

# **Bilinear pseudodifferential operators: the Coifman-Meyer class and beyond**

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**12th New Mexico Analysis Seminar  
April 23-25, 2009**

## A toy example

Consider

$$T(f, g) = f \cdot g$$

- *bilinear*...  $T(af_1 + bf_2, g) = aT(f_1, g) + bT(f_2, g)$
- *translation invariant*...  $T(\tau_h f, \tau_h g)(x) = \tau_h T(f, g)(x)$ ,  
where  $\tau_h f(x) = f(x - h)$

By Hölder's inequality

$$\|f \cdot g\|_{L^r} \leq \|f\|_{L^p} \|g\|_{L^q}$$

with  $1/r = 1/p + 1/q$ ,  $1 \leq p, q < \infty$  So...  $T : L^p \times L^q \rightarrow L^r$

Write now the product  $f \cdot g$  in *multiplier form*

$$\begin{aligned}(f \cdot g)(x) &= (2\pi)^{-2n} \int_{\mathbb{R}^n} \hat{f}(\xi) e^{ix \cdot \xi} d\xi \cdot \int_{\mathbb{R}^n} \hat{g}(\eta) e^{ix \cdot \eta} d\eta \\&= (2\pi)^{-2n} \int_{\mathbb{R}^{2n}} \hat{f}(\xi) \hat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta \\&= \int_{\mathbb{R}^{2n}} m(\xi, \eta) \hat{f}(\xi) \hat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta,\end{aligned}$$

where  $m(\xi, \eta) = (2\pi)^{-2n}$  *is independent of  $x$*

## Bilinear multipliers

In general, any translation invariant operator  $T$  can be represented as

$$T(f, g)(x) = \int m(\xi, \eta) \widehat{f}(\xi) \widehat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta,$$

where  $m = m(\xi, \eta)$  is its *multiplier*...  $T = T_m$

Equivalently, if its *kernel*  $K(u, v) = \mathcal{F}_{2n}^{-1}(m(\cdot, \cdot))(u, v)$ ,

$$T(f, g)(x) = \int K(x - y, x - z) f(y) g(z) dy dz$$

**Question:** What conditions are needed for  $T_m : L^p \times L^q \rightarrow L^r$ ?

## Simple remarks

- *Scaling/Homogeneity* Assume  $T_m$  also commutes with simultaneous dilations, equivalently,  $m$  is homogenous of degree 0,

$$m(\lambda\xi, \lambda\eta) = m(\xi, \eta), \lambda > 0$$

Then  $(p, q, r)$  satisfies the Hölder condition

$$1/p + 1/q = 1/r, p, q > 1$$

- *Necessary condition* (Coifman-Meyer?):

$$|m(\xi, \eta)| \leq C, \text{ for all } \xi, \eta$$

- *But not sufficient!* For  $m(\xi, \eta) = \text{sgn}(\xi + \eta)$ ,  $\xi, \eta \in \mathbb{R}$ , we easily compute

$$T_m(f, g) = H(f \cdot g),$$

where  $H(f) = p.v.(x^{-1} * f)$  is the Hilbert transform

It is known that  $H : L^1 \not\rightarrow L^1$

...so  $T_m : L^2 \times L^2 \not\rightarrow L^1$

## Coifman-Meyer bilinear multipliers

Let  $m$  be bounded such that

$$|\partial_{\xi}^{\alpha} \partial_{\eta}^{\beta} m(\xi, \eta)| \leq C_{\alpha\beta} (|\xi| + |\eta|)^{-|\alpha| - |\beta|}$$

We have

$$\|T_m(f, g)\|_{L^r} \leq C \|f\|_{L^p} \|g\|_{L^q}$$

for  $1/p + 1/q = 1/r$ ,  $1 < p, q < \infty$  and  $1/2 < r < \infty$  (as well as appropriate end-point results)

- Coifman-Meyer (1978):  $r > 1$
- Grafakos-Torres, Kenig-Stein (1999):  $r > 1/2$  (optimal)

## Application to fractional differentiation

Define

$$\widehat{|\nabla|^s f}(\xi) = |\xi|^s \hat{f}(\xi), s > 0$$

$$\begin{aligned} |\nabla|^s(f \cdot g)(x) &= c_n \int |\xi + \eta|^s \hat{f}(\xi) \hat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta \\ &= c_n \int_{|\xi| > |\eta|} \frac{|\xi + \eta|^s}{|\xi|^s} |\xi|^s \hat{f}(\xi) \hat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta \\ &\quad + c_n \int_{|\xi| < |\eta|} \frac{|\xi + \eta|^s}{|\eta|^s} \hat{f}(\xi) |\eta|^s \hat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta \end{aligned}$$



If we do the split in a *smooth way*, we actually get

$$|\nabla|^s(f \cdot g)(x) = T_{m_1}(|\nabla|^s f, g) + T_{m_2}(f, |\nabla|^s g)$$

with  $m_1$  and  $m_2$  Coifman-Meyer bilinear multipliers.

Then [Leibniz's rule for fractional derivatives](#) follows:

$$\| |\nabla|^s(f \cdot g) \|_{L^r} \lesssim \| |\nabla|^s f \|_{L^p} \|g\|_{L^q} + \|f\|_{L^p} \| |\nabla|^s g \|_{L^q}$$

## Another example

The Riesz transforms in  $\mathbb{R}^2$  can be seen as bilinear multipliers on  $\mathbb{R} \times \mathbb{R}$ , e.g.

$$R_1(f, g)(x) = \text{p.v.} \int_{\mathbb{R}^2} K_1(x - y, x - z) f(y) g(z) dy dz,$$

where

$$K_1(y, z) = \frac{y}{|(y, z)|^3}$$

Note that  $K_1$  is a Calderón-Zygmund kernel

$$|\partial_y^\alpha \partial_z^\beta K_1(y, z)| \leq C_{\alpha\beta} (|y| + |z|)^{-2-|\alpha|-|\beta|}$$

$R_1$  corresponds to a Coifman-Meyer bilinear multiplier;  $R_1 : L^p \times L^q \rightarrow L^r$

## Variable coefficient bilinear operator

...or non-translation invariant bilinear operator ...associated to an  $x$ -dependent symbol  $\sigma(x, \xi, \eta)$ , or a kernel  $\tilde{K}(x, u, v) = \mathcal{F}_{2n}^{-1}(\sigma(x, \cdot, \cdot))(u, v)$

$$T_\sigma(f, g)(x) = \int_{\mathbb{R}^{2n}} \sigma(x, \xi, \eta) \hat{f}(\xi) \hat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta$$

$$= \int_{\mathbb{R}^{2n}} \tilde{K}(x, x - y, x - z) f(y) g(z) dy dz$$

$$= \int_{\mathbb{R}^{2n}} K(x, y, z) f(y) g(z) dy dz$$

## Bilinear $T(1)$ theorem

Consider a bilinear Calderón-Zygmund operator

$$T : \mathcal{S} \times \mathcal{S} \rightarrow \mathcal{S}'$$

$$\langle T(f_1, f_2), f_3 \rangle = \langle K, f_1 \otimes f_2 \otimes f_3 \rangle$$

$$|\partial^\alpha K(y_0, y_1, y_2)| \lesssim (\sum |y_j - y_k|)^{-2n-|\alpha|}, |\alpha| \leq 1$$

- Christ-Journé (1987):  $T : L^2 \times L^2 \rightarrow L^1 \iff K$  satisfies a bilinear  $WBP$  and the distributions  $T^{*j}(1, 1)$  are in  $BMO$ ; here  $T = T^{*0}$  and  $T^{*1}, T^{*2}$  are the transposes of  $T$ .

- Grafakos-Torres (2002):  $T : L^p \times L^q \rightarrow L^r, 1/p + 1/q = 1/r < 2 \iff \sup_{\xi, \eta} \|T^{*j}(e^{ix \cdot \xi}, e^{ix \cdot \eta})\|_{BMO} \leq C$

## Application: the Coifman-Meyer class

$$T_\sigma(f, g)(x) = \int_{\mathbb{R}^{2n}} \sigma(x, \xi, \eta) \widehat{f}(\xi) \widehat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta,$$

where  $\sigma \in BS_{1,0}^0$  (the Coifman-Meyer class), i.e.,

$$|\partial_x^\alpha \partial_\xi^\beta \partial_\eta^\gamma \sigma(x, \xi, \eta)| \leq C_{\alpha\beta\gamma} (1 + |\xi| + |\eta|)^{-|\beta| - |\gamma|}$$

Then  $T_\sigma$  has a Calderón-Zygmund kernel

$$|\partial^\alpha K(x, y, z)| \leq C_\alpha (|x - y| + |x - z|)^{-(2n + |\alpha|)}$$

and

$$T(e^{i\xi\cdot}, e^{i\eta\cdot})(x) = \sigma(x, \xi, \eta)e^{ix\cdot(\xi+\eta)}$$

which is (uniformly in all  $\xi, \eta$ ) in  $L^\infty$ .

The same observations apply to the transposes of  $T$ :  $T^{*j}$ ,  $j = 1, 2$ , have Calderón-Zygmund kernels, and they behave well on the elementary objects  $e^{i\xi\cdot}, e^{i\eta\cdot}$ ...this follows from a symbolic calculus for the transposes...

By the bilinear  $T(1)$  theorem

$$T_\sigma : L^p \times L^q \rightarrow L^r, 1/p + 1/q = 1/r < 2$$

Coifman-Meyer essentially proved the same for  $r > 1$  (and multipliers), but they used Littlewood-Paley theory...1978 result.

## More general bilinear pseudodifferential operators

$$T_\sigma(f, g)(x) = \int_{\mathbb{R}^{2n}} \sigma(x, \xi, \eta) \widehat{f}(\xi) \widehat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta$$

For  $0 \leq \delta \leq \rho \leq 1$  and  $m \in \mathbb{R}$ , we say that  $\sigma \in BS_{\rho, \delta}^m$  if

$$|\partial_x^\alpha \partial_\xi^\beta \partial_\eta^\gamma \sigma(x, \xi, \eta)| \leq$$

$$C_{\alpha\beta\gamma} (1 + |\xi| + |\eta|)^{m + \delta|\alpha| - \rho(|\beta| + |\gamma|)}$$

These are the bilinear analog of the classical Hörmander classes in the linear case.

## Symbolic calculus for the transposes

- Interest: most  $L^p$  results depend on symmetric properties on the transposes!

If  $\sigma(x, \xi, \eta) = \sigma(\xi, \eta)$  (multiplier), then the transposes of  $T_\sigma$  are easy to compute

$$T_\sigma^{*1} = T_{\sigma^{*1}} \text{ and } T_\sigma^{*2} = T_{\sigma^{*2}}$$

$$\sigma^{*1}(\xi, \eta) = \sigma(-\xi - \eta, \eta), \sigma^{*2}(\xi, \eta) = \sigma(\xi, -\xi - \eta)$$

**Question:** How about  $x$ -dependent symbols  $\sigma(x, \xi, \eta)$ ?

The situation is more complicated...but the following calculus holds.



If  $0 \leq \delta < \rho \leq 1$  and  $\sigma \in BS_{\rho,\delta}^m$ , then  $\sigma^{*1}, \sigma^{*2} \in BS_{\rho,\delta}^m$  and

$$\sigma^{*1}(x, \xi, \eta) = \sum_{\alpha} \frac{i^{\alpha}}{\alpha!} \partial_x^{\alpha} \partial_{\xi}^{\alpha} \sigma(x, -\xi - \eta, \eta)$$

in the sense that for every  $N > 0$

$$\sigma^{*1}(x, \xi, \eta) - \sum_{|\alpha| < N} \frac{i^{\alpha}}{\alpha!} \partial_x^{\alpha} \partial_{\xi}^{\alpha} \sigma(x, -\xi - \eta, \eta) \in BS_{\rho,\delta}^{m+(\delta-\rho)N}$$

and similarly for  $\sigma^{*2}$ .

- B.-Torres (2003):  $\delta = 0, \rho = 1, m = 0$
- B.-Maldonado-Naibo-Okoudjou-Torres (2008): the general case

**Question:** What about  $BS_{1,1}^m$ ?

## Relevance of transposition calculus

The class  $BS_{1,1}^0$  is the largest that produces operators with bilinear Calderón-Zygmund kernels. But...this class (or  $BS_{1,1}^m$  in general) does not produce bounded operators on  $L^p$  spaces because it is not closed by transposition.

Nevertheless, these classes are bounded on Sobolev spaces of positive smoothness, and there is [a pseudodifferential Leibniz rule](#).

*If  $\sigma \in BS_{1,1}^m$ ,  $m \geq 0$ ,  $s > 0$ , then  $T_\sigma$  has a bounded extension from  $L_{m+s}^p \times L_{m+s}^q$  into  $L_s^r$ . Moreover,*

$$\|T_\sigma(f, g)\|_{L_s^r} \lesssim \|f\|_{L_{m+s}^p} \|g\|_{L^q} + \|f\|_{L^p} \|g\|_{L_{m+s}^q}$$

*for all  $1/p + 1/q = 1/r$ ,  $1 < p, q, r < \infty$ .*

- B.-Torres (2003):  $m = 0$ ; B.-Nahmod-Torres (2006): general case
- B. (2003):  $m = 0$ ; boundedness on Lipschitz and Besov spaces

## Bilinear paraproducts and pseudodifferential operators

All of the above results can essentially be recast in terms of bilinear paraproducts. For example,

$$T(f, g)(x) = \sum_Q \sigma_Q |Q|^{-1/2} \langle f, \phi_Q^1 \rangle \langle g, \phi_Q^2 \rangle \phi_Q^3(x),$$

where the sum runs over all dyadic cubes in  $\mathbb{R}^n$ ,  $\{\sigma_Q\} \in l^\infty$  and the functions  $\phi_Q^i$  are families of *wavelets*,

$$\phi_Q^i(x) = |Q|^{-1/2} \phi^i(|Q|^{-1}(x - c_Q))$$

- B.-Maldonado-Nahmod-Torres (2007): paraproducts as bilinear Calderón-Zygmund operators
- Maldonado-Naibo (2008-09): nice connections to more general operators...Don't miss Diego's talk!!!

## Linear vs bilinear pseudodifferential operators

The above results are analogous to the linear ones...

**Question:** Does everything hold the same in the bilinear setting?

NO! For example, Calderón-Vaillancourt's theorem fails!

In the linear case,  $\sigma \in S_{0,0}^0 \Rightarrow T_\sigma : L^2 \rightarrow L^2$ , but

$$\sigma \in BS_{0,0}^0 \not\Rightarrow T_\sigma : L^2 \times L^2 \rightarrow L^1$$

(or any  $L^p \times L^q \rightarrow L^r, 1 \leq p, q, r < \infty$ )

$$\sigma \in BS_{0,0}^0 \Leftrightarrow |\partial_x^\alpha \partial_\xi^\beta \partial_\eta^\gamma \sigma(x, \xi, \eta)| \leq C_{\alpha\beta\gamma}$$

## A substitute result

If  $\sigma \in BS_{0,0}^0$  and  $\partial_\eta^\gamma \sigma \in L_\xi^2 L_\eta^1 L_x^\infty$ ,  $\partial_\xi^\beta \sigma \in L_\eta^2 L_\xi^1 L_x^\infty$ , then

$$T_\sigma : L^2 \times L^2 \rightarrow L^1$$

- B.-Torres (2004): the proof uses a bilinear version of *Cotlar's lemma*

Let  $H$  be a Hilbert space and  $V$  a normed space of functions closed under conjugation. If  $T_j : V \times H \rightarrow H$ ,  $j \in \mathbf{Z}$ , is a sequence of bounded bilinear operators and  $\{a(j)\}_{j \in \mathbf{Z}}$  is a sequence of positive real numbers such that

$$\|T_i(f, T_j^{*2}(\bar{f}, g))\|_H + \|T_i^{*2}(\bar{f}, T_j(f, g))\|_H \leq a(i - j),$$

for all  $f \in V$ ,  $g \in H$ ,  $\|f\|_V = \|g\|_H = 1$ , and for all  $i, j \in \mathbf{Z}$ , then

$$\left\| \sum_{j=n}^m T_j \right\| \leq \sum_{i=-\infty}^{\infty} \sqrt{a(i)}, \quad n, m \in \mathbf{Z}, n \leq m.$$

## ...And a surprising connection

The *correct setting* for the study of this class is provided by the so-called *modulation spaces*  $M^{p,q}$

$$f \in M^{p,q} \Leftrightarrow \|V_\phi f(x, \omega)\|_{L_x^p L_\omega^q} < \infty$$

Instructive statement:  $f \in M^{p,q} \sim f \in L^p$  and  $\hat{f} \in L^q$ .

**Question:** Why these spaces???

1.  $BS_{0,0}^0 \subseteq M^{\infty,1}(\mathbb{R}^{3n})$  and
2. Symbols in  $M^{\infty,1}$  should yield operators that behave like pointwise multiplication both in time and frequency!

The following general result holds (and this applies to symbols that lie in a modulation space...hence can be quite rough!)

*If  $\sigma \in M^{\infty,1}(\mathbf{R}^{3n})$ , then  $T_\sigma$  extends to a bounded operator from  $M^{p_1,q_1} \times M^{p_2,q_2}$  into  $M^{p_0,q_0}$ , where  $1/p_1 + 1/p_2 = 1/p_0$ ,  $1/q_1 + 1/q_2 = 1 + 1/q_0$ .*

Consequently

*If  $\sigma \in BS_{0,0}^0$ , then  $T_\sigma : L^2 \times L^2 \rightarrow M^{1,\infty} \supseteq L^1$ .*

- B.-Gröchenig-Heil-Okoudjou (2005): time-frequency analysis proof
- B.-Okoudjou (2006): more general estimates on modulation spaces

## What have we learned so far?

In terms of multipliers or symbols, the change made from linear to bilinear is, formally, to replace

$$|\xi| \rightsquigarrow |\xi| + |\eta|$$

Many linear results have bilinear (multilinear) counterparts...but not all...

A more dramatic change occurs if one replaces

$$|\xi| \rightsquigarrow |\xi - \eta| !$$



## Composition of pseudodifferential operators

- Interest: boundedness on Sobolev spaces and (pseudodifferential) Leibniz rules!

Let  $J^m = (I - \Delta)^{m/2}$  and  $\sigma \in BS_{1,0}^m$ ,  $m \geq 0$ . Then,

$$T_\sigma(f, g) = T_{\sigma_1}(J^m f, g) + T_{\sigma_2}(f, J^m g).$$

for some  $\sigma_1$  and  $\sigma_2$  in  $BS_{1,0}^0$ .

In particular,  $T_\sigma : L_m^p \times L_m^q \rightarrow L^r$ ,  $1/p + 1/q = 1/r$ ,  $1 < p, q < \infty$ .

However, if  $\sigma \in BS_{1,0}^0$  and  $a \in S_{1,0}^m$ , then in general  $L_a T_\sigma \notin \text{Op} BS_{1,0}^m$

$L_a T_\sigma$  has a symbol that satisfies estimates in terms of  $|\xi + \eta| \dots$

This provides another motivation to look at more general symbols!

**The classes  $BS_{\rho,\delta;\theta}^m$**

$$|\partial_x^\alpha \partial_\xi^\beta \partial_\eta^\gamma \sigma(x, \xi, \eta)| \leq$$

$$C_{\alpha\beta\gamma} (1 + |\eta - \xi \tan \theta|)^{m+\delta|\alpha|-\rho(|\beta|+|\gamma|)}$$

for  $\theta \in (-\pi/2, \pi/2]$  (with the convention that  $\theta = \pi/2$  corresponds to estimates in terms of  $1 + |\xi|$  only)

In the one-dimensional case

$$|\partial_x^\alpha \partial_\xi^\beta \partial_\eta^\gamma \sigma(x, \xi, \eta)| \leq$$

$$C_{\alpha\beta\gamma} (1 + \text{dist}((\xi, \eta); \Gamma_\theta))^{m+\delta|\alpha|-\rho(|\beta|+|\gamma|)}$$

where  $\Gamma_\theta$  is the line at angle  $\theta$  with respect to the axis  $\eta = 0$

Note that  $\theta = -\pi/4, 0, \pi/2$  are the degenerate directions of the BHT.

## Symbolic calculus

There exists a calculus for the composition with linear operators and for the transposes.

1. *If  $T_\sigma \in OpBS_{1,0}^0$  and  $L_a \in OpS_{1,0}^m$ , then  $L_a T_\sigma \in OpBS_{1,0}^m; -\pi/4$ .*

2.  *$\{BS_{1,0}^0; \theta\}_\theta$  is closed under transposition.*

- B.-Nahmod-Torres (2006)
- Bernicot (2008): extension of the calculus to other classes of symbols

Note also that, in general, the classes  $BS_{\rho,\delta}^m$  and  $BS_{\rho,\delta}^m; -\pi/4$  are not comparable. The calculus for the transposes is *crucial* for boundedness on  $L^p$  spaces...later we will see a nice connection with the  $T(1, 1)$ -theorem!!!

The symbols of the transposes can be computed explicitly, and it holds that

$$\sigma_\theta \rightsquigarrow \sigma_{\theta^*1}, \sigma_{\theta^*2}$$

where, for  $\theta \neq 0, \pi/2, -\pi/4$ ,

$$\cot \theta + \cot \theta^{*1} = -1$$

$$\tan \theta + \tan \theta^{*2} = -1$$

In the degenerate directions

$$\{0, \pi/2, -\pi/4\}^{*1} = \{0, -\pi/4, \pi/2\}$$

$$\{0, \pi/2, -\pi/4\}^{*2} = \{-\pi/4, \pi/2, 0\}$$

## Modulation invariant multiplier operators in 1-dimension

$$BHT(f, g)(x) = \int \text{sign}(\xi - \eta) \widehat{f}(\xi) \widehat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta$$

$$BHT : L^p \times L^q \rightarrow L^r, \quad 1/p + 1/q = 1/r, \quad r > 2/3$$

- Lacey-Thiele (1997-1999); Grafakos-Li (2004, uniform estimates)

$$T_m(f, g)(x) = \int m(\xi - \eta) \widehat{f}(\xi) \widehat{g}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta$$

$$|d^\alpha m(z)| \leq C_\alpha |z|^{-\alpha}.$$

$$T_m : L^p \times L^q \rightarrow L^r, \quad 1/p + 1/q = 1/r, \quad r > 2/3$$

- Gilbert-Nahmod (2000); Muscalu-Tao-Thiele (2002, multilinear case)

## Modulation invariant variable coefficient operators

Let now

$$T(f_1, f_2)(x) = \int_{\mathbb{R}^2} \sigma(x, \xi - \eta) \hat{f}_1(\xi) \hat{f}_2(\eta) e^{ix(\xi + \eta)} d\xi d\eta$$

where  $\sigma(x, u) \in S_{1,0}^0$ , i.e.,

$$|\partial_x^\alpha \partial_{\xi, \eta}^\beta \sigma(x, \xi - \eta)| \leq C_{\alpha\beta} (1 + |\xi - \eta|)^{-|\beta|}$$

These operators satisfy the *modulation invariance*

$$\langle T(f_1, f_2), f_3 \rangle = \langle T(e^{iz \cdot} f_1, e^{iz \cdot} f_2), e^{-i2z \cdot} f_3 \rangle$$

**Question:** What do we know about the kernel of such an operator?

Undoing the Fourier transforms,

$$\begin{aligned}
 &= \int_{\mathbb{R}^2} k(x, x - y) \delta(z - 2x + y) f_1(y) f_2(z) dy dz \\
 &= \int_{\mathbb{R}} k(x, t) f_1(x - t) f_2(x + t) dt
 \end{aligned}$$

(valid at least for functions with disjoint support)

$$k(x, x - y) = (\mathcal{F}_2^{-1} \sigma)(x, x - y)$$

Such a  $k$  is a (linear) Calderón-Zygmund kernel, but the Schwartz kernel of  $T$  is

$$K(x, y, z) = k(x, x - y) \delta(z - 2x + y)$$

which is too singular to fall under the scope of the previous multilinear  $T(1)$ -Theorems.

Note that the BHT is obtained with  $k(x, t) = 1/t$ .

## **The linear to bilinear evolution of symbols**

Linear Calderón-Zygmund theory



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Hilbert Transform

$$\text{sign}(\xi)$$

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Hörmander-Mihlin Multipliers

$$|\partial^\alpha m(\xi)| \leq C_\alpha |\xi|^{-|\alpha|}$$

# The linear to bilinear evolution of symbols

## Linear Calderón-Zygmund theory

Hilbert Transform

$$\text{sign}(\xi)$$

Hörmander-Mihlin Multipliers

$$|\partial^\alpha m(\xi)| \leq C_\alpha |\xi|^{-|\alpha|}$$

Classical PDOs

$$|\partial_x^\beta \partial_\xi^\alpha \sigma(x, \xi)| \leq C_{\alpha, \beta} (1 + |\xi|)^{-|\alpha|}$$

Bilinear Calderón-Zygmund theory:  $|\xi| \rightsquigarrow |\xi| + |\eta|$

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Bilinear Coifman-Meyer multipliers

$$|\partial_{\xi}^{\alpha} \sigma(\xi)| \leq C_{\alpha} (|\xi|)^{-|\alpha|}$$

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Bilinear Calderón-Zygmund theory:  $|\xi| \rightsquigarrow |\xi| + |\eta|$

Bilinear Coifman-Meyer multipliers

$$|\partial_{\xi, \eta}^{\alpha} \sigma(\xi, \eta)| \leq C_{\alpha} (|\xi| + |\eta|)^{-|\alpha|}$$

Bilinear Coifman-Meyer PDOs

$$|\partial_x^{\beta} \partial_{\xi}^{\alpha} \sigma(x, \xi)| \leq C_{\alpha\beta} (1 + |\xi|)^{-|\alpha|}$$

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Bilinear Coifman-Meyer PDOs

$$|\partial_x^{\beta} \partial_{\xi, \eta}^{\alpha} \sigma(x, \xi, \eta)| \leq C_{\alpha\beta} (1 + |\xi|)^{-|\alpha|}$$

Bilinear Calderón-Zygmund theory:  $|\xi| \rightsquigarrow |\xi| + |\eta|$

Bilinear Coifman-Meyer multipliers

$$|\partial_{\xi,\eta}^\alpha \sigma(\xi, \eta)| \leq C_\alpha (|\xi| + |\eta|)^{-|\alpha|}$$

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Modulation invariant bilinear singular integrals:  $\xi \leadsto \xi - \eta$

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Bilinear Hilbert Transform

$$\text{sign}(\xi)$$

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Bilinear modulation invariant multipliers

$$|\partial^\alpha m(\xi - \eta)| \leq C_\alpha |\xi - \eta|^{-\alpha}$$



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**Question:** Why are these multipliers so much different than the Coifman-Meyer ones?

## Resolving the singularities in the frequency plane

The Coifman-Meyer multipliers just blow up at the origin, i.e., they are singular only at a point in the  $\xi\eta$  frequency plane.

- Littlewood-Paley theory

The latter symbols are singular along a line in the frequency  $\xi\eta$ -plane.

- Phase-space analysis (Whitney decomposition)

## Trilinear forms

For symmetry purposes, we will look from now on at the trilinear form

$$\begin{aligned}\Lambda(f_1, f_2, f_3) &= \langle T(f_1, f_2), f_3 \rangle \\ &= \langle T^{*1}(f_3, f_2), f_1 \rangle = \langle T^{*2}(f_1, f_3), f_2 \rangle\end{aligned}$$

For the rest of this talk we will assume that all Calderón-Zygmund kernels considered satisfy

$$|\partial^\alpha k(x, t)| \leq C|t|^{-|\alpha|-1} \quad t \neq 0, |\alpha| \leq 1$$

*$\Lambda$  is said to be associated with a Calderón-Zygmund kernel  $k$  if*

$$\Lambda(f_1, f_2, f_3) = \int_{\mathbb{R}^2} \prod_{j=1}^3 f_j(x + \beta_j t) k(x, t) \, dx dt \quad (1)$$

*for some  $\beta = (\beta_1, \beta_2, \beta_3)$  and all  $f_1, f_2, f_3$  in  $\mathcal{S}(\mathbf{R})$ ,  $\cap_j \text{supp } f_j = \emptyset$*

## Modulation symmetry

We assume that  $\beta_1, \beta_2, \beta_3$  are different. Otherwise  $\Lambda$  reduces to a combination of a pointwise product and a bilinear form... This follows by a simple change of variables, and appropriately modifying the constants involved in the definition of a Calderón-Zygmund kernel.

We also assume  $\beta$  to be of unit length and perpendicular to  $\alpha = (1, 1, 1)$ . Let  $\gamma = (\gamma_1, \gamma_2, \gamma_3)$  be a unit vector perpendicular to  $\alpha$  and  $\beta$ ; note that  $\gamma_j \neq 0$ .

We impose the *modulation symmetry along the direction  $\gamma$* :

$$\Lambda(f_1, f_2, f_3) = \Lambda(M_{\gamma_1 \xi} f_1, M_{\gamma_2 \xi} f_2, M_{\gamma_3 \xi} f_3)$$

for all  $\xi \in \mathbb{R}$ , where  $M_\eta f(x) = e^{i\eta x} f(x)$ .



From (1), the modulation symmetry holds for functions with disjoint support:

$$\begin{aligned}
 & \Lambda(e^{i\gamma_1 \cdot} f_1, e^{i\gamma_2 \cdot} f_2, e^{i\gamma_3 \cdot} f_3) \\
 &= \int_{\mathbb{R}^2} \prod_{j=1}^3 f_j(x + \beta_j t) e^{i(\alpha \cdot \gamma x + \beta \cdot \gamma t)} k(x, t) dx dt \\
 &= \int_{\mathbb{R}^2} \prod_{j=1}^3 f_j(x + \beta_j t) k(x, t) dx dt \\
 &= \Lambda(f_1, f_2, f_3)
 \end{aligned}$$

However...we want the *modulation symmetry to hold for all Schwartz functions, even when the representation formula (1) is not valid as an absolutely convergent integral!*

## Modulation invariant $T(1, 1)$ -theorem

Assume  $\Lambda$  is a trilinear form associated with a kernel  $k$  as in (1) and with modulation symmetry in the direction  $\gamma$ . Then,

$$|\Lambda(f_1, f_2, f_3)| \lesssim \prod_{j=1}^3 \|f_j\|_{L^{p_j}}$$

for all exponents  $2 \leq p_1, p_2, p_3 \leq \infty$  with

$$\frac{1}{p_1} + \frac{1}{p_2} + \frac{1}{p_3} = 1$$

if and only if for all intervals  $I$ , all  $L^2$ -normalized bump functions  $\phi_I$  and  $\psi_I$  supported in  $I$ , and all  $f$  in  $\mathcal{S}$  we have the following restricted boundedness conditions

$$|\Lambda(\phi_I, \psi_I, f)| \lesssim |I|^{-1/2} \|f\|_{L^2},$$

$$|\Lambda(\phi_I, f, \psi_I)| \lesssim |I|^{-1/2} \|f\|_{L^2},$$

$$|\Lambda(f, \phi_I, \psi_I)| \lesssim |I|^{-1/2} \|f\|_{L^2}.$$

*Moreover, in such a case  $T$  satisfies*

$$\|T(f_1, f_2)\|_{L^r} \lesssim \|f_1\|_{L^p} \|f_2\|_{L^q},$$

*for  $1/p + 1/q = 1/r$ ,  $1 < p, q \leq \infty$ ,  $2/3 < r < \infty$ .*

...This is the same range as for the BHT.

- B.-Demeter-Nahmod-Thiele-Torres-Villarroja (2008)

## Reformulation of the $T(1, 1)$ -theorem

*The Calderón-Zygmund trilinear form  $\Lambda$  with modulation symmetry in the direction  $\gamma$  is bounded if and only if*

$$\begin{cases} T(1, 1), T^{*1}(1, 1), T^{*2}(1, 1) \in BMO \\ \Lambda \in WBP \end{cases}$$

**WBP:**

$|\Lambda(\phi)| \lesssim |I|^{-1/2}$ , for  $\phi(x, y, z)$  any  $L^2$ -normalized adapted to  $I \times I \times I$

$L^2$ -normalized bump of order  $N$  adapted to interval  $I$ :

$$|\partial^\alpha \varphi(x)| \leq C |I|^{-1/2-\alpha} \left( 1 + \left| \frac{x - c(I)}{|I|} \right|^2 \right)^{-N/2}, 0 \leq \alpha \leq N$$

## The $T(1, 1)$ theorem: sketch of proof

The boundedness of  $\Lambda$  immediately implies the restricted boundedness conditions. In fact,  $T, T^{*1}, T^{*2} : L^4 \times L^4 \rightarrow L^2$  are enough to obtain these conditions.

Conversely, the restricted boundedness conditions are used to show that

$$\begin{cases} T(1, 1), T^{*1}(1, 1), T^{*2}(1, 1) \in BMO \\ |\Lambda(\phi)| \lesssim |I|^{-1/2} \end{cases}$$

for  $\phi(x, y, z)$  any  $L^2$ -normalized and adapted to  $I \times I \times I$

These conditions imply the boundedness of the form  $\Lambda$  and so they are also necessary and sufficient.

The theorem is then reduced to the case

$$\begin{cases} T(1, 1) = T^{*1}(1, 1) = T^{*2}(1, 1) = 0 \\ |\wedge(\phi)| \lesssim |I|^{-1/2} \end{cases}$$

using some modulation invariant paraproducts. These conditions are used then to discretize the operator.

The proof of the theorem in the reduced case uses a phase-space analysis similar to the one used for the BHT... The difference: we use a Whitney decomposition in frequency in terms of *tubes* (rectangular boxes with square cross sections) not in terms of cubes as in the case of the BHT.

## An application

Consider again the variable operator

$$T(f, g)(x) = \int_{\mathbb{R}^2} \sigma(x, \xi - \eta) \hat{f}(\xi) \hat{g}(\eta) e^{ix(\xi + \eta)} d\xi d\eta$$

with  $\sigma \in S_{1,0}^0$  The associated trilinear form is

$$\Lambda(f_1, f_2, f_3) = \langle T(f_1, f_2), f_3 \rangle$$

Note that this form has modulation symmetry in the direction  $\gamma = (1, 1, -2)/\sqrt{6}$  for all triples  $f_1, f_2, f_3$ , not just the ones with disjoint supports.

Consider

$$\phi_I = |I|^{-1/2} \phi_0((x - x_0)/|I|),$$

where  $\phi_0$  is adapted to and supported in the unit interval centered at the origin... so that  $\phi_I$  is an  $L^2$ -normalized bump adapted to  $I$ . Then  $\hat{\phi}_I$  is an  $L^2$ -normalized bump adapted to an interval of length  $|I|^{-1}$ , and

$$\|\hat{\phi}_I\|_{L^1} = |I|^{-1/2} \|\hat{\phi}_0\|_{L^1} \leq c |I|^{-1/2},$$

where  $c$  depends only on finitely many derivatives of  $\phi_0$ .

Let then  $\phi_I, \psi_I$  be two  $L^2$ -normalized bumps adapted to  $I$  and  $f$  be supported in  $CI$ . The estimate above applied to  $\hat{\phi}_I$  and  $\hat{\psi}_I$  provides the following information:



$$\begin{aligned}
|\Lambda(\phi_I, \psi_I, f)| &\lesssim \|\hat{\phi}_I\|_{L^1} \|\hat{\psi}_I\|_{L^1} \|f\|_{L^1} \\
&\lesssim \|\hat{\phi}_I\|_{L^1} \|\hat{\psi}_I\|_{L^1} |I|^{1/2} \|f\|_{L^2} \\
&\lesssim |I|^{-1/2} \|f\|_{L^2}
\end{aligned}$$

This gives the restricted boundedness condition for  $T$ ! To obtain the other restricted boundedness conditions, write

$$\Lambda(f, \phi_I, \psi_I) = \langle T^{*1}(\psi_I, \phi_I), f \rangle$$

Using the symbolic calculus (B.-Nahmod-Torres, 2006) one gets that  $T^{*1}$  is a bilinear pseudodifferential operator

$$T^{*1}(g, h)(x) = \int_{\mathbb{R}^2} \sigma_1(x, \xi, \eta) \hat{g}(\xi) \hat{h}(\eta) e^{ix \cdot (\xi + \eta)} d\xi d\eta$$

$\sigma_1$  satisfies the estimates

$$|\partial_x^\mu \partial_{\xi,\eta}^\alpha \sigma_1(x, \xi, \eta)| \lesssim (1 + |\xi + 2\eta|)^{-|\alpha|}$$

The computations done with  $T$  can be repeated for  $T^{*1}$  and  $T^{*2}$ ...Therefore, the modulation invariant  $T(1, 1)$  theorem implies that for our  $T_\sigma \in \text{Op}BS_{1,0;\pi/4}^0$ , in which the symbol is assumed to have the form  $\sigma(x, \xi - \eta)$  we have

$$T : L^p \times L^q \rightarrow L^r, 1/p + 1/q = 1/r < 3/2$$

The same argument will work for a  $T_\sigma \in \text{Op}BS_{1,0;\theta}^0$ , with  $\sigma(x, \xi - \eta \tan \theta)$

- Bernicot (2008): In general,  $\text{Op}BS_{1,0;\theta}^0 : L^p \times L^q \rightarrow L^r$ ; i.e., without dependence  $\xi - \theta \tan \theta$  in the symbol...like in the work of Gilbert-Nahmod on multipliers generalizing the BHT!

## A crucial difference

The operators we consider in the modulation invariant  $T(1, 1)$  theorem have kernels that satisfy minimal regularity requirements, therefore they cannot be expressed as smooth bilinear pseudodifferential operators in  $OpBS_{1,0;\theta}^0$

On the other hand, the operators in  $OpBS_{1,0;\theta}^0$  are not modulation invariant, so they do not have the kernel representation assumed by the  $T(1, 1)$  theorem. Nevertheless, the symbols are smooth, so it is not surprising that their boundedness can be achieved without appealing to a  $T(1, 1)$  theorem (this is the case also for many results on classical linear pseudodifferential operators!!!) Recall also that this boundedness was “predicted” to hold by the existence of a transposition symbolic calculus for these classes (B.-Nahmod- Torres, 2006)

## Further application: “antisymmetric” forms

Consider  $k(x, t)$  a Calderón-Zygmund kernel that satisfies the “antisymmetric” property

$$k(x + t, -t) = -k(x, t)$$

This unconventionally looking symmetry is due to the fact that we chose the kernel to be singular at  $t = 0$  and not at  $x = t$ , i.e., we work with the condition

$$|\partial^\alpha k(x, t)| \lesssim |t|^{-|\alpha|-1}$$

instead of the standard (and equivalent after a change of variable) condition

$$|\partial^\alpha k(x, t)| \lesssim |x - t|^{-|\alpha|-1}$$

We can always define

$$\begin{aligned}\Lambda(f_1, f_2, f_3) &= p.v. \int f_1(x+t) f_2(x-t) f_3(x) k(x, t) dx dt \\ &= \frac{1}{2} \int (f_1(x+t) f_2(x-t) f_3(x) - f_1(x) f_2(x+2t) f_3(x+t)) k(x, t) dx dt\end{aligned}$$

since the integral is absolutely convergent.

It is straightforward to check that  $\Lambda$  is a well-defined modulation invariant form (even for functions without disjoint support) that satisfies the *WBP*!

Now compute

$$\Lambda(f_1, 1, f_3) = p.v. \int f_1(y) f_3(x) k_1(x, y) dx dy,$$

where  $k_1(x, y) = k(x, y - x)$  is antisymmetric in the usual way, i.e.

$$\begin{aligned}\underline{k_1(y, x)} &= k(y, x - y) \stackrel{x-y:=-t}{=} k(x + t, -t) \\ &= -k(x, t) = -k(x, y - x) = \underline{-k_1(x, y)}\end{aligned}$$

If the bilinear form with this kernel is bounded, we immediately get that

$$\Lambda(1, 1, \cdot) = -\Lambda(\cdot, 1, 1) \in BMO$$

Similarly,

$$\Lambda(1, f_2, f_3) = p.v. \int f_2(y) f_3(x) k_2(x, y) dx dy,$$

where  $k_2(x, y) = k(x, x - y)$ , and the boundedness of the bilinear form with this kernel would give us also

$$\Lambda(1, \cdot, 1) \in BMO$$

...thus  $T(1, 1) \Rightarrow$  boundedness of “antisymmetric” forms!

## Why are “antisymmetric” forms relevant?

Bilinear Calderón commutators

$$BC^m(f, g, h) = p.v. \int f(x+t)g(x-t)h(x) \frac{(A(x+t) - A(x))^m}{t^{m+1}} dt dx$$

with  $\|A'\|_{L^\infty} < C$ . Note that

$$k(x, t) = \frac{(A(x+t) - A(x))^m}{t^{m+1}}$$

satisfies

$$k(x+t, -t) = \frac{(A(x) - A(x+t))^m}{(-t)^{m+1}} = -k(x, t)!$$

The bilinear form associated to the kernel  $k_1(x, y)$  is the usual Calderón commutator:

$$k_1(x, y) = k(x, y - x) = \frac{(A(y) - A(x))^m}{(y - x)^{m+1}}$$

A similar operator is obtained for the other kernel

$$k_2(x, y) = k(x, x - y) = \frac{(A(2x - y) - A(x))^m}{(x - y)^{m+1}}$$

Hence the previous scheme works and we get the boundedness of  $BC^m$  through the  $T(1, 1)$  theorem!



Keeping track of the constants involved and expanding in the usual way in terms of commutators we also obtain the boundedness of the

Bilinear Cauchy integral

$$BC(f, g)(x) = p.v. \int \frac{f(x+t)g(x-t)}{t + i(A(x+t) - A(x))} dt$$

at least for  $\|A'\|_{L^\infty} \ll 1$ .

**Thank you for attending this talk!!!**