f \nabla \varphi_n\|_p = 2^{-n}\|f\|_{L^p(B(0,2^{n+1}) \setminus B(0,2^n))} \to 0
$$
for $n \to \infty$. Denote $f_n(x) = \min\{f(x), n\} \cdot \varphi_n(x)$. Then by eq. (4) we have

$$
\lim_{n \to \infty} \|\nabla f_n\|_p = \lim_{n \to \infty} \|\nabla f_n - \min\{f, n\} \nabla \varphi_n\|_p = \lim_{n \to \infty} \|
abla \varphi_n \nabla \min\{f, n\}\|_p = \|\nabla f\|_p.
$$

Since $1 \leq p < d/\alpha$ and $f \in L^p(\mathbb{R}^d)$ we have $M_\alpha f \in L^{p-1-\alpha/d-1}(\mathbb{R}^d) \subset L^1_{\text{loc}}(\mathbb{R}^d)$. Then since $M_\alpha f_n \to M_\alpha f$ pointwise from below, $M_\alpha f_n$ converges to $M_\alpha f$ in $L^1_{\text{loc}}(\mathbb{R}^d)$. So from Lemma 2.1 it follows that

$$
\|\nabla M_\alpha f\|_{(p-1-\alpha/d)-1} \leq \limsup_{n \to \infty} \|\nabla M_\alpha f_n\|_{(p-1-\alpha/d)-1}.
$$

By Lemma 2.3 we have that $M_\alpha f_n$ is weakly differentiable and differentiable almost everywhere, so that by Lemmas 2.2 and 2.4 and Theorem 1.2 we have

$$
\int |\nabla M_\alpha f_n|^{p-1-\alpha/d-1} \leq (d - \alpha)\|M_\alpha f_n/r(B_x)\|_{(p-1-\alpha/d)-1} \leq (d - \alpha)\|M_{\alpha-1} f_n\|_{(p-1-\alpha/d)-1} \lesssim_{\alpha} \|\nabla f_n\|_p,
$$

which by eq. (5) converges to $\|\nabla f\|_p$, for $n \to \infty$. For the endpoint $p = d/\alpha$ the proof works the same.

2.2 Dyadic Maximal Operator

In this section we reduce Theorem 1.5 to Theorem 1.6.

Let $1 \leq p < d/\alpha$ and $f \in L^p(\mathbb{R}^d)$. Recall that we denote by $Q_\alpha$ the set of all dyadic cubes $Q$ such that for every dyadic cube ball $P \supseteq Q$ we have $l(P)^\alpha f_P < l(Q)^\alpha f_Q$. For $x \in \mathbb{R}^d$, we denote by $Q_\alpha(x)$ the set of dyadic cubes $Q$ with $x \in Q$ and

$$
M_\alpha^d f(x) = l(Q)^\alpha f_Q.
$$

Lemma 2.5. Let $1 \leq p < d/\alpha$ and $f \in L^p(\mathbb{R}^d)$ and $x \in \mathbb{R}^d$ be a Lebesgue point of $f$. Then $Q_\alpha(x)$ contains a dyadic cube $Q_x$ with

$$
l(Q_x) = \sup_{Q \in Q_\alpha(x)} l(Q)
$$

and that cube also belongs to $Q_\alpha$. 

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Proof. Let \((Q_n)_n\) be a sequence of cubes with \(l(Q_n) \to \infty\). Then
\[
\limsup_{n \to \infty} l(Q_n)^a f_{Q_n} \leq \limsup_{n \to \infty} l(Q_n)^{a-d} \mathcal{L}(Q_n)^{1-\frac{d}{p}} \left( \int_{Q_n} f^p \right)^{\frac{1}{p}}
\]
\[
= \limsup_{n \to \infty} l(Q_n)^{a-d-\frac{d}{p}} \left( \int_{Q_n} f^p \right)^{\frac{1}{p}}
\]
\[
= \limsup_{n \to \infty} l(Q_n)^{a-\frac{d}{p}} \left( \int_{Q_n} f^p \right)^{\frac{1}{p}}
\]
\[
\leq \limsup_{n \to \infty} l(Q_n)^{a-\frac{d}{p}} \|f\|_p = 0.
\]

Let \((Q_n)_n\) be a sequence of cubes with \(l(Q_n) \to 0\). Then since \(f_{Q_n} \to f(x)\) and \(l(Q_n) \to 0\), we have \(l(Q_n)^a f_{Q_n} \to 0\). Thus since for each \(k\) there are at most \(2^d\) many cubes \(Q\) with \(l(Q) = 2^k\) and whose closure contains \(x\), the supremum has to be attained for a finite set of cubes from which we can select the largest.

Now we reduce Theorem 1.5 to Theorem 1.6. We prove Theorem 1.6 in section 3.

Proof of Theorem 1.5. By Lemma 2.5, \(M_{\alpha,\beta}^d f\) is defined almost everywhere. We have
\[
\int (M_{\alpha,\beta}^d f(x))^{(p^{-1}-1)(1+\alpha+\beta)/d} \, dx \leq \int \sum_{Q \in \mathcal{Q}_a} 1_Q(x)(l(Q)^{\alpha+\beta} f_Q)^{(p^{-1}-(1+\alpha+\beta)/d)^{-1}} \, dx
\]
\[
= \sum_{Q \in \mathcal{Q}_a} \mathcal{L}(Q)(l(Q)^{\alpha+\beta} f_Q)^{(p^{-1}-(1+\alpha+\beta)/d)^{-1}}
\]
\[
= \sum_{Q \in \mathcal{Q}_a} (l(Q)^{d/p} f_Q)^{(p^{-1}-(1+\alpha+\beta)/d)}
\]
\[
\leq \left( \sum_{Q \in \mathcal{Q}_a} (l(Q)^{d/p} f_Q)^{p} \right)^{1-p(1+\alpha+\beta)/d}
\]
\[
\lesssim \alpha \|\nabla f\|_p^{p^{-1}-(1+\alpha+\beta)/d}.
\]
where the last step follows from Theorem 1.6. In the endpoint case we have by Theorem 1.6
\[
\|M_{\alpha,\beta}^d f\|_\infty = \sup_{Q \in \mathcal{Q}_a} l(Q)^{\alpha+\beta} f_Q = \sup_{Q \in \mathcal{Q}_a} l(Q)^{\frac{d}{p}-1} f_Q \leq \left( \sum_{Q \in \mathcal{Q}_a} (l(Q)^{\frac{d}{p}-1} f_Q)^{p} \right)^{\frac{1}{p}} \lesssim \|\nabla f\|_p.
\]

\[\square\]

3 Dyadic Maximal Operator

In this section we prove Theorem 1.6. For a measurable set \(E \subset \mathbb{R}^d\) we define the measure theoretic boundary by
\[
\partial_\ast E = \left\{ x : \limsup_{r \to 0} \frac{\mathcal{L}(B(x,r) \setminus E)}{r^d} > 0, \limsup_{r \to 0} \frac{\mathcal{L}(B(x,r) \cap E)}{r^d} > 0 \right\}.
\]
We denote the topological boundary by $\partial E$. As in [29, 30], our approach to the variation is the coarea formula rather than the definition of the variation, see for example [13, Theorem 5.9].

**Lemma 3.1.** Let $f \in L^1_{\text{loc}}(\mathbb{R}^d)$ with locally bounded variation and $U \subset \mathbb{R}^d$. Then

$$\text{var}_U f = \int_{\mathbb{R}} H^{d-1}(\partial_\ast \{f > \lambda\} \cap U) \, d\lambda.$$  

**Lemma 3.2.** Let $f \in L^1_{\text{loc}}(\mathbb{R}^d)$ be weakly differentiable and $U \subset \mathbb{R}^d$ and $\lambda_0 < \lambda_1$. Then

$$\int_{\{x \in U : \lambda_0 < f(x) < \lambda_1\}} |\nabla f| = \int_{\lambda_0}^{\lambda_1} H^{d-1}(\partial_\ast \{f > \lambda\} \cap U) \, d\lambda.$$  

Recall also the relative isoperimetric inequality for cubes.

**Lemma 3.3.** Let $Q$ be a cube and $E$ be a measurable set. Then

$$\min\{\mathcal{L}(Q \cap E), \mathcal{L}(Q \setminus E)\}^{d-1} \lesssim H^{d-1}(\partial E \cap Q)^d.$$  

We will use a result from the case $\alpha = 0$. For a subset $Q \subset Q_0$ and $Q \in Q_0$, we denote

$$\lambda^Q = \min\left\{ \max\left\{ \inf\{\lambda : \mathcal{L}(\{f > \lambda\} \cap Q) < 2^{-d-2} \mathcal{L}(Q)\}, \sup\{f_P : P \in Q, \ P \supseteq Q\}\right\}, f_Q\right\}.$$  

**Proposition 3.4.** Let $1 \leq p < \infty$ and $f \in L^1_{\text{loc}}(\mathbb{R}^d)$ and $|\nabla f| \in L^p(\mathbb{R}^d)$. Then for every set $Q \subset Q_0$ we have

$$\sum_{Q \in Q} (\mathcal{L}(Q \cap \{f > \lambda^Q\})^{p}) \leq \mathcal{L}(\{f \in Q_0, \ P \supseteq Q\})^{2}.$$

For $p = 1$ it also holds with $||\nabla f||_1$ replaced by var $f$.

**Remark 3.5.** We have that $\alpha < \beta$ implies $Q_\beta \subset Q_\alpha$. This is because for $l(Q) < l(P)$, $l(Q)^\alpha f_Q > l(P)^\alpha f_P$ becomes a stronger estimate the larger $\alpha$ becomes.

By Remark 3.5 we can apply Proposition 3.4 to $Q = Q_\alpha$. For $p = 1$ Proposition 3.4 is Proposition 2.5 in [29]. For the proof for all $p \geq 1$ we follow the strategy in [29]. In particular we use the following result. For $Q \in Q_0$ we denote

$$\bar{\lambda}_Q = \min\left\{ \max\left\{ \inf\{\lambda : \mathcal{L}(\{f > \lambda\} \cap Q) < \mathcal{L}(Q)/2\}, \sup\{f_P : P \in Q_0, \ P \supseteq Q\}\right\}, f_Q\right\}.$$  

**Lemma 3.6** (Corollary 3.3 in [29]). Let $f \in L^1_{\text{loc}}(\mathbb{R}^d)$. Then for every $Q \in Q_0$ we have

$$\mathcal{L}(Q)(f_Q - \lambda^Q) \leq 2^{d+2} \sum_{P \in Q_0, \ P \subsetneq Q} \int_{\lambda_P}^{f_P} \mathcal{L}(P \cap \{f > \lambda\}) \, d\lambda.$$  

Note that $f_P > \bar{\lambda}_P$ implies $P \in Q_0$.  

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Proof of Proposition 3.4. By Lemmas 3.2 and 3.3 we have for each $P \in Q_0$ and $P \subset Q$ that
\[
\int_{\lambda_P}^{f_P} \mathcal{L}(\{f > \lambda\} \cap P) \, d\lambda \leq l(P) \int_{\lambda_P}^{f_P} \mathcal{L}(\{f > \lambda\} \cap P)^{1-\frac{2}{d}} \, d\lambda \\
\leq l(P) \int_{\lambda_P}^{f_P} \mathcal{H}^{d-1}(\partial \{f > \lambda\} \cap P) \, d\lambda \\
= l(P) \int_{x \in P, \lambda_P < f(x) < f_P} |\nabla f| \\
= l(P) \int_Q |\nabla f| l_P(\lambda_P, f_P)(x, f(x)) \, dx.
\]

We note that for any $Q \in Q$ we have $\lambda_Q \geq \lambda_Q^0$ and use Lemma 3.6. Then we apply the above calculation, Hölder’s inequality and use that $(\lambda_P, f_P)$ and $(\lambda_Q, f_Q)$ are disjoint for $P \subset Q$,
\[
\sum_{Q \in Q} \left( l(Q) \frac{2}{d} - 1 (f_Q - \lambda_Q^0) \right)^p \leq 2^{d+2} \sum_{Q \in Q} \left( l(Q) \frac{2}{d} - 1 - d \right) \sum_{P \in Q_0, P \subset Q} \int_{\lambda_P}^{f_P} \mathcal{L}(\{f > \lambda\} \cap P) \, d\lambda \\
\leq \sum_{Q \in Q} \left( l(Q) \frac{2}{d} - 1 - d \int_Q |\nabla f| \sum_{P \in Q_0, P \subset Q} l(P) l_P(\lambda_P, f_P)(x, f(x)) \, dx \right)^p \\
\leq \sum_{Q \in Q} \left( l(Q) \frac{2}{d} - 1 - d \left( 1 - \frac{1}{d} \right) \left[ \int_Q |\nabla f|^p \left( \sum_{P \in Q_0, P \subset Q} l(P) l_P(\lambda_P, f_P)(x, f(x)) \right)^p \, dx \right] \right)^p \\
= \sum_{Q \in Q} \left( l(Q) - 1 \left[ \sum_{P \in Q_0, P \subset Q} l(P)^p \int_{(x, f(x)) \in P \times (\lambda_P, f_P)} |\nabla f|^p \right] \right)^p \\
= \sum_{Q \in Q} \left( l(Q) - p \sum_{P \in Q_0, P \subset Q} l(P)^p \int_{(x, f(x)) \in P \times (\lambda_P, f_P)} |\nabla f|^p \right) \\
= \sum_{P \in Q_0} l(P)^p \int_{x \in P, f(x) \in (\lambda_P, f_P)} |\nabla f|^p \\
\leq \frac{1}{2p - 1} \sum_{P \in Q_0} \int_{x \in P, f(x) \in (\lambda_P, f_P)} |\nabla f|^p.
\]

For $p = 1$ with $\text{var} \ f$ instead of $\|\nabla f\|$, we do not use Lemma 3.2 or Hölder’s inequality, but interchange the order of summation first and then apply Lemma 3.1. \hfill \square

For a dyadic cube $Q$ denote by $\text{prt}(Q)$ the dyadic parent cube of $Q$.

Lemma 3.7. Let $1 \leq p < d/\alpha$ and $f \in L^p(\mathbb{R}^d)$ and let $\varepsilon > 0$. Then there is a subset $\hat{Q}_\alpha$ of $Q_\alpha$ such that for each $Q \in Q_\alpha$ with $l(Q)^p f_Q > \varepsilon$ there is a $P \in \hat{Q}_\alpha$ with $Q \subset \text{prt}(P)$ and $f_Q \leq 2^{d} f_P$. Furthermore for any two $Q, P \in \hat{Q}_\alpha$ one of the following holds.
1. \( \text{prt}(Q) = \text{prt}(P) \).
2. \( \text{prt}(Q) \) and \( \text{prt}(P) \) don't intersect.
3. \( f_Q/f_P \not\in (2^{-d},2^d) \).

**Proof.** Set \( \tilde{Q}_n^\alpha \) to be the set of maximal cubes \( Q \) with \( l(Q)^\alpha f_Q > \varepsilon \). For any dyadic cube \( Q \) with \( l(Q)^\alpha f_Q > \varepsilon \) we have

\[
\varepsilon < l(Q)^{\alpha-d} \int_Q f \leq l(Q)^{\alpha-d+\frac{d}{2}} \left( \int_Q f^p \right)^{\frac{1}{p}} \leq l(Q)^{\alpha - \frac{d}{2}} \|f\|_p
\]

which implies

\[
l(Q) < (\|f\|_p/\varepsilon)^{(p^{-1}-\alpha/d)^{-1}}.
\]

Hence

\[
\bigcup \tilde{Q}_n^\alpha = \bigcup \{ Q \in Q_\alpha : l(Q)^\alpha f_Q > \varepsilon \}.
\]

Assume we have already defined \( \tilde{Q}_n^\alpha \). Then define \( \tilde{Q}_n^{\alpha+1} \) to be the set of maximal cubes \( Q \in Q_\alpha \) with

\[
f_Q > 2^d \sup_{P \in \tilde{Q}_n^\alpha : Q \subset \text{prt}(P)} f_P.
\]

Set \( \tilde{Q}_n = \tilde{Q}_n^0 \cup \tilde{Q}_n^1 \cup \ldots \).

Assume there is a cube \( Q \) with \( l(Q)^\alpha f_Q > \varepsilon \) such that for all \( P \in \tilde{Q}_n \) with \( Q \subset \text{prt}(P) \) we have \( f_Q > 2^d f_P \). Then by eq. (6) there is a maximal such cube \( Q \). Furthermore there is a smallest \( P \in \tilde{Q}_n \) with \( Q \subset \text{prt}(P) \) and an \( n \) with \( P \in \tilde{Q}_n^\alpha \). But then \( Q \) is a maximal cube that satisfies eq. (7), which implies \( Q \in \tilde{Q}_n^{\alpha+1} \), a contradiction.

If for \( Q, P \in \tilde{Q}_n \), neither item 1 nor item 2 holds, then after renaming we have \( \text{prt}(Q) \subset \text{prt}(P) \). Then \( P \) has been added to \( \tilde{Q}_n \) before \( Q \), and since \( Q \subset \text{prt}(P) \) this means \( f_Q > 2^d f_P \). \( \square \)

**Lemma 3.8.** Let \( 1 \leq p < \infty \) and \( f \in W^{1,p}(\mathbb{R}^d) \) and let \( \varepsilon > 0 \). Let \( Q \subset Q_0 \) be a set of dyadic cubes such that

1. for each \( Q \in Q \) there is an ancestor cube \( p(Q) \supseteq Q \) with \( l(p(Q)) \leq l(Q)/\varepsilon \) and \( f_Q > 2^\varepsilon f_{p(Q)} \),
2. and for any two distinct \( Q, P \in Q \) such that \( p(Q) \) and \( p(P) \) intersect we have \( f_Q/f_P \not\in (2^{-\varepsilon},2^\varepsilon) \).

Then

\[
\left( \sum_{Q \in Q} (l(Q)^{\frac{d}{p}-1} f_Q)^p \right)^{\frac{1}{p}} \lesssim_{\varepsilon} \|\nabla f\|_p.
\]

The endpoint \( p = \infty \) holds as well.

**Proof.** We divide into two types of cubes and deal with them separately. Denote

\[
Q_- = \{ Q \in Q : \mathcal{L}(\{ f > 2^{-\varepsilon/3} f_Q \} \cap Q) < 2^{-d-2} \mathcal{L}(Q) \},
\]
\[
Q_+ = \{ Q \in Q : \mathcal{L}(\{ f > 2^{-\varepsilon/3} f_Q \} \cap Q) \geq 2^{-d-2} \mathcal{L}(Q) \}.
\]
Let \( Q \in \mathcal{Q}_- \) and recall \( \lambda_Q^0 \) from Proposition 3.4. Then since
\[
\sup \{ \lambda : \mathcal{L}(\{ f > \lambda \} \cap Q) < 2^{-d-2} \mathcal{L}(Q) \} \leq 2^{-\varepsilon/3} f_Q,
\]
we have
\[
f_Q - \lambda_Q^0 \geq (1 - 2^{-\varepsilon/3}) f_Q.
\]
Since \( Q \subset Q_0 \) we conclude from Proposition 3.4
\[
\sum_{Q \in \mathcal{Q}_-} \left( l(Q) \frac{\varepsilon}{d} f_Q \right)^p \leq (1 - 2^{-\varepsilon/3})^{-p} \sum_{Q \in \mathcal{Q}_-} \left( l(Q) \frac{\varepsilon}{d} (f_Q - \lambda_Q^0) \right)^p \lesssim_{\varepsilon, p} \| \nabla f \|_p^p.
\]
Let \( Q \in \mathcal{Q}_+ \) and \( \lambda > 2^{-2\varepsilon/3} f_Q \). Since by item 1 we have \( 2^{\varepsilon/3} f_{p(Q)} < 2^{-2\varepsilon/3} f_Q \), we obtain from Chebyshev’s inequality
\[
\mathcal{L}(p(Q) \cap \{ f > \lambda \}) \leq 2^{-\varepsilon/3} \mathcal{L}(p(Q)).
\] (8)
Since \( Q \in \mathcal{Q}_+ \), for \( \lambda < 2^{-\varepsilon/3} f_Q \) we have
\[
2^{-d-2} e^d \mathcal{L}(p(Q)) \leq 2^{-d-2} \mathcal{L}(Q \cap \{ f > \lambda \}) \leq \mathcal{L}(p(Q) \cap \{ f > \lambda \}).
\] (9)
So for all \( 2^{-2\varepsilon/3} f_Q \leq \lambda \leq 2^{-\varepsilon/3} f_Q \) we can conclude by the isoperimetric inequality Lemma 3.3 and eqs. (8) and (9) that
\[
\mathcal{H}^{d-1}(\partial_+ \{ f > \lambda \} \cap p(Q))^d \geq \min \{ \mathcal{L}(p(Q) \cap \{ f > \lambda \}), \mathcal{L}(p(Q) \setminus \{ f > \lambda \}) \}^{d-1} \geq (\mathcal{L}(p(Q)) \min \{ e^d 2^{-d-2}, 1 - 2^{-\varepsilon/3} \})^{d-1} \geq_{\varepsilon} \mathcal{L}(p(Q))^{d-1}.
\]
Thus for each \( Q \in \mathcal{Q}_+ \) by Lemma 3.2 and Hölder’s inequality we have
\[
\int_{2^{-2\varepsilon/3} f_Q}^{2^{-\varepsilon/3} f_Q} l(p(Q))^{d-1} \, d\lambda \lesssim_{\varepsilon} \int_{2^{-2\varepsilon/3} f_Q}^{2^{-\varepsilon/3} f_Q} \mathcal{H}^{d-1}(\partial_+ \{ f > \lambda \} \cap p(Q)) \, d\lambda
\]
\[
= \int_{x \in p(Q) \cap f(x) \in (2^{-2\varepsilon/3}, 2^{-\varepsilon/3}) f_Q} |\nabla f| \, d\lambda
\]
\[
\leq l(p(Q))^{d-\frac{d}{p}} \left( \int_{x \in p(Q) \cap f(x) \in (2^{-2\varepsilon/3}, 2^{-\varepsilon/3}) f_Q} |\nabla f|^p \right)^{1/p}.
\]
Now we use item 2 and conclude
\[
\sum_{Q \in \mathcal{Q}_+} \left( l(Q) \frac{\varepsilon}{d} f_Q \right)^p \lesssim_{\varepsilon, p} \sum_{Q \in \mathcal{Q}_+} \left( l(p(Q)) \frac{\varepsilon}{d} f_{p(Q)} \right)^p
\]
\[
\lesssim_{\varepsilon, p} \sum_{Q \in \mathcal{Q}_+} \left( l(p(Q)) \frac{\varepsilon}{d} \int_{2^{-2\varepsilon/3} f_Q}^{2^{-\varepsilon/3} f_Q} l(p(Q))^{d-1} \, d\lambda \right)^p
\]
\[
\lesssim_{\varepsilon, p} \sum_{Q \in \mathcal{Q}_+} \int_{x \in p(Q) \cap f(x) \in (2^{-2\varepsilon/3}, 2^{-\varepsilon/3}) f_Q} |\nabla f|^p
\]
\[ \leq \int |\nabla f|^p. \]

For \( p = 1 \) with \( \text{var} f \) instead of \( \|\nabla f\|_1 \) we use Lemma 3.1 instead of Lemma 3.2 and H"older’s inequality. For \( p = \infty \) let \( Q \in Q \). Then by the Sobolev-Poincaré inequality we have

\[ \|\nabla f\|_\infty \geq \|\nabla f\|_{L^\infty(p(Q))} \geq l(p(Q))^{-d} \int_{p(Q)} |f - f_{p(Q)}| \]
\[ \geq l(Q)^{-d-1} \varepsilon^{d+1} \int_{Q} |f - f_{p(Q)}| \]
\[ \geq l(Q)^{-d-1} \varepsilon^{d+1} \int_{Q} f - f_{p(Q)} \]
\[ = l(Q)^{-d-1} (f_Q - f_{p(Q)}) \]
\[ \geq l(Q)^{-d-1} (1 - 2^{-\varepsilon}) f_Q. \]

\( \Box \)

**Proof of Theorem 1.6.** Let \( \varepsilon > 0 \) and \( \hat{Q}_\alpha \) be the set of cubes from Lemma 3.7. Let \( Q \in Q_\alpha \). Then there is a \( P \in \hat{Q}_\alpha \) with \( Q \subset \text{prt}(P) \) and \( f_{Q} \leq 2^d f_{P} \). Thus \( f_{Q} \leq 4^d f_{\text{prt}(P)} \). Since \( l(Q)^\alpha f_{Q} > l(\text{prt}(P))^\alpha f_{\text{prt}(P)} \) we have \( l(Q) > 4^{-d/\alpha} l(\text{prt}(P)) \). Thus for each \( P \) there are at most \( c_\alpha \) many \( Q \in Q_\alpha \) with \( Q \subset \text{prt}(P) \) and \( f_{Q} \leq 2^d f_{P} \). We conclude

\[ \sum_{Q \in Q_\alpha, l(Q)^\alpha f_{Q} > \varepsilon} \left( l(Q) \frac{\varepsilon^{d}}{2} f_{Q} \right)^p \leq \sum_{P \in \hat{Q}_\alpha, Q \in Q_\alpha, Q \subset \text{prt}(P), f_{Q} \leq 2^d f_{P}} \sum_{l(Q)^\alpha f_{Q} \leq \varepsilon} \left( l(Q) \frac{\varepsilon^{d}}{2} f_{Q} \right)^p \]
\[ \leq c_\alpha \sum_{P \in \hat{Q}_\alpha} \left( l(P) \frac{\varepsilon^{d}}{2} f_{P} \right)^p. \]

For each dyadic cube \( P \in \{\text{prt}(Q) : Q \in \hat{Q}_\alpha \} \) pick a \( Q \in \hat{Q}_\alpha \) with \( P = \text{prt}(Q) \) such that for all \( Q' \in \hat{Q}_\alpha \) with \( P = \text{prt}(Q) \) we have \( f_{Q'} \leq f_{Q} \). Denote by \( \hat{Q}_\alpha \) the set of all such dyadic cubes. Then

\[ \sum_{Q \in \hat{Q}_\alpha} \left( l(Q) \frac{\varepsilon^{d}}{2} f_{Q} \right)^p \leq \sum_{P \in \{\text{prt}(Q) : Q \in \hat{Q}_\alpha \}} \sum_{Q \in \hat{Q}_\alpha, Q \subset \text{prt}(Q), l(Q)^\alpha f_{Q} \leq \varepsilon} \left( l(Q) \frac{\varepsilon^{d}}{2} f_{Q} \right)^p \]
\[ \leq 2^d \sum_{Q \in \hat{Q}_\alpha} \left( l(Q) \frac{\varepsilon^{d}}{2} f_{Q} \right)^p \]
\[ = 2^d \sum_{Q \in \hat{Q}_\alpha} \left( l(Q) \frac{\varepsilon^{d}}{2} f_{Q} \right)^p. \]

We want to show that Lemma 3.8 applies to \( \hat{Q}_\alpha \) with \( p(Q) = \text{prt}(Q) \). Since \( \hat{Q}_\alpha \subset Q_\alpha \) we have \( \hat{Q}_\alpha \subset Q_\alpha \) by Remark 3.5, and Item 1 follows from \( f_{Q} > 2^d f_{\text{prt}(Q)} \). For Item 2 let \( Q, P \in \hat{Q}_\alpha \) be distinct such that \( \text{prt}(Q) \) and \( \text{prt}(P) \) intersect. Since we have \( \text{prt}(Q) \neq \text{prt}(P) \), Lemma 3.7 implies \( f_{Q} / f_{P} \notin (2^{-d}, 2^d) \). Thus by Lemma 3.8 we have

\[ 2^d \sum_{Q \in \hat{Q}_\alpha} \left( l(Q) \frac{\varepsilon^{d}}{2} f_{Q} \right)^p \lesssim_{\alpha, p} \|\nabla f\|_p^p. \]
We have proven for every \( \varepsilon > 0 \) that
\[
\sum_{Q \in \mathcal{Q}_\alpha} \left( \int(Q)^{\frac{d}{p-1}} f_Q \right)^p \lesssim_{\alpha,p} \|\nabla f\|_p^p
\]
with constant independent of \( \varepsilon \). So we can let \( \varepsilon \) go to zero and conclude Theorem 1.6.

For the endpoint \( p = \infty \) let \( Q \in \mathcal{Q}_\alpha \). Then we use \( f_{\text{prt}(Q)} \leq 2^{\alpha} f_Q \) and copy the proof of the endpoint in Lemma 3.8 with \( p(\mathcal{Q}) = \text{prt}(\mathcal{Q}) \) and \( \varepsilon = 1/2 \).

## 4 Hardy-Littlewood Maximal Operator

In this section we prove Theorem 1.2.

### 4.1 Making the balls disjoint

**Lemma 4.1.** Let \( 1 \leq p < d/(1 + \alpha + \beta) \) and \( f \in L^p(\mathbb{R}^d) \) and let \( \varepsilon > 0 \). Then for any \( c_1 \geq 2, c_2 \geq 1 \) there is a set of balls \( \mathcal{B} \subset \mathcal{B}_\alpha \) such that for two balls \( B, C \in \mathcal{B} \) we have \( c_1 B \cap c_1 C = \emptyset \) or \( f_C/f_B \notin (c_2^{-1}, c_2) \), and furthermore
\[
\int_{\varepsilon}^\infty \lambda^{p^{-1}-(1+\alpha+\beta)/d-1} \mathcal{L}\left( \bigcup \{ B \in \mathcal{B}_\alpha : r(B)^{\alpha+\beta} f_B > \lambda \} \right) d\lambda 
\lesssim_{\alpha,\beta,p,c_1,c_2} \left( \sum_{B \in \mathcal{B}} (r(B)^{\frac{d}{p-1}} f_B)^p \right)^{(1-p(1+\alpha+\beta)/d)^{-1}}.
\]

**Proof.** Let \( B \in \mathcal{B}_\alpha \) with \( r(B)^{\alpha+\beta} f_B > \varepsilon \). Then
\[
\varepsilon < r(B)^{\alpha+\beta} f_B \leq r(B)^{\alpha+\beta} \mathcal{L}(B)^{-1} \mathcal{L}(B)^{1-1/p} \left( \int_{B} f_{B}^{p} \right)^{1/p} \leq \sigma_d^{-1/p} r(B)^{\alpha+\beta-d/p} \|f\|_p,
\]
which means that \( r(B) \) is bounded by
\[
K = (\sigma_d^{-1/p} \|f\|_p/\varepsilon)^{1/(d/p-\alpha-\beta)}.
\]

Define \( \mathcal{B}^0 = \{ B \in \mathcal{B}_\alpha : r(B) \in [1/2,1]K \} \). Then for all \( B \in \mathcal{B}^0 \) we have that \( r(B)^{\alpha} f_B \) is uniformly bounded. Inductively define a sequence of balls as follows. For \( B_0, \ldots, B_{k-1} \) already defined choose a ball \( B_k \in \mathcal{B}^0 \) such that \( c_1 B_k \) is disjoint from \( c_1 B_0, \ldots, c_1 B_{k-1} \) and which attains at least half of
\[
\sup \{ f_B : B \in \mathcal{B}^0, c_1 B \cap (c_1 B_0 \cup \ldots \cup c_1 B_{k-1}) = \emptyset \}
\]
if one exists. Set \( \widetilde{\mathcal{B}}^0 = \{ B_0, B_1, \ldots \} \). Then for all \( B \in \mathcal{B}^0 \) we have that \( c_1 B \) intersects \( \cup \{ c_1 B : B \in \mathcal{B}^0 \} \). Define
\[
\mathcal{B}^0 = \{ B \in \mathcal{B}_\alpha : \exists C \in \widetilde{\mathcal{B}}^0, B \subset 5c_1 C, f_B \leq c_2 f_C \}.
\]
Then \( \mathcal{B}^0 \subset \mathcal{B}^0 \). We proceed by induction. For each \( n \in \mathbb{N} \) define
\[
\mathcal{B}^n = \{ B \in \mathcal{B}_\alpha \setminus (\mathcal{B}^\alpha \cup \ldots \cup \mathcal{B}^{n-1}) : r(B) \in [1/2,1]2^{-n}K \},
\]

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as above greedily select a sequence \( \tilde{B}^n \) of balls \( B \in \mathcal{B}^n \) with almost maximal \( f_B \) such that for every already selected \( C \in \tilde{B}^n \) we have \( c_1 B \cap c_1 C = \emptyset \), and define

\[
\tilde{B}^n = \{ B \in \mathcal{B}_\alpha : \exists C \in \tilde{B}^n \ B \subset 5c_1 C, \ f_B \leq c_2 f_C \}.
\]

Note that we have \( \mathcal{B}^n \subset \tilde{B}^n \). Finally set \( \tilde{B} = \tilde{B}^0 \cup \tilde{B}^1 \cup \ldots \). For \( C \in \tilde{B} \), we denote

\[
U_{C, \lambda} = \{ B \in \mathcal{B}_\alpha : B \subset 5c_1 C, f_B \leq c_2 f_C, r(B)^{\alpha + \beta} f_B > \lambda \}.
\]

Let \( \lambda > \varepsilon \) and \( B \in \mathcal{B}_\alpha \) with \( r(B)^{\alpha + \beta} f_B > \lambda \). Then there is an \( n \) with \( B \in \tilde{B}^n \), and hence a \( C \in \tilde{B}^n \) with \( B \in U_{C, \lambda} \). Let \( C \in \tilde{B} \) and \( B \in U_{C, \lambda} \). Since \( B \in \mathcal{B}_\alpha \) we have

\[
r(B)^\alpha f_B \geq r(5c_1 C)^\alpha f_{5c_1 C}
\]

which implies

\[
r(B) \geq r(5c_1 C)(f_{5c_1 C}/f_B)^{1/\alpha} \geq (5c_1)^{1-d/\alpha} c_2^{1/\alpha} r(C).
\]

Since \( r(B) \leq 5c_1 r(C) \) it follows that

\[
r(B)^\beta \leq r(C)^\beta \begin{cases} 
(5c_1)^\beta, & \beta \geq 0, \\
(5c_1)^{\beta-d/\alpha} c_2^{\beta/\alpha}, & \beta < 0.
\end{cases}
\]

Together with

\[
r(B)^\alpha f_B \leq (5c_1 r(C))^\alpha c_2 f_C
\]

we obtain

\[
r(B)^{\alpha + \beta} f_B \leq c_3 r(C)^{\alpha + \beta} f_C,
\]

where

\[
c_3 = \begin{cases} 
(5c_1)^{\alpha + \beta} c_2, & \beta \geq 0, \\
(5c_1)^{\alpha + \beta - d/\alpha} c_2^{1 + \beta/\alpha}, & \beta < 0.
\end{cases}
\]

Thus \( U_{C, \lambda} \) is only nonempty if

\[
\lambda < c_3 r(C)^{\alpha + \beta} f_C.
\]

We can conclude

\[
\int_\varepsilon^\infty \lambda^{p^{-1}-(1+\alpha+\beta)/d-1-1} \mathcal{L}\left( \bigcup_{B \in \mathcal{B}_\alpha} : r(B)^{\alpha + \beta} f_B > \lambda \right) d\lambda \\
= \int_\varepsilon^\infty \lambda^{p^{-1}-(1+\alpha+\beta)/d-1-1} \mathcal{L}\left( \bigcup_{C \in \tilde{B}} \bigcup_{C, \lambda} \right) d\lambda \\
\leq \sum_{C \in \tilde{B}} \int_\varepsilon^\infty \lambda^{p^{-1}-(1+\alpha+\beta)/d-1-1} \mathcal{L}\left( \bigcup_{U_{C, \lambda}} \right) d\lambda \\
= \sum_{C \in \tilde{B}} \int_\varepsilon^{c_3 r(C)^{\alpha + \beta} f_C} \lambda^{p^{-1}-(1+\alpha+\beta)/d-1-1} \mathcal{L}\left( \bigcup_{U_{C, \lambda}} \right) d\lambda \\
\leq \sum_{C \in \tilde{B}} (5c_1)^\beta \mathcal{L}(C) \int_\varepsilon^{c_3 r(C)^{\alpha + \beta} f_C} \lambda^{p^{-1}-(1+\alpha+\beta)/d-1-1} d\lambda
\]

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\[ \leq \frac{1}{p} - \frac{(1 + \alpha + \beta)}{d} \sum_{C \in B} (5c_1)^d \mathcal{L}(C) \left( c_3 \rho(C)^{\alpha + \beta} f_C \right)^{(p^{-1} - (1 + \alpha + \beta)/d)^{-1}} \]

\[ = \frac{1}{p} - \frac{(1 + \alpha + \beta)}{d} c_3^{(p^{-1} - (1 + \alpha + \beta)/d)^{-1}} \sum_{C \in B} \left( \frac{\rho(C)}{C} \right)^{\frac{d}{p} - 1} f_C \left( p^{-1} - (1 + \alpha + \beta)/d \right)^{-1} \]

\[ \leq \frac{1}{p} - \frac{(1 + \alpha + \beta)}{d} c_3^{(p^{-1} - (1 + \alpha + \beta)/d)^{-1}} \sum_{C \in B} \left( \frac{\rho(C)}{C} \right)^{\frac{d}{p} - 1} f_C \left( p^{-1} - (1 + \alpha + \beta)/d \right)^{-1} \]

\[ \leq \frac{1}{p} - \frac{(1 + \alpha + \beta)}{d} \sum_{C \in B} \left( \frac{\rho(C)}{C} \right)^{\frac{d}{p} - 1} f_C \left( p^{-1} - (1 + \alpha + \beta)/d \right)^{-1} \].

\[ \square \]

### 4.2 Transfer to dyadic cubes

In this subsection we pass from disjoint balls to dyadic cubes and then conclude Theorem 1.2 using a result from the dyadic setting.

**Remark 4.2.** There are \(3^d\) dyadic grids \(D_1, \ldots, D_{3^d}\) such that each ball \(B\) is contained in a dyadic cube \(Q_B \in D = D_1 \cup \ldots \cup D_{3^d}\) with \(l(Q) \lesssim r(B)\).

**Lemma 4.3.** Let \(f \in L^1_{\operatorname{loc}}(\mathbb{R}^d)\). Then for each \(B \in \mathcal{B}_\alpha\) we have \(f_{Q_B} \sim f_B\) and \(l(Q_B) \sim r(B)\).

**Proof.** Let \(x\) be the center of \(B\), and \(Q_B\) be the cube from Remark 4.2 and \(C = B(x, \sqrt{d}l(Q))\). Then \(r(B) \sim l(Q_B) \sim r(C)\) and \(f_B \lesssim f_{Q_B} \lesssim f_C\). Since \(B \in \mathcal{B}_\alpha\) we also have \(r(C)^\alpha f_C < r(B)^\alpha f_B\) and therefore conclude \(f_{Q_B} \lesssim f_C \lesssim f_B\).

**Lemma 4.4.** Let \(f \in L^1_{\operatorname{loc}}(\mathbb{R}^d)\). For each \(\alpha > 0\) and \(B \in \mathcal{B}_\alpha\) and cube \(P \supset Q_B\) we have \(l(P)^\alpha f_P \lesssim_{\alpha} l(Q_B)^\alpha f_{Q_B}\).

**Proof.** For \(x\) the center of \(B\) define \(C = B(x, \sqrt{d}l(P))\). Then from \(f_P \lesssim f_C\) and \(r(C)^\alpha f_C < r(B)^\alpha f_B\) and \(f_B \lesssim f_{Q_B}\) we obtain \(l(P)^\alpha f_P \lesssim r(C)^\alpha f_C < r(B)^\alpha f_B \lesssim l(Q_B)^\alpha f_{Q_B}\).

**Proof of Theorem 1.2.** For \(B \in \mathcal{B}_\alpha\) denote by \(P_B\) the cube largest that attains \(\max_{P \supset Q_B} f_P\). Then \(P_B \in \mathcal{Q}_0\) and by Lemmas 4.3 and 4.4 we have \(l(P_B) \sim r(B)\) and \(f_{P_B} \sim f_B\). By Lemma 4.3 there further exists a cube \(p(P_B) \supset P_B\) with \(f_{p(P_B)} \lesssim f_{P_B}/2\) and \(l(p(P_B)) \lesssim l(P_B)\).

Let \(\varepsilon > 0\) and let \(\tilde{B}\) be the set of balls from Lemma 4.1. By Lemmas 4.3 and 4.4 there are \(c_1, c_2\) such that for any two distinct \(B, C \in \tilde{B}\) we have that \(p(P_B)\) and \(p(P_C)\) are disjoint or \(f_{P_B}/f_{P_C} \notin (1/2, 2)\). Define \(Q = \{P_B : B \in \tilde{B}\}\). By the layer cake formula and Lemmas 4.1 and 4.3 we have

\[ \int (M_{\alpha, \beta} f)^{(p^{-1} - (1 + \alpha + \beta)/d)^{-1}} \]

\[ = (p^{-1} - (1 + \alpha + \beta)/d)^{-1} \int_0^\infty \lambda^{(p^{-1} - (1 + \alpha + \beta)/d)^{-1} - 1} \mathcal{L}(\{M_{\alpha, \beta} f > \lambda\}) \, d\lambda \]

\[ = (p^{-1} - (1 + \alpha + \beta)/d)^{-1} \lim_{\varepsilon \to 0} \int_0^\infty \lambda^{(p^{-1} - (1 + \alpha + \beta)/d)^{-1} - 1} \mathcal{L}\left( \bigcup \{B \in \mathcal{B}_\alpha : r(B)^{\alpha + \beta} f_B > \lambda\} \right) \, d\lambda \]

\[ \lesssim_{\alpha, \beta, p} \lim_{\varepsilon \to 0} \left( \sum_{B \in \tilde{B}} \left( \frac{r(B)}{C} \right)^{\frac{d}{p} - 1} f_B \right)^{(1 - p(1 + \alpha + \beta)/d)^{-1}} \]
\[
\sim_{\alpha,\beta,p} \lim_{\varepsilon \to 0} \left( \sum_{Q \in \mathcal{Q}} \left( l(Q)^{\frac{d}{d-1}} f_Q \right)^p \right)^{\frac{1-p(1+\alpha+\beta)/d}{1}}.
\]

For each \(i = 1, \ldots, 3^d\) we apply Lemma 3.8 to \(Q \cap D_i\) and obtain

\[
\sum_{Q \in \mathcal{Q}} \left( l(Q)^{\frac{d}{d-1}} f_Q \right)^p = \sum_{i=1}^{3^d} \sum_{Q \in \mathcal{Q} \setminus D_i} \left( l(Q)^{\frac{d}{d-1}} f_Q \right)^p \lesssim_{\alpha,\beta,p} \| \nabla f \|_p^p.
\]

For the endpoint \(p = d/(1 + \alpha + \beta)\) we use \(\| M_{\alpha,\beta} f \|_\infty = \sup_{B \in \mathcal{B}_\alpha} r(B)^{\alpha+\beta} f_B\). Let \(B \in \mathcal{B}_\alpha\). Then \(f_{2B} \leq 2^{-\alpha} f_B\) and we have by the Sobolev-Poincaré inequality

\[
\| \nabla f \|_{d/(1+\alpha+\beta)} \geq \left( \int_{2B} | \nabla f |^{d/(1+\alpha+\beta)} \right)^{(1+\alpha+\beta)/d} \geq r(2B)^{\alpha+\beta-d} \int_{2B} |f - f_{2B}| \\
\geq 2^{\alpha+\beta-d} r(B)^{\alpha+\beta-d} \int_B |f - f_{2B}| \\
\geq 2^{\alpha+\beta-d} r(B)^{\alpha+\beta-d} (f - f_{2B}) \\
\geq \sigma_d 2^{\alpha+\beta-d} r(B)^{\alpha+\beta}(1 - 2^{-\alpha}) f_B.
\]

\[
\square
\]

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