BMO estimates for nonvariational operators with discontinuous coefficients structured on Hörmander’s vector fields on Carnot groups

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Abstract

We consider the class of operators

\[ Lu = \sum_{i,j=1}^{q} a_{ij}(x)X_iX_ju \]

where \( X_1, X_2, \ldots, X_q \) are homogeneous left invariant Hörmander’s vector fields on \( \mathbb{R}^N \) with respect to a structure of Carnot group, \( q \leq N \), the matrix \( \{a_{ij}\} \) is symmetric and uniformly positive on \( \mathbb{R}^q \), the coefficients \( a_{ij} \) belong to \( L^\infty \cap VLMO^{loc}_\Omega \) (“vanishing logarithmic mean oscillation”) with respect to the distance induced by the vector fields (in particular they can be discontinuous), \( \Omega \) is a bounded domain of \( \mathbb{R}^N \). We prove local estimates in \( BMO^{loc} \cap L^p \) of the kind:

\[
\|X_iX_ju\|_{BMO^{loc}_{\Omega'}} + \|X_iu\|_{BMO^{loc}_{\Omega'}} \leq c \left\{ \|Lu\|_{BMO^{loc}_{\Omega}} + \|u\|_{BMO^{loc}_{\Omega}} \right\}
\]

for any \( \Omega' \subset \Omega \), \( 1 < p < \infty \).

Even in the uniformly elliptic case \( X_1 = \partial_{x_i}, q = N \) our estimates improve the known results.

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1 Introduction

Context and main result of the paper

Let $X_0, X_1, ..., X_q$ be a system of smooth vector fields,

$$X_i = \sum_{j=1}^{N} b_{ij}(u) \partial_{u_j}$$

defined in the whole $\mathbb{R}^N$, and assume they satisfy Hörmander’s rank condition in $\mathbb{R}^N$: the vector fields $X_i$ and their commutators $[X_i, X_j], [X_i, [X_i, X_j]], ..., \text{up to some fixed length span } \mathbb{R}^N$ at any point. Then, a famous theorem proved by Hörmander in 1967 (see [26]), states that the second order differential operator

$$L = \sum_{i=1}^{q} X_i^2 + X_0$$

(1.1)

is hypoelliptic, that is $u \in C^\infty (\Omega)$ whenever $u$ is a distributional solution to $Lu = f$ in an open set $\Omega \subset \mathbb{R}^N$ with $f \in C^\infty (\Omega)$. In 1975 Folland [23] studied the class of Hörmander’s operators (1.1) which admits an underlying structure of homogeneous group. This means that the vector fields $X_i$ are left invariant with respect to a Lie group operation in $\mathbb{R}^N$ (which we think as “translations”) and the operator $L$ is homogeneous of degree 2 with respect to a one-parameter family of Lie group automorphisms (which we think as “dilations”). Then, Folland proved that there exists a global fundamental solution $\Gamma$ for $L$, which is translation invariant and homogeneous of degree $2 - Q$ with respect to the dilations, where $Q$ is the so called homogeneous dimension of the group. This fact allows to apply the theory of singular integrals in homogeneous groups, and derive from representation formulas suitable a priori estimates for the second order derivatives $X_i X_j u (i, j = 1, 2, ..., q)$ or $X_0 u$ (note that the “drift” vector
field $X_0$ has weight two in the operator $L$). Later, in [30], Rothschild and Stein showed how the analysis of a general operator (1.1), also in absence of an underlying structure of homogeneous group, can be performed by a suitable technique of “lifting and approximation” which reduces the study of $L$ to that of an operator of the kind studied by Folland.

In the last decade, more general families of second order differential operators modeled on Hörmander’s vector fields have been studied, namely operators of the kinds

\[ L = \sum_{i,j=1}^{q} a_{ij} (x) X_i X_j \]  
\[ L = \sum_{i,j=1}^{q} a_{ij} (x) X_i X_j - \partial_t \]  
\[ L = \sum_{i,j=1}^{q} a_{ij} (x) X_i X_j + X_0 \]

where the matrix $\{ a_{ij} (x) \}_{i,j=1}^{q}$ is symmetric positive definite, the coefficients are bounded and satisfy suitable mild regularity assumptions, for instance they belong to Hölder or $VMO$ spaces defined with respect to the distance induced by the vector fields. Since the $a_{ij}$’s are not $C^\infty$, these operators are no longer hypoelliptic. Nevertheless, a priori estimates on second order derivatives with respect to the vector fields are a natural result which does not in principle require smoothness of the coefficients. Namely, a priori estimates in $L^p$ (with coefficients $a_{ij}$ in $VMO \cap L^\infty$) have been proved in [7] for operators (1.2), in [6] for operators (1.4) but in homogeneous groups, and in [13] for operators (1.4) in the general case; a priori estimates in $C^\alpha$ spaces (with coefficients $a_{ij}$ in $C^\alpha$) have been proved in [9] for operators (1.3), in [25] for operators (1.4) but in homogeneous groups, and in [13] for operators (1.4) in the general case. See also the recent monograph [10] for more results on these classes of operators and for a larger bibliographic account.

A somewhat endpoint case of $L^p$ estimates consists in $BMO$ type estimates, which is the issue that we address in this paper. We will prove, for operators (1.2) in homogeneous groups, with coefficients $a_{ij} = a_{ji}$ satisfying the condition

\[ -1|\xi|^2 \leq \sum_{i,j=1}^{q} a_{ij} (x) \xi_i \xi_j \leq \Lambda^{-1}|\xi|^2 \forall \xi \in \mathbb{R}^q, \text{a.e. } x \in \Omega \]

and having “vanishing logarithmic mean oscillation” ($VLMO$) in a bounded domain $\Omega$, a priori estimates of the kind

\[ \sum_{i,j=1}^{q} \|X_i X_j u\|_{BMO_{loc}^p(\Omega')} + \sum_{i=1}^{q} \|X_i u\|_{BMO_{loc}^p(\Omega')} \leq c \left\{ \|Lu\|_{BMO_{loc}^p(\Omega)} + \|u\|_{BMO_{loc}^p(\Omega)} \right\} \]
for any \( p \in (1, \infty) \), \( \Omega' \subset \Omega \) (see Theorem 2.10 for the precise statement; also, the precise meaning of these norms will be defined later). Let us stress that the VLMO assumption allows some kind of discontinuity of the coefficients \( a_{ij} \).

**Comparison with the existing literature**

Remarkably, this estimate appears to be new even in the nonvariational uniformly elliptic case \( (q = n, X_i = \partial_x, \text{ for } i = 1, 2, ..., n) \). Actually, a few papers are devoted to BMO estimates for the second derivatives of the solutions to nonvariational uniformly elliptic equations: we can quote the old paper by Peetre [29], establishing local BMO estimates for elliptic equations with uniformly continuous coefficients (with a continuity modulus \( o(1/|\log t|) \)), and the more recent ones by Chang-Dafni-Stein [16], containing global BMO estimates for the laplacian, and by Chang-Li [17], dealing with elliptic operators with Dini-continuous coefficients. Elliptic equations in divergence form with VLMO coefficients have been studied by Acquistapace [1], Huang [27] (in which also some nondivergence form equation has studied), while BMO estimates for some nonlinear equations have been established by Caffarelli-Huang [14].

For operators modeled on Hörmander vector fields and written in divergence form, BMO estimates have been proved by Di Fazio-Fanciullo in [21], while Bramanti-Brandolini in [8] have proved BMO type estimates in a scale of spaces BMO_φ for operators (1.2) built on general Hörmander’s vector fields, assuming a certain modulus of continuity of the coefficients \( a_{ij} \).

**Problems and strategy**

Although the continuity requirement on the coefficients asked in [8] is not a strong one, it represents a significant difference with the \( L^p \) theory developed in [6], [7], under the VMO assumption and with the BMO theory developed in the present paper under the VLMO assumption.

The reason of this difference has its roots in the real variable machinery which is applied to prove these estimates, namely suitable extensions of the famous \( L^p \) estimate for the commutator of a Calderón-Zygmund operator with the multiplication by a BMO function, proved by Coifman-Rochberg-Weiss in [20], which was first applied to the proof of \( L^p \) a priori estimates for uniformly elliptic operators with VMO coefficients by Chiarenza-Frasca-Longo in [18], [19]. To put the real analysis problem into its context, let us recall some facts. It is known that, under fairly broad assumptions, a singular integral operator maps \( L^\infty \) into BMO. Under much more stringent assumptions it can be proved that it maps BMO into BMO. This was shown in [29] for convolution type operators in \( \mathbb{R}^N \), and in [3], in spaces of homogeneous type of finite measure, for singular integrals satisfying a strong cancellation property. The multiplication operator for a function \( a \) maps BMO into BMO provided \( a \in L^\infty \cap LMO \) (where LMO stands for “logarithmic bounded mean oscillation”), as proved in [31]. We also need a result stating that the commutator of a singular integral operators with the multiplication for \( a \) maps BMO into BMO, with operator norm bounded by the LMO seminorm of \( a \). Actually, we want the operator norm of the commutator to be small whenever \( a \) has small oscillation, but not
small absolute size. A result of this kind has been proved by Sun-Su in [33] for singular integral operators of convolution type in $\mathbb{R}^N$, satisfying a strong cancellation property. In this case, the commutator is proved to map $BMO\cap L^p$ into itself ($1 < p < \infty$) continuously, with operator norm bounded by the $LMO$ seminorm of $a$:

$$[[T, a] f]_{BMO} + \|[T, a] f\|_{L^p} \leq c \|[a]_{LMO} (\{f\}_{BMO} + \|f\|_{L^p})\).$$

This result is clever under several regards. First, it exploits the idea of bounding the $BMO\cap L^p$ norm of the commutator with the analogous norm of $f$, and not separately the $BMO$ seminorm of the commutator with the $BMO$ seminorm of $f$; secondly, it relies on the very strong cancellation properties enjoyed by classical Calderón-Zygmund convolution-type kernels. The present paper starts from the idea of extending this commutator theorem to the context of convolution-type singular integrals on homogeneous groups, which should be useful to handle operators (1.2) in this context, in view of the results and techniques of [23], [6], [8]. However, in contrast with the global, convolution nature of our singular integrals, we are interested in the study of an operator (1.2) on a bounded domain $\Omega$; this means that we don’t want to assume the coefficients $a_{ij}$ defined on the whole $\mathbb{R}^N$, nor rely on an extension result for $LMO$ in this abstract context. Therefore, the commutator estimate that we prove has to be established directly in a local form. This forces us to go through the whole argument in [33] and reshape it on a new kind of local $BMO_{loc} (\Omega_1, \Omega_2)$ spaces, defined averaging the function over the balls centered at points of some open set $\Omega_1$ and contained in a larger open set $\Omega_2 \subseteq \Omega$. This fact also serves another scope, namely avoiding to handle the sets $B \cap \Omega$, which would require some extra assumption on $\Omega$ in order to use the doubling condition. Moreover, it would seem to us rather unnatural to express the assumption on the coefficients $a_{ij}$ in a form which involves their boundary behavior, since after all we are just proving interior estimates. Under this respect, the present paper moves in the spirit of the recent research about “local real analysis in locally homogeneous spaces” carried out in [12].

Once the real analysis part of this research is set into its proper frame, one can try to follow as close as possible the general line first drawn in [6]. In doing so, another major problem arises, namely the necessity of getting some new uniform upper bound related to the fundamental solution $\Gamma (x_0, \cdot)$ of the “frozen operator”

$$L_0 = \sum_{i,j=1}^q a_{ij} (x_0) X_i X_j.$$

Actually, to apply the real variable machinery to the concrete singular integral operators which appear in our representation formulas, we have to resort to the technique of expansion of $\Gamma (x_0, \cdot)$ in spherical harmonics, first employed by Calderón-Zygmund in [15] and already used in all the aforementioned papers dealing with $L^p$ estimates for nonvariational operators structured on Hörmander’s vector fields. To get a control on the coefficients of this expansion,
we need some upper bound on the \( u \)-derivatives of any order of \( \Gamma (x_0, u) \), say for \( |u| = 1 \), uniform with respect to \( x_0 \). In [6] the following estimate was proved:

\[
\sup_{x \in \Omega, |u| = 1} \left| \left( \frac{\partial}{\partial u} \right)^\beta \Gamma (x; u) \right| \leq c(\beta),
\]

(1.5)

for any multiindex \( \beta \). In the present situation we also need a control on the \( \text{LMO} \) norm, and not just the \( L^\infty \) norm, of the coefficients of the expansion. To get this, the bound (1.5) is not enough, and we need to establish the following:

\[
\sup_{x_1, x_2 \in \Omega, |u| = 1} \left| \left( \frac{\partial}{\partial u} \right)^\beta \Gamma (x_1, u) - \left( \frac{\partial}{\partial u} \right)^\beta \Gamma (x_2, u) \right| \leq c_\beta \| A (x_1) - A (x_2) \|
\]

(1.6)

where \( \| A (\cdot) \| \) is the matrix norm of the coefficients \( \{a_{ij}\} \). To establish a bound on the derivatives of any order of a fundamental solution, uniform with respect to some parameter, is always a difficult task when, as happens for operators structured on Hörmander’s vector fields, we cannot rely on any kind of explicit formula for the fundamental solution. We will get the bound (1.6) in § 6 adapting results and techniques contained in series of papers by Bonfiglioli-Lanconelli-Uguzzoni (see [2], [3], [4]) in the context of Gaussian bounds for operators (1.3). We point out that the reason why we did not consider in this paper operators with drift \( X_0 \) is only related to this part of the proof. Namely, the papers [2], [3], [4] deal with operators (1.2) or (1.3), but not (1.4), therefore proving (1.6) in presence of a drift would require a much deeper revision of the techniques used in those papers, and perhaps a completely different approach.

**Plan of the paper**

Section 2 contains some known facts, the definition and basic properties of \( \text{local BMO} \)-type spaces and the statement of our assumptions and main result.

In section 3 we write the representation formulas that we need for \( X_i X_j u \) in terms of \( Lu \). These formulas involve singular integrals with “variable kernels” and their commutators. By the classical technique of expansion in spherical harmonics we rewrite these operators in series of singular integral operators of convolution type. We state some uniform bound on the fundamental solution of the frozen operator and show their use in proving suitable bounds on the coefficients of the expansion in spherical harmonics. Section 4 contains the core of the real analysis machinery: \( \text{BMO}_{loc} \) estimates for singular integrals and their commutators are established, first for convolution kernels and then in the general case, together with a number of other useful results, in particular a local version of the one stating that \( \text{LMO} \cap L^\infty \) multiplies \( \text{BMO} \). Section 5 contains the proof of our main result, in three steps: first, exploiting all the results of the previous sections, we prove local estimates for functions with small compact support; second, exploiting several techniques and results from [8], we prove local estimates for functions with small noncompact support; third, we conclude the proof of the result on any bounded domain. Finally, the Appendix contains the proof of the uniform bound on the fundamental solution of the frozen operator.
Although this bound is crucial in the paper, we have preferred postponing its proof to the Appendix because the techniques employed there are completely different from those of the previous sections.

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2 Preliminaries

2.1 Carnot groups, vector fields and their metric

Here we recall a number of known definitions and facts about homogeneous groups and left invariant vector fields. For the justification of our assertions, further details and examples, we refer to [32, p. 618-622], [3, § 1.3], [25].

We call Carnot group or stratified homogeneous group the space $\mathbb{R}^N$ equipped with a Lie group structure, (“translations”) together with a family of “dilations” that are group automorphisms and are given by

$$D(\lambda) : (x_1, \ldots, x_N) \mapsto (\lambda^{\omega_1} x_1, \ldots, \lambda^{\omega_N} x_N) \quad (2.1)$$

for $\lambda > 0$, where

$$(\omega_1, \ldots, \omega_N) = (1, 1, \ldots, 1, 2, 2, \ldots, s, s, \ldots, s)$$

for some positive integer $s$. We denote by $\circ$ the translation, and assume that the origin is the group identity and the Euclidean opposite is the group inverse. We will denote by $G$ the space $\mathbb{R}^N$ with this structure of homogeneous group, and we will write $c(G)$ for a constant depending on the numbers $N, \omega_1, \ldots, \omega_N$ and the group law $\circ$.

We say that a differential operator $Y$ on $\mathbb{R}^N$ is homogeneous of degree $\beta > 0$ if

$$Y (f (D(\lambda) x)) = \lambda^\beta (Y f) (D(\lambda) x)$$

for every test function $f$, $\lambda > 0$, $x \in \mathbb{R}^N$. Also, we say that a function $f$ is homogeneous of degree $\alpha \in \mathbb{R}$ if

$$f (D(\lambda) x) = \lambda^\alpha f (x) \quad \forall \lambda > 0, x \in \mathbb{R}^N.$$ 

Clearly, if $Y$ is a differential operator homogeneous of degree $\beta$ and $f$ is a homogeneous function of degree $\alpha$, then $Y f$ is homogeneous of degree $\alpha - \beta$.

Let us consider now the Lie algebra $\ell$ associated to the group $G$, that is, the Lie algebra of left-invariant vector fields, with the Lie bracket given by the commutator of vector fields

$$[X, Y] = XY - YX.$$ 

We can fix a basis $X_1, \ldots, X_N$ in $\ell$ choosing $X_i$ as the left invariant vector field which agrees with $\partial_{x_i}$ at the origin. It turns out that $X_i$ is homogeneous of
degree \( \omega_i \). In particular, let \( X_1, X_2, ..., X_q \) be the elements of the basis which are homogeneous of degree 1. The Lie algebra \( \ell \) turns out to be nilpotent and stratified:

\[
\ell = \bigoplus_{i=1}^s V_i \quad \text{with } [V_1, V_j] = V_{j+1} \text{ for } j \leq s - 1, [V_1, V_j] = \{0\} \text{ otherwise;}
\]

\[V_1 = \text{span} \left( X_1, X_2, ..., X_q \right).\]

The number \( s \) is called the step of the Lie algebra. We also say that the vector fields \( X_1, X_2, ..., X_q \) satisfy Hörmander’s condition at step \( s \).

Let us introduce the \emph{control distance} \( d \) induced by the vector fields. This is a concept which can be defined for any system of Hörmander’s vector fields (even in absence of a group structure) but which possesses more properties in Carnot groups.

**Definition 2.1** For any \( \delta > 0 \), \( x, y \in \mathbb{R}^N \), let \( C_\delta (x, y) \) be the class of absolutely continuous mappings \( \varphi : [0, 1] \to \Omega \) which satisfy

\[
\varphi'(t) = \sum_{i=1}^q a_i(t) (X_i)_{\varphi(t)} \quad \text{a.e. } t \in (0, 1)
\]

with \( |a_i(t)| \leq \delta \) for \( i = 1, ..., q \), \( \varphi (0) = x, \varphi (1) = y \). We define

\[
d(x, y) = \inf \{ \delta > 0 : C_\delta (x, y) \neq \emptyset \}.
\]

Note that the finiteness of \( d(x, y) \) for any two points \( x, y \in \Omega \) is not a trivial fact, but depends on a connectivity result known as “Chow’s theorem”; it can be proved that \( d \) is actually a distance in \( \mathbb{R}^N \), finite for any couple of points. Moreover:

**Proposition 2.2** The distance \( d \) is translation invariant and 1-homogeneous for dilations on the group.

This fact is probably known, but we are unable to give a precise reference, so we will prove it.

**Proof.** Let \( B(x, r) \) be the \( d \)-ball of center \( x \) and radius \( r \). Let us prove that

\[
y \in B(x, r) \implies x^{-1} \circ y \in B(0, r)
\]

\[
y \in B(0, r) \implies D(x) y \in B(0, \lambda r).
\]

Let \( y \in B(x, r) \), then for every \( \delta < r \) there exists \( \varphi \in C_\delta (x, y) \). Let

\[
\varphi_x (t) = x^{-1} \circ \varphi (t),
\]

and let us show that \( \varphi_x \in C_\delta (0, x^{-1} \circ y) \). Clearly \( \varphi_x (0) = 0 \) and \( \varphi_x (1) = x^{-1} \circ y \). Moreover, let \( J_x \) denote the Jacobian matrix of the function \( y \mapsto x^{-1} \circ y \),
then

\[ \varphi_x'(t) = J_x(\varphi(t)) \cdot \varphi'(t) = J_x(\varphi(t)) \cdot \sum_{i=0}^{q} a_i(t) (X_i)_{\varphi(t)} \]

\[ = \sum_{i=0}^{q} a_i(t) J_x(\varphi(t)) \cdot (X_i)_{\varphi(t)} = \sum_{i=0}^{q} a_i(t) (X_i)_{x^{-1} \varphi(t)} = \sum_{i=0}^{q} a_i(t) (X_i)_{\varphi(t)} \]

where the up to last identity follows by the translation invariance of the \( X_i \)'s (see [5, Prop. 1.2.3 p.14]). So the first assertion is proved.

Let now \( y \in B(0,r) \), then for every \( \delta < r \) there exists \( \varphi \in C_\delta(0,y) \). Let

\[ \varphi_\lambda(t) = D(\lambda) \varphi(t). \]

Then \( \varphi_\lambda(0) = 0; \varphi_\lambda(1) = D(\lambda)y \). Recall that

\[ X_i = \sum_{j=1}^{N} b_{ij}(u) \partial_{u_j} \]

with \( b_{ij} \) homogeneous of degree \( \omega_j - 1 \), for \( i = 1, 2, ..., q \). Hence

\[ b_{ij}(\varphi_\lambda(t)) = \lambda^{\omega_j - 1} b_{ij}(\varphi(t)) \]

and

\[ \varphi_\lambda'(t)_j = \lambda^{\omega_j} \varphi'(t)_j = \lambda^{\omega_j} \sum_{i=1}^{q} a_i(t) b_{ij}(\varphi(t)) = \sum_{i=0}^{q} \lambda a_i(t) b_{ij}(\varphi_\lambda(t)) \]

with

\[ |\lambda a_i(t)| \leq \lambda \delta, \]

which shows that \( \varphi_\lambda \in C_\lambda(x,y) \). Since this holds for any \( \delta < r \), we conclude \( y \in B(0,\lambda r) \). 

We can also define in \( \mathbb{R}^N \) a homogeneous norm \( \| \cdot \| \) as follows. For any \( x \in \mathbb{R}^N \), \( x \neq 0 \), set

\[ \| x \| = \rho \Leftrightarrow | D \left( \frac{1}{\rho} \right) x | = 1, \]

where \(| \cdot |\) denotes the Euclidean norm; also, let \( \| 0 \| = 0 \). Then:

- \( \| D(\lambda)x \| = \lambda \| x \| \) for every \( x \in \mathbb{R}^N \), \( \lambda > 0 \);
- the set \( \{ x \in \mathbb{R}^N : \| x \| = 1 \} \) coincides with the euclidean unit sphere \( \sum_N \);
- the function \( x \mapsto \| x \| \) is smooth outside the origin;
there exists $c(G) \geq 1$ such that for every $x, y \in \mathbb{R}^N$

$$\|x \circ y\| \leq c(\|x\| + \|y\|) \text{ and } \|x^{-1}\| = \|x\|;$$

$$\frac{1}{c} |y| \leq \|y\| \leq c |y|^{1/s} \text{ if } \|y\| \leq 1,$$

hence the function

$$\rho(x, y) = \|y^{-1} \circ x\| \tag{2.2}$$

is a quasidistance, that is:

$$\rho(x, y) \geq 0 \text{ and } \rho(x, y) = 0 \text{ if and only if } x = y;$$

$$\rho(y, x) = \rho(x, y)$$

$$\rho(x, y) \leq c (\rho(x, z) + \rho(z, y))$$

for every $x, y, z \in \mathbb{R}^N$ and some positive constant $c(G) \geq 1$. If we define the $\rho$-balls as

$$B_\rho(x, r) = \{y \in \mathbb{R}^N : \rho(x, y) < r\},$$

then $B_\rho(0, r) = \mathcal{D}(r) B_\rho(0, 1)$. The Lebesgue measure in $\mathbb{R}^N$ is the Haar measure of $G$, hence

$$|B_\rho(x, r)| = |B_\rho(0, 1)| r^Q \forall x \in \mathbb{R}^N, r > 0,$$

where

$$Q = \omega_1 + \ldots + \omega_N$$

(with $\omega_i$ as in (2.1)) is the homogeneous dimension of $\mathbb{R}^N$.

A consequence of the Prop. 2.2 is that the function $d(x, 0)$ is another homogeneous norm in the sense of Folland (see [23]), equivalent to the function $\|x\|$ defined above. In particular, $d$ and $\rho$ are globally equivalent.

### 2.2 Function spaces defined by local mean oscillations

Throughout the following, we will assume that $X_1, X_2, \ldots, X_q$ is a system of left invariant homogeneous Hörmander’s vector fields on a Carnot group in $\mathbb{R}^N$, as described in § 2.1, and $d$ is the control distance induced by the vector fields in $\mathbb{R}^N$.

Let $\Omega$ be a bounded open connected subset of $\mathbb{R}^N$. In the following definitions, the balls are always taken with respect to the distance $d$.

**Definition 2.3 (BMO$^p$ spaces)** For $p \in [1, \infty)$ we say that $f \in BMO^p(\Omega)$ if

$$\|f\|_{BMO^p(\Omega)} = [f]_{BMO(\Omega)} + \|f\|_{L^p(\Omega)} < \infty$$

with

$$[f]_{BMO(\Omega)} = \sup_{x \in \Omega, r > 0} \frac{1}{|B(x, r) \cap \Omega|} \int_{B(x, r) \cap \Omega} |f(y) - f_{B(x, r) \cap \Omega}| \, dy$$

where $f_A = \frac{1}{|A|} \int_A f$. 

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Definition 2.4 (Local $BMO$ spaces) Let $f \in L^1_{\text{loc}}(\Omega)$. We say that $f \in BMO_{\text{loc}}(\Omega)$ if

$$[f]_{BMO_{\text{loc}}(\Omega)} = \sup_{B(x,r) \subset \Omega} \frac{1}{|B(x,r)|} \int_{B(x,r)} |f(y) - f_{B(x,r)}| dy < +\infty.$$ 

Note that the requirement $B(x,r) \subset \Omega$ is meaningful because the distance $d$ is defined in the whole $\mathbb{R}^N$.

Let $f \in L^1_{\text{loc}}(\Omega)$ and $\Omega_1 \subset \Omega_2 \subset \Omega$. We say that $f \in BMO_{\text{loc}}(\Omega_1, \Omega_2)$ if

$$[f]_{BMO_{\text{loc}}(\Omega_1, \Omega_2)} = \sup_{x \in \Omega_1, B(x,r) \subset \Omega_2} \frac{1}{|B(x,r)|} \int_{B(x,r)} |f(y) - f_{B(x,r)}| dy < +\infty.$$ 

Note that $f \in BMO_{\text{loc}}(\Omega)$ if and only if $f \in BMO_{\text{loc}}(\Omega_1, \Omega)$ for any $\Omega_1 \subset \Omega$.

Moreover, for any $\Omega_1 \subset \Omega_2 \subset \Omega$ we have the following inclusions

$$BMO_{\text{loc}}(\Omega) \subset BMO_{\text{loc}}(\Omega_1, \Omega_2)$$

with

$$[f]_{BMO_{\text{loc}}(\Omega)} \leq [f]_{BMO_{\text{loc}}(\Omega_1, \Omega_2)},$$

and

$$BMO_{\text{loc}}(\Omega_2) \subset BMO_{\text{loc}}(\Omega_1, \Omega_2) \subset BMO_{\text{loc}}(\Omega_1)$$

with

$$[f]_{BMO_{\text{loc}}(\Omega_1)} \leq [f]_{BMO_{\text{loc}}(\Omega_1, \Omega_2)} \leq [f]_{BMO_{\text{loc}}(\Omega)}.$$ 

Definition 2.5 (Local $LMO$ spaces) Let $\Omega_1 \subset \Omega_2 \subset \Omega$. We say that $f \in LMO_{\text{loc}}(\Omega_1, \Omega_2)$ if

$$[f]_{LMO_{\text{loc}}(\Omega_1, \Omega_2)} = \sup_{x \in \Omega_1, B(x,r) \subset \Omega_2} \frac{1 + \log \frac{\text{diam}\Omega_2}{r}}{|B(x,r)|} \int_{B(x,r)} |f(y) - f_{B(x,r)}| dy < +\infty.$$ 

Analogously we define the space $LMO_{\text{loc}}(\Omega)$ taking the sup over all the balls $B(x,r) \subset \Omega$.

We say that $f \in VLMO_{\text{loc}}(\Omega)$ if $f \in LMO_{\text{loc}}(\Omega)$ and

$$\eta_f(r) = \sup_{B(x,r) \subset \Omega, \rho \leq r} \frac{1 + \log \frac{\text{diam}\Omega}{r}}{|B(x,r)|} \int_{B(x,r)} |f(y) - f_{B(x,r)}| dy \to 0 \text{ for } r \to 0.$$

Let $\overline{x} \in \Omega, 0 < r_1 < r_2$ such that $B(\overline{x}, r_2) \subset \Omega$. Then

$$VLMO_{\text{loc}}(\Omega) \subset LMO_{\text{loc}}(B(\overline{x}, r_1), B(\overline{x}, r_2))$$

with

$$[f]_{LMO_{\text{loc}}(B(\overline{x}, r_1), B(\overline{x}, r_2))} \leq \eta_f(2r_2). \quad (2.3)$$
Definition 2.6 (Local $BMO^p$ spaces) Let $p \in (1, \infty)$ and $\Omega_1 \subseteq \Omega_2 \subseteq \Omega$. We say that $f \in BMO^p_{\text{loc}}(\Omega_1, \Omega_2)$ if
\[
\|f\|_{BMO^p_{\text{loc}}(\Omega_1, \Omega_2)} \equiv \|f\|_{L^p(\Omega_2)} + [f]_{BMO^p_{\text{loc}}(\Omega_1, \Omega_2)} < \infty.
\]
Also, we say that $f \in BMO^p_{\text{loc}}(\Omega_1)$ if
\[
\|f\|_{BMO^p_{\text{loc}}(\Omega_1)} \equiv \|f\|_{L^p(\Omega_1)} + [f]_{BMO^p_{\text{loc}}(\Omega_1)} < \infty.
\]
We have
\[
BMO^p_{\text{loc}}(\Omega_2) \subset BMO^p_{\text{loc}}(\Omega_1, \Omega_2) \subset BMO^p_{\text{loc}}(\Omega_1).
\]

Let us note that the spaces $BMO^p_{\text{loc}}(\Omega_1, \Omega_2)$, $BMO^p_{\text{loc}}(\Omega_1, \Omega_2)$ and so on, are increasing with respect to both $\Omega_1$ and $\Omega_2$. The following fact, which will be useful several times, says that for compactly supported functions also an inclusion in the reverse order holds, in some sense.

We will often use $BMO^p_{\text{loc}}(\Omega_1, \Omega_2)$ spaces with $\Omega_1, \Omega_2$ two concentric balls; just to shorten notations, we will set
\[
BMO_{\text{loc}}(B(\overline{\tau}, R_1; R_2)) \equiv BMO_{\text{loc}}(B(\overline{\tau}, R_1), B(\overline{\tau}, R_2)).
\]

Lemma 2.7 Let $f \in BMO^p_{\text{loc}}(B(\overline{\tau}, R; KR))$ for some $K > 3$, with sprtf $\subset B(\overline{\tau}, R)$. Then
\[
[f]_{BMO_{\text{loc}}(B(\overline{\tau}, R; KR))} \leq 2^{p-1} [f]_{BMO_{\text{loc}}(B(\overline{\tau}, R; 3KR))} + \frac{1}{|B(\overline{\tau}, R)|^{1/p}} \|f\|_{L^p(B(\overline{\tau}, R))}.
\]

Proof. Let us consider a ball $B(x_0, r)$ with $x_0 \in B(\overline{\tau}, R)$ and $B(x_0, r) \subset B(\overline{\tau}, KR)$.

If $B(x_0, r) \subset B(\overline{\tau}, 3R)$, then obviously
\[
\frac{1}{|B(x_0, r)|} \int_{B(x_0, r)} |f(y) - f_{B(x_0, r)}|dy \leq [f]_{BMO_{\text{loc}}(B(\overline{\tau}, R; 3KR))},
\]
so let us assume $B(x_0, r) \not\subseteq B(\overline{\tau}, 3R)$. This means that $B(x_0, r) \supset B(\overline{\tau}, R)$, hence for any $c \in \mathbb{R}$
\[
\frac{1}{|B(x_0, r)|} \int_{B(x_0, r)} |f(y) - f_{B(x_0, r)}|dy \leq \frac{2}{|B(x_0, r)|} \int_{B(x_0, r)} |f(y) - c|dy
\]
\[
= \frac{2}{|B(x_0, r)|} \int_{B(\overline{\tau}, R)} |f(y) - c|dy + |c| \frac{|B(x_0, r) \setminus B(\overline{\tau}, R)|}{|B(x_0, r)|}
\]
\[
\leq \frac{2}{|B(\overline{\tau}, R)|} \int_{B(\overline{\tau}, R)} |f(y) - c|dy + 2|c| \frac{|B(x_0, r) \setminus B(\overline{\tau}, R)|}{|B(x_0, r)|}.
\]
Choose $c = f_{B(\overline{x}, R)}$
\[
\leq \frac{2}{|B(\overline{x}, R)|} \int_{B(\overline{x}, R)} |f(y) - f_{B(\overline{x}, R)}| dy \leq 2 \left( \|f\|^2_{BMO_{loc}(B(\overline{x}, R; 3R))} + \frac{c}{|B(\overline{x}, R)|^{1/p}} \|f\|_{L^p(B(\overline{x}, R))} \right).
\]

In the sequel we will need the following proposition that gives us a comparison between local and global $BMO^p$ spaces.

**Proposition 2.8** Let $s > 0$, $p \in [1, \infty)$ and $\overline{x} \in \mathbb{R}^N$ be fixed.
(a) If $f \in BMO_{loc}^p(B(\overline{x}, s; 3s))$, then $f \in BMO^p(B(\overline{x}, s))$ with
\[
\|f\|_{BMO^p(B(\overline{x}, s))} \leq c \|f\|_{BMO_{loc}^p(B(\overline{x}, s; 3s))}
\]
for some constant $c = c(G)$.
(b) If $f \in BMO^p(B(\overline{x}, R))$ for some $R > s$ and $s \neq f \subset B(\overline{x}, s)$, then the function $\tilde{f}$ obtained extending $f$ to zero outside $B(\overline{x}, R)$ belongs to $BMO_{loc}^p(B(\overline{x}, s; 3s))$, with
\[
\|\tilde{f}\|_{BMO_{loc}^p(B(\overline{x}, s; 3s))} \leq \|f\|_{BMO^p(B(\overline{x}, R))} + \frac{c}{(R - s)^{Q/p}} \|f\|_{L^p(B(\overline{x}, s))}
\]
with $c = c(G, p)$.

**Proof.** (a) Pick $x \in B(\overline{x}, s)$ and $r > 0$ such that $B(x, r) \subset B(\overline{x}, 3s)$. Then, for a constant $c$ to be chosen later,
\[
\frac{1}{|B(x, r) \cap B(\overline{x}, s)|} \int_{B(x, r) \cap B(\overline{x}, s)} |f(y) - c| dy \\
\leq \frac{1}{c_1|B(x, r)|} \int_{B(x, r)} |f(y) - c| dy
\]
because
\[
|B(x, r) \cap B(\overline{x}, s)| \geq c_1 |B(x, r)|
\]
by the regularity of metric balls (see Lemma 4.2 in [3]), since $r$ is bounded (being $B(x, r) \subset B(\overline{x}, 3s)$). From the proof in [3, Lemma 4.2] one reads that $c_1$ is a constant only depending on the doubling constant, that is on $G$. Choosing now $c = f_{B(x, r)}$ we get
\[
\frac{1}{|B(x, r) \cap B(\overline{x}, s)|} \int_{B(x, r) \cap B(\overline{x}, s)} |f(y) - c| dy \leq \frac{1}{c_1} \|f\|_{BMO_{loc}^p(B(\overline{x}, s; 3s))}.
\]
If, on the other hand, $x \in B(\overline{x}, s)$ but $B(x, r) \subset B(\overline{x}, 3s)$, this means that $B(x, r) \supset B(\overline{x}, s)$, hence
\[
\frac{1}{|B(x, r) \cap B(\overline{x}, s)|} \int_{B(x, r) \cap B(\overline{x}, s)} |f(y) - c| dy \\
= \frac{1}{|B(\overline{x}, s)|} \int_{B(\overline{x}, s)} |f(y) - c| dy \leq \|f\|_{BMO_{loc}^p(B(\overline{x}, s; 3s))}
\]
(choosing \( c = f_{B(x,s)} \)).

(b) Pick \( x \in B(\overline{x}, s) \) and \( r > 0 \) such that \( B(x, r) \subset B(\overline{x}, 3s) \). Then

\[
\frac{1}{|B(x, r)|} \int_{B(x, r)} |f(y) - c| \, dy = \frac{1}{|B(x, r)|} \left\{ \int_{B(x, r) \cap B(\overline{x}, R)} |f(y) - c| \, dy + \int_{B(x, r) \setminus B(\overline{x}, R)} |c| \, dy \right\}
\]

choosing \( c = f_{B(x, r) \cap B(\overline{x}, R)} \)

\[
= \frac{1}{|B(x, r)|} \left\{ \int_{B(x, r) \cap B(\overline{x}, R)} |f(y) - f_{B(x, r) \cap B(\overline{x}, R)}| \, dy + |f_{B(x, r) \cap B(\overline{x}, R)}| |B(x, r) \setminus B(\overline{x}, R)| \right\} = I + II.
\]

Now,

\[
I \leq \frac{1}{|B(x, r) \cap B(\overline{x}, R)|} \int_{B(x, r) \cap B(\overline{x}, R)} |f(y) - f_{B(x, r) \cap B(\overline{x}, R)}| \, dy \\
\leq |f|_{BMO(B(x,R))}.
\]

On the other hand,

\[
II = |f_{B(x, r) \cap B(\overline{x}, R)}| |B(x, r) \setminus B(\overline{x}, R)|.
\]

The term \( II \) does not vanish only if \( B(x, r) \) contains a point outside \( B(\overline{x}, R) \) (otherwise \( |B(x, r) \setminus B(\overline{x}, R)| = 0 \)). Since \( x \in B(\overline{x}, s) \), this implies \( r > R - s \) and

\[
|B(x, r) \cap B(\overline{x}, R)| \geq c(R - s)^Q.
\]

Then, by Hölder inequality

\[
II \leq |f_{B(x, r) \cap B(\overline{x}, R)}| \leq \left( \frac{1}{|B(x, r) \cap B(\overline{x}, R)|} \int_{B(x, r) \cap B(\overline{x}, R)} |f(y)|^p \, dy \right)^{1/p} \\
\leq \frac{c}{(R - s)^Q/p} \|f\|_{L^p(B(\overline{x}, R))}
\]

Then

\[
[f]_{BMO_{loc}(B(\overline{x},s;3s))} \leq [f]_{BMO(B(\overline{x},R))} + \frac{c}{(R - s)^Q/p} \|f\|_{L^p(B(\overline{x},s))}
\]  

(2.4)

from which (b) follows. ■

**Definition 2.9 (Sobolev and BMO Sobolev spaces)** We say that \( u \in S^{2,p}(\Omega) \) if

\[
\|u\|_{S^{2,p}(\Omega)} = \sum_{i,j=1}^q \|X_iX_j u\|_{L^p(\Omega)} + \sum_{i=1}^q \|X_i u\|_{L^p(\Omega)} + \|u\|_{L^p(\Omega)} < \infty,
\]

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where the derivatives $X_i u$ are defined in the usual weak (distributional) sense.

We say that $u \in S_{\text{loc}}^{2,p,*} (\Omega)$ if

$$
\|u\|_{S_{\text{loc}}^{2,p,*} (\Omega)} \equiv \sum_{i,j=1}^{q} \|X_i X_j u\|_{BMO_{\text{loc}}^p (\Omega)} + \sum_{i=1}^{q} \|X_i u\|_{BMO_{\text{loc}}^p (\Omega)} + \|u\|_{BMO_{\text{loc}}^p (\Omega)} < \infty.
$$

We say that $u \in S^{2,p,*} (\Omega)$ if

$$
\|u\|_{S^{2,p,*} (\Omega)} \equiv \sum_{i,j=1}^{q} \|X_i X_j u\|_{BMO^p (\Omega)} + \sum_{i=1}^{q} \|X_i u\|_{BMO^p (\Omega)} + \|u\|_{BMO^p (\Omega)} < \infty.
$$

Analogously, for $\Omega_1 \Subset \Omega_2 \Subset \Omega$, we can define the spaces $S_{\text{loc}}^{2,p,*} (\Omega_1, \Omega_2)$, replacing $BMO^p (\Omega)$ norms with $BMO_{\text{loc}}^p (\Omega_1, \Omega_2)$.

### 2.3 Assumptions and main results

We now keep the assumptions stated at beginning of §2.2 about the vector fields $X_1, X_2, \ldots, X_q$, the domain $\Omega \subset \mathbb{R}^N$ and the distance $d$. Let us consider operators of the form

$$
Lu \equiv \sum_{i,j=1}^{q} a_{ij} (x) X_i X_j u
$$

where $a_{ij} = a_{ji}$ satisfy the “ellipticity condition”:

$$
\Lambda|\xi|^2 \leq \sum_{i,j=1}^{q} a_{ij} (x) \xi_i \xi_j \leq \Lambda^{-1}|\xi|^2 \forall \xi \in \mathbb{R}^q, x \in \Omega.
$$

Moreover

$$
a_{ij} \in VLMO_{\text{loc}} (\Omega) \cap L^\infty (\Omega).
$$

We also assume that the homogeneous dimension (see §2.1) is $Q \geq 3$. This fact (necessary to apply Folland’s results in [23]) simply rules out the case of uniformly elliptic equations in two variables. We stress the fact that, instead, uniformly elliptic operators in $n \geq 3$ variables are covered by the present theory.

Our main result is the following:

**Theorem 2.10** Under the above assumptions, for any $\Omega_1 \Subset \Omega_2 \Subset \Omega$, $1 < p < \infty$ we have

$$
\|u\|_{S_{\text{loc}}^{2,p,*} (\Omega_1, \Omega_2)} \leq c \left\{ \|Lu\|_{BMO_{\text{loc}}^p (\Omega_2, \Omega)} + \|u\|_{BMO_{\text{loc}}^p (\Omega_2, \Omega)} \right\}
$$

for any $u \in S_{\text{loc}}^{2,p,*} (\Omega)$. The constant $c$ only depends on the group $G$, the numbers $p$ and $\Lambda$, the $VLMO_{\text{loc}}$ moduli of the coefficients, $\Omega_1, \Omega_2$. The previous inequality also implies the following

$$
\|u\|_{S^{2,p,*} (\Omega_1)} \leq c \left\{ \|Lu\|_{BMO_{\text{loc}}^p (\Omega)} + \|u\|_{BMO_{\text{loc}}^p (\Omega)} \right\}.
$$
3 Representation formulas and reduction to singular integrals of convolution type

In order to state suitable representation formulas for the operator $L$ in (2.5), we proceed as follows. For any $x_0 \in \Omega$, let us “freeze” at $x_0$ the coefficients $a_{ij}(x)$, and consider

$$L_0 = \sum_{i,j=1}^{q} a_{ij}(x_0) X_i X_j.$$ 

As shown in [6], this operator can be rewritten as a sum of squares of Hörmander’s vector fields; in particular, it is hypoelliptic. Moreover, $L_0$ is left invariant, homogeneous of degree 2, and coincides with its formal transpose; hence Folland’s theory in [23] applies, and assures the existence of a $(2 - Q)$-homogeneous fundamental solution, smooth outside the pole. Let us denote it by $\Gamma(x_0; \cdot)$, to indicate its dependence on the frozen coefficients $a_{ij}(x_0)$. Also, set for $i,j = 1, \ldots, q$,

$$\Gamma_{ij}(x_0; u) = X_i X_j \left[ \Gamma(x_0; \cdot) \right](u).$$

The next theorem summarizes the basic properties of $\Gamma(x_0; \cdot)$ that we will need in the following. All of them are due to Folland [23, Thm. 2.1 and Corollary 2.8] or Folland-Stein [24, Proposition 8.5] (see also [6]).

**Theorem 3.1** Assume that the homogeneous dimension of $G$ is $Q \geq 3$. For every $x_0 \in \Omega$ the operator $L_0$ has a unique fundamental solution $\Gamma(x_0; \cdot)$ such that:

(a) $\Gamma(x_0; \cdot) \in C^\infty (\mathbb{R}^N \setminus \{0\})$;
(b) $\Gamma(x_0; \cdot)$ is homogeneous of degree $(2 - Q)$;
(c) for every test function $f$ and every $v \in \mathbb{R}^N$,

$$f(v) = \int_{\mathbb{R}^N} \Gamma \left( x_0 ; u^{-1} \circ v \right) L_0 f(u) \, du;$$

moreover, for every $i,j = 1, \ldots, q$, there exist constants $\alpha_{ij}(x_0)$ such that

$$X_i X_j f(v) = P.V. \int_{\mathbb{R}^N} \Gamma_{ij} \left( x_0 ; u^{-1} \circ v \right) L_0 f(u) \, du + \alpha_{ij}(x_0) \cdot L_0 f(v); \quad (3.1)$$

(d) $\Gamma_{ij}(x_0; \cdot) \in C^\infty (\mathbb{R}^N \setminus \{0\})$;
(e) $\Gamma_{ij}(x_0; \cdot)$ is homogeneous of degree $-Q$;
(f) for every $R > r > 0$,

$$\int_{r < d(0,x) < R} \Gamma_{ij}(x_0; x) \, dx = \int_{d(0,x) = 1} \Gamma_{ij}(x_0; x) \, d\sigma(x) = 0.$$ 

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Here and in the following,
\[ P.V. \int (\ldots) \, dy = \lim_{\varepsilon \to 0} \int_{d(x,y) > \varepsilon} (\ldots) \, dy = \lim_{\varepsilon \to 0} \int_{\rho(x,y) > \varepsilon} (\ldots) \, dy. \]

The cancellation properties stated at point (f) still hold with \(d(0,x)\) replaced with \(\|x\|\).

A second fundamental result we need contains a bound on the derivatives of \(\Gamma\), uniform with respect to \(x_0\), and is proved in [6, Thm. 12]:

**Theorem 3.2** For every multi-index \(\beta\), there exists a constant \(c = c(\beta, G, \Lambda)\) such that
\[ \sup_{\|u\| = 1} \|u\|_{\Omega} \left| \partial^\beta_x \Gamma_{ij}(x; u) \right| \leq c, \]
for any \(i, j = 1, \ldots, q\); moreover, for the \(\alpha_{ij}\)'s appearing in (3.1), the uniform bound
\[ \sup_{x \in \Omega} |\alpha_{ij}(x)| \leq c_2 \tag{3.2} \]
holds for some constant \(c_2 = c_2(G, \Lambda)\).

The above theorem will be useful but not sufficient for our aims. In § 6 we will also prove the following uniform bound:

**Theorem 3.3** For any nonnegative integer \(p\), there exists a constant \(c_{\Lambda, p}\) such that
\[ |X_{i_1} X_{i_2} \ldots X_{i_p} \Gamma(x_1, y) - X_{i_1} X_{i_2} \ldots X_{i_p} \Gamma(x_2, y)| \leq c_{\Lambda, p} \|A(x_1) - A(x_2)\| \|y\|^{2Q-p} \]
where the differential operators \(X_{i_j}\) (\(i_j \in \{1, 2, \ldots, q\}\)) act on the \(y\)-variable and \(A = \{a_{ij}\}_{i,j=1}^{q} \).

Here \(\|y\|\) is the homogeneous norm in \(G\), while \(\|A(x_1) - A(x_2)\|\) denotes the usual matrix norm in \(\mathbb{R}^{2q}\).

By the representation formula (3.1), writing \(L_0 = L + (L_0 - L)\) and then letting \(x\) be equal to \(x_0\), we get the following:

**Theorem 3.4** Let \(u \in C_0^\infty(\Omega)\). Then, for \(i, j = 1, \ldots, q\) and every \(x \in \Omega\)
\[ X_i X_j u(x) = P.V. \int_{\Omega} \Gamma_{ij} (x; y^{-1} \circ x) \left\{ \sum_{h,k=1}^{q} [a_{hk}(x) - a_{hk}(y)] X_h X_k u(y) + \right. \]
\[ + Lu(y) \bigg\} dy + \alpha_{ij}(x) \cdot Lu(x). \tag{3.4} \]

The previous formula still holds, for a.e. \(x\), if \(u = v\phi\) with \(v \in S^{2,p}(\Omega)\) and \(\phi \in C_0^\infty(\Omega)\).
In order to rewrite the above formula in a more compact form, let us introduce the following singular integral operators:

\[ K_{ij} f(x) = P.V. \int_\Omega \Gamma_{ij} (x; y^{-1} \circ x) f(y) \, dy. \]  

(3.5)

Moreover, for an operator \( K \) and a function \( a \in L^\infty(\Omega) \), define the commutator

\[ C[K, a] (f) = K(af) - a \cdot K(f). \]  

(3.6)

Then (3.4) becomes

\[ X_i X_j u = K_{ij} (Lu) - \sum_{h,k=1}^q C[K_{ij}, a_{hk}] (X_h X_k u) + \alpha_{ij} \cdot Lu \]  

(3.7)

for any \( u \in C_0^\infty(\Omega), i,j = 1, \ldots, q \).

Next, we are going to expand the “variable kernel” \( \Gamma_{ij} (x; u) \) in series of spherical harmonics. At this point it is more convenient to use the \( \rho \)-balls (defined by the quasidistance (2.2)), which have the property that \( B_\rho (0,r) = D(r) B_E (0,1) \), where \( B_E \) stands for the Euclidean ball.

Let us denote by

\[ \{ Y_{km}(y) \}_{m=0,1,\ldots,\infty} \]

a complete orthonormal system of \( L^2(\Sigma_N) \) consisting in spherical harmonics; here \( m \) is the degree of the harmonic homogeneous polynomial \( Y_{km} \), and \( g_m \) the dimension of the space of harmonic homogeneous polynomial of degree \( m \) in \( N \) variables. Then, as in [6], for any fixed \( x \in \Omega, y \in \Sigma_N \), we can expand:

\[ \Gamma_{ij} (x; y) = \sum_{m=1}^\infty \sum_{k=1}^{g_m} c_{ij}^{km}(x) Y_{km}(y') \frac{1}{\|y\|_Q} \quad \text{for } i,j = 1, \ldots, q \]

where \( y' = D (\|y\|^{-1}) y \), so that \( y' \in \Sigma_N \).

We explicitly note that for \( m = 0 \) the coefficients in the above expansion are zero, because of the vanishing property of \( \Gamma_{ij} (x; \cdot) \). Also, note that the integral of \( Y_{km} (y) \) over \( \Sigma_N \), for \( m \geq 1 \), is zero. Then

\[ K_{ij} (f)(x) = \sum_{m=1}^\infty \sum_{k=1}^{g_m} c_{ij}^{km}(x) T_{km} f(x) \]  

(3.8)

with

\[ T_{km} f(x) = P.V. \int H_{km}(y^{-1} \circ x) f(y) \, dy \]

\[ H_{km}(x) = \frac{Y_{km}(x')}{\|x\|_Q}. \]  

(3.9)
We will use the following bounds about spherical harmonics:

\[ g_m \leq c(N) \cdot m^{N-2} \quad \text{for every } m = 1, 2, \ldots \]  
\[ \left| \left( \frac{\partial}{\partial x} \right)^\beta Y_{km}(x) \right| \leq c(N) \cdot m^{\left(\frac{N-2}{2} + |\beta|\right)} \quad \text{for } x \in \Sigma_N, k = 1, \ldots, g_m, m = 1, 2, \ldots \]  

(3.10)

Moreover, if \( f \in C^\infty(\Sigma_N) \) and if \( f(x) \sim \sum b_{km} Y_{km}(x) \) is the Fourier expansion of \( f(x) \) with respect to \( \{Y_{km}\} \), that is

\[ b_{km} = \int_{\Sigma_N} f(x) Y_{km}(x) d\sigma(x) \]

then, for every positive integer \( n \) there exists a constant \( c_n \) such that

\[ |b_{km}| \leq c_n \cdot m^{-2n} \sup_{x \in \Sigma_N} \left| \left( \frac{\partial}{\partial x} \right)^\beta f(x) \right|. \]  

(3.12)

In view of Theorem 3.2, we get by (3.12) the following bound on the coefficients \( c_{ij}^{km} \) appearing in the expansion (3.8):

\[ \sup_{x \in \Omega} |c_{ij}^{km}(x)| \leq c(n, G, \Lambda) \cdot m^{-2n} \]  

(3.13)

for every \( m = 1, 2, \ldots; k = 1, \ldots, g_m; i, j = 1, \ldots, q \).

We will also need a bound on the LMO_{loc} seminorm of these coefficients and the functions \( \alpha_{ij} \):

**Theorem 3.5** For every \( n > 0 \) there exists \( c_n > 0 \) such that

\[ [c_{ij}^{km}]_{LMO_{loc}(B(\mathcal{B}, R_1; R_2))} \leq c_n \cdot m^{-2n} \cdot [A]_{LMO_{loc}(B(\mathcal{B}, R_1; R_2))} \]

for any \( k, m, i, j, R_1 < R_2 \) (with \( c_n \) independent of \( R_1, R_2 \)). We have set

\[ [A]_{LMO_{loc}(B(\mathcal{B}, R_1; R_2))} = \sup_{h, l} [a_{hl}]_{LMO_{loc}(B(\mathcal{B}, R_1; R_2))}. \]

Also,

\[ [\alpha_{ij}]_{LMO_{loc}(B(\mathcal{B}, R_1; R_2))} \leq c [A]_{LMO_{loc}(B(\mathcal{B}, R_1; R_2))}. \]  

(3.14)

For the proof of the above Theorem we need the following:

**Lemma 3.6** With the above notation, we have:

\[ \alpha_{ij}(x) = - \int_{\Sigma_N} X_j \Gamma(x, y) \sum_{k=1}^{n} b_{ik}(y) \nu_k d\sigma(y) \]

where \( \nu = (\nu_1, \nu_2, \ldots, \nu_n) \) is the outer normal to \( \Sigma_N \) (hence \( \nu_k = y_k \), but this is irrelevant) and \( X_i = \sum_{k=1}^{n} b_k(y) \partial y_k \).
Proof. We follow an argument in [22 proof of Proposition 2.11]. Let $\eta$ be a cutoff function such that $0 \leq \eta \leq 1$, $\eta(y) = 1$ for $\|y\| \geq 1$, $\eta(y) = 0$ for $\|y\| \leq 1/2$, and let $\eta_r(y) = \eta(D(1/\varepsilon)y)$. Reasoning like in the quoted proof, it is enough to show that

$$A_{ij}^\varepsilon (x_0, x) \equiv \int_{\|y^{-1}x\|<\varepsilon} X_i \left[ \eta_r \left( y^{-1} \circ x \right) X_j \Gamma \left( x_0, y^{-1} \circ x \right) \right] dy \to$$

$$\to - \int_{\Sigma_N} X_j \Gamma (x_0, y) \sum_{k=1}^n b_k(y) \nu_k \, d\sigma(y)$$

for $\varepsilon \to 0$. Namely, $a_{ij}(x) = \lim_{\varepsilon \to 0} A_{ij}^\varepsilon (x, x)$. Actually the frozen point $x_0$ is irrelevant in this calculation, so we will drop it, writing $A_{ij}^\varepsilon (x), \Gamma(y)$, etc. We can write:

$$A_{ij}^\varepsilon (x) = \int_{\|y^{-1}x\|<\varepsilon} X_i \eta_r \cdot X_j \Gamma + \eta_r \cdot X_i X_j \Gamma \left( y^{-1} \circ x \right) dy =$$

$$= \int_{\|y\|<\varepsilon} X_i \eta_r \cdot X_j \Gamma + \eta_r \cdot X_i X_j \Gamma (y) \, dy.$$

Then, since $X_i \left[ \eta_r (y) \right] = X_i \left[ \eta \left( D (1/\varepsilon) y \right) \right] = \frac{1}{\varepsilon} (X_i \eta) \left[ D (1/\varepsilon) y \right]$ and $\Gamma$ is 2-$Q$-homogeneous, the change of variables $y = D(\varepsilon)w$ gives

$$A_{ij}^\varepsilon (x) = \int_{\|w\|<1} X_i \eta_r \cdot X_j \Gamma + \eta \cdot X_i X_j \Gamma (w) \, dw = \int_{\|w\|<1} X_i \left[ \eta \cdot X_j \Gamma \right] (w) \, dw.$$

Next, we apply the divergence theorem, recalling that $X_i f (w) = \sum_{k=1}^n b_k(w) \partial_{w_k} f (w) = \sum_{k=1}^n \partial_{w_k} \left[ b_k f (w) \right]$. Then, letting $\nu_k$ be the $k$-th component of the outer normal at the surface $\|w\| = 1$,

$$A_{ij}^\varepsilon (x) = - \int_{\|w\|=1} \left[ \eta X_j \sum_{k=1}^n b_k \nu_k \right] \, (w) \, d\sigma (w) = - \int_{\|w\|=1} \left[ X_j \Gamma \sum_{k=1}^n b_k \nu_k \right] \, (w) \, d\sigma (w),$$

which gives the desired result.

Proof of Theorem 3.3. from Theorem 3.3. First of all, since the vector fields $X_1, \ldots, X_q$ satisfy Hörmander’s condition, any derivative $D^n_y \Gamma_{ij} (x, y)$ can be expressed as a linear combination of derivatives $X_i, X_i \Gamma (x, y)$, for $p$ large enough. Therefore, (3.3) implies also the following

$$|D^n_y \Gamma_{ij} (x_1, y_1) - D^n_y \Gamma_{ij} (x_2, y_2)| \leq c_{\Lambda, \beta} \|A(x_1) - A(x_2)\| \|y\|^{2-Q-\epsilon(\beta)}. \quad (3.15)$$

Then, let $B_r$ be any ball centered at some point of $B (\bar{\tau}, R_1)$ and contained in $B (\bar{\tau}, R_2)$. Since

$$c_{ij}^{km} (x) = \int_{\Sigma_N} \Gamma_{ij} (x, y) Y_{km} (y) \, d\sigma (y),$$

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we can write:

\[
c_i^{km}(x) - (c_i^{km})_{B_r} = \int_{\Sigma_N} \left[ \Gamma_{ij}(x,y) - \left( \frac{1}{|B_r|} \int_{B_r} \Gamma_{ij}(x,y) \, dx \right) \right] Y_{km}(y) \, d\sigma(y) \\
\overset{\text{by (3.12)}}{=} \int_{\Sigma_N} g_{ij}(x,y) Y_{km}(y) \, d\sigma(y).
\]

Then, by (3.12), we know that for every positive integer \( n \) there exists \( c_n \) such that

\[
|c_i^{km}(x) - (c_i^{km})_{B_r}| \leq c_n \cdot m^{-2n} \sup_{|\beta|=2n, \beta \in \Sigma_N} \left| \frac{\partial}{\partial y}^\beta g_{ij}(x,y) \right|
\]

\[
= c_n \cdot m^{-2n} \sup_{|\beta|=2n, \beta \in \Sigma_N} |D_y^\beta \Gamma_{ij}(x,y) - \frac{1}{|B_r|} \int_{B_r} D_y^\beta \Gamma_{ij}(u,y) \, du|.
\]

By (3.15) we have:

\[
\frac{1}{|B_r|} \int_{B_r} |D_y^\beta \Gamma_{ij}(x,y) - D_y^\beta \Gamma_{ij}(u,y) \, du| \, dx
\]

\[
= \frac{1}{|B_r|} \int_{B_r} \left[ \int_{B_r} |D_y^\beta \Gamma_{ij}(x,y) - D_y^\beta \Gamma_{ij}(u,y)| \, du \right] \, dx
\]

\[
\leq \frac{1}{|B_r|} \int_{B_r} \frac{1}{|B_r|} \int_{B_r} |D_y^\beta \Gamma_{ij}(x,y) - D_y^\beta \Gamma_{ij}(u,y)| \, dudx
\]

\[
\leq c_{A,\beta} \|y\|^{2-Q-c(\beta)} \frac{1}{|B_r|} \int_{B_r} \frac{1}{|B_r|} \int_{B_r} \|A(x) - A(u)\| \, du \, dx
\]

(\text{where } \|\cdot\| \text{ inside the last integral just denotes the matrix norm}). Therefore by (3.16) we have:

\[
\frac{1}{|B_r|} \int_{B_r} |c_i^{km}(x) - (c_i^{km})_{B_r}| \, dx \leq c_n \cdot m^{-2n} \frac{1}{|B_r|} \int_{B_r} \|A(x) - A(u)\| \, du \, dx,
\]

and

\[
[c_i^{km}]_{LMO} \leq c_r \cdot m^{-2r} \cdot [A]_{LMO}.
\]

Next, we prove (3.14). By Lemma 3.6 we can write

\[
\alpha_{ij}(x) - (\alpha_{ij})_{B_r} = - \int_{\Sigma_N} \left[ \Gamma_{ij}(x,y) - \frac{1}{|B_r|} \int_{B_r} \Gamma_{ij}(w,y) \, dw \right] \sum_{k=1}^{n} b_{ik}(y) \nu_k \, d\sigma(y)
\]

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so that, by (3.3),

\[
\left| \alpha_{ij}(x) - (\alpha_{ij})_{B_r} \right| \leq c \int_{\Sigma_N} \left[ \Gamma_j(x,y) - \frac{1}{|B_r|} \int_{B_r} \Gamma_j(w,y) \, dw \right] \, d\sigma(y) \leq \\
\leq c \int_{\Sigma_N} \frac{1}{|B_r|} \left| \int_{B_r} [\Gamma_j(x,y) - \Gamma_j(w,y)] \, dw \right| \, d\sigma(y) \leq \\
\leq c \int_{\Sigma_N} \frac{1}{|B_r|} \left| \int_{B_r} \|A(x) - A(w)\| \, d\sigma(y) \right| = \\
= c \frac{1}{|B_r|} \int_{B_r} \|A(x) - A(w)\| \, dw
\]

and

\[
\frac{1}{|B_r|} \int_{B_r} \left| \alpha_{ij}(x) - (\alpha_{ij})_{B_r} \right| \, dx \leq c \frac{1}{|B_r|} \int_{B_r} \frac{1}{|B_r|} \int_{B_r} \|A(x) - A(w)\| \, dw \, dx \leq \\
\leq c \frac{1}{|B_r|} \int_{B_r} \|A(x) - A(w)\| \, dx,
\]
as before

which gives the desired bound on LMO norm of \(\alpha_{ij}\) in terms of that of the matrix \(A\).

4 Singular integral estimates

The main object of this section is to prove the following two theorems, which will be the key tool in order to derive our local \(BMO^p\) estimates from the representation formula (3.7).

**Theorem 4.1 (Singular integral estimate)** If \(K_{ij}\) are the singular integral operators defined in (3.5), then for any \(p \in (1, \infty)\) there exists \(C > 0\) such that:

\[
\|K_{ij} f\|_{BMO^p_{loc}(B(\Omega;3R)}) \leq C \left(1 + \|A\|_{LMO^p_{loc}(\Omega)}\right) \cdot \\
\cdot \left(\|f\|_{BMO^p_{loc}(B(\Omega;3R))} + \frac{\|f\|_{L^p(B(\Omega;R))}}{|B(\Omega;R)|^{1/p}}\right)
\]

for any ball \(B(\Omega;3R) \subset \Omega, f \in BMO^p_{loc}(B(\Omega;R;3R))\) with \(\text{sprtf} \subset B(\Omega;R)\). The number \(C\) depends on \(p, G, \Lambda\).

**Theorem 4.2 (Local commutator estimate)** Let \(b \in LMO^p_{loc}(\Omega), K_{ij}\) as before, and \(C \|K_{ij}, b\|\) the commutator, defined as in (3.6). Then for any \(p \in (1, \infty)\) there exists a constant \(C\) and two absolute constants \(K > H > 3\), such
that for any \( R > 0 \) with \( B(\mathbb{R}, KR) \subset \Omega \), any \( f \in \text{BMO}^p_{\text{loc}}(B(\mathbb{R}, R; 3R)) \) with \( \text{sprt} f \subset B(\mathbb{R}, R) \),

\[
[C [K_{ij}, b] f]_{\text{BMO}_{\text{loc}}(B(\mathbb{R}, R;3R))} \leq C \left( 1 + [A]_{\text{LMO}_{\text{loc}}(\Omega)} \right) [b]_{\text{LMO}_{\text{loc}}(B(\mathbb{R}, HR;KR))} \cdot \left\{ [f]_{\text{BMO}_{\text{loc}}(B(\mathbb{R}, R;3R))} + \frac{1}{|B(\mathbb{R}, R)|^{1/p}} \| f \|_{L^p(B(\mathbb{R}, R))} \right\}.
\]

The number \( C \) depends on \( p, G, \Lambda \), but not on \( f, b, R \). This means in particular that, if \( b \in V\text{LMO}_{\text{loc}}(\Omega) \), then for any \( \varepsilon > 0 \) there exists \( R > 0 \) such that

\[
C[b]_{\text{LMO}_{\text{loc}}(B(\mathbb{R}, HR;KR))} < \varepsilon.
\]

The above two theorems will be derived exploiting the expansion in spherical harmonics and the bounds on the corresponding coefficients discussed in the previous section, applying similar theorems regarding singular integrals of convolution type (modeled on spherical harmonics), and a multiplication theorem (see next Theorem 4.3). Therefore the plan of this section is the following: after establishing some basic estimates regarding \( \text{BMO} \) type norms (§ 4.1), and particularly the aforementioned multiplication theorem, we will state and prove singular integral estimates for convolution kernels (§ 4.2) and then we will prove Theorems 4.1 and 4.2 (§ 4.3).

### 4.1 Preliminary real analysis estimates

Throughout the following, we will need a localized version of two well-known facts, namely a multiplication theorem and John-Nirenberg theorem.

**Theorem 4.3** There exists an absolute constant \( K > 3 \) such that if \( f \in \text{BMO}^p_{\text{loc}}(B(\mathbb{R}, R; KR)) \) for some \( 1 < p < \infty \), and \( \psi \in L^\infty \cap \text{LMO}_{\text{loc}}(B(\mathbb{R}, R;3R)) \), then \( \psi f \in \text{BMO}^p_{\text{loc}}(B(\mathbb{R}, R;3R)) \) and

\[
[f\psi]_{\text{BMO}_{\text{loc}}(B(\mathbb{R}, R;3R))} \leq C \left( \| \psi \|_{L^\infty(B(\mathbb{R},3R))} + [\psi]_{\text{LMO}_{\text{loc}}(B(\mathbb{R}, R;3R))} \right) \cdot \left( [f]_{\text{BMO}_{\text{loc}}(B(\mathbb{R}, R;KR))} + \frac{\| f \|_{L^p(B(\mathbb{R}, KR))}}{|B(\mathbb{R}, R)|^{1/p}} \right),
\]

with \( C = C(G) \).

**Proof.** Let \( n \) be a positive integer such that \( 2^n r < 3R \leq 2^{n+1} r \). We set \( B_k = B(x_0, 2^k r) \), with \( k = 0, 1, ..., n \). Since \( \int_{B_k} |f - f_{B_k}| dx \leq 2 \int_{B_k} |f - f_{B_{2k}}| dx \) for \( \rho < t \), we have that for \( f \in \text{BMO}^p_{\text{loc}}(B(\mathbb{R}, R; 3R)) \), \( B(x_0, r) \subset B(\mathbb{R}, 3R) \),
\( x_0 \in B(\overline{\tau}, R) \)

\[
|f_{B(x_0, r)}| \leq \sum_{k=0}^{n} |f_{B_k} - f_{B_{k+1}}| + |f_{B_{n+1}}|
\]

\[
\leq \sum_{k=0}^{n} \frac{1}{|B_k|} \int_{B_{k+1}} |f(x) - f_{B_{k+1}}| dx + \frac{c}{|B(\overline{\tau}, R)|^{1/p}} \|f\|_{L^p(B(\overline{\tau}, 7R))}
\]

\[
\leq \frac{2^Q}{\log 2} \sum_{k=0}^{n} \int_{B_{k+1}} |f(x) - f_{B_{k+1}}| dx + \frac{c}{|B(\overline{\tau}, R)|^{1/p}} \|f\|_{L^p(B(\overline{\tau}, 7R))}
\]

\[
\leq c \sum_{k=0}^{n} \int_{B_{k+1}} \left( \frac{s}{2^{k+1}} \right)^Q \left| B(x_0, s) \right| \left| f(x) - f_{B(x_0, s)} \right| dx ds + \frac{c}{|B(\overline{\tau}, R)|^{1/p}} \|f\|_{L^p(B(\overline{\tau}, 7R))}
\]

\[
\leq c \int_{2r}^{3r} \frac{ds}{s} |f|_{BMO_{loc}(B(\overline{\tau}, R; 3R))} + \frac{c}{|B(\overline{\tau}, R)|^{1/p}} \|f\|_{L^p(B(\overline{\tau}, 7R))}
\]

(4.1)

Then (see also Lemma 2.4 in [3])

\[
\frac{1}{|B(x_0, r)|} \int_{B(x_0, r)} |\psi f - (\psi f)_{B(x_0, r)}| dx
\]

\[
\leq \left| \frac{1}{|B(x_0, r)|} \int_{B(x_0, r)} |\psi f - (\psi f)_{B(x_0, r)}| dx \right| + \left| \frac{|f_{B(x_0, r)}|}{|B(x_0, r)|} \int_{B(x_0, r)} |\psi - (\psi)_{B(x_0, r)}| dx \right|
\]

\[
\leq \frac{2}{|B(x_0, r)|} \int_{B(x_0, r)} |\psi| |f - (f)_{B(x_0, r)}| dx
\]

\[
+ c \left\{ \log \frac{3R}{r} \left[ |f|_{BMO_{loc}(B(\overline{\tau}, R; 3R))} + \frac{1}{|B(\overline{\tau}, R)|^{1/p}} \|f\|_{L^p(B(\overline{\tau}, 7R))} \right] \right\}
\]

\[
\cdot \frac{1}{|B(x_0, r)|} \int_{B(x_0, r)} |\psi - (\psi)_{B(x_0, r)}| dx
\]

\[
\leq c \|\psi\|_{L^\infty} |f|_{BMO_{loc}(B(\overline{\tau}, R; 3R))} + c \left[ \psi \right]_{BMO_{loc}(B(\overline{\tau}, R; 3R))} \left[ f \right]_{BMO_{loc}(B(\overline{\tau}, R; 3R))}
\]

\[
+ c \left[ \psi \right]_{BMO_{loc}(B(\overline{\tau}, R; 3R))} \frac{\|f\|_{L^p(B(\overline{\tau}, 7R))}}{|B(\overline{\tau}, R)|^{1/p}}
\]

From Theorem 4.3 we can derive also the following (see also Lemma 4.12 in [3]):

**Corollary 4.4** Let \( \psi \in C^1 (B(x, R)) \) such that, for some \( t < s < R \), \( \psi = 1 \) in \( B(x, t) \), \( \psi = 0 \) outside \( B(x, s) \), \( \psi \leq 1 \) and \( |D\psi| \leq c/(s-t) \). Then for any
Proof. Set $\lambda > 0$ and where $\alpha > 0$ with Lemma 4.7 in the next subsection.

In a standard way it is also possible to prove

**Corollary 4.6** Let $f \in BMO_{loc}(B(\overline{x}, R; \alpha R))$ and $1 < p < +\infty$. Then there exists a constant $c = c(p)$ such that

$$
\sup_{x \in B(\overline{x}, R), B(x, r) \subset B(\overline{x}, 3R)} \left( \frac{1}{|B(x, r)|} \int_{B(x, r)} |f(y) - f_{B(x, r)}|^p dy \right)^{1/p} \leq c[f]_{BMO_{loc}(B(\overline{x}, R; \alpha R))}
$$

with $\alpha > 1$ as in the previous theorem.

We now state and prove some further preliminary results which will be useful in the next subsection.

**Lemma 4.7** Let $f \in BMO_{loc}(B(\overline{x}, R; 5R))$ and $B = B(x_0, r) \subset B(\overline{x}, 3R)$, $x_0 \in B(\overline{x}, R)$. Then $\forall \beta > 0$

$$
\int_{B(\overline{x}, R) \setminus B(x_0, 2r)} \frac{|f(y) - f_{B}|}{d(x_0, y)^{Q+\beta}} dy \leq \frac{C}{r^{\beta}} [f]_{BMO_{loc}(B(\overline{x}, R; 5R))},
$$

where $C$ depends only on $Q$ and $\beta$.

**Proof.** Set $B_k = B(x_0, 2^k r)$, $k = 0, 1, 2, .., n$, with $2^n r \leq 2R < 2^{n+1} r$.

$$
|f_{B_{k+1}} - f_{B_k}| = \left| \frac{1}{|B_k|} \int_{B_k} (f - f_{B_{k+1}}) dy \right| \leq \frac{2^Q}{|B_{k+1}|} \int_{B_{k+1}} |f(y) - f_{B_{k+1}}| dy \leq 2^Q [f]_{BMO_{loc}(B(\overline{x}, R; 5R))},
$$

from which

$$
|f_{B_{k+1}} - f_{B_0}| \leq (k+1)2^Q [f]_{BMO_{loc}(B(\overline{x}, R; 5R))}.
$$

(4.2)
Then
\[
\int_{B(x,R)\setminus B(x_0,2r)} \frac{|f(y) - f_B|}{d(x,y)^{Q+\beta}} dy \leq \int_{B(x_0,2^{n+1}r)\setminus B(x_0,2r)} \frac{|f(y) - f_B|}{d(x,y)^{Q+\beta}} dy
\]
\[
= \sum_{k=1}^{n} \int_{B_{k+1} \setminus B_k} \frac{|f(y) - f_B|}{d(x,y)^{Q+\beta}} dy \leq \sum_{k=1}^{n} \int_{B_{k+1}} \frac{|f(y) - f_B|}{(r2^k)^{Q+\beta}} dy
\]
\[
\leq \sum_{k=1}^{n} \frac{c}{(r2^k)^{\beta}} \frac{1}{|B_{k+1}|} \int_{B_{k+1}} |f(y) - f_B| dy \tag{4.3}
\]
\[
\leq \sum_{k=1}^{n} \frac{c}{(r2^k)^{\beta}} (|f|_{BMO_{loc}(B(\overline{x},R;5R))} + |f_{B_{k+1}} - f_B|)
\]
by (4.2)
\[
\leq \sum_{k=1}^{\infty} \frac{c}{(r2^k)^{\beta}} (2 + k)|f|_{BMO_{loc}(B(\overline{x},R;5R))} \leq \frac{C}{r^{\beta}} [f]_{BMO_{loc}(B(\overline{x},R;5R))}
\]

**Lemma 4.8** Let \( f \) be in \( LMO_{loc}(B(\overline{x},R;5R)) \) and \( B = B(x_0,r) \subset B(\overline{x},3R) \), \( x_0 \in B(\overline{x},R) \). Then \( \forall \beta > 0 \)
\[
\int_{B(\overline{x},R)\setminus B(x_0,2r)} \frac{|f(y) - f_B|}{d(x,y)^{Q+\beta}} dy \leq \frac{C}{r^{\beta}} (1 + \log \frac{5R}{r}) [f]_{LMO_{loc}(B(\overline{x},R;5R))},
\]
where \( C \) depends only on \( Q \) and \( \beta \).

**Proof.** The proof is similar to that of (4.1). With the same notation, we have
\[
|f_{B_{k+1}} - f_{B_k}| \leq \frac{2^Q}{\log \frac{5R}{r}} [f]_{LMO_{loc}(B(\overline{x},R;5R))} = \frac{c}{n-k+1} [f]_{LMO_{loc}(B(\overline{x},R;5R))}
\]
from which
\[
|f_{B_{k+1}} - f_B| \leq c \frac{k + 1}{n - k + 1} [f]_{LMO_{loc}(B(\overline{x},R;5R))}.
\]
Then (4.3) gives, recalling that \( 2^n r \leq 2R < 2^{n+1} r \)
\[ \int_{B(x,R)\setminus B(x_0,2r)} \frac{|f(y) - f_B|}{d(x_0, y)^{Q+\beta}} dy \leq \]
\[ \leq \sum_{k=1}^{n} \frac{n}{(r^{2k})^{\beta}} \left( \frac{1}{|B_{k+1}|} \int_{B_{k+1}} |f(y) - f_{B_{k+1}}| dy + |f_{B_{k+1}} - f_{B_0}| \right) \]
\[ \leq \sum_{k=1}^{n} \frac{c}{(r^{2k})^{\beta}} \left( \frac{1}{1 + \log \left( \frac{5R}{r} \right)} + \frac{k+1}{n-k+1} \right) [f]_{LMO_{loc}(B(x,R;5R))} \]
\[ \leq \frac{c}{r^{\beta}} [f]_{LMO_{loc}(B(x,R;5R))} \sum_{k=1}^{n} \frac{1}{2k^{\beta}} \left( \frac{k+2}{n-k+1} \right) \]
\[ \leq \frac{c}{r^{\beta}} (1 + \log \left( \frac{5R}{r} \right)) [f]_{LMO_{loc}(B(x,R;5R))} \sum_{k=1}^{n} \frac{n+1}{2k^{\beta}} \left( \frac{k+2}{n-k+1} \right) \]
\[ \leq \frac{C}{r^{\beta}} (1 + \log \left( \frac{5R}{r} \right)) [f]_{LMO_{loc}(B(x,R;5R))} \]

since
\[ \sum_{k=1}^{n} \frac{n+1}{2k^{\beta}} \left( \frac{k+2}{n-k+1} \right) = \sum_{k=1}^{n} \frac{k+2}{2k^{\beta}} \left( 1 + \frac{k}{n-k+1} \right) \]
\[ \leq \sum_{k=1}^{\infty} \frac{(k+2)(k+1)}{2k^{\beta}} = c_{\beta}. \]

4.2 Estimates for singular integrals of convolution type

In this section we prove the \(BMO\)-type estimates for singular integrals and their commutators. Here we deal with the convolution kernels \(H_{km}\) defined in (3.9). The explicit form of the kernel is not important; it will be enough to point out the relevant properties which we will use. So, let
\[ k(x,y) = k_0 \left( y^{-1} \circ x \right) \]
be one of our singular integral kernels, defined in the whole \(\mathbb{R}^N\). The following properties hold true (see [6 Prop. 1]):
\[ |k(x,y)| \leq \frac{A}{d(x,y)^{Q}} \quad \forall x, y \in \mathbb{R}^N \]  \hspace{1cm} (4.4)
\[ |k(x,y) - k(x_0,y) + k(y,x) - k(y,x_0)| \leq B \frac{d(x_0,x)}{d(x_0,y)^{Q+1}} \]  \hspace{1cm} (4.5)

for any \(x_0, x, y \in \mathbb{R}^N \) with \(d(x_0, y) \geq 2d(x_0, x)\).
\[ \int_{r_1 < d(x,y) < r_2} k(x,y) dy = 0 = \int_{r_1 < d(x,y) < r_2} k(y,x) dy \]
for any $0 < r_1 < r_2 < \infty$.

The last property requires some comments. It is known that the integral of $Y_{km}(y)$ over $\Sigma_N$, for $m \geq 1$, is zero. This also implies that

$$\int_{r_1 < \rho(x,y) < r_2} k(x,y) \, dy = 0 = \int_{r_1 < \rho(x,y) < r_2} k(y,x) \, dy$$

for any $0 < r_1 < r_2 < \infty$, since $B_0(0,r) = D(r)B_0(0,1) = D(r)B_E(0,1)$. It is less obvious that this vanishing property still holds with respect to $d$-balls. However, this is true in view of the homogeneity of $d$ (see Proposition 2.2), that is a homogeneous norm.

Let now

$$Tf(x) = P.V. \int_{\mathbb{R}^N} k(x,y) f(y) \, dy.$$ All the quantitative estimates that we will prove in this section on the operator $T$ will depend on $k$ only through the numbers $A, B$ in (4.4)-(4.5). We will show in the next section how to quantify this dependence in the case of our concrete kernels $H_{km}$.

Throughout this section, let $B(\overline{x}, R)$ be a fixed $d$-ball such that $B(\overline{x}, KR) \subset \Omega$ for some large $K > 0$ which will be chosen later. We are interested in studying $Tf(x)$ and its commutator for $\text{sprt} f \subset B(\overline{x}, R)$ and $x \in B(\overline{x}, 3R)$, hence for $d(x,y) < 4R$. So, let $\psi(x,y) = \psi_0(y^{-1} \circ x)$ be a cutoff function such that

$$B(0,4R) \prec \psi_0 \prec B(0,5R).$$

Hence for $\text{sprt} f \subset B(\overline{x}, R)$ and $x \in B(\overline{x}, 3R)$,

$$Tf(x) = \int_{\mathbb{R}^N} k(x,y) f(y) \, dy = \int_{\mathbb{R}^N} k(x,y) \psi(x,y) f(y) \, dy \equiv \tilde{T}f(x).$$

We will also let

$$\tilde{k}(x,y) = k(x,y) \psi(x,y).$$

Note that for any $x \in B(\overline{x}, 3R), g \in L^1_{\text{loc}}(\mathbb{R}^N)$ we have

$$\tilde{T}g(x) = \int_{B(\overline{x},8R)} k(x,y) \psi(x,y) g(y) \, dy.$$ Note that the cancellation property

$$\int_{r_1 < d(x,y) < r_2} k(x,y) \, dy = 0 \ \forall r_1 < r_2$$

implies that

$$\int_{r_1 < d(x,y) < r_2} k(x,y) \psi(x,y) \, dy = 0 \ \forall r_1 < r_2$$

and so

$$\tilde{T}(c) = 0 \text{ in } B(\overline{x},3R), \text{ for any constant } c. \quad (4.6)$$
Now, for $b \in LMO_{loc}(B(\mathfrak{T}, R; KR))$, $f \in C^\infty_0(B(\mathfrak{T}, R))$, $x \in B(\mathfrak{T}, 3R)$

$$T_b f(x) = [T, b](f)(x) = T(bf)(x) - b(x)Tf(x) = \int_{\mathbb{R}^N} k(x, y)[b(y) - b(x)] f(y) \, dy = \left[\tilde{T}, b\right](f)(x) = \tilde{T}_b f(x).$$

Note that for $x \in B(\mathfrak{T}, 3R)$ and $g \in L^1_{loc}(\mathbb{R}^N)$ we have

$$\left[\tilde{T}, b\right](g)(x) = \int_{B(x, 8R)} k(x, y) \psi(x, y)[b(y) - b(x)] g(y) \, dy$$

which is meaningful provided $b$ is defined in $B(\mathfrak{T}, 8R)$ (hence, we will pick $K \geq 8$).

The aim of the previous definitions is the following: on the one hand, we want to define a “local” commutator, without the necessity of extending the function $b$ to the whole space $\mathbb{R}^N$; but, on the other hand, we need to preserve the strong cancellation property (4.6), which will be essential in the sequel.

**Theorem 4.9** Let $T$ be a singular integral operator as before. There exists an absolute constant $K > 3$ such that for any ball $B(\mathfrak{T}, KR) \subset \Omega$ we have

$$[Tf]_{BMO_{loc}(B(\mathfrak{T}, R; 3R))} \leq c[f]_{BMO_{loc}(B(\mathfrak{T}, R; KR))};$$

$$[Tf]_{LMO_{loc}(B(\mathfrak{T}, R; 3R))} \leq c[f]_{LMO_{loc}(B(\mathfrak{T}, R; KR))}$$

for any $f \in BMO_{loc}(B(\mathfrak{T}, R; KR))$ (or $LMO_{loc}$, respectively) with $\text{sprtf} \subset B(\mathfrak{T}, R)$, some constant $c$ independent of $R$ and $f$.

We recall that the singular integral operator $T$ and the commutator $T_b$ are continuous in $L^p$ (see [7] and [11]). Moreover we note that in [8] a general continuity result for singular integral operators on the scale of spaces $BMO_\phi$ has been proved, which in particular applies to $BMO$ and $LMO$. However, the bounds we need here are formulated in terms of local $BMO$ and $LMO$ spaces; moreover, the strong cancellation property we can rely on makes it easy to present a short self-contained proof.

**Proof.** We are going to prove the second inequality; the proof of the first follows by the same reasoning, just dropping all the “log” functions.

Let $B = B(x_0, r) \subset B(\mathfrak{T}, 3R)$ with $x_0 \in B(\mathfrak{T}, R)$. Since $\text{sprtf} \subset B(\mathfrak{T}, R)$ for $x \in B(\mathfrak{T}, 3R)$ $Tf(x) = Tf(x)$, so in the following we will always handle $\tilde{T}f$ instead of $Tf$. Let us split

$$f(x) = f_{2B} + (f(x) - f_{2B})\chi_{2B}(x) + (f(x) - f_{2B})\chi_{(2B)^c}(x) = f_1 + f_2(x) + f_3(x).$$
By (4.6), \( \tilde{T}f_1 = 0 \), hence for any \( c \in \mathbb{R} \)
\[
\frac{1 + \log \frac{6R}{r}}{|B|} \int_B |\tilde{T}f(x) - (\tilde{T}f)_B| \, dx
\]
\[
\leq 2 \frac{1 + \log \frac{6R}{r}}{|B|} \int_B |\tilde{T}f(x) - c| \, dx
\]
\[
\leq 2 \frac{1 + \log \frac{6R}{r}}{|B|} \left( \int_B |\tilde{T}f_2(x)| \, dx + \int_B |\tilde{T}f_3(x) - c| \, dx \right)
\]
\[
= I + II.
\]

By Hölder and John-Nirenberg inequalities and the \( L^2 \) continuity of \( \tilde{T} \) we have
\[
I \leq 2 \left( 1 + \log \frac{6R}{r} \right) \left( \frac{1}{|B|} \int_B |\tilde{T}f_2(x)|^2 \right)^{1/2}
\]
\[
\leq c \left( 1 + \log \frac{6R}{r} \right) \left( \frac{1}{|B|} \int_{\mathbb{R}^n} |f_2(x)|^2 \, dx \right)^{1/2}
\]
\[
\leq c \left( 1 + \log \frac{12R}{2r} \right) \left( \frac{1}{|2B|} \int_{2B} |f(x) - f_2| \, dx \right)^{1/2}
\]
\[
\leq c[\tilde{f}]_{LMO_{loc}(B(\pi;R;6R))}.
\]

To bound \( II \), pick \( x^* \in B \) such that \( \tilde{T}f_3(x^*) < +\infty \) (this is true for a.e. \( x^* \in B \) since \( \tilde{T}f_3 \in L^2(B) \)) and choose \( c = \tilde{T}f_3(x^*) \). Then for any \( x \in B \), by (4.6) we can write, by (4.5)
\[
|\tilde{T}f_3(x) - \tilde{T}f_3(x^*)| = \left| \int [k(x,y) - k(x^*, y)] \, f_3(y) \, dy \right|
\]
\[
= \left| \int_{B(\pi;8R) \setminus B(x_0,2r)} [k(x,y) - k(x^*, y)] \, f_3(y) \, dy \right|
\]
\[
\leq c \int_{B(\pi;8R) \setminus B(x_0,2r)} \frac{d(x,x^*)}{d(x^*, y)^{Q+1}} \, |f(y) - f_{2B}| \, dy
\]
\[
\leq cr \int_{B(\pi;8R) \setminus B(x_0,2r)} \frac{|f(y) - f_{2B}|}{d(x_0, y)^{Q+1}} \, dy.
\]

Applying Lemma 4.8 with \( \beta = 1 \) we get
\[
\int_{B(\pi;8R) \setminus B(x_0,2r)} \frac{|f(y) - f_{2B}|}{d(x_0, y)^{Q+1}} \, dy \leq \frac{C}{r \left( 1 + \log \frac{6R}{r} \right)} [\tilde{f}]_{LMO_{loc}(B(\pi;R;KR))}
\]
for some large constant \( K \) (independent of \( R \)), hence
\[
II \leq c[\tilde{f}]_{LMO_{loc}(B(\pi;R;KR))}
\]
and we are done. ■
Remark 4.10 In the previous theorem the number 3 has nothing special: we will also need, in the following, a modified version of the previous estimate: given a constant $K > 3$ there exists a constant $K' > K$ such that for any ball $B(\mathfrak{T}, K'R) \subset \Omega$ we have

\[ \|Tf\|_{BMO_{\text{loc}}(B(\mathfrak{T}, K'R))} \leq c\|f\|_{BMO_{\text{loc}}(B(\mathfrak{T}, K'R))}; \]

\[ \|Tf\|_{LMO_{\text{loc}}(B(\mathfrak{T}, 3R))} \leq c\|f\|_{LMO_{\text{loc}}(B(\mathfrak{T}, KR))} \]

for any $f \in BMO_{\text{loc}}(B(\mathfrak{T}, R; K'R))$ (or $LMO_{\text{loc}}$, respectively) with $\text{sprtf} \subset B(\mathfrak{T}, R)$.

Theorem 4.11 Let $b \in LMO_{\text{loc}}(\Omega)$, then for any $p \in (1, \infty)$ there exists a constant $C$ such that for any $R > 0$ such that $B(\mathfrak{T}, KR) \subset \Omega$, any $f \in BMO^p_{\text{loc}}(B(\mathfrak{T}, R; 3R))$ with $\text{sprtf} \subset B(\mathfrak{T}, R)$,

\[ \|Tbf\|_{BMO_{\text{loc}}(B(\mathfrak{T}, K'R))} \leq C[b]_{LMO_{\text{loc}}(B(\mathfrak{T}, 4R; KR))} \cdot \left\{ \|f\|_{BMO_{\text{loc}}(B(\mathfrak{T}, 3R))} + \frac{1}{|B(\mathfrak{T}, R)|^{1/p}}\|f\|_{L^p(B(\mathfrak{T}, R))} \right\}. \]

The number $C$ depends on $p$ and the constants of the singular kernel of $T$, but not on $f, b, R$. This means in particular that, if $b \in V\text{LMO}_{\text{loc}}(\Omega)$, then for any $\varepsilon > 0$ there exists $R > 0$ such that

\[ C[b]_{LMO_{\text{loc}}(B(\mathfrak{T}, 4R; KR))} < \varepsilon. \]

Remark 4.12 Again, the absolute constant 3 appearing in the previous estimates is not so important: replacing 3 with a larger number simply causes the constants $K$ and 4 be replaced by larger constants.

Also, note that by [12, Thm. 7.1],

\[ \|Tbf\|_{L^p(B(\mathfrak{T}, 3R))} \leq C[b]_{LMO_{\text{loc}}(B(\mathfrak{T}, 4R; KR))} \|f\|_{L^p(B(\mathfrak{T}, 3R))} \]

which, coupled with the above theorem, gives, for a function $f$ supported in $B(\mathfrak{T}, R)$,

\[ \|Tbf\|_{BMO^p_{\text{loc}}(B(\mathfrak{T}, R; 3R))} \leq C[b]_{LMO_{\text{loc}}(B(\mathfrak{T}, 4R; KR))} \cdot \left\{ \|f\|_{BMO_{\text{loc}}(B(\mathfrak{T}, R; 3R))} + \left(1 + \frac{1}{|B(\mathfrak{T}, R)|^{1/p}}\right) \|f\|_{L^p(B(\mathfrak{T}, R))} \right\}. \]

Proof of Theorem 4.11 Since we want to bound $Tbf(x)$ for $f$ supported in $B(\mathfrak{T}, R)$ and $x \in B(\mathfrak{T}, 3R)$, as remarked at the beginning of this section we have

\[ Tbf(x) = \tilde{T}bf(x), \]

hence from now on we will work with $\tilde{T}b$. 

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Let $B = B(x_0, r) \subset B(\tau, 3R)$ with $x_0 \in B(\tau, R)$, and let us split, like in the proof of Theorem 4.9

$$f(x) = f_{2B} + (f(x) - f_{2B})\chi_{2B}(x) + (f(x) - f_{2B})\chi_{(2B)'}(x) = f_1 + f_2(x) + f_3(x)$$

from which

$$\tilde{T}_b f - (\tilde{T}_b f)_B = (\tilde{T}_b f_1 - (\tilde{T}_b f_1)_B) + (\tilde{T}_b f_2 - (\tilde{T}_b f_2)_B) + (\tilde{T}_b f_3 - (\tilde{T}_b f_3)_B) = I + II + III.$$ 

Then, since $f_1$ is constant, we have $\tilde{T}_f_1 = 0$ (see (4.6)), hence

$$I = \tilde{T}(b f_1) - f_1(\tilde{T}_b f)_B = f_1(\tilde{T}_b - (\tilde{T}_b)_B)$$

hence by (4.11) and Theorem 4.9 we have

$$\frac{1}{|B|} \int_B |I| dx = \frac{|f_{2B}|}{|B|} \int_B |\tilde{T}_b - (\tilde{T}_b)_B| dx$$

$$\leq c \left\{ \log \frac{3R}{r} |f|_{BMO_{loc}(B(\tau, R; 13R))} + \frac{1}{|B(\tau, R)|^{1/p}} \|f\|_{L^p(B(\tau, R))} \right\} \cdot$$

$$\cdot \frac{1}{|B|} \int_B |\tilde{T}_b - (\tilde{T}_b)_B| dx$$

$$\leq c \left\{ \log \frac{\delta R}{r} |f|_{BMO_{loc}(B(\tau, R; 13R))} + \frac{1}{|B(\tau, R)|^{1/p}} \|f\|_{L^p(B(\tau, R))} \right\} \cdot$$

$$\cdot \frac{1 + \log \frac{6R}{r}}{|B|} \int_B |\tilde{T}_b - (\tilde{T}_b)_B| dx$$

$$\leq c[\tilde{T}_b]_{LMO_{loc}(B(\tau, R, 3R))} \left\{ |f|_{BMO_{loc}(B(\tau, R; 13R))} + \frac{1}{|B(\tau, R)|^{1/p}} \|f\|_{L^p(B(\tau, R))} \right\}$$

$$\leq c[b]_{LMO_{loc}(B(\tau, R, K R))} \left\{ |f|_{BMO_{loc}(B(\tau, R; 13R))} + \frac{1}{|B(\tau, R)|^{1/p}} \|f\|_{L^p(B(\tau, R))} \right\}.$$ 

Now we consider

$$\frac{1}{|B|} \int_B |II| dx = \frac{1}{|B|} \int_B |\tilde{T}_b f_2 - (\tilde{T}_b f_2)_B| dx$$

$$\leq \frac{2}{|B|} \int_B |\tilde{T}_b f_2| dx \leq 2 |B|^{-1/2} \|\tilde{T}_b f_2\|_{L^2(B(x_0, r))}$$

by Hölder inequality. Next, we apply the $L^2$ boundedness of $\tilde{T}_b$. The local continuity result on the commutator of $\tilde{T}_b$ in $L^p$ proved in [12] Thm. 7.1 implies that

$$\|\tilde{T}_b f_2\|_{L^2(B(\tau, AR))} \leq c[b]_{BMO_{loc}(B(\tau, AR; K R))} \|f_2\|_{L^2(B(\tau, 3R))}$$
for some absolute constant $K > 4$, with $c$ independent of $R$. Hence, since $B(x_0, r) \subset B(x, 3R)$,
\[
\frac{1}{|B|} \int_B |II|dx \leq \quad \\
\leq c|B|^{-1/2} [b]_{BMO_{loc}(B(x, 4R; K))} \|f_2\|_{L^2(B(x_0, 2r))} \\
= c[b]_{BMO_{loc}(B(x, 4R; K))} \left( \frac{1}{|2B|} \int_{2B} |f(x) - f_{2B}|^2 dx \right)^{1/2} \\
\leq c[b]_{BMO_{loc}(B(x, 4R; K))} |f|_{BMO_{loc}(B(x, 4R; K))} \quad (4.10)
\]
where we have used also Corollary 4.3.

Last, we come to
\[
III = \tilde{T}(b f_3)(x) - b(x)\tilde{T} f_3(x) - \frac{1}{|B|} \int_B (\tilde{T} b f_3)(z)dz = \\
\quad = \tilde{T}((b - b_B) f_3) - (b - b_B)\tilde{T} f_3 + \\
\quad - \left( \frac{1}{|B|} \int_B \tilde{T}((b - b_B) f_3)(z)dz - \frac{1}{|B|} \int_B (b(z) - b_B)\tilde{T} f_3(z)dz \right) \\
\quad = - (b(x) - b_B)(\tilde{T} f_3(x) - \tilde{T} f_3(x_0)) - (b(x) - b_B)\tilde{T} f_3(x_0) + \\
\quad + \frac{1}{|B|} \int_B (b(z) - b_B)(\tilde{T} f_3(z) - \tilde{T} f_3(x_0))dz + \\
\quad - \frac{1}{|B|} \int_B [\tilde{T}((b - b_B) f_3)(z) - \tilde{T}((b - b_B) f_3)(x)]dz \\
\equiv III_1 + III_2 + III_3 + III_4.
\]
First, we want to bound, for $x \in B$,
\[
|\tilde{T} f_3(x) - \tilde{T} f_3(x_0)| = \left| \int_{\mathbb{R}^n \setminus 2B} (\tilde{k}(x, y) - \tilde{k}(x_0, y)(f(y) - f_{2B})dy \right| \leq \\
\quad \leq c \int_{B(x, 7R) \setminus B(x_0, 2r)} \frac{d(x_0, x)}{d(x_0, y)^{Q+1}} |f(y) - f_{2B}|dy \\
\quad = c \int_{B(x, 7R) \setminus B(x_0, 2r)} \frac{d(x_0, x)}{d(x_0, y)^{Q+1}} |f(y) - f_{2B}|dy + \\
\quad + c \int_{B(x, 7R) \setminus (B(x, R) \cup B(x_0, 2r))} \frac{d(x_0, x)}{d(x_0, y)^{Q+1}} |f(y) - f_{2B}|dy \\
\equiv I + II
\]
By Lemma 4.7 with $\beta = 1$
\[
I \leq cr \left( \int_{B(x, R) \setminus B(x_0, 2r)} \frac{|f(y) - f_{2B}|}{d(x_0, y)^{Q+1}}dy + \int_{B(x, R) \setminus B(x_0, 2r)} \frac{|f_B - f_{2B}|}{d(x_0, y)^{Q+1}}dy \right) \\
\leq cr \left\{ \frac{1}{r} [f]_{BMO_{loc}(B(x, 5R))} + \frac{1}{r} |f_B - f_{2B}| \right\} \leq c[f]_{BMO_{loc}(B(x, 5R))}.
\]
Since \( sf \subset B(\mathfrak{r}, R) \cdot II = c|f_{2B}| \int_{B(\mathfrak{r}, R) \setminus (B(\mathfrak{r}, R) \cup B(x_0, 2r))} \frac{d(x_0, x)}{d(x_0, y)^{Q+1}} dy \leq c|f_{2B}| \)

by (4.11)

\[
\leq c \log \frac{3R}{r} \|f\|_{BMO_{loc}(B(\mathfrak{r}, R; 13R))} + \frac{c}{|B(\mathfrak{r}, R)|^{1/p}} \|f\|_{L^p(B(\mathfrak{r}, R))}.
\]

Therefore

\[
|\tilde{T}_3(x) - \tilde{T}_3(x_0)| \leq c \left(1 + \log \frac{3R}{r}\right) \|f\|_{BMO_{loc}(B(\mathfrak{r}, R; 13R))} + \frac{c}{|B(\mathfrak{r}, R)|^{1/p}} \|f\|_{L^p(B(\mathfrak{r}, R))}
\]

which implies

\[
\frac{1}{|B|} \int_B |III_1| dx \leq c \left(1 + \log \frac{3R}{r}\right) \|f\|_{BMO_{loc}(B(\mathfrak{r}, R; 13R))} + \frac{c}{|B(\mathfrak{r}, R)|^{1/p}} \|f\|_{L^p(B(\mathfrak{r}, R))} \quad (4.11)
\]

\[
\leq c \|f\|_{BMO_{loc}(B(\mathfrak{r}, R; 13R))} \|b\|_{LMO_{loc}(B(\mathfrak{r}, R; 3R))} + \frac{c}{|B(\mathfrak{r}, R)|^{1/p}} \|f\|_{L^p(B(\mathfrak{r}, R))} \|b\|_{BMO_{loc}(B(\mathfrak{r}, R; 3R))}.
\]

and

\[
\frac{1}{|B|} \int_B |III_3| dx \leq c \|f\|_{BMO_{loc}(B(\mathfrak{r}, R; 13R))} \|b\|_{LMO_{loc}(B(\mathfrak{r}, R; 3R))} \quad (4.12)
\]

\[
+ \frac{c}{|B(\mathfrak{r}, R)|^{1/p}} \|f\|_{L^p(B(\mathfrak{r}, R))} \|b\|_{BMO_{loc}(B(\mathfrak{r}, R; 3R))}.
\]

In order to bound \( III_2 \), we now start proving that \( \tilde{T}_3(x_0) \) exists and satisfies the estimate

\[
|\tilde{T}_3(x_0)| \leq c \left(1 + \log \left(\frac{4R}{r}\right)\right) \|f\|_{BMO_{loc}(B(\mathfrak{r}, R; 5R))}. \quad (4.13)
\]

Indeed, let \( j = 1, 2, \ldots, n \) with \( 2^n r < 7R \leq 2^{n+1} r \), \( B_j = B(x_0, 2^j r) \). Then (here we have to modify the technique previously used, to exploit the cancellation property of the kernel \( \tilde{k} \))

\[
|\tilde{T}_3(x_0)| = \left| \int_{B(\mathfrak{r}, 6R) \setminus B(x_0, 2r)} \tilde{k}(x_0, y)(f(y) - f_{2B}) dy \right| = \\
= \left| \int_{B(x_0, 2^{n+1} r) \setminus B(x_0, 2r)} \ldots dy - \int_{B(x_0, 2^n r) \setminus B(\mathfrak{r}, 6R) \setminus B(x_0, 2r)} \ldots dy \right| \equiv |A - B|.
\]

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\[ |A| \leq \sum_{j=1}^{n} \left| \int_{B_{j+1} \setminus B_j} \tilde{k}(x_0, y)(f(y) - f_{2B}) dy \right| = \sum_{j=1}^{n} \left| \int_{B_{j+1} \setminus B_j} \tilde{k}(x_0, y)(f(y) - f_{B_{j+1}}) dy \right| \]

by the cancellation property of \( \tilde{k} \)

\[ \leq c \sum_{j=1}^{n} \int_{B_{j+1} \setminus B_j} \frac{1}{d(x_0, y)^q} |f(y) - f_{B_{j+1}}| dy \]

\[ \leq c \sum_{j=1}^{n} \frac{1}{|B_{j+1}|} \int_{B_{j+1}} |f(y) - f_{B_{j+1}}| dy \]

\[ \leq cn[f]_{BMO_{loc}(B(\bar{x},R;5R))} \leq c \left( 1 + \log \left( \frac{4R}{r} \right) \right) [f]_{BMO_{loc}(B(\bar{x},R;5R))}. \]

On the other hand,

\[ |B| \leq \int_{B(x_0,2^{n+1}r) \setminus B(\bar{x},6R)} \left| \tilde{k}(x_0, y)(f(y) - f_{2B}) \right| dy \]

\[ \leq c \int_{B(x_0,2^{n+1}r) \setminus B(\bar{x},2^{n+1}r)} |f(y) - f_{2B}| dy \leq c \int_{B_{n+1}} |f(y) - f_{2B}| dy \quad (4.14) \]

\[ \leq c \frac{1}{|B_{n+1}|} \int_{B_{n+1}} |f(y) - f_{B_{n+1}} + f_{B_{n+1}} - f_B + \cdots - f_{2B}| dy \]

\[ \leq c \frac{1}{|B_{n+1}|} \int_{B_{n+1}} |f(y) - f_{B_{n+1}}| dy + \sum_{j=2}^{n} |f_{B_{j+1}} - f_{B_{j}}| \]

\[ \leq cn[f]_{BMO_{loc}(B(\bar{x},R;5R))} \leq c \left( 1 + \log \left( \frac{4R}{r} \right) \right) [f]_{BMO_{loc}(B(\bar{x},R;5R))}, \]

hence (4.13) is proved. Therefore

\[ \frac{1}{|B|} \int_{B} |III_2| dx \leq c \log \left( \frac{4R}{r} \right) [f]_{BMO_{loc}(B(\bar{x},R;5R))} \frac{1}{|B|} \int_{B} |b(x) - b_B| dx \quad (4.15) \]

\[ \leq c[f]_{BMO_{loc}(B(\bar{x},R;5R))}[b]_{LMO_{loc}(B(\bar{x},R;3R))}. \]

Now we want to bound, \( \forall x, y \in B, \)

\[ \left| \mathcal{T}((b - b_B)f_3)(x) - \mathcal{T}((b - b_B)f_3)(y) \right| \quad (4.16) \]

\[ \leq \int_{B(\bar{x},8R) \setminus B(x_0,2r)} |\tilde{k}(x, z) - k(y, z)||b(z) - b_B||f(z) - f_{2B}| dz \]

\[ \leq c \int_{B(\bar{x},8R) \setminus B(x_0,2r)} \frac{d(x, y)}{d(x_0, z)^{Q+1}} |b(z) - b_B||f(z) - f_{2B}| dz \]

\[ \leq cr \int_{B(\bar{x},8R) \setminus B(x_0,2r)} \frac{1}{d(x_0, z)^{Q+1}} |b(z) - b_B||f(z) - f_{2B}| dz. \]

Let \( B_j = B(x_0, 2^jr) \), let \( n \) be such that \( 2^n r < 9R \leq 2^{n+1} r \). Then
\[ |\tilde{T}((b-b_B)f_3)(x) - \tilde{T}((b-b_B)f_3)(y)| \]
\[ \leq cr \sum_{j=1}^{n} \int_{B_{j+1}\backslash B_j} \frac{|b(z) - b_B||f(z) - f_{2B}|}{d(x_0, z)^{Q+1}} dz \]
\[ \leq cr \sum_{j=1}^{n} \frac{1}{(2j)^{Q+1}} \int_{B_{j+1}} |b(z) - b_B||f(z) - f_{2B}| dz \]
\[ \leq c \sum_{j=1}^{n} \frac{1}{2j|B_{j+1}|} \left( \int_{B_{j+1}} |b(z) - b_B|^2 dz \right)^{1/2} \left( \int_{B_{j+1}} |f(z) - f_{2B}|^2 dz \right)^{1/2} \]
\[ \leq c \sum_{j=1}^{n} \frac{1}{2j} \left( \frac{1}{|B_{j+1}|} \int_{B_{j+1}} |b(z) - b_B|^2 dz \right)^{1/2} \left( \frac{1}{|B_{j+1}|} \int_{B_{j+1}} |f(z) - f_{2B}|^2 dz \right)^{1/2} . \]

We observe that, reasoning like in (4.14)
\[ \left( \frac{1}{|B_{j+1}|} \int_{B_{j+1}} |f(z) - f_{2B}|^2 dz \right)^{1/2} \]
\[ \leq cj \left( \frac{1}{|B_{j+1}|} \int_{B_{j+1}} |f(z) - f_{B_{j+1}}|^2 dz \right)^{1/2} \]
\[ \leq cj \|f\|_{BMO_{loc}(B(x,R;19R))}, \]
and in the same way
\[ \left( \frac{1}{|B_{j+1}|} \int_{B_{j+1}} |b(z) - b_B|^2 dz \right)^{1/2} \leq c(j+1) \|b\|_{BMO_{loc}(B(x,R;19R))}. \] (4.18)

Then, by (4.17) and (4.18), (4.16) gives
\[ |\tilde{T}((b-b_B)f_3)(x) - \tilde{T}((b-b_B)f_3)(y)| \]
\[ \leq c \sum_{j=1}^{n} \frac{1}{2j} \int_{B_{j+1}} |b(z) - b_B|^2 dz \left( \frac{1}{|B_{j+1}|} \int_{B_{j+1}} |f(z) - f_{2B}|^2 dz \right)^{1/2} \]
\[ \leq c \sum_{j=1}^{n} \frac{1}{2j} \int_{B_{j+1}} |b(z) - b_B|^2 dz \left( \frac{1}{|B_{j+1}|} \int_{B_{j+1}} |f(z) - f_{B_{j+1}}|^2 dz \right)^{1/2} \cdot \]

Hence
\[ \frac{1}{|B|} \int_{B} |III_4| dx \leq c \|b\|_{BMO_{loc}(B(x,R;19R))} \|f\|_{BMO_{loc}(B(x,R;19R))}. \] (4.19)
From (4.9), (4.11), (4.12), (4.15), and (4.19) we have

\[ [T_{ij}f]_{BMO_{loc}(B(\overline{\Omega};3R))} \]
\[ \leq c[b]_{LMO_{loc}(B(\overline{\Omega};3R))} \left\{ [f]_{BMO_{loc}(B(\overline{\Omega};3R))} + \frac{c}{|B(\overline{\Omega},R)|^{1/p}} \| f \|_{L^p(B(\overline{\Omega},R))} \right\} \]
\[ + c[b]_{BMO_{loc}(B(\overline{\Omega};3R))} [f]_{BMO_{loc}(B(\overline{\Omega};3R))} + \frac{c}{|B(\overline{\Omega},R)|^{1/p}} \| f \|_{L^p(B(\overline{\Omega},R))} \]
\[ + [f]_{BMO_{loc}(B(\overline{\Omega};3R))} [f]_{BMO_{loc}(B(\overline{\Omega};3R))} + \frac{c}{|B(\overline{\Omega},R)|^{1/p}} \| f \|_{L^p(B(\overline{\Omega},R))} \]
\[ \leq c[b]_{LMO_{loc}(B(\overline{\Omega};3R))} \left\{ [f]_{BMO_{loc}(B(\overline{\Omega};3R))} + \frac{c}{|B(\overline{\Omega},R)|^{1/p}} \| f \|_{L^p(B(\overline{\Omega},R))} \right\} \]
by Lemma 2.7
\[ \leq c[b]_{LMO_{loc}(B(\overline{\Omega};3R))} \cdot \left\{ [f]_{BMO_{loc}(B(\overline{\Omega};3R))} + \frac{1}{|B(\overline{\Omega},R)|^{1/p}} \| f \|_{L^p(B(\overline{\Omega},R))} \right\} \]
and (4.7) is proved. The last assertion in the statement of the theorem then follows by (2.3). ■

### 4.3 Estimates for singular integrals with variable kernels

Now we are ready to prove the two theorems stated at the beginning of this section, regarding singular integrals with variable kernels and their commutator.

**Proof of Theorem 4.1** Let \( f \in BMO_{loc}(B(\overline{\Omega};3R)) \) with \( \text{sp} f \subset B(\overline{\Omega},R) \), \( B(\overline{\Omega},3R) \subset \Omega \). By the expansion in spherical harmonics (3.8) and Theorem 4.3

\[ [K_{ij}f]_{BMO_{loc}(B(\overline{\Omega};3R))} \leq \sum_{m=1}^{\infty} \sum_{k=1}^{g_m} |c_{ij}^{km}| T_{km}f \]
\[ \leq C \sum_{m=1}^{\infty} \sum_{k=1}^{g_m} \left( \| c_{ij}^{km} \|_{L^\infty(B(\overline{\Omega};3R))} + \| c_{ij}^{km} \|_{LMO_{loc}(B(\overline{\Omega};3R))} \right) \cdot \left( \| T_{km}f \|_{L^p(B(\overline{\Omega};3R))} \right) \cdot \left( \frac{T_{km}f \|_{L^p(B(\overline{\Omega};3R))}}{|B(\overline{\Omega},R)|^{1/p}} \right) \]

We now apply Theorem 4.9 with Remark 4.10 getting

\[ [T_{km}f]_{BMO_{loc}(B(\overline{\Omega};3R))} \leq c(p,G,k,m) [f]_{BMO_{loc}(B(\overline{\Omega};3R))} \]
\[ \| T_{km}f \|_{L^p(B(\overline{\Omega};3R))} \leq c(p,G,k,m) \| f \|_{L^p(B(\overline{\Omega};3R))} \]
where the constant \( c(p, G, k, m) \) depends on \( k, m \) only through the constants \( A, B \) appearing in (4.4), (4.5) when the kernel is \( H_{km} \). In turn, these constants are bounded in terms of

\[
\sup_{|u|=1} |H_{km}(u)| + \sup_{|u|=1} |\nabla H_{km}(u)| \leq c(G) \cdot m^\frac{3}{2}.
\]

by (3.11). A standard linearity argument shows then that actually

\[
c(p, G, k, m) \leq c(p, G) \cdot m^\frac{3}{2}.
\]

Next, we use the bounds on the coefficients \( c_{ij}^{km} \) contained in (3.13) and Theorem 3.9. They assure that for any positive integer \( n \) there exists a constant \( c(n, G, \Lambda) \) such that

\[
\left\| c_{ij}^{km} \right\|_{L^\infty} + \left[ c_{ij}^{km} \right]_{LMO_{loc}(B(\bar{x}, R; 3R))} \leq c(n, G, \Lambda) \cdot m^{-2n} \left( 1 + [A]_{LMO_{loc}(B(\bar{x}, R; 3R))} \right)
\]

\[
\leq c(n, G, \Lambda) \cdot m^{-2n} \left( 1 + [A]_{LMO_{loc}(\Omega)} \right)
\]

where \( A = \{a_{ij}\}_{i,j=1}^q \). Recalling also the bound (3.10) on the number \( g_m \), we get

\[
[K_{ij} f]_{BMO_{loc}(B(\bar{x}, R; 3R))} \leq C \sum_{m=1}^\infty c(N)m^{N-2} \cdot c(n, G, \Lambda)m^{-2n} \left( 1 + [A]_{LMO_{loc}(\Omega)} \right) 
\]

\[
\cdot c(p, G) \cdot m^\frac{3}{2} \left( \|f\|_{BMO_{loc}(B(\bar{x}, R; 3R))} + \|f\|_{L^p(B(\bar{x}, R))} \right)
\]

\[
= c(G) \left( 1 + [A]_{LMO_{loc}(\Omega)} \right) \left( [f]_{BMO_{loc}(B(\bar{x}, R; K')R')} + \|f\|_{L^p(B(\bar{x}, R))} \right)
\]

\[
\cdot \sum_{m=1}^\infty c(n, G, \Lambda)m^{N+\frac{3}{2}-2n}
\]

\[
= c(p, G, \Lambda) \left( 1 + [A]_{LMO_{loc}(\Omega)} \right) \left( [f]_{BMO_{loc}(B(\bar{x}, R; K')R')} + \|f\|_{L^p(B(\bar{x}, R))} \right)
\]

where we have finally fixed \( n \) large enough to make the series converge. So the theorem is proved.

**Proof of Theorem 4.2** The proof is similar to the previous one. We have:

\[
[C [K_{ij} b] f]_{BMO_{loc}(B(\bar{x}, R; 3R))} \leq \sum_{m=1}^\infty \sum_{k=1}^{g_m} \left\| c_{ij}^{km} \right\|_{L^\infty(B(\bar{x}, R; 3R))} + \left[ c_{ij}^{km} \right]_{LMO_{loc}(B(\bar{x}, R; 3R))} 
\]

\[
\cdot \left( C [T_{km} b] f]_{BMO_{loc}(B(\bar{x}, R; K'R))} + \frac{|C [T_{km}, b] f|_{L^p(B(\bar{x}, R))}}{|B(\bar{x}, R)|^{1/p}} \right)
\]

\[
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\]
Next, by Theorem 4.11 and Remark 4.12
\[ [C [T_{km}, b] f]_{BMO_{loc}(B(\overline{\tau}, R:KR))] \leq c(p, G) \cdot m^{\frac{\tau}{p}} [b]_{LMO_{loc}(B(\overline{\tau}, HR,K'R'))} \cdot \left( \| f \|_{BMO_{loc}(B(\overline{\tau}, R:KR))] + \frac{1}{|B(\overline{\tau}, R)|^{1/p}} \| f \|_{L^p(B(\overline{\tau}, R))} \right) \]

while, by the commutator theorem on $L^p$ (see (4.13)),
\[ \| C [T_{km}, b] f \|_{L^p(B(\overline{\tau}, R:KR))} \leq c(p, G) \cdot m^{\frac{\tau}{p}} [b]_{LMO_{loc}(B(\overline{\tau}, HR,K'R'))} \| f \|_{L^p(B(\overline{\tau}, R))} \]

Reasoning like in the previous proof we conclude
\[ [C [K_{ij}, b] f]_{BMO_{loc}(B(\overline{\tau}, R:3R))] \leq c(p, G, A) \left( 1 + [A]_{LMO_{loc}(\Omega)} \right) [b]_{LMO_{loc}(B(\overline{\tau}, HR,K'R'))} \cdot \left( \| f \|_{BMO_{loc}(B(\overline{\tau}, R:KR))] + \frac{1}{|B(\overline{\tau}, R)|^{1/p}} \| f \|_{L^p(B(\overline{\tau}, R))} \right), \]

which by Lemma 2.7 gives the result. \(\blacksquare\)

5 Local $BMO^p$ estimates for second order derivatives

In this section we will prove our main result. As already explained in the introduction, the proof will proceed in three steps corresponding to the three subsections.

5.1 Local estimates for functions with small compact support

Theorem 5.1 For every $p \in (1, \infty)$ there exist positive constants $C, R_0$, depending on the group $G$, the numbers $p$ and $A$, and the $VLMO_{loc}$ moduli of the coefficients $a_{hk}$, and an absolute constant $K'$, such that for every $\overline{\tau} \in \Omega$ with $R \leq R_0 B(\overline{\tau}, K'R') \subset \Omega$ and every $u \in S^{2,p,*}_{loc}(B(\overline{\tau}, R:3R))$ with $\text{supp} u \subset B(\overline{\tau}, R)$ we have, for $i, j = 1, 2, \ldots, q$,
\[ \| X_i X_j u \|_{BMO^p_{loc}(B(\overline{\tau}, R:3R))] \leq C \left( 1 + [A]_{LMO_{loc}(\Omega)} \right) \cdot \left\{ \| Lu \|_{BMO^p_{loc}(B(\overline{\tau}, R:3R))] + \frac{\| Lu \|_{L^p(B(\overline{\tau}, R))}}{|B(\overline{\tau}, R)|^{1/p}} \right\}. \]

Proof. Let us start from (5.7) for $u \in S^{2,p,*}_{loc}(B(\overline{\tau}, R:3R))$ and take $BMO_{loc}(B(\overline{\tau}, R:3R))$ seminorms of both sides:
\[ [X_i X_j u]_{BMO_{loc}(B(\overline{\tau}, R:3R))] \leq [K_{ij} (Lu)]_{BMO_{loc}(B(\overline{\tau}, R:3R))] + \sum_{h,k=1}^q [C [K_{ij}, a_{hk}] (X_h X_k u)]_{BMO_{loc}(B(\overline{\tau}, R:3R))] + [a_{ij} \cdot Lu]_{BMO_{loc}(B(\overline{\tau}, R:3R))]}. \]
by Theorems 4.1, 4.2, 4.3, Lemma 2.7, and the bounds (3.2), (3.14) on the $\alpha_{ij}$'s,
\[
\leq C \left( 1 + [A]_{LMO_{loc}(\Omega)} \right) \left\{ [Lu]_{BMO_{loc}(B(\overline{\tau};R;3R))} + \left\| Lu \right\|_{L^p(B(\overline{\tau};R))} \left( \left\| Lu \right\|_{L^p(B(\overline{\tau};R))} \right) \right\} + \sum_{h,k=1}^{q} \left[ a_{hk} \right]_{LMO_{loc}(B(\overline{\tau},HR;KR))} \left( [X_h X_k u]_{BMO_{loc}(B(\overline{\tau};R;3R))} \right) + \frac{1}{\left\| B(\overline{\tau},R) \right\|^{1/p}} \left\| X_h X_k u \right\|_{L^p(B(\overline{\tau};R))} \right) \right\}.
\]
We now exploit the assumption $a_{hk} \in VLMO_{loc}(\Omega)$: for any $\varepsilon > 0$, by (2.3) there exists $R_0$ such that for any $R \leq R_0$
\[
\sum_{h,k=1}^{q} \left[ a_{hk} \right]_{LMO_{loc}(B(\overline{\tau},HR;KR))} \leq \varepsilon.
\]
Choosing $\varepsilon$ such that
\[
C \left( 1 + [A]_{LMO_{loc}(\Omega)} \right) \frac{\varepsilon}{2} \leq \frac{1}{2}
\]
we get, for $R \leq R_0$, $R_0$ depending on the $VLMO_{loc}$ moduli of the $a_{hk}$'s,
\[
\sum_{i,j=1}^{q} [X_i X_j u]_{BMO_{loc}(B(\overline{\tau};R;3R))} \leq C \left( 1 + [A]_{LMO_{loc}(\Omega)} \right) \cdot \left\{ [Lu]_{BMO_{loc}(B(\overline{\tau};R;3R))} + \frac{1}{\left\| B(\overline{\tau},R) \right\|^{1/p}} \left[ \left\| Lu \right\|_{L^p(B(\overline{\tau};R))} + \sum_{i,j=1}^{q} \left\| X_i X_j u \right\|_{L^p(B(\overline{\tau};R))} \right) \right\}.
\]
Also exploiting the known $L^p$ estimates on $X_h X_k u$ (see [6]) we conclude:
\[
\sum_{i,j=1}^{q} \left\| X_i X_j u \right\|_{BMO^p_{loc}(B(\overline{\tau};R;3R))} \leq C \left( 1 + [A]_{LMO_{loc}(\Omega)} \right) \cdot \left\{ \left\| Lu \right\|_{BMO^p_{loc}(B(\overline{\tau};R;3R))} + \frac{\left\| Lu \right\|_{L^p(B(\overline{\tau};R))}}{\left\| B(\overline{\tau},R) \right\|^{1/p}} \right) \right\}.
\]

5.2 Local estimates for functions with noncompact support

To remove from our basic estimate in Theorem 5.1 the assumption of compact support of the function $u$ we need to use, as usual, cutoff functions and interpolation inequalities to handle the norms of first order derivatives of $u$. However, it turns out that the local norms of type $BMO^p_{loc}(B(\overline{\tau};R;3R))$ that have been
useful to prove Theorem 5.1 are not adequate to establish interpolation inequalities. Instead, we have to use to this aim the more standard BMO norms, which also allows us to apply directly some results proved in [8]. We have the following:

**Theorem 5.2** For every \( p \in (1, \infty) \) there exist positive constant \( C, R_0 \), depending on the group \( G \), the numbers \( p \) and \( \Lambda \), and the VLMO_{loc} moduli of the coefficients \( a_{hk} \), such that for every \( \overline{x} \in \Omega \) with \( B(\overline{x}, R_0) \subset \Omega \), every \( t, R' \) with \( R_0/2 \leq t < R' \leq R_0 \), every \( u \in S^{2,p,*}(B(\overline{x}, R')) \)

\[
\|u\|_{S^{2,p,*}(B(\overline{x}, t))} \leq C \left( \frac{1}{(R' - t)^{\gamma}} + 1 \right) \left( \|u\|_{BMO^p(B(\overline{x}, R'))} + \|Lu\|_{BMO^p(B(\overline{x}, R'))} \right).
\]

**Proof.** Fix four numbers \( R' > R > s > t > 0 \) and a cutoff function \( \phi \in C_0^\infty(B(\overline{x}, R')) \) such that

\[
B(\overline{x}, t) \prec \phi \prec B(\overline{x}, s).
\]

Then for any function \( u \in S^{2,p,*}(B(\overline{x}, R')) \) we have, by [8] Lemma 4.4, (ii):

\[
\|X_i X_j u\|_{BMO^p(B(\overline{x}, t))} = \|X_i X_j (u\phi)\|_{BMO^p(B(\overline{x}, t))} \leq c \|X_i X_j (u\phi)\|_{BMO^p(B(\overline{x}, s))}
\]

by Proposition 2.8(a) and applying Theorem 5.1 to \( \phi u \) on \( B(\overline{x}, s; 3s) \):

\[
\leq c \|X_i X_j (u\phi)\|_{BMO_{loc}^p(B(\overline{x}, s; 3s))} \leq C_A \left\{ \|L (u\phi)\|_{BMO_{loc}^p(B(\overline{x}, s; 3s))} + \frac{\|L (u\phi)\|_{L^p(B(\overline{x}, s))}}{s^{Q/p}} \right\}
\]

by (2.1)

\[
\leq C_A \left\{ \left[ L (u\phi)\right]_{BMO(B(\overline{x}, R))} + \left( \frac{1}{(R - s)^{\gamma}} + 1 \right) \|L (u\phi)\|_{L^p(B(\overline{x}, s))} \right\}.
\]

Now, by our choice of \( \phi \) and [8] Lemma 4.12]

\[
\left[ L (u\phi)\right]_{BMO(B(\overline{x}, R))} \leq \frac{c}{s - t} [Lu]_{BMO(B(\overline{x}, R))} + \frac{c}{(s - t)^{Q/p}} [X_j u]_{BMO(B(\overline{x}, R))} + \frac{c}{(s - t)^{\gamma}} [u]_{BMO(B(\overline{x}, R))}
\]

Next, for \( R_0 \leq t < R \), we pick \( s = (t + R)/2 \), hence

\[
\|X_i X_j u\|_{BMO^p(B(\overline{x}, t))} \leq C_A \left\{ \frac{c}{R - t} [Lu]_{BMO(B(\overline{x}, R))} + \frac{c}{(R - t)^{Q/p}} [X_j u]_{BMO(B(\overline{x}, R))} + \frac{1}{(R - t)^{\gamma}} [u]_{BMO(B(\overline{x}, R))} \right\} + \frac{1}{(R - t)^{Q/p}} + 1 \right) \|L (u\phi)\|_{L^p(B(\overline{x}, R))}
\]

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so that, adding to both sides $\|X_j u\|_{BMO^p(B(\overline{x}, t))} + \|u\|_{BMO^p(B(\overline{x}, t))}$ and exploiting the estimates on $\|u\|_{S^2,p(B(\overline{x}, R))}$ which are known by [6] we can write

$$
\|u\|_{S^2,p\cdot(B(\overline{x}, t))} \leq C \left\{ \frac{1}{R - t} [Lu]_{BMO(B(\overline{x}, R))} + \frac{1}{(R - t)^2} \|X_j u\|_{BMO^p(B(\overline{x}, R))} + \frac{1}{(R - t)^3} \|u\|_{BMO^p(B(\overline{x}, R))} + \frac{1}{(R - t)^2 + Q/p + 1} \left[ \|Lu\|_{L^p(B(\overline{x}, R))} + \|u\|_{L^p(B(\overline{x}, R))} \right] \right\}.
$$

We can then apply the interpolation inequality for $BMO$ seminorms proved in [8] Thm 4.15 and the analogous interpolation inequality for $L^p$ norms proved in [6] Thm. 21: choosing $R' > R$ such that $R' - R = t - R$, for some $\alpha > 0$ and any $\delta > 0$ we have

$$
\|X_j u\|_{BMO^p(B(\overline{x}, R))} \leq \delta \|X_j u\|_{BMO^p(B(\overline{x}, R'))} + \frac{c}{\delta^\alpha (R' - R)^{2\alpha}} \|u\|_{BMO^p(B(\overline{x}, R))}.
$$

Choosing $\delta = (R - t)^2 \varepsilon$, with $\varepsilon$ to be chosen later, we get

$$
\|u\|_{S^2,p\cdot(B(\overline{x}, t))} \leq C \left\{ \frac{1}{R' - t} [Lu]_{BMO(B(\overline{x}, R'))} + \varepsilon \|X_j u\|_{BMO^p(B(\overline{x}, R'))} + \frac{c}{\varepsilon^\alpha (R' - t)^{2\alpha}} \|u\|_{BMO^p(B(\overline{x}, R))} + \frac{1}{(R - t)^2} \|u\|_{BMO^p(B(\overline{x}, R))} + \frac{1}{(R - t)^2 + Q/p + 1} \left[ \|Lu\|_{L^p(B(\overline{x}, R))} + \|u\|_{L^p(B(\overline{x}, R))} \right] \right\}.
$$

For $\varepsilon$ small enough we then get

$$
\|u\|_{S^2,p\cdot(B(\overline{x}, t))} \leq \frac{1}{3} \|u\|_{S^2,p\cdot(B(\overline{x}, R'))} + C \left( \frac{1}{(R' - t)^\gamma} + 1 \right) \left( \|u\|_{BMO^p(B(\overline{x}, R'))} + \|Lu\|_{BMO^p(B(\overline{x}, R'))} \right)
$$

for some $\gamma > 0$ and any $R' > t > R_0/2$. Applying [8] Lemma 4.14 we finally get

$$
\|u\|_{S^2,p\cdot(B(\overline{x}, t))} \leq C \left( \frac{1}{(R' - t)^\gamma} + 1 \right) \left( \|u\|_{BMO^p(B(\overline{x}, R'))} + \|Lu\|_{BMO^p(B(\overline{x}, R'))} \right).
$$

\section{5.3 Interior estimates in a domain}

Theorem 5.2 by the same techniques in [8] proof of Thm 4.8 immediately gives the following:

\textbf{Theorem 5.3} For any $\Omega' \Subset \Omega$, with $\Omega, \Omega'$ regular domains (see below), every $p \in (1, \infty)$ there exists a positive constant $C$ depending on $\Omega, \Omega'$, the group $G$,
the numbers $p$ and $\Lambda$, the VLMO$_{\text{loc}}$ moduli of the coefficients $a_{hk}$, such that for every $u \in S^{2,p,*}(\Omega)$

$$\|u\|_{S^{2,p,*}(\Omega)} \leq C \left( \|u\|_{BMO^p(\Omega)} + \|Lu\|_{BMO^p(\Omega)} \right).$$

We recall that in [8] a domain $\Omega$ is called regular if it satisfies the property

$$|B(x,r) \cap \Omega| \geq c|B(x,r)|$$

for any $x \in \Omega$, $0 < r < \text{diam} \Omega$. It is proved in [8] Lemma 4.2 that, in particular, a metric ball is regular.

We are also interested in deriving from Theorem 5.2 a version of the above estimates involving local BMO norms, which is our main result, stated in § 2.3 and does not require assumption (5.1). Namely, we now come to the

**Proof of Theorem 2.10.** For fixed $\Omega_1 \Subset \Omega_2 \Subset \Omega$, let $R_0 > R_2 > 0$ be two numbers such that for any $x \in \Omega_1$ $B(x, R_2) \subset \Omega_2$ and $B(x, R_0) \subset \Omega$.

Pick $t < \min \left( \frac{R_0}{6}, \frac{R_2}{2} \right)$, then by Theorem 5.2 and Proposition 2.8 (a) we have

$$\|u\|_{S^{2,p} \cdot (B(\tau,t))} \leq C \left( \|u\|_{BMO^p(\Omega)} + \|Lu\|_{BMO^p(\Omega)} \right)$$

$$\leq C \left( \|u\|_{BMO^p_{\text{loc}}(\Omega)} + \|Lu\|_{BMO^p_{\text{loc}}(\Omega)} \right).$$

Recall that the constant $C$ in the above estimate depends on the domains but not on $\tau$. Clearly, the norm $\|u\|_{S^{2,p}(\Omega_2)}$ is bounded by a finite sum of $N$ terms of the kind $\|u\|_{S^{2,p}(B(\tau,t))}$, and then is bounded by $N$ times the right hand side of (5.2). Next, to bound the terms

$$[X_iX_ju]_{BMO^p_{\text{loc}}(\Omega_1,\Omega_2)} + [X_ju]_{BMO^p_{\text{loc}}(\Omega_1,\Omega_2)} + [u]_{BMO^p_{\text{loc}}(\Omega_1,\Omega_2)},$$

take a ball $B(\tau,r)$ centered at some $x \in \Omega_1$ and contained in $\Omega_2$. If $r \leq t$ (with $t$ as in (5.2)) then

$$\frac{1}{|B_r(\tau)|} \int_{B_r(\tau)} |X_iX_ju(y) - X_iX_ju_B(\tau)| \, dy \leq \|u\|_{S^{2,p} \cdot (B(\tau,t))}$$

$$\leq C \left( \|u\|_{BMO^p_{\text{loc}}(\Omega_2,\Omega)} + \|Lu\|_{BMO^p_{\text{loc}}(\Omega_2,\Omega)} \right).$$

If $r > t$ (but $B(\tau,r) \subset \Omega_2$) then, exploiting the local $S^{2,p}$ estimates of [8],

$$\frac{1}{|B_r(\tau)|} \int_{B_r(\tau)} |X_iX_ju(y) - (X_iX_ju)_B(\tau)| \, dy \leq \frac{1}{|B_r(\tau)|} \int_{B_r(\tau)} |X_iX_ju(y)| \, dy$$

$$\leq 2 \left( \frac{1}{|B_r(\tau)|} \int_{B_r(\tau)} |X_iX_ju(y)|^p \, dy \right)^{1/p} \leq \frac{c}{t^{Q/p}} \|X_iX_ju\|_{L^p(\Omega_2)}$$

$$\leq \frac{c}{t^{Q/p}} \left( \|u\|_{L^p(\Omega)} + \|Lu\|_{L^p(\Omega)} \right) \leq \frac{c}{t^{Q/p}} \left( \|u\|_{BMO^p_{\text{loc}}(\Omega_2,\Omega)} + \|Lu\|_{BMO^p_{\text{loc}}(\Omega_2,\Omega)} \right).$$

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In any case

\[ [X_i X_j u]_{BMO_{loc}(\Omega_1, \Omega_2)} \leq C \left( \|u\|_{BMO_{loc}^p(\Omega_2, \Omega)} + \|Lu\|_{BMO_{loc}^p(\Omega_2, \Omega)} \right) \]

Analogously we can bound \([X_j u]_{BMO_{loc}^p(\Omega_1, \Omega_2)}\). Exploiting again the local \(S^2_p\) estimates we conclude

\[ \|u\|_{S^{2p}^*, (\Omega_1, \Omega_2)} \leq C \left( \|u\|_{BMO_{loc}^p(\Omega_2, \Omega)} + \|Lu\|_{BMO_{loc}^p(\Omega_2, \Omega)} \right) \]

and we are done.

6 Appendix. Uniform bounds on the oscillation of the fundamental solution

The aim of this section is to prove Theorem 3.3, that we have exploited in §3 to prove \(LMO\) uniform bounds on the coefficients \(c_{ijm}^k\) which appear in the spherical harmonics expansion of \(\Gamma_{ij}\). Let us recall its statement:

**Theorem 3.4** For any nonnegative integer \(p\), there exists a constant \(c_{\Lambda,p}\) such that for any \(x_1, x_2, y \in \mathbb{R}^N\) we have:

\[ \|X_1 X_2 \ldots X_p \Gamma (x_1, y) - X_1 X_2 \ldots X_p \Gamma (x_2, y)\| \leq c_{\Lambda,p} \|A(x_1) - A(x_2)\| \|y\|^{2-Q-p} \]

(6.1)

where the differential operators \(X_{ij}\) act on the \(y\)-variable.

Let us recall again that \(\|y\|\) stands for the homogeneous norm in \(G\) while \(\|A(x_1) - A(x_2)\|\) stands for the usual matrix norm in \(\mathbb{R}^{2q}\). Actually, the proof of this theorem amounts to revising some results and techniques contained in [2], [3] and [4]. Namely, the following fact is proved in [3] Corollary 7.13:

**Theorem 6.1** For any nonnegative integer \(p\), there exists a positive constant \(c_{\Lambda,p}\) such that

\[ \|X_1 X_2 \ldots X_i y \Gamma (x_1, y) - X_1 X_2 \ldots X_i y \Gamma (x_2, y)\| \leq c_{\Lambda,p} \|A(x_1) - A(x_2)\|^{1/s} \|y\|^{2-Q-p} \]

(6.2)

for every \(i_1, \ldots, i_p \in \{1, 2, \ldots, q\}\), and for every \(y \in \mathbb{R}^N \setminus \{0\}\), where the differential operators \(X_{ij}\) act on the \(y\)-variable.

Recall that \(s\) is the maximum length of commutators required to span \(\mathbb{R}^N\).

Comparing (6.2) with (6.1), one sees that what we need is to replace the exponent \(1/s\) of the matrix norm on the right hand side of (6.2) with the exponent 1.

In order to prove Theorem 3.3, we will now revise the proof of Theorem 6.1 given in [3], which proceeds in four steps:

Step 1. The Authors assume \(G\) to be a free Carnot group. Under this assumption, they consider the evolution operator

\[ H_A = \partial_t - \sum a_{ij} X_i X_j \]
where \( A = \{ a_{ij} \} \) is a symmetric positive, constant, matrix, in a fixed “ellipticity class” \( \mathcal{M}_\Lambda \):

\[
\Lambda |\xi|^2 \leq \sum_{i,j=1}^{q} a_{ij} \xi_i \xi_j \leq \Lambda^{-1} |\xi|^2 \quad \forall \xi \in \mathbb{R}^q.
\]

For this operator \( H_A \) they consider the fundamental solution (“heat kernel”) \( h_A(x,t) \) and prove the following estimate (see [3, Theorem 7.5]):

\[
|h_{A_1}(x,t) - h_{A_2}(x,t)| \leq c_\Lambda \| A_1 - A_2 \|^{1/s} t^{-Q/2} \exp \left( -\frac{\|x\|^2}{c_\Lambda t} \right)
\]

(6.3)

for \( x \in \mathbb{R}^N, t > 0 \), any \( A_1, A_2 \in \mathcal{M}_\Lambda \).

Step 2. Under the same assumptions, the Authors extend the previous bound to the derivatives of \( h_A \), proving (see [3, Theorem 7.7]): for any nonnegative integers \( p, m \), there exist positive constants \( c_\Lambda \) and \( c_{\Lambda,p,m} \) such that

\[
\left| X_{i_1}...X_{i_p} \left( \partial_t \right)^m h_{A_1}(x,t) - X_{i_1}...X_{i_p} \left( \partial_t \right)^m h_{A_2}(x,t) \right| \leq c_{\Lambda,p,m} \| A_1 - A_2 \|^{1/s} t^{-(Q+p+2m)/2} \exp \left( -\frac{\|x\|^2}{c_\Lambda t} \right)
\]

(6.4)

for \( x \in \mathbb{R}^N, t > 0 \), any \( i_1, i_2, ..., i_p \in \{1, 2, ..., q\} \), and any \( A_1, A_2 \in \mathcal{M}_\Lambda \).

Step 3. The assumption that \( G \) is free in now removed, by a suitable “lifting result” proved in [2] (see also [3, Theorem 8.3]), so that (6.4) is established for any Carnot group.

Step 4. The Authors prove (see [3, Theorem 3.9]) that the function

\[
\Gamma_A(x) = \int_0^{+\infty} h_A(x,t) \, dt
\]

is the fundamental solution to the stationary operator

\[
L_A = -\sum a_{ij} X_i X_j.
\]

Then, integrating in the \( t \) variable the estimate (6.4) they get

\[
\left| X_{i_1}...X_{i_p} \Gamma_{A_1}(x,t) - X_{i_1}...X_{i_p} \Gamma_{A_2}(x,t) \right| \leq c_{\Lambda,p,q} \| A_1 - A_2 \|^{1/s} \| y \|^{2-Q-p}
\]

which is essentially (6.2).

We are going to show that the following refinement of (6.3) can be proved:

**Proposition 6.2** Under the same assumptions and with the same notation of Step 1, we have

\[
|h_{A_1}(x,t) - h_{A_2}(x,t)| \leq c_\Lambda \| A_1 - A_2 \| \cdot t^{-Q/2} \exp \left( -\frac{\|x\|^2}{c_\Lambda t} \right)
\]

(6.5)

for any \( x \in G, t > 0 \).
(The improvement consists in the exponent 1 instead of $1/s$, for $\|A_1 - A_2\|$).

Before proving this proposition, we collect in the following theorem a number of results proved in [2], that we will need.

**Theorem 6.3** Let $G$ be a free homogeneous Carnot group and let $A \in \mathcal{M}_A$. Then there exists a Lie group automorphism $T_A$ of $G$, commuting with the dilations of $G$, such that

$$h_A(x,t;\xi,\tau) = J_A(x) \cdot h_G(T_A(x), t; T_A(\xi), \tau)$$  \hspace{1cm} (6.5)

where $h_G$ is the heat kernel for $\partial_t - \sum X_i^2$ on $G$, which is actually a convolution kernel:

$$h_G(T_A(x), t; T_A(\xi), \tau) = h_G(T_A(\xi)^{-1} \circ T_A(x), t - \tau)$$  \hspace{1cm} (6.6)

and has the following homogeneity

$$h_G(D(\lambda) x, \lambda^2 t) = t^{-Q} h_G(x, t) \text{ for any } \lambda > 0,$$  \hspace{1cm} (6.7)

while $J_A(x) = |\det J_{T_A}(x)|$, where $J_{T_A}$ is the Jacobian of $T_A$. Moreover $J_A(x)$ turns out to be constant in $x$, and

$$(c_A)^{-1} \leq J_A \leq c_A$$  \hspace{1cm} (6.8)

$$|J_{A_1} - J_{A_2}| \leq c_A \|A_1 - A_2\|$$  \hspace{1cm} (6.9)

$$(c_A)^{-1} \|x\| \leq \|T_A(x)\| \leq c_A \|x\|$$  \hspace{1cm} (6.10)

$$|T_{A_1}(x) - T_{A_2}(x)| \leq c_A \|A_1 - A_2\|.$$  \hspace{1cm} (6.11)

for any $x \in G$, any $A, A_1, A_2 \in \mathcal{M}_A$.

Relations (6.5), (6.8), (6.9), (6.10) are (1.5), (2.19), (2.20), (2.21) in [2], respectively (note that our symbol $h$ corresponds to $\Gamma$ in [2]); for (6.11), see the last line in [2]; (6.6) and (6.7) are known properties of the heat kernel on Carnot groups, see also [3].

**Proof of Proposition 6.2** Here we somewhat revise the proof of [3, Theorem 7.5].

$$|h_{A_1}(x,t) - h_{A_2}(x,t)| = |J_{A_1} h_G(T_{A_1}(x), t) - J_{A_2} h_G(T_{A_2}(x), t)| \leq |J_{A_1} - J_{A_2}| |h_G(T_{A_1}(x), t)| + J_{A_2} |h_G(T_{A_1}(x), t) - h_G(T_{A_2}(x), t)| \equiv I + II.$$

(6.12)

By (6.9), the Gaussian estimate for $h_G$ and (6.10):

$$I \leq c_A \|A_1 - A_2\| t^{-Q/2} \exp\left(-\frac{\|T_{A_1}(x)\|}{ct}\right) \leq c_A \|A_1 - A_2\| t^{-Q/2} \exp\left(-\frac{\|x\|}{ct}\right),$$

while by (6.8)

$$II \leq c_A |h_G(T_{A_1}(x), t) - h_G(T_{A_2}(x), t)|.$$

(6.13)

(6.14)

We now need the following
Claim 6.4 There exists \( k > 0 \) such that if \( \|x\| = 1 \), then
\[
|h_G (T_{A_1} (x), t) - h_G (T_{A_2} (x), t)| \leq c_A \|A_1 - A_2\| t^{-Q/2 - k} \exp \left( -\frac{1}{ct} \right),
\]
(6.15)

Let us first show how we can conclude the proof using the claim, then we will prove (6.15).

For any \( x \in G \), let \( x = D_{\|x\|} (x') \) with \( \|x'\| = 1 \), and let us apply (6.15), keeping in mind (6.7) and the fact that \( T_A \) commutes with dilations:
\[
T_{A_1} (x) = T_{A_1} (D_{\|x\|} (x')) = D_{\|x\|} (T_{A_1} (x')) \quad \text{for } i = 1, 2,
\]

hence
\[
|h_G (T_{A_1} (x), t) - h_G (T_{A_2} (x), t)| =
\]
\[
= \left| h_G \left( D_{\|x\|} (T_{A_1} (x')) , \|x\|^2 \frac{t}{\|x\|^2} \right) - h_G \left( D_{\|x\|} (T_{A_2} (x')) , \|x\|^2 \frac{t}{\|x\|^2} \right) \right|
\]
\[
= \|x\|^{-Q} \left| h_G (T_{A_1} (x'), \frac{t}{\|x\|^2}) - h_G (T_{A_2} (x'), \frac{t}{\|x\|^2}) \right| \leq
\]
\[
\leq \|x\|^{-Q} c_A \|A_1 - A_2\| \left( \frac{t}{\|x\|^2} \right)^{-Q/2 - k} \exp \left( -\frac{\|x\|^2}{ct} \right) =
\]
\[
= c_A \|A_1 - A_2\| t^{-Q/2} \left( \frac{\|x\|^2}{t} \right)^k \exp \left( -\frac{\|x\|^2}{ct} \right) \leq
\]
\[
\leq c_A \|A_1 - A_2\| t^{-Q/2} \exp \left( -\frac{\|x\|^2}{ct} \right),
\]
possibly changing the constant \( c \) inside the exp. By (6.12), (6.13), (6.14) this implies the result.

Let us now prove the Claim. We will bound the left hand side of (6.15) applying Lagrange theorem (in the standard form, instead of the Lagrange theorem for vector fields which is applied in the proof of Theorem 7.5)).

\[
|h_G (T_{A_1} (x), t) - h_G (T_{A_2} (x), t)| \leq |T_{A_1} (x) - T_{A_2} (x)| \sup_{y \in [T_{A_1} (x), T_{A_2} (x)]} |\nabla_y h_G (y, t)|.
\]
(6.16)

Recalling (6.10), we now note that for some constants \( \delta_0, c_0 \in (0, 1) \) we can say that
if \( \|x\| = 1, y \in [T_{A_1} (x), T_{A_2} (x)] \) and \( |T_{A_1} (x) - T_{A_2} (x)| \leq \delta_0 \), then \( \|y\| \geq c_0 \).

We then distinguish two cases.
Case 1. $|T_{A_1}(x) - T_{A_2}(x)| \leq \delta_0$. Then we proceed from (6.16), expressing Euclidean derivatives of $h_G$ in terms of the vector fields $X_i$'s and their commutators, and exploiting Gaussian bounds for $h_G$ proved in [3, Theorem 5.3]

$$\sup_{y \in [T_{A_1}(x), T_{A_2}(x)]} |\nabla_y h_G(y, t)| \leq (6.17)$$

By (6.16), (6.17) and (6.11) we get (6.15).

Case 2. $|T_{A_1}(x) - T_{A_2}(x)| > \delta_0$. We then apply (6.3) (that is the result already proved in [3]):

$$|h_G(T_{A_1}(x), t) - h_G(T_{A_2}(x), t)| \leq c \|A_1 - A_2\|^{1/s} t^{-Q/2} \exp\left(-\frac{1}{ct}\right) \leq$$

$$\leq \frac{c}{\delta_0} |T_{A_1}(x) - T_{A_2}(x)| \|A_1 - A_2\|^{1/s} t^{-Q/2} \exp\left(-\frac{1}{ct}\right) \leq$$

by (6.11)

$$\leq c \|A_1 - A_2\|^{1+1/s} t^{-Q/2} \exp\left(-\frac{1}{ct}\right) \leq c \|A_1 - A_2\| t^{-Q/2} \exp\left(-\frac{1}{ct}\right)$$

since the matrix norm $\|A_1 - A_2\|$ is always bounded in $\mathcal{M}_A$. Finally, the last expression can be bound by

$$c \|A_1 - A_2\| t^{-Q/2-k} \exp\left(-\frac{1}{ct}\right),$$

possibly changing the exponent inside the exp.

So the Claim is proved and the proof of the Proposition is complete. $\blacksquare$

Starting from the previous Proposition one can now proceed following word by word the arguments of Steps 2, 3 and 4 in [3], concluding the proof of Theorem 3.3.

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