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► **To cite this version:**

Nadine Badr, Martell José Maria. Weighted norm inequalities on graphs. *Journal of Geometric Analysis*, 2012, pp.1173-1210. hal-00863448

**HAL Id: hal-00863448**

**<https://hal.science/hal-00863448>**

Submitted on 19 Sep 2013

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# WEIGHTED NORM INEQUALITIES ON GRAPHS

NADINE BADR AND JOSÉ MARÍA MARTELL

ABSTRACT. Let  $(\Gamma, \mu)$  be an infinite graph endowed with a reversible Markov kernel  $p$  and let  $P$  be the corresponding operator. We also consider the associated discrete gradient  $\nabla$ . We assume that  $\mu$  is doubling, a uniform lower bound for  $p(x, y)$  when  $p(x, y) > 0$ , and gaussian upper estimates for the iterates of  $p$ . Under these conditions (and in some cases assuming further some Poincaré inequality) we study the comparability of  $(I - P)^{1/2}f$  and  $\nabla f$  in Lebesgue spaces with Muckenhoupt weights. Also, we establish weighted norm inequalities for a Littlewood-Paley-Stein square function, its formal adjoint, and commutators of the Riesz transform with bounded mean oscillation functions.

## 1. INTRODUCTION

It is well-known that the Riesz transforms are bounded on  $L^p(\mathbb{R}^n)$  for all  $1 < p < \infty$  and of weak type  $(1,1)$ . By the weighted theory for classical Calderón-Zygmund operators, the Riesz transforms are also bounded on  $L^p(\mathbb{R}^n, w(x)dx)$  for all  $w \in A_p$ ,  $1 < p < \infty$ , and of weak type  $(1,1)$  with respect to  $w$  when  $w \in A_1$ .

Besides, the Euclidean case, several works have considered the  $L^p$  boundedness of the Riesz transforms on Riemannian manifolds. In general, the range of  $p$  for which we have the  $L^p$  boundedness is no longer  $(1, \infty)$ . Although there are numerous results on this subject, so far the picture is not complete, we refer the reader to [2] and [1] for more details and references. For weighted norm inequalities on manifolds see [5]. Another context of interest where one can study the  $L^p$  boundedness of the Riesz transform is that given by graphs, see [16], [17], [6].

Our purpose in this paper is to develop the weighted theory on graphs for the associated Riesz transforms as was done in [5] for manifolds. We also consider the corresponding reverse weighted inequalities where one controls the discrete Laplacian by the gradient, in which case, taking into account the unweighted case thoroughly studied in [6], we further assume a Poincaré inequality for  $p < 2$  (see  $(P_p)$  below). In doing that, we need to prove weighted estimates for a Littlewood-Paley-Stein square function and its formal adjoint which are interesting on their own right. Finally, weighted estimates for commutators of the Riesz transform with BMO functions are obtained. Weights have played an important role in the classical Calderón-Zygmund and PDE theories. We extend some of the weighted results to a discrete setting where the operators in question do not belong to the Calderón-Zygmund class. Introducing weights allows also to consider more classes of spaces where the estimates hold, in

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*Date:* June 23, 2010. *Revised:* April 12, 2011.

*2000 Mathematics Subject Classification.* 60J10, 42B20, 42B25.

*Key words and phrases.* Graphs, discrete Laplacian, Riesz transforms, square functions, Muckenhoupt weights, spaces of homogeneous type.

The second author was supported by MICINN Grant MTM2010-16518, and by CSIC PIE 200850I015.

particular we can change the underlying measure and use functions that could be more singular.

The plan of the paper is as follows. We next give some preliminaries of graphs, the geometrical assumptions and recall the definitions of the Muckenhoupt weights. In Section 2 we state our main results on Riesz transforms, reverse inequalities and square functions. The proofs of these results are in Section 3. A short discussion on commutators of the Riesz transform with bounded mean oscillation functions is in Section 4. Finally, Appendix A contains some auxiliary Calderón-Zygmund type results from [3] used to prove our main results and also a weighted Calderón-Zygmund decomposition for the gradient that extends [6].

**1.1. Graphs.** The following presentation is partly borrowed from [10], [6]. Let  $\Gamma$  be an infinite set and let  $\mu_{xy} = \mu_{yx} \geq 0$  be a symmetric weight on  $\Gamma \times \Gamma$ . We call  $(\Gamma, \mu)$  a weighted graph. In the sequel, we write  $\Gamma$  instead of  $(\Gamma, \mu)$ . If  $x, y \in \Gamma$ , we say that  $x \sim y$  if and only if  $\mu_{xy} > 0$ . Denote by  $\mathcal{E}$  the set of edges in  $\Gamma$ :

$$\mathcal{E} = \{(x, y) \in \Gamma \times \Gamma : x \sim y\},$$

and notice that, due to the symmetry of  $\mu$ ,  $(x, y) \in \mathcal{E}$  if and only if  $(y, x) \in \mathcal{E}$ .

Given  $x, y \in \Gamma$ , a path joining  $x$  to  $y$  is a finite sequence of edges  $x_0 = x, \dots, x_n = y$  such that, for all  $0 \leq i \leq n-1$ ,  $x_i \sim x_{i+1}$ . By definition, the length of such a path is  $n$ . Assume that  $\Gamma$  is connected, which means that, for all  $x, y \in \Gamma$ , there exists a path joining  $x$  to  $y$ . For all  $x, y \in \Gamma$ , the distance between  $x$  and  $y$ , denoted by  $d(x, y)$ , is the shortest length of a path joining  $x$  and  $y$ . For all  $x \in \Gamma$  and all  $r \geq 0$ , let  $B(x, r) = \{y \in \Gamma, d(y, x) \leq r\}$ . In the sequel, we always assume that  $\Gamma$  is locally uniformly finite, which means that there exists  $N \geq 1$  such that, for all  $x \in \Gamma$ ,  $\#B(x, 1) \leq N$  ( $\#E$  denotes the cardinal of any subset  $E$  of  $\Gamma$ ).

For all  $x \in \Gamma$ , set  $m(x) = \sum_{y \sim x} \mu_{xy}$ . Notice that since  $\Gamma$  is connected we have that  $m(x) > 0$  for all  $x \in \Gamma$ . If  $E \subset \Gamma$ , define  $m(E) = \sum_{x \in E} m(x)$ . For all  $x \in \Gamma$  and  $r > 0$ , we write  $V(x, r)$  in place of  $m(B(x, r))$  and, if  $B$  is a ball,  $m(B)$  will be denoted by  $V(B)$ .

For all  $1 \leq p < \infty$ , we say that a function  $f$  on  $\Gamma$  belongs to  $L^p(\Gamma, m)$  (or  $L^p(\Gamma)$ ) if

$$\|f\|_{L^p(\Gamma)} = \left( \sum_{x \in \Gamma} |f(x)|^p m(x) \right)^{1/p} < \infty.$$

When  $p = \infty$ , we say that  $f \in L^\infty(\Gamma, m)$  (or  $L^\infty(\Gamma)$ ) if

$$\|f\|_{L^\infty(\Gamma)} = \sup_{x \in \Gamma} |f(x)| < \infty,$$

and  $f \in L_c^\infty(\Gamma)$  if  $f \in L^\infty(\Gamma)$  and  $f$  has compact support. We define  $p(x, y) = \mu_{xy}/m(x)$  for all  $x, y \in \Gamma$ . Observe that  $p(x, y) = 0$  if  $d(x, y) \geq 2$ . For every  $x, y \in \Gamma$  we set

$$p_0(x, y) = \delta(x, y), \quad p_{k+1}(x, y) = \sum_{z \in \Gamma} p(x, z)p_k(z, y), \quad k \in \mathbb{N}.$$

The  $p_k$ 's are called the iterates of  $p$ . Notice that  $p_1 \equiv p$  and that for all  $x \in \Gamma$ , there are at most  $N$  non-zero terms in this sum. Observe also that, for all  $x \in \Gamma$ ,

$$\sum_{y \in \Gamma} p(x, y) = 1 \quad (1.1)$$

and, for all  $x, y \in \Gamma$ ,

$$p(x, y)m(x) = p(y, x)m(y). \quad (1.2)$$

Given a function  $f$  on  $\Gamma$  and  $x \in \Gamma$ , we define

$$Pf(x) = \sum_{y \in \Gamma} p(x, y)f(y)$$

(again, this sum has at most  $N$  non-zero terms). From  $p(x, y) \geq 0$  for all  $x, y \in \Gamma$  and (1.1), one has that for all  $1 \leq p \leq \infty$

$$\|Pf\|_{L^p(\Gamma)} \leq \|f\|_{L^p(\Gamma)}. \quad (1.3)$$

We observe that for every  $k \geq 1$ ,  $P^k f(x) = \sum_{y \in \Gamma} p_k(x, y) f(y)$ .

By means of the operator  $P$  we define a Laplacian on  $\Gamma$ . Consider a function  $f \in L^2(\Gamma)$ , by (1.3),  $(I - P)f \in L^2(\Gamma)$  and

$$\begin{aligned} \langle (I - P)f, f \rangle_{L^2(\Gamma)} &= \sum_{x, y \in \Gamma} p(x, y)(f(x) - f(y))f(x)m(x) \\ &= \frac{1}{2} \sum_{x, y \in \Gamma} p(x, y) |f(x) - f(y)|^2 m(x), \end{aligned} \quad (1.4)$$

where we have used (1.1) in the first equality and (1.2) in the second one. As in [9] we define the operator “length of the gradient” by

$$\nabla f(x) = \left( \frac{1}{2} \sum_{y \in \Gamma} p(x, y) |f(y) - f(x)|^2 \right)^{\frac{1}{2}}.$$

Then, (1.4) shows that

$$\langle (I - P)f, f \rangle_{L^2(\Gamma)} = \|\nabla f\|_{L^2(\Gamma)}^2. \quad (1.5)$$

Notice that (1.2) implies that  $P$  is self-adjoint on  $L^2(\Gamma)$ . Thus, by (1.5),  $I - P$  can be considered as a discrete “Laplace” operator which is non-negative and self-adjoint on  $L^2(\Gamma)$ . By means of spectral theory, one defines its square root  $(I - P)^{1/2}$ . The equality (1.5) exactly means that

$$\|(I - P)^{1/2} f\|_{L^2(\Gamma)} = \|\nabla f\|_{L^2(\Gamma)}. \quad (1.6)$$

**1.2. Assumptions.** We need some further assumptions on  $\Gamma$ . We say that  $(\Gamma, \mu)$  satisfies the doubling property if there exists  $C > 0$  such that, for all  $x \in \Gamma$  and all  $r > 0$ ,

$$V(x, 2r) \leq CV(x, r). \quad (D)$$

Note that this assumption implies that there exist  $C, D \geq 1$  such that, for any ball  $B$  and  $\lambda > 1$ ,

$$V(\lambda B) \leq C \lambda^D V(B). \quad (1.7)$$

Here and in the sequel we use the following notation: if  $B = B(x, r)$  is a ball with  $r > 0$ , we write  $\lambda B = B(x, \lambda(r + 1))$  for all  $\lambda \geq 1$ .

Under doubling  $(\Gamma, d, \mu)$  becomes a space of homogeneous type (see [8]). Notice that  $\Gamma$  being an infinite set implies that it is also unbounded (since it is locally uniformly finite) and therefore  $m(\Gamma) = \infty$  (see [15]).

The second assumption on  $(\Gamma, \mu)$  is a uniform lower bound for  $p(x, y)$  when  $x \sim y$ , *i.e.* when  $p(x, y) > 0$ . Given  $\alpha > 0$ , we say that  $(\Gamma, \mu)$  satisfies the condition  $\Delta(\alpha)$  if, for all  $x, y \in \Gamma$ ,

$$x \sim y \iff \mu_{xy} \geq \alpha m(x), \quad \text{and} \quad x \sim x. \quad (\Delta(\alpha))$$

The next assumption on  $(\Gamma, \mu)$  is a pointwise upper bound for the iterates of  $p$ . We say that  $(\Gamma, \mu)$  satisfies  $(UE)$  (an upper estimate for the iterates of  $p$ ) if there exist  $C, c > 0$  such that, for all  $x, y \in \Gamma$  and all  $k \geq 1$ ,

$$p_k(x, y) \leq \frac{Cm(y)}{V(x, \sqrt{k})} e^{-c \frac{d^2(x, y)}{k}}. \quad (UE)$$

It is known that under doubling this is equivalent to the same inequality only at  $y = x$ , (also  $(D)$  and  $(UE)$  are equivalent to a Faber-Krahn inequality, [9, Theorem 1.1]). Notice that, when  $(D)$  holds,  $(UE)$  is also equivalent to

$$p_k(x, y) \leq \frac{Cm(y)}{V(y, \sqrt{k})} e^{-c \frac{d^2(x, y)}{k}}, \quad (1.8)$$

which will be used in the sequel.

**1.3. Muckenhoupt weights.** Since  $\Gamma$  is a space of homogeneous type one can consider weights (positive and finite functions) in the Muckenhoupt class  $A_\infty(\Gamma)$  (see [18]). We say that  $w \in A_p(\Gamma)$ ,  $1 < p < \infty$ , if there exists a constant  $C$  such that for every ball  $B \subset \Gamma$ ,

$$\left( \frac{1}{V(B)} \sum_{x \in B} w(x) m(x) \right) \left( \frac{1}{V(B)} \sum_{x \in B} w(x)^{1-p'} m(x) \right)^{p-1} \leq C.$$

For  $p = 1$ , we say that  $w \in A_1(\Gamma)$  if there is a constant  $C$  such that for every ball  $B \subset \Gamma$

$$\frac{1}{V(B)} \sum_{x \in B} w(x) m(x) \leq C w(y), \quad \text{for } y \in B.$$

Finally,  $A_\infty(\Gamma)$  is the union of all the  $A_p(\Gamma)$  classes. The reverse Hölder classes are defined in the following way:  $w \in RH_q(\Gamma)$ ,  $1 < q < \infty$ , if

$$\left( \frac{1}{V(B)} \sum_{x \in B} w(x)^q m(x) \right)^{\frac{1}{q}} \leq C \frac{1}{V(B)} \sum_{x \in B} w(x) m(x)$$

for every ball  $B$ . The endpoint  $q = \infty$  is given by the condition  $w \in RH_\infty(\Gamma)$ : for any ball  $B$ ,

$$w(y) \leq C \frac{1}{V(B)} \sum_{x \in B} w(x) m(x), \quad \text{for } y \in B.$$

Notice that we have excluded the case  $q = 1$  since the class  $RH_1(\Gamma)$  consists of all the weights and that is the way that  $RH_1(\Gamma)$  is understood.

For every  $1 \leq p < \infty$  and  $w \in A_\infty(\Gamma)$  we write  $L^p(\Gamma, w)$  for the corresponding Lebesgue space with measure  $w(x) m(x)$ . Finally, for every  $E \subset \Gamma$  and  $w \in A_\infty$ , we write  $w(E) := \sum_{x \in E} w(x) m(x)$ .

Given  $w \in A_\infty(\Gamma)$  we define  $r_w = \inf\{p > 1 : w \in A_p(\Gamma)\}$  and  $s_w = \sup\{s > 1 : w \in RH_s(\Gamma)\}$  for which we have  $1 \leq r_w < \infty$  and  $1 < s_w \leq \infty$ . Given  $1 \leq p_0 < q_0 \leq \infty$  we introduce the (possibly empty) set

$$\mathcal{W}_w(p_0, q_0) = \left( p_0 r_w, \frac{q_0}{(s_w)'} \right) = \{p : p_0 < p < q_0, w \in A_{p/p_0}(\Gamma) \cap RH_{(q_0/p)'}(\Gamma)\}.$$

The reader is referred to [18] for more details on Muckenhoupt weights in spaces of homogeneous type. Some of the needed properties can be also found in [3, Section 2].

## 2. MAIN RESULTS

**2.1. Riesz Transform.** We recall a result from [16].

**Theorem 2.1.** [16] *Under the assumptions (D),  $(\Delta(\alpha))$  and (UE), we have that*

$$\|\nabla(I - P)^{-1/2} f\|_p \leq C_p \|f\|_p \quad (R_p)$$

*holds for  $1 < p < 2$  and all  $f \in L_c^\infty(\Gamma)$ . Moreover, the Riesz transform is of weak-type  $(1, 1)$ .*

We notice that for  $p = 2$  this estimate is indeed an equality (see (1.5)). We define

$$q_+ = \sup\{p \in (1, \infty) : (R_p) \text{ holds}\},$$

which satisfies  $q_+ \geq 2$  under the assumptions of Theorem 2.1. It can be equal to 2 ([16, Section 4] with  $n = 2$ ). It is bigger than 2 assuming further the stronger  $L^2$ -Poincaré inequalities [6].

The main result of this paper gives the following weighted estimates for the Riesz transform:

**Theorem 2.2.** *Let  $(\Gamma, \mu)$  be a weighted graph and assume that (D),  $(\Delta(\alpha))$  and (UE) hold. Let  $w \in A_\infty(\Gamma)$ .*

- (i) *If  $p \in \mathcal{W}_w(1, q_+)$ , then the Riesz transform is of strong-type  $(p, p)$  with respect to  $w(x)m(x)$ , that is,*

$$\|\nabla(I - P)^{-1/2} f\|_{L^p(\Gamma, w)} \leq C_{p, w} \|f\|_{L^p(\Gamma, w)},$$

*for all  $f \in L_0^\infty(\Gamma)$ .*

- (ii) *If  $w \in A_1(\Gamma) \cap RH_{(q_+)'}(\Gamma)$ , then the Riesz transform is of weak-type  $(1, 1)$  with respect to  $w(x)m(x)$ , that is,*

$$\|\nabla(I - P)^{-1/2} f\|_{L^{1, \infty}(\Gamma, w)} \leq C_{p, w} \|f\|_{L^1(\Gamma, w)},$$

*for all  $f \in L_0^\infty(\Gamma)$ .*

Notice that if  $q_+ = \infty$  then the Riesz transform is bounded on  $L^p(\Gamma, w)$  for  $r_w < p < \infty$ , that is, for  $w \in A_p(\Gamma)$ , and we obtain the same weighted theory as for the Riesz transforms on  $\mathbb{R}^n$ :

**Corollary 2.3.** *Let  $(\Gamma, \mu)$  be a weighted graph such that (D),  $(\Delta(\alpha))$  and (UE) hold. Assume that the Riesz transform has strong type  $(p, p)$  with respect to  $m$  for all  $1 < p < \infty$ . Then the Riesz transform has strong type  $(p, p)$  with respect to  $w(x)m(x)$  for all  $w \in A_p(\Gamma)$  and  $1 < p < \infty$  and it is of weak-type  $(1, 1)$  with respect to  $w(x)m(x)$  for all  $w \in A_1(\Gamma)$ .*

**2.2. Reverse Inequalities.** For the reverse inequalities, we also obtain a weighted norm inequalities assuming further Poincaré inequalities:

**Definition 2.4** (Poincaré inequality). We say that  $(\Gamma, \mu)$  satisfies a scaled  $L^p$ -Poincaré inequality on balls if there exists  $C > 0$  such that, for any  $x \in \Gamma$ , any  $r > 0$  and any function  $f \in L^p_{\text{loc}}(\Gamma)$  such that  $\nabla f \in L^p_{\text{loc}}(\Gamma)$ ,

$$\sum_{y \in B(x,r)} |f(y) - f_B|^p m(y) \leq Cr^p \sum_{y \in B(x,r)} |\nabla f(y)|^p m(y), \quad (P_p)$$

where

$$f_B = \frac{1}{V(B)} \sum_{x \in B} f(x)m(x)$$

is the mean value of  $f$  on  $B$ .

If  $1 \leq p < q < \infty$ , then  $(P_p)$  implies  $(P_q)$  (this is a very general statement on spaces of homogeneous type, see [13]). Thus the set of  $p$ 's such that  $(P_p)$  holds is, if not empty, an interval unbounded on the right. A deep result from [14] implies that this set is open in  $[1, \infty)$ . We define

$$r_- = \inf \{p \in [1, \infty) : (P_p) \text{ holds}\}.$$

We recall the already known unweighted estimates for the reverse inequalities:

**Theorem 2.5.** [6] *Assume (D),  $(\Delta(\alpha))$  and that  $1 \leq r_- < 2$ . Then, for all  $r_- < p < \infty$*

$$\|(I - P)^{\frac{1}{2}} f\|_p \leq C \|\nabla f\|_p. \quad (RR_p)$$

Moreover, if  $(P_1)$  holds, there exists  $C > 0$  such that, for all  $\lambda > 0$ ,

$$m\{x \in \Gamma : |(I - P)^{1/2} f(x)| > \lambda\} \leq \frac{C}{\lambda} \|\nabla f\|_1. \quad (2.1)$$

For  $p < 2$ , this result is proved in [6, Theorem 1.11]. For  $p > 2$ , it is well known that  $(RR_p)$  follows from  $(R_{p'})$  which holds by Theorem 2.1 (see [16]). Let us observe that in that case  $(UE)$  follows from  $(D)$ ,  $(\Delta(\alpha))$  and  $(P_2)$  (see [10]).

The weighted version is the following:

**Theorem 2.6.** *Let  $(\Gamma, \mu)$  be a weighted graph such that  $(D)$ ,  $(\Delta(\alpha))$  hold, and assume that  $1 \leq r_- < 2$ .*

(i) *For every  $r_- < p < \infty$  and  $w \in A_{\frac{p}{r_-}}(\Gamma)$  we have*

$$\|(I - P)^{\frac{1}{2}} f\|_{L^p(\Gamma, w)} \leq C \|\nabla f\|_{L^p(\Gamma, w)}. \quad (2.2)$$

(ii) *If  $(P_1)$  holds, for every  $w \in A_1(\Gamma)$  we have*

$$\|(I - P)^{\frac{1}{2}} f\|_{L^{1, \infty}(\Gamma, w)} \leq C \|\nabla f\|_{L^1(\Gamma, w)}. \quad (2.3)$$

**2.3. Square function.** To prove Theorem 2.6 we need to obtain a weak-type estimate for an operator that turns out to be the adjoint of a discrete version of the Littlewood-Paley-Stein square function. The boundedness of this square function is interesting on its own right so we give here the weighted estimates that we obtain using our techniques.

For every function  $f$  on  $\Gamma$  we define Littlewood-Paley-Stein square function

$$g_P f(x) = \left( \sum_{k=1}^{\infty} |\sqrt{k} (I - P) P^k f(x)|^2 \right)^{1/2}.$$

In [6] it is shown that  $g_P$  is bounded on  $L^p(\Gamma)$  for every  $1 < p < \infty$ . The adjoint of  $g_P$  (as an  $\ell^2$ -valued operator) is defined as follows: given  $\vec{f} = \{f_k\}_{k \geq 1}$

$$S_P \vec{f}(x) = \sum_{k=1}^{\infty} \sqrt{k} (I - P) P^k f_k(x).$$

It is straightforward to show that for every  $\vec{f} = \{f_k\}$  and  $h$  we have

$$\sum_{x \in \Gamma} S_P \vec{f}(x) h(x) m(x) = \sum_{x \in \Gamma} \langle \vec{f}(x), \vec{g}_P h(x) \rangle_{\ell^2} m(x), \quad (2.4)$$

where  $\vec{g}_P h(x) = \{\sqrt{k} (I - P) P^k h(x)\}_{k \geq 1}$ . Therefore, by duality it follows that  $S_P$  is bounded from  $L^p_{\ell^2}(\Gamma)$  to  $L^p(\Gamma)$  for every  $1 < p < \infty$ :

$$\|S_P \vec{f}\|_{L^p(\Gamma)} \leq C \|\vec{f}\|_{L^p_{\ell^2}(\Gamma)} = C \left\| \left( \sum_{k=1}^{\infty} |f_k|^2 \right)^{1/2} \right\|_{L^p(\Gamma)},$$

with  $\vec{f} \in L^{\infty}_{\ell^2, c}(\Gamma)$ , that is,  $\|\vec{f}\|_{\ell^2} \in L^{\infty}_c(\Gamma)$ .

**Theorem 2.7.** *Let  $(\Gamma, \mu)$  be a weighted graph such that (D),  $(\Delta(\alpha))$  and (UE) hold.*

(i) *If  $1 < p < \infty$  and  $w \in A_p(\Gamma)$ , then*

$$\|g_P f\|_{L^p(\Gamma, w)} \leq C_{p, w} \|f\|_{L^p(\Gamma, w)}, \quad f \in L^{\infty}_0(\Gamma).$$

(ii) *If  $w \in A_1(\Gamma)$  then*

$$\|g_P f\|_{L^{1, \infty}(\Gamma, w)} \leq C_{p, w} \|f\|_{L^1(\Gamma, w)}, \quad f \in L^{\infty}_0(\Gamma).$$

(iii) *If  $1 < p < \infty$  and  $w \in A_p(\Gamma)$ , then*

$$\|S_P \vec{f}\|_{L^p(\Gamma, w)} \leq C_{p, w} \|\vec{f}\|_{L^p_{\ell^2}(\Gamma, w)}, \quad \vec{f} \in L^{\infty}_{\ell^2, c}(\Gamma).$$

(iv) *If  $w \in A_1(\Gamma)$  then*

$$\|S_P \vec{f}\|_{L^{1, \infty}(\Gamma, w)} \leq C_{p, w} \|\vec{f}\|_{L^1_{\ell^2}(\Gamma, w)}, \quad \vec{f} \in L^{\infty}_{\ell^2, c}(\Gamma).$$

Let us notice that in the unweighted case the weak-type estimates for  $p = 1$  are new.

### 3. PROOFS OF THE MAIN RESULTS

We recall that if  $B = B(x, r)$  is a ball with  $r > 0$ , then  $\lambda B = B(x, \lambda(r + 1))$  for all  $\lambda \geq 1$ . Given  $B$  we write  $C_1(B) = 4B$  and  $C_j(B) = 2^{j+1}B \setminus 2^j B$  for all  $j \geq 2$ . Also, for any subset  $A \subset \Gamma$ , we define  $\partial A = \{x \in A : \exists y \sim x, y \notin A\}$ .

**3.1. Proof of Theorem 2.2.** The proof follows the ideas in [5] which in turn uses some arguments from [7].

We need to introduce some notation. Given  $1 \leq p < \infty$  and  $w \in A_\infty(\Gamma)$  we write  $L_{\ell^2}^p(\Gamma, w)$  for the  $\ell^2$ -valued  $L^p(\Gamma, w)$  space, that is,  $F \in L_{\ell^2}^p(\Gamma, w)$  if and only if

$$\begin{aligned} \|F\|_{L_{\ell^2}^p(\Gamma, w)} &= \left\| \|F(x, y)\|_{\ell_y^2} \right\|_{L^p(\Gamma, w)_x} = \left\| \left( \sum_{y \in \Gamma} |F(\cdot, y)|^2 \right)^{\frac{1}{2}} \right\|_{L^p(\Gamma, w)} \\ &= \left( \sum_{x \in \Gamma} \left( \sum_{y \in \Gamma} |F(x, y)|^2 \right)^{\frac{p}{2}} w(x) m(x) \right)^{\frac{1}{p}}. \end{aligned}$$

Analogously, one defines the unweighted  $L_{\ell^2}^\infty(\Gamma)$ . We say that  $F$  has compact support if there exists a ball  $B$  so that  $\text{supp } F(\cdot, y) \subset B$  for all  $y \in \Gamma$ .

We consider the  $\ell^2(\Gamma)$ -valued gradient

$$\vec{\nabla} f(x) = \left\{ \frac{1}{\sqrt{2}} p(x, y)^{\frac{1}{2}} (f(y) - f(x)) \right\}_{y \in \Gamma},$$

so that

$$\|\vec{\nabla} f(x)\|_{\ell^2(\Gamma)} = \left( \frac{1}{2} \sum_{y \in \Gamma} p(x, y) |f(y) - f(x)|^2 \right)^{\frac{1}{2}} = \nabla f(x).$$

We notice that in the previous expressions, since  $\Gamma$  is locally uniformly finite, there are at most  $N$  non-zero terms.

*Proof of Theorem 2.2, (i).* We fix  $w \in A_\infty(\Gamma)$  and  $p \in \mathcal{W}_w(1, q_+)$ . Using [3, Proposition 2.1] there exist  $p_0, q_0$  such that

$$1 < p_0 < p < q_0 < q_+ \quad \text{and} \quad w \in A_{\frac{p}{p_0}}(\Gamma) \cap RH_{(\frac{q_0}{p})}'(\Gamma).$$

By [3, Lemma 4.4] we have that  $v = w^{1-p'} \in A_{p'/q'_0}(\Gamma) \cap RH_{(p'_0/p')}'(\Gamma)$ .

Let us write  $\mathcal{T}f = \vec{\nabla}(I - P)^{-1/2}f$  for the corresponding  $\ell^2$ -valued linear operator and observe that  $Tf(x) = \nabla(I - P)^{-1/2}f(x) = \|\mathcal{T}f(x)\|_{\ell^2(\Gamma)}$ . Thus, the boundedness of  $T$  on  $L^p(\Gamma, w)$  is equivalent to that of  $\mathcal{T}$  from  $L^p(\Gamma, w)$  to  $L_{\ell^2}^p(\Gamma, w)$ . Notice that  $\mathcal{T}$  is a linear operator and so we can consider its adjoint which is written as  $\mathcal{T}^*$ . Thus, the boundedness of  $\mathcal{T}$  from  $L^p(\Gamma, w)$  to  $L_{\ell^2}^p(\Gamma, w)$  is equivalent to that of  $\mathcal{T}^*$  from  $L_{\ell^2}^{p'}(\Gamma, v)$  to  $L^{p'}(\Gamma, v)$ .

We are going to use Theorem A.1 (see below). Given  $f \in L_{\ell^2, c}^\infty(\Gamma)$ , we write  $h = \mathcal{T}^*f$  and  $F = |h|^{q'_0}$ . Notice that  $F \in L^1(\Gamma)$ :  $\mathcal{T}^*$  is bounded from  $L_{\ell^2}^{q'_0}(\Gamma)$  to  $L^{q'_0}(\Gamma)$  since  $1 < q_0 < q_+$  implies that  $\mathcal{T}$  is bounded from  $L^{q_0}(\Gamma)$  to  $L_{\ell^2}^{q_0}(\Gamma)$ . We pick  $\mathcal{A}_k = I - (I - P^{2(1+k^2)})^m$  with  $m$  large enough. Let  $B$  be a ball of radius  $k$  and center  $x_B$ . We write

$$F \leq G_B + H_B \equiv 2^{q'_0-1} |(I - \mathcal{A}_k^*)h|^{q'_0} + 2^{q'_0-1} |\mathcal{A}_k^*h|^{q'_0}.$$

We first estimate  $H_B$ . Set  $q = p'_0/q'_0$  and observe that by duality there exists  $g \in L^{p_0}(B, m/V(B))$  with norm 1 such that for all  $x \in B$

$$\left( \frac{1}{V(B)} \sum_{y \in B} H_B(y)^q m(y) \right)^{\frac{1}{q_0}} \lesssim V(B)^{-1} \sum_{y \in \Gamma} |h(y)| |\mathcal{A}_k g(y)| m(y)$$

$$\begin{aligned}
&\lesssim \sum_{j=1}^{\infty} 2^{jD} \left( \frac{1}{V(2^{j+1}B)} \sum_{C_j(B)} |h(y)|^{q'_0} m(y) \right)^{\frac{1}{q'_0}} \left( \frac{1}{V(2^{j+1}B)} \sum_{C_j(B)} |\mathcal{A}_k g(y)|^{q_0} m(y) \right)^{\frac{1}{q_0}} \\
&\leq MF(x)^{\frac{1}{q'_0}} \sum_{j=1}^{\infty} 2^{jD} \left( \frac{1}{V(2^{j+1}B)} \sum_{C_j(B)} |\mathcal{A}_k g(y)|^{q_0} m(y) \right)^{\frac{1}{q_0}}. \tag{3.1}
\end{aligned}$$

Next, we use (1.8) to obtain that for all  $j \geq 1$  and  $1 \leq i \leq m$ ,

$$\sup_{y \in C_j(B)} |P^{2i(1+k^2)} g(y)| \leq C e^{-c4^j} \frac{1}{V(B)} \sum_{y \in B} |g(y)| m(y). \tag{3.2}$$

Then expanding  $\mathcal{A}_k$  we conclude that

$$\begin{aligned}
\left( \frac{1}{V(B)} \sum_{y \in B} H_B(y)^q m(y) \right)^{\frac{1}{q'_0}} &\lesssim MF(x)^{\frac{1}{q'_0}} \sum_{j=1}^{\infty} 2^{jD} e^{-c4^j} \left( \frac{1}{V(B)} \sum_{y \in B} |g(y)|^{p_0} m(y) \right)^{\frac{1}{p_0}} \\
&\lesssim MF(x)^{\frac{1}{q'_0}}. \tag{3.3}
\end{aligned}$$

We next estimate  $G_B$ . Using duality there exists  $g \in L^{q_0}(B, m/V(B))$  with norm 1 such that for all  $x \in B$

$$\begin{aligned}
\left( \frac{1}{V(B)} \sum_{y \in B} G_B(y) m(y) \right)^{\frac{1}{q'_0}} &\lesssim V(B)^{-1} \sum_{y \in \Gamma} \|f(y)\|_{\ell^2} \|\mathcal{T}(I - \mathcal{A}_k)g(y)\|_{\ell^2} m(y) \\
&\lesssim \sum_{j=1}^{\infty} 2^{jD} \left( \frac{1}{V(2^{j+1}B)} \sum_{C_j(B)} \|f(y)\|_{\ell^2}^{q'_0} m(y) \right)^{\frac{1}{q'_0}} \\
&\quad \times \left( \frac{1}{V(2^{j+1}B)} \sum_{C_j(B)} |T(I - \mathcal{A}_k)g(y)|^{q_0} m(y) \right)^{\frac{1}{q_0}} \\
&\leq M(\|f\|_{\ell^2}^{q'_0})(x)^{\frac{1}{q'_0}} \sum_{j=1}^{\infty} 2^{jD} \left( \frac{1}{V(2^{j+1}B)} \sum_{C_j(B)} |T(I - \mathcal{A}_k)g(y)|^{q_0} m(y) \right)^{\frac{1}{q_0}}.
\end{aligned}$$

In order to control the terms in the sum we use the following auxiliary lemma whose proof is given below.

**Lemma 3.1.** *Let  $\beta \in [1, \tilde{q}_+) \cup [1, 2]$ . Then, for all  $m \geq 1$ , there exists  $C > 0$  such that for all  $j \geq 2$ , all ball  $B$  with radius  $k$ , and all  $g \in L^1(\Gamma)$  with support in  $B$ ,*

$$\begin{aligned}
\left( \frac{1}{V(2^{j+1}B)} \sum_{x \in C_j(B)} |\nabla(I - P)^{-1/2}(I - P^{2(1+k^2)})^m g(x)|^{\beta} m(x) \right)^{\frac{1}{\beta}} \\
\leq C 4^{-jm} \frac{1}{V(B)} \sum_{x \in B} |g(x)| m(x). \tag{3.4}
\end{aligned}$$

Here,  $\tilde{q}_+$  is defined as the supremum of those  $p \in (1, \infty)$  such that for all  $k \geq 1$ ,

$$\|\nabla P^k f\|_{L^p(\Gamma)} \leq C k^{-1/2} \|f\|_{L^p(\Gamma)}. \tag{3.5}$$

By the analyticity of  $P$ , one always have  $\tilde{q}_+ \geq q_+$ . Under the doubling volume property and  $L^2$ -Poincaré, it is shown in [6, Theorem 1.4] that  $q_+ = \tilde{q}_+$ .

Using this lemma one easily estimates the terms  $j \geq 2$ . For  $j = 1$ , we use that  $T$  is bounded on  $L^{q_0}(\Gamma)$  since  $1 < q_0 < q_+$  and (3.2):

$$\begin{aligned} \sum_{y \in 4B} |T(I - \mathcal{A}_k)g(y)|^{q_0} m(y) &\lesssim \left( \sum_{y \in B} |g(y)|^{q_0} m(y) + \sum_{l=1}^{\infty} \sum_{y \in C_l(B)} |\mathcal{A}_k g(y)|^{q_0} m(y) \right) \\ &\lesssim \sum_{y \in B} |g(y)|^{q_0} m(y) \sum_{l=1}^{\infty} 2^{lD} e^{-c4^l} \lesssim \sum_{x \in B} |g(y)|^{q_0} m(y). \end{aligned} \quad (3.6)$$

Using this and (3.4) (with  $\beta = q_0 < q_+ \leq \tilde{q}_+$ ) we conclude the estimate for  $G_B$ :

$$\begin{aligned} \left( \frac{1}{V(B)} \sum_{x \in B} G_B(y) m(y) \right)^{\frac{1}{q_0}} &\lesssim M(\|f\|_{\ell^2}^{q'_0})(x)^{\frac{1}{q_0}} \sum_{j=1}^{\infty} 2^{jD} 4^{-jm} \left( \frac{1}{V(B)} \sum_{y \in B} |g(y)|^{q_0} m(y) \right)^{\frac{1}{q_0}} \\ &\leq C M(\|f\|_{\ell^2}^{q'_0})(x)^{\frac{1}{q_0}} = G(x)^{\frac{1}{q_0}}, \end{aligned} \quad (3.7)$$

provided  $m > D/2$ . With (3.3) and (3.7) in hand we can use Theorem A.1 with  $r = p'/q'_0$ ,  $q = p'_0/q'_0$  and  $H_1 \equiv 0$ . Notice that  $v \in RH_{s'}(\Gamma)$  with  $s = p'_0/p'$ ,  $1 < s < q < \infty$  and  $r = q/s$ . Hence, using  $v \in A_r(\Gamma)$  we obtain the desired estimate

$$\|\mathcal{T}^* f\|_{L^{p'}(\Gamma, v)}^{q'_0} \leq \|MF\|_{L^r(\Gamma, v)} \lesssim \|M(\|f\|_{\ell^2}^{q'_0})\|_{L^r(\Gamma, v)} \lesssim \| \|f\|_{\ell^2} \| \|_{L^{p'}(\Gamma, v)}^{q'_0} = \|f\|_{L^{p'}(\Gamma, v)}^{q'_0}.$$

□

*Proof of Lemma 3.1.* We first observe that the desired estimate for a fixed  $\beta_0$  implies the same one for all  $\beta$  with  $1 \leq \beta \leq \beta_0$ . Since  $\tilde{q}_+ \geq q_+ \geq 2$  it follows that if  $\tilde{q}_+ = 2$  it suffices to obtain the case  $\beta = 2$ , and if  $\tilde{q}_+ > 2$  it suffices to treat the case  $2 \leq \beta < \tilde{q}_+$ . Thus, we fix  $\beta \geq 2$ .

As in [6] we write  $(I - P)^{-1/2} = \sum_{l=0}^{\infty} a_l P^l$  where the coefficients  $a_l$  are those from the Taylor expansion centered at 0 of the function  $(1 - x)^{-1/2}$ . Then, expanding  $(I - P^{2(1+k^2)})^m$  we have

$$\begin{aligned} (I - P)^{-1/2} (I - P^{2(1+k^2)})^m &= \sum_{l=0}^{\infty} a_l P^l \sum_{j=0}^m C_m^j (-1)^j P^{2j(1+k^2)} \\ &= \sum_{j=0}^m C_m^j (-1)^j \sum_{l=0}^{\infty} a_l P^{l+2j(1+k^2)} \\ &= \sum_{j=0}^m C_m^j (-1)^j \sum_{l=2j(1+k^2)}^{\infty} a_{l-2j(1+k^2)} P^l \\ &= \sum_{l=0}^{\infty} \left( \sum_{0 \leq j \leq m: 2j(1+k^2) \leq l} C_m^j (-1)^j a_{l-2j(1+k^2)} \right) P^l \\ &= \sum_{l=0}^{\infty} d_l P^l, \end{aligned}$$

and therefore

$$\nabla (I - P)^{-1/2} (I - P^{2(1+k^2)})^m g(x) = \sum_{l=0}^{\infty} d_l \nabla P^l g(x).$$

Notice that for  $0 \leq l \leq 3$  we have  $\nabla P^l g(x) = 0$  for every  $x \in C_j(B)$  with  $j \geq 2$ . Indeed in that case we have that  $\nabla P^l g$  is supported in  $B(x_B, k+4)$  (since  $g$  is supported in  $B(x_B, k)$ ) and  $B(x_B, k+4) \cap C_j(B) = \emptyset$  for every  $j \geq 2$ . This implies that the previous series runs from  $l = 4$  to  $\infty$ . We claim that there exists  $\gamma = \gamma(\beta)$  such that for every  $l \geq 2$  and  $z \in B$ ,

$$\left( \sum_{x \in \Gamma} |\nabla_x p_l(x, z)|^\beta e^{\gamma \frac{d^2(x, z)}{l}} m(x) \right)^{\frac{1}{\beta}} \leq C \frac{m(z)}{\sqrt{l} V(z, \sqrt{l})^{1-1/\beta}}. \quad (3.8)$$

This and Minkowski's inequality imply

$$\begin{aligned} & \left( \frac{1}{V(2^{j+1} B)} \sum_{x \in C_j(B)} |\nabla(I - P)^{-1/2}(I - P^{2(1+k^2)})^m g(x)|^\beta m(x) \right)^{\frac{1}{\beta}} \\ & \leq \sum_{l=4}^{\infty} |d_l| \sum_{z \in B} |g(z)| \left( \frac{1}{V(2^{j+1} B)} \sum_{x \in C_j(B)} |\nabla_x p_l(x, z)|^\beta m(x) \right)^{\frac{1}{\beta}} \\ & \lesssim \sum_{l=4}^{\infty} |d_l| e^{-\gamma' \frac{4^j(1+k^2)}{l}} \sum_{z \in B} |g(z)| \frac{m(z)}{\sqrt{l} V(z, \sqrt{l})^{1-1/\beta} V(2^{j+1} B)^{1/\beta}} \\ & \lesssim \sum_{l=4}^{\infty} |d_l| l^{-1/2} e^{-\gamma' \frac{4^j(1+k^2)}{l}} \max \left\{ 1, \frac{k+1}{\sqrt{l}} \right\}^{D(1-\frac{1}{\beta})} \left( \frac{1}{V(B)} \sum_{z \in B} |g(z)| m(z) \right) \\ & \lesssim \sum_{l=4}^{\infty} |d_l| l^{-1/2} e^{-c \frac{4^j(1+k^2)}{l}} \left( \frac{1}{V(B)} \sum_{z \in B} |g(z)| m(z) \right). \end{aligned}$$

Thus, it suffices to show that

$$\sum_{l=4}^{\infty} |d_l| l^{-1/2} e^{-c \frac{4^j(1+k^2)}{l}} \lesssim 4^{-jm}. \quad (3.9)$$

We follow the ideas in [6, Section 4]. For every  $0 \leq i \leq m$  we write

$$\Sigma_i = \{l \geq 4 : 2i(1+k^2) < l \leq 2(i+1)(1+k^2)\},$$

and  $\Sigma_{m+1} = \{l : l > 2(m+1)(1+k^2)\}$ . Then we have,

$$|d_l| \leq C_m \begin{cases} (l - 2i(1+k^2))^{-1/2}, & l \in \Sigma_i, 0 \leq i \leq m; \\ (1+k^2)^m l^{-m-1/2}, & l \in \Sigma_{m+1}. \end{cases}$$

Following *mutatis mutandis* [6, Lemma 4.1] we obtain

$$\sum_{l=4}^{\infty} |d_l| l^{-1/2} e^{-c \frac{4^j(1+k^2)}{l}} \leq \sum_{i=0}^m \sum_{l \in \Sigma_i} \dots + \sum_{l \in \Sigma_{m+1}} \dots = I + II,$$

and we estimate each term in turn. For  $I$ , considering the cases  $i = 0$  and  $i \geq 1$  separately we obtain

$$\begin{aligned} I & \lesssim \sum_{i=0}^m \int_{2i(1+k^2)}^{2(i+1)(1+k^2)} \frac{e^{-c \frac{4^j(1+k^2)}{t}}}{\sqrt{t} \sqrt{t - 2i(1+k^2)}} dt \lesssim \sum_{i=0}^m \int_0^1 \frac{e^{-c \frac{4^j}{i+t}}}{\sqrt{t} \sqrt{i+t}} dt \\ & \lesssim \int_0^1 e^{-c \frac{4^j}{t}} \frac{dt}{t} + e^{-c 4^j} \int_0^1 \frac{dt}{\sqrt{t}} \lesssim e^{-c 4^j}. \end{aligned}$$

To control  $II$  we use the estimate for  $|d_l|$  to conclude that

$$\begin{aligned} II &\lesssim \int_{2^{(m+1)(1+k^2)}}^{\infty} e^{-c \frac{4^j(1+k^2)}{t}} t^{-1/2} (1+k^2)^m t^{-m-1/2} dt \\ &\lesssim 4^{-jm} \int_0^{\frac{4^j}{2^{(m+1)}}} e^{-ct} t^m \frac{dt}{t} \lesssim 4^{-jm}. \end{aligned}$$

Gathering the obtained estimates we conclude (3.9).

To finish we need to show (3.8). We recall [16, Lemma 7]: there exists  $\gamma_0 > 0$  such that for every  $l \geq 1$  we have

$$\left( \frac{1}{V(z, \sqrt{l})} \sum_{x \in \Gamma} |\nabla_x p_l(x, z)|^2 e^{\gamma_0 \frac{d^2(x, z)}{l}} m(x) \right)^{\frac{1}{2}} \leq C \frac{m(z)}{\sqrt{l} V(z, \sqrt{l})}. \quad (3.10)$$

Notice that this gives the case  $\beta = 2$ , and this completes the proof when  $\tilde{q}_+ = 2$ . We consider the case  $\tilde{q}_+ > 2$  and then it suffices to take  $2 < \beta < \tilde{q}_+$ . We pick  $q$ ,  $\beta < q < \tilde{q}_+$ . For every  $z \in \Gamma$  and  $l \geq 1$  we have as in [16, Lemma 3]

$$\begin{aligned} \sum_{x \in \Gamma} e^{-c \frac{d^2(x, z)}{l}} m(x) &\leq \sum_{x: d(z, x) \leq \sqrt{l}} m(x) + \sum_{i=0}^{\infty} e^{-c4^i} \sum_{x: 2^i \sqrt{l} < d(z, x) \leq 2^{i+1} \sqrt{l}} m(x) \\ &\leq V(z, \sqrt{l}) + \sum_{i=0}^{\infty} e^{-c4^i} V(z, 2^{i+1} \sqrt{l}) \\ &\lesssim V(z, \sqrt{l}) \sum_{i=0}^{\infty} e^{-c4^i} 2^{iD} \\ &\lesssim V(z, \sqrt{l}). \end{aligned} \quad (3.11)$$

Given  $l \geq 2$  we write  $l = n + n'$  where  $n' = n = l/2$  if  $l$  is even and  $n' = n + 1 = (l + 1)/2$  if  $l$  is odd. For every  $l \geq 1$  we have  $p_{l+1}(x, z) = P(p_l(\cdot, z))(x)$ , then it is immediate to see that

$$p_l(x, z) = p_{n+n'}(x, z) = P^n(p_{n'}(\cdot, z))(x).$$

Then, since  $2 \leq q < \tilde{q}_+$  we can use (3.5). This, (1.8) and (3.11) yield

$$\begin{aligned} \left( \frac{1}{V(z, \sqrt{l})} \sum_{x \in \Gamma} |\nabla_x p_l(x, z)|^q m(x) \right)^{\frac{1}{q}} &= \left( \frac{1}{V(z, \sqrt{l})} \sum_{x \in \Gamma} |\nabla_x P^n(p_{n'}(\cdot, z))(x)|^q m(x) \right)^{\frac{1}{q}} \\ &\lesssim n^{-1/2} \left( \frac{1}{V(z, \sqrt{l})} \sum_{x \in \Gamma} |p_{n'}(x, z)|^q m(x) \right)^{\frac{1}{q}} \\ &\lesssim l^{-1/2} \frac{m(z)}{V(z, \sqrt{n'})} \left( \frac{1}{V(z, \sqrt{l})} \sum_{x \in \Gamma} e^{-c \frac{d^2(x, z)}{n'}} m(x) \right)^{\frac{1}{q}} \\ &\lesssim \frac{m(z)}{\sqrt{l} V(z, \sqrt{l})}. \end{aligned} \quad (3.12)$$

To complete the proof we take  $r = (q - 2)/(q - \beta)$  so that  $r' = (q - 2)/(\beta - 2)$  and  $2/r + q/r' = \beta$ . We set  $\gamma = \gamma_0/r$ , then Hölder's inequality, (3.10), and (3.12) imply

$$\left( \frac{1}{V(z, \sqrt{l})} \sum_{x \in \Gamma} |\nabla_x p_l(x, z)|^\beta e^{\gamma \frac{d^2(x, z)}{l}} m(x) \right)^{\frac{1}{\beta}}$$

$$\begin{aligned} &\leq \left( \frac{1}{V(z, \sqrt{l})} \sum_{x \in \Gamma} |\nabla_x p_l(x, z)|^2 e^{\gamma_0 \frac{d^2(x, z)}{l}} m(x) \right)^{\frac{1}{\beta r}} \left( \frac{1}{V(z, \sqrt{l})} \sum_{x \in \Gamma} |\nabla_x p_l(x, z)|^q m(x) \right)^{\frac{1}{\beta r'}} \\ &\lesssim \left( \frac{m(z)}{\sqrt{l} V(z, \sqrt{l})} \right)^{\frac{2}{\beta r} + \frac{q}{\beta r'}} = \frac{m(z)}{\sqrt{l} V(z, \sqrt{l})}, \end{aligned}$$

and this readily leads to the desired estimate.  $\square$

*Proof of Theorem 2.2, (ii).* The proof is similar to that in [5, Theorem 1.2, (ii)], applying Theorem A.2 with  $p_0 = 1$ ,  $q_0 = q_+$ . We see that the four items hold. Fix  $w \in A_1(\Gamma) \cap RH_{(q_+)'}(\Gamma)$ . By [3, Proposition 2.1], there exists  $1 < q < q_+$  such that  $w \in A_q(\Gamma) \cap RH_{(q_+/q)' }(\Gamma)$ . This means that  $q \in \mathcal{W}_w(1, q_+)$ , therefore by Theorem 2.2 part (i),  $T = \nabla(I - P)^{-1/2}$  is bounded on  $L^q(\Gamma, w)$  and thus (a) holds.

We pick  $\mathcal{A}_k = I - (I - P^{2(1+k^2)})^m$  with  $m$  large enough to be chosen. Notice that expanding  $\mathcal{A}_k$ , (3.2) yields (b) with  $\alpha_j = C e^{-c4^j}$ . To see (c) we apply Lemma 3.1 with  $(s_w)' < \beta$  —notice that such  $\beta$  exists: we have  $q_+ \leq \tilde{q}_+$  and  $w \in RH_{(q_+)'}(\Gamma)$  implies  $(s_w)' < q_+$ . Then, we obtain (c) with  $\alpha_j = C 4^{-j m}$ . Finally, we pick  $m > D_w/2$  so that (d) holds and therefore Theorem A.2 gives the weak-type (1, 1) with respect to  $w(x) m(x)$ .  $\square$

**3.2. Proof of Theorem 2.6.** We need the following auxiliary result whose proof is given below.

**Lemma 3.2.** *Under the hypotheses of Theorem 2.6, take  $r_- < r < q < \infty$ . Let  $B$  be a ball with radius  $k$  and  $m \geq 1$  be a large enough integer. Then,*

$$\begin{aligned} &\left( \frac{1}{V(B)} \sum_{x \in B} |(I - P)^{\frac{1}{2}} (I - P^{2(1+k^2)})^m f|^r m(x) \right)^{\frac{1}{r}} \\ &\leq \sum_{j \geq 1} g_1(j) \left( \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} |\nabla f|^r m(x) \right)^{\frac{1}{r}}, \quad (3.13) \end{aligned}$$

for  $m$  large enough depending on  $q$  and  $r$ , and

$$\begin{aligned} &\left( \frac{1}{V(B)} \sum_{x \in B} |(I - P)^{\frac{1}{2}} (I - (I - P^{2(1+k^2)})^m) f|^q m(x) \right)^{\frac{1}{q}} \\ &\leq \sum_{j \geq 1} g_2(j) \left( \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} |(I - P)^{\frac{1}{2}} f|^r m(x) \right)^{\frac{1}{r}}, \quad (3.14) \end{aligned}$$

where  $g_1(j) = C_m 2^j 4^{-mj}$  and  $g_2(j) = C_m e^{-c4^j}$ .

*Proof of Theorem 2.6, (i).* Since  $w \in A_{\frac{p}{r_-}}(\Gamma)$ , then [3, Proposition 2.1] implies that there exist  $r, q$ , with  $r_- < r < p < q < \infty$ , such that

$$w \in A_{\frac{p}{r}}(\Gamma) \cap RH_{(\frac{q}{p})'}(\Gamma).$$

Note that (3.13) and (3.14) are respectively the conditions (A.5) and (A.6) of Theorem A.3 with  $p_0 = r$ ,  $q_0 = q$ ,  $T = (I - P)^{\frac{1}{2}}$ ,  $\mathcal{A}_k = I - (I - P^{2(1+k^2)})^m$ , with  $k$  the radius of

the ball  $B$ ,  $m$  large enough and  $Sf = \nabla f$ . Therefore, we obtain the desired inequality (2.2).  $\square$

*Proof of Lemma 3.2.* We write  $h = (I - P)^{\frac{1}{2}}f$  and  $h = \sum_{j \geq 1} h \chi_{C_j(B)} = \sum_{j \geq 1} h_j$ . We then obtain that for every  $1 \leq l \leq m$ ,

$$\begin{aligned} & \left( \frac{1}{V(B)} \sum_{x \in B} |P^{2l(1+k^2)} h_j(x)|^q m(x) \right)^{\frac{1}{q}} \leq \sup_{x \in B} |P^{2l(1+k^2)} h_j(x)| \\ & \lesssim e^{-c4^j} \frac{1}{V(2^{j+1}B)} \sum_{x \in C_j(B)} |h(x)| m(x) \lesssim e^{-c4^j} \left( \frac{1}{V(2^{j+1}B)} \sum_{x \in C_j(B)} |h(x)|^r m(x) \right)^{\frac{1}{r}}, \end{aligned}$$

where we have used (1.8). This and the commutation rule readily lead to (3.14) after expanding  $(I - P^{2(k^2+1)})^m$ .

To estimate (3.13) we recall the following estimate that follows from (D) and (UE), see [6]: if  $B = B(x_0, k)$  and  $f$  is supported in  $C_j(B)$ ,  $j \geq 2$ , one has that for  $l \geq 1$ ,

$$\sup_{x \in B} (|P^l f(x)| + l|(I - P)P^l f(x)|) \leq C e^{-c\frac{4^j k^2}{l}} \frac{1}{V(2^{j+1}B)} \sum_{x \in C_j(B)} |f(x)| m(x). \quad (3.15)$$

We first observe that

$$(I - P)^{\frac{1}{2}}(I - \mathcal{A}_k)f = (I - P)^{\frac{1}{2}}(I - \mathcal{A}_k)(f - f_{4B}) = \sum_{j \geq 1} (I - P)^{\frac{1}{2}}(I - \mathcal{A}_k)h_j,$$

where  $h = f - f_{4B}$ ,  $h_j = h \phi_j$ ,  $\phi_j = \chi_{C_j(B)}$  for  $j \geq 3$ ,  $\phi_2 = \chi_{8B} - \phi_1$  and

$$\phi_1(x) = \begin{cases} 1 & d(x, x_0) \leq 2k; \\ \frac{4k-j}{2k} & d(x, x_0) = j, \quad 2k \leq j \leq 4k; \\ 0 & d(x, x_0) \geq 4k. \end{cases}$$

Notice that  $\sum_{j \geq 1} \phi_j \equiv 1$ . We estimate the term  $j = 1$ :

$$\|(I - P)^{\frac{1}{2}}(I - \mathcal{A}_k)h_1\|_r = \|(I - \mathcal{A}_k)(I - P)^{\frac{1}{2}}h_1\|_r \leq C \|(I - P)^{\frac{1}{2}}h_1\|_r \leq C \|\nabla h_1\|_r,$$

where we have used  $(RR_r)$  in Theorem 2.5 (notice that  $r_- < r < \infty$ ). It is easy to show that  $\nabla h_1$  is supported in  $4B$  (since  $\phi_1$  is supported in  $B(x_0, 4k - 1)$ ) and also that  $|\phi_1(x) - \phi_1(y)| \leq (2k)^{-1}$  whenever  $d(x, y) \leq 1$ . This allows one to obtain that for every  $x \in 4B$

$$\nabla h_1(x) = \nabla(h \phi_1)(x) \leq \nabla h(x) + (2^{3/2}k)^{-1} |h(x)| = \nabla f(x) + (2^{3/2}k)^{-1} |f(x) - f_{4B}|.$$

Then,  $(P_r)$  implies

$$\|(I - P)^{\frac{1}{2}}(I - \mathcal{A}_k)h_1\|_r \leq C \|\nabla h_1\|_{L^r(4B)} \leq C \|\nabla f\|_{L^r(4B)},$$

and therefore

$$\left( \frac{1}{V(B)} \sum_{x \in B} |(I - P)^{\frac{1}{2}}(I - \mathcal{A}_k)h_1(x)|^r m(x) \right)^{\frac{1}{r}} \leq C \left( \frac{1}{V(4B)} \sum_{x \in 4B} |\nabla f(x)|^r m(x) \right)^{\frac{1}{r}}.$$

Next, we consider the case  $j \geq 3$  and write

$$(I - P)^{\frac{1}{2}}(I - \mathcal{A}_k)h_j = \sum_{l=0}^{\infty} a_l (I - P)P^l (I - P^{2(1+k^2)})^m h_j = \sum_{l=0}^{\infty} d_l (I - P)P^l h_j,$$

where  $a_l$  and  $d_l$  are the coefficients considered in Lemma 3.1. We observe that under the notation of Lemma 3.1 if  $l \in \Sigma_0$  we can use the estimate  $|d_l| \leq C_m l^{-1/2}$  and then it is easy to see that

$$\sum_{l=4}^{2(1+k^2)} \frac{|d_l|}{l} e^{-c \frac{4^j k^2}{l}} = \sum_{l \in \Sigma_0} \frac{|d_l|}{l} e^{-c \frac{4^j k^2}{l}} \leq C \int_3^{2(1+k^2)} t^{-\frac{3}{2}} e^{-c \frac{4^j k^2}{t}} dt \leq C k^{-1} e^{-c' 4^j}. \quad (3.16)$$

This and (3.9) imply

$$\sum_{l=4}^{\infty} \frac{|d_l|}{l} e^{-c \frac{4^j k^2}{l}} \leq \sum_{l=4}^{2(1+k^2)} \frac{|d_l|}{l} e^{-c \frac{4^j k^2}{l}} + k^{-1} \sum_{l > 2(1+k^2)} |d_l| l^{-1/2} e^{-c \frac{4^j (1+k^2)}{l}} \leq k^{-1} 4^{-j m}.$$

Therefore, as in Lemma 3.1 it follows that for  $x \in B$

$$\begin{aligned} |(I - P)^{\frac{1}{2}}(I - \mathcal{A}_k)h_j(x)| &\leq \sum_{l=0}^{\infty} |d_l| |(I - P)P^l h_j(x)| \\ &\leq C \left( \frac{1}{V(2^{j+1}B)} \sum_{x \in C_j(B)} |h(x)| m(x) \right) \sum_{l=4}^{\infty} \frac{|d_l|}{l} e^{-c \frac{4^j k^2}{l}} \\ &\leq C 4^{-j m} k^{-1} \left( \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} |f(x) - f_{4B}|^r m(x) \right)^{\frac{1}{r}} \\ &\leq C 4^{-j m} k^{-1} \sum_{i=3}^{j+1} \left( \frac{1}{V(2^i B)} \sum_{x \in 2^i B} |f(x) - f_{2^i B}|^r m(x) \right)^{\frac{1}{r}} \\ &\leq C 4^{-j m} \sum_{i=3}^{j+1} 2^i \left( \frac{1}{V(2^i B)} \sum_{x \in 2^i B} |\nabla f(x)|^r m(x) \right)^{\frac{1}{r}}, \end{aligned}$$

where we have used (3.15), (D) and  $(P_r)$ . Consequently, for  $j \geq 3$  we have shown

$$\begin{aligned} &\left( \frac{1}{V(B)} \sum_{x \in B} |(I - P)^{\frac{1}{2}}(I - \mathcal{A}_k)h_j(x)|^r m(x) \right)^{\frac{1}{r}} \\ &\leq C 4^{-j m} \sum_{i=3}^{j+1} 2^i \left( \frac{1}{V(2^i B)} \sum_{x \in 2^i B} |\nabla f(x)|^r m(x) \right)^{\frac{1}{r}}. \quad (3.17) \end{aligned}$$

For the remaining term  $j = 2$ , notice that in (3.15) we can also take  $j = 2$  and  $f = h_2$  whose support is contained in  $8B \setminus 2B$ . Using this and the fact that  $|h_2| \leq |f - f_{4B}| \chi_{8B \setminus 2B}$  we can argue similarly and obtain that the last estimate (3.17) can be extended to the case  $j = 2$ .

Gathering the obtained estimates we conclude as desired (3.13).  $\square$

It remains to prove part (ii) of Theorem 2.6. The proof follows the method in the unweighted case using Proposition A.4.

*Proof of Theorem 2.6, (ii).* We follow the proof of in [6, Theorem 1.11]. Consider  $f$  such that  $\nabla f \in L_c^\infty$ , fix  $w \in A_1(\Gamma)$  and let  $\lambda > 0$ . We perform the Calderón-Zygmund decomposition of  $f$  given by Proposition A.4.

We use that the measure  $w(x)m(x)$  is doubling and (A.11):

$$w(\cup_i 4B_i) \leq C \sum_i w(B_i) \leq \frac{C}{\lambda} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x). \quad (3.18)$$

Next, we take any  $r > 1$ . Since  $w \in A_1(\Gamma)$ , then  $w \in A_r(\Gamma)$  and we can apply Theorem 2.6, part (i) (note that  $r_- = 1$ ),

$$\begin{aligned} I &= w\{x \in \Gamma : |(I - P)^{1/2}g(x)| > \lambda/3\} \leq \frac{C}{\lambda^r} \sum_{x \in \Gamma} \nabla g(x)^r w(x) m(x) \\ &= \frac{C}{\lambda^r} \sum_{x \in \cup_i 4B_i} \nabla g(x)^r w(x) m(x) + \frac{C}{\lambda^r} \sum_{x \notin \cup_i 4B_i} \nabla g(x)^r w(x) m(x) \\ &\leq C w(\cup_i 4B_i) + \frac{C}{\lambda} \sum_{x \notin \cup_i 4B_i} \nabla g(x) w(x) m(x) \\ &\leq \frac{C}{\lambda} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x) + I_1, \end{aligned}$$

where we have used (A.8) and (3.18). To estimate  $I_1$  we write  $F = \Gamma \setminus (\cup_i B_i)$ . Following the computations in [6, pp. 305–306], if  $x \notin \cup_i 4B_i$  and  $y \sim x$  then  $x, y \in F$  and therefore  $g(x) = f(x)$  and  $g(y) = f(y)$ . Thus, we conclude that  $\nabla g(x) = \nabla f(x)$  for every  $x \notin \cup_i 4B_i$  and consequently

$$I_1 = \frac{C}{\lambda} \sum_{x \notin \cup_i 4B_i} \nabla f(x) w(x) m(x) \leq \frac{C}{\lambda} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x).$$

Gathering the obtained estimates we conclude that

$$I \leq \frac{C}{\lambda} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x). \quad (3.19)$$

Next, we use the following expansion of  $(I - P)^{1/2}$ :

$$(I - P)^{1/2} = \sum_{k=0}^{\infty} a_k (I - P) P^k, \quad (3.20)$$

where  $\{a_k\}_k$  is the sequence in Lemma 3.1. For each  $i \in I$ , there is  $j \in \mathbb{Z}$  such that  $2^{j-1} \leq r(B_i) < 2^j$  and define  $r_i = 2^j$  (we notice that  $r(B_i) \geq 1/2$  and then  $j \geq 0$ ). We split the expansion (3.20) into two parts:

$$(I - P)^{1/2} = \sum_{k=0}^{r_i^2} a_k (I - P) P^k + \sum_{k=r_i^2+1}^{\infty} a_k (I - P) P^k = T_i + U_i.$$

We claim that

$$II = w\left\{x \notin \cup_i 4B_i : \left| \sum_{i \in I} T_i b_i(x) \right| > \lambda/3\right\} \leq \frac{C}{\lambda} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x). \quad (3.21)$$

and

$$III = w\left\{x \in \Gamma : \left| \sum_{i \in I} U_i b_i(x) \right| > \lambda/3\right\} \leq \frac{C}{\lambda} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x). \quad (3.22)$$

Deferring the proof of these estimates for the moment, gathering them with (3.18) and (3.19) we easily conclude as desired

$$\begin{aligned} w\{x \in \Gamma : |(I - P)^{1/2} f(x)| > \lambda\} &\leq w(\cup_i 4B_i) + I + II + III \\ &\leq \frac{C}{\lambda} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x). \end{aligned}$$

We show (3.21). We need the following estimate, see [6]: if  $f$  is supported in  $B$ ,  $j \geq 2$  and  $l \geq 1$ ,

$$\sup_{x \in C_j(B)} (|P^l f(x)| + l|(I - P)P^l f(x)|) \leq C e^{-c \frac{4^j r(B)^2}{l}} \frac{1}{V(B)} \sum_{x \in B} |f(x)| m(x). \quad (3.23)$$

Using some ideas from [4], the fact that  $\text{supp } b_i \subset B_i$ , (3.23) and that  $0 \leq a_k \lesssim k^{-1/2}$  we obtain

$$\begin{aligned} II &\leq \frac{3}{\lambda} \sum_{i \in I} \sum_{x \notin 4B_i} |T_i b_i(x)| w(x) m(x) \leq \frac{3}{\lambda} \sum_{i \in I} \sum_{j=2}^{\infty} \sum_{x \in C_j(B_i)} |T_i b_i(x)| w(x) m(x) \\ &\leq \frac{3}{\lambda} \sum_{i \in I} \sum_{j=2}^{\infty} \sum_{x \in C_j(B_i)} \sum_{k=1}^{r_i^2} |a_k| |(I - P)P^k b_i(x)| w(x) m(x) \\ &\leq \frac{C}{\lambda} \sum_{i \in I} \sum_{j=2}^{\infty} \frac{w(2^{j+1} B_i)}{V(B_i)} \sum_{k=1}^{r_i^2} k^{-3/2} e^{-c \frac{4^j r_i^2}{k}} \sum_{x \in B_i} |b_i(x)| m(x) \\ &\leq \frac{C}{\lambda} \sum_{i \in I} \sum_{j=2}^{\infty} 2^{jD} \sum_{k=1}^{r_i^2} k^{-3/2} e^{-c \frac{4^j r_i^2}{k}} \sum_{x \in B_i} |b_i(x)| \frac{w(2^{j+1} B_i)}{V(2^{j+1} B_i)} m(x) \\ &\leq \frac{C}{\lambda} \sum_{i \in I} \sum_{j=2}^{\infty} 2^{jD} \sum_{k=1}^{r_i^2} k^{-3/2} e^{-c \frac{4^j r_i^2}{k}} \sum_{x \in B_i} |b_i(x)| w(x) m(x) \\ &\leq C \sum_{i \in I} w(B_i) \sum_{j=2}^{\infty} 2^{jD} \sum_{k=1}^{r_i^2} k^{-3/2} r_i e^{-c \frac{4^j r_i^2}{k}}. \end{aligned}$$

where we have used that  $w \in A_1(\Gamma)$  and (A.10). Easy computations lead to

$$\sum_{k=1}^{r_i^2} k^{-3/2} r_i e^{-c \frac{4^j r_i^2}{k}} \leq C r_i \int_1^{r_i^2+1} t^{-3/2} e^{-c \frac{4^j r_i^2}{t}} dt \leq C \int_{1/2}^{r_i^2} s^{1/2} e^{-c 4^j s} \frac{ds}{s} \leq C e^{-\alpha 4^j}$$

which, by (A.11), yields as desired (3.21):

$$II \leq C \sum_{i \in I} w(B_i) \leq \frac{C}{\lambda} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x).$$

Let us obtain (3.22). For every  $j \geq 0$  and  $k \geq 2$  we define

$$\beta_j = \sum_{i \in I, r_i = 2^j} \frac{b_i}{r_i}, \quad f_k = \frac{a_k}{\sqrt{k}} \sum_{j: 4^j < k} 2^j \beta_j.$$

We also set  $f_1 = 0$ . Then,

$$\begin{aligned} \sum_{i \in I} U_i b_i &= \sum_{i \in I} \sum_{k=r_i^2+1}^{\infty} a_k (I-P) P^k b_i = \sum_{j=0}^{\infty} \sum_{k=4^j+1}^{\infty} a_k (I-P) P^k (2^j \beta_j) \\ &= \sum_{k=2}^{\infty} \sqrt{k} (I-P) P^k f_k \\ &= \sum_{k=1}^{\infty} \sqrt{k} (I-P) P^k f_k = S_P \vec{f}, \end{aligned}$$

where  $\vec{f} = \{f_k\}_{k \geq 1}$ . By Theorem 2.7 it follows that  $S_P$  is bounded from  $L^1_{\ell^2}(\Gamma, w)$  into  $L^{1,\infty}(\Gamma, w)$ . Then,

$$III = w\{x \in \Gamma : |S_P \vec{f}(x)| > \lambda/3\} \leq \frac{C}{\lambda} \sum_{x \in \Gamma} \left( \sum_{k=1}^{\infty} |f_k(x)|^2 \right)^{\frac{1}{2}} w(x) m(x).$$

By Cauchy-Schwarz and using that  $0 \leq a_k \lesssim k^{-1/2}$  we have

$$\begin{aligned} \sum_{k=1}^{\infty} |f_k|^2 &\lesssim \sum_{k=2}^{\infty} k^{-2} \left| \sum_{j: 4^j < k} 2^j \beta_j \right|^2 \lesssim \sum_{k=1}^{\infty} k^{-3/2} \sum_{j: 4^j < k} 2^j |\beta_j|^2 \\ &\lesssim \sum_{j=0}^{\infty} |\beta_j|^2 \leq \left( \sum_{j=0}^{\infty} |\beta_j| \right)^2 \leq \left( \sum_{i \in I} \frac{|b_i|}{r_i} \right)^2. \end{aligned}$$

Then, (A.10) and (A.11) yield

$$\begin{aligned} III &\lesssim \frac{1}{\lambda} \sum_{i \in I} r_i^{-1} \sum_{x \in B_i} |b_i(x)| w(x) m(x) \\ &\lesssim \sum_{i \in I} r_i^{-1} w(B_i) r(B_i) \lesssim \sum_{i \in I} w(B_i) \lesssim \frac{1}{\lambda} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x). \end{aligned}$$

This shows (3.22) and therefore the proof is complete.  $\square$

**3.3. Proof of Theorem 2.7.** We first observe that (i) and (iii) are equivalent. Fix  $1 < p < \infty$  and  $w \in A_p(\Gamma)$ . We see that (i) implies (iii): by (2.4) for  $\vec{f} \in L^{\infty}_{\ell^2, c}(\Gamma)$  and  $h \in L^{\infty}_c(\Gamma)$  we have

$$\begin{aligned} \left| \sum_{x \in \Gamma} S_P \vec{f}(x) h(x) w(x) m(x) \right| &\leq \sum_{x \in \Gamma} \|\vec{f}(x)\|_{\ell^2} g_P(h w)(x) m(x) \\ &\leq \|\vec{f}\|_{L^p_{\ell^2}(\Gamma, w)} \|g_P(h w)\|_{L^{p'}(\Gamma, w^{1-p'})} \leq C \|\vec{f}\|_{L^p_{\ell^2}(\Gamma, w)} \|h\|_{L^{p'}(\Gamma, w)}, \end{aligned}$$

where we have used (i) and the fact that  $w^{1-p'} \in A_{p'}(\Gamma)$ . To conclude (iii) it suffices to take the supremum over all those  $h$  with  $\|h\|_{L^{p'}(\Gamma, w)} \leq 1$ . Conversely, to obtain that (iii) implies (i) we proceed as follows: by (2.4) for  $\vec{f} \in L^{\infty}_{\ell^2, c}(\Gamma)$  and  $h \in L^{\infty}_c(\Gamma)$  we have

$$\begin{aligned} \left| \sum_{x \in \Gamma} \langle \vec{f}(x), \vec{g}_P h(x) \rangle_{\ell^2} w(x) m(x) \right| &\leq \sum_{x \in \Gamma} |S_P(\vec{f} w)(x)| |h(x)| m(x) \\ &\leq \|S_P(\vec{f} w)\|_{L^{p'}(\Gamma, w^{1-p'})} \|h\|_{L^p(\Gamma, w)} \leq C \|\vec{f}\|_{L^p_{\ell^2}(\Gamma, w)} \|h\|_{L^p(\Gamma, w)}, \end{aligned}$$

where we have used (iii) and the fact that  $w^{1-p'} \in A_{p'}(\Gamma)$ . To conclude (i) it suffices to take the supremum over all those  $\vec{f}$  with  $\|\vec{f}\|_{L_{\ell^2}^{p'}(\Gamma, w)} \leq 1$ .

Taking the previous equivalence into account we show (iii), (iv) and (ii).

*Proof of Theorem 2.7, (iii).* Fix  $1 < p < \infty$  and  $w \in A_p(\Gamma)$ . There exists  $1 < p_0 < \min\{p, 2\}$  such that  $w \in A_{p/p_0}$ . We use Theorem A.3 (indeed we use its vector-valued extension) with the  $p_0$  just chosen and  $q_0 = \infty$ . We pick  $T = S_P$ ,  $\mathcal{A}_k = I - (I - P^{2(1+k^2)})^m$ , with  $k$  the radius of the ball  $B$ ,  $m$  large enough and  $S\vec{f} = \vec{f}$ . We notice that  $T\mathcal{A}_k = \mathcal{A}_k T$ . Then, expanding  $\mathcal{A}_k$  and writing  $T\vec{f}(x) = \sum_{j=1}^{\infty} T\vec{f}_j(x) \chi_{C_j(B)}(x)$ , (3.15) implies (A.6) with  $\alpha_j = C_m e^{-c4^j}$ .

To complete the proof we need to show (A.5). Given  $\vec{f} \in L_{\ell^2, c}^{\infty}(\Gamma)$  we write  $\vec{f} = \sum_{j=1}^{\infty} \vec{f}_j$  with  $\vec{f}_j = \vec{f} \chi_{C_j}$ . Set  $f_{l,j} = f_l \chi_{C_j}$ . For  $j = 1$  we use that  $S_P$  is bounded from  $L^{p_0}(\Gamma)$  into  $L_{\ell^2}^{p_0}(\Gamma)$ :

$$\begin{aligned} & \left( \frac{1}{V(B)} \sum_{x \in B} |S_P(I - \mathcal{A}_k)\vec{f}_1(x)|^{p_0} m(x) \right)^{\frac{1}{p_0}} \lesssim \frac{1}{V(B)^{\frac{1}{p_0}}} \|(I - P^{2(1+k^2)})^m \vec{f}_1\|_{L_{\ell^2}^{p_0}(\Gamma)} \\ & \lesssim \frac{1}{V(B)^{\frac{1}{p_0}}} \|\vec{f}_1\|_{L_{\ell^2}^{p_0}(\Gamma)} + \sum_{n=1}^m \frac{1}{V(B)^{\frac{1}{p_0}}} \|P^{2n(1+k^2)} \vec{f}_1\|_{L_{\ell^2}^{p_0}(\Gamma)} \\ & \lesssim \left( \frac{1}{V(4B)} \sum_{x \in 4B} \|\vec{f}(x)\|_{\ell^2}^{p_0} m(x) \right)^{\frac{1}{p_0}} + \sum_{n=1}^m I_n. \end{aligned}$$

Fixed  $1 \leq n \leq m$  we estimate  $I_n$  using (1.8) for  $i = 1$ , (3.23) for  $i \geq 2$ , and Minkowski's inequality:

$$\begin{aligned} I_n & \leq \sum_{i=1}^{\infty} \left( \frac{V(2^{i+3}B)}{V(B)} \right)^{\frac{1}{p_0}} \left( \sum_{l=1}^{\infty} \sup_{x \in C_i(4B)} |P^{2n(1+k^2)}(f_l \chi_{4B})(x)|^2 \right)^{\frac{1}{2}} \\ & \lesssim \sum_{i=1}^{\infty} 2^{iD/p_0} e^{-c4^i} \left( \sum_{l=1}^{\infty} \left( \frac{1}{V(4B)} \sum_{x \in 4B} |f_l(x)| m(x) \right)^2 \right)^{\frac{1}{2}} \\ & \lesssim \frac{1}{V(4B)} \sum_{x \in 4B} \|\vec{f}(x)\|_{\ell^2} m(x) \\ & \leq \left( \frac{1}{V(4B)} \sum_{x \in 4B} \|\vec{f}(x)\|_{\ell^2}^{p_0} m(x) \right)^{\frac{1}{p_0}}. \end{aligned}$$

Thus we conclude that

$$\left( \frac{1}{V(B)} \sum_{x \in B} |S_P(I - \mathcal{A}_k)\vec{f}_1(x)|^{p_0} m(x) \right)^{\frac{1}{p_0}} \lesssim \left( \frac{1}{V(4B)} \sum_{x \in 4B} \|\vec{f}(x)\|_{\ell^2}^{p_0} m(x) \right)^{\frac{1}{p_0}}.$$

Next, we consider  $j \geq 2$ :

$$\begin{aligned} & \left( \frac{1}{V(B)} \sum_{x \in B} |S_P(I - \mathcal{A}_k)\vec{f}_j(x)|^{p_0} m(x) \right)^{\frac{1}{p_0}} \\ & \leq \sum_{l=1}^{\infty} \sqrt{l} \left( \frac{1}{V(B)} \sum_{x \in B} |(I - P)P^l(I - \mathcal{A}_k)f_{l,j}(x)|^{p_0} m(x) \right)^{\frac{1}{p_0}} \end{aligned}$$

$$\leq \sum_{l=1}^{2^{j+1}(1+k^2)m} \cdots + \sum_{l>2^{j+1}(1+k^2)m} \cdots = I + II.$$

To estimate  $I$  we expand  $\mathcal{A}_k$ , and use (3.15) and Cauchy-Schwarz in the sum in  $l$ :

$$\begin{aligned} I &\lesssim \sum_{n=0}^m \sum_{l=1}^{2^{j+1}(1+k^2)m} \frac{\sqrt{l} e^{-c \frac{4^j k^2}{l+2(1+k^2)n}}}{l+2(1+k^2)n} \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} |f_l(x)| m(x) \\ &\leq \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} \|\vec{f}(x)\|_{\ell^2} m(x) \sum_{n=0}^m \left( \sum_{l=1}^{2^{j+1}(1+k^2)m} \frac{l e^{-c \frac{4^j k^2}{l+2(1+k^2)n}}}{(l+2(1+k^2)n)^2} \right)^{\frac{1}{2}}. \end{aligned}$$

It is straightforward to show that

$$\begin{aligned} \sum_{l=1}^{2^{j+1}(1+k^2)m} \frac{l e^{-c \frac{4^j k^2}{l+2(1+k^2)n}}}{(l+2(1+k^2)n)^2} &\leq \int_1^{2^{j+1}(1+k^2)m+1} \frac{e^{-c \frac{4^j(1+k^2)}{t+2(1+k^2)n}}}{t+2(1+k^2)n} dt \\ &\lesssim \int_{c_m 2^j}^{\infty} e^{-cs} \frac{ds}{s} \lesssim e^{-c 2^j}. \end{aligned} \quad (3.24)$$

Therefore we obtain

$$I \leq C_m e^{-c 2^j} \left( \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} \|\vec{f}(x)\|_{\ell^2}^{p_0} m(x) \right)^{\frac{1}{p_0}}.$$

We next consider  $II$ . We claim that the following estimates hold (the proof is given at the end of this section): for every  $n \geq 1$

$$|(I - P) P^n g(x)| \leq \frac{C}{n V(x, \sqrt{n})} \|g\|_{L^1(\Gamma)} \quad (3.25)$$

and

$$\|P^{2n(1+k^2)} - P^{2(n+1)(1+k^2)} g\|_{L^1(\Gamma)} \leq C n^{-1} \|g\|_{L^1(\Gamma)} \quad (3.26)$$

with  $C$  independent of  $k$ .

Fix  $l > 2^{j+1}(1+k^2)m$ . Then, there exists an integer  $q \geq 2^{j-1}$  such that  $4q(1+k^2)m < l \leq 4(q+1)(1+k^2)m$ . We set  $n = l - 2q(1+k^2)m$ . By (3.25) and (3.26), for every  $x \in B = B(x_0, k)$  we have

$$\begin{aligned} |(I - P) P^l (I - P^{2(1+k^2)})^m g(x)| &= |(I - P) P^n (P^{2q(1+k^2)} - P^{2(q+1)(1+k^2)})^m g(x)| \\ &\leq \frac{C_m}{n q^m V(x, \sqrt{n})} \|g\|_{L^1(\Gamma)} \leq \frac{C_m}{l V(x_0, \sqrt{l})} \left( \frac{k^2}{l} \right)^m \|g\|_{L^1(\Gamma)}, \end{aligned} \quad (3.27)$$

where we have used that  $B(x_0, \sqrt{l}) \subset B(x, 2\sqrt{l})$  and as a consequence  $V(x_0, \sqrt{l}) \leq C V(x, \sqrt{l})$ . We define  $\gamma_l = l^{-1/2} V(x_0, \sqrt{l})^{-1} (k^2/l)^m$  for  $l > 2^{j+1}(1+k^2)m$  and  $\gamma_l = 0$  for  $1 \leq l \leq 2^{j+1}(1+k^2)m$ . Using the previous estimate and Hölder's inequality we obtain

$$\begin{aligned} II &\lesssim \sum_{x \in 2^{j+1}B} \sum_{l=1}^{\infty} \gamma_l |f_l(x)| m(x) \\ &\leq \|\vec{\gamma}\|_{\ell^2} \sum_{x \in 2^{j+1}B} \|\vec{f}(x)\|_{\ell^2} m(x) \end{aligned}$$

$$\leq \|\vec{\gamma}\|_{\ell^2} V(2^{j+1} B) \left( \frac{1}{V(2^{j+1} B)} \sum_{x \in 2^{j+1} B} \|\vec{f}(x)\|_{\ell^2}^{p_0} m(x) \right)^{\frac{1}{p_0}}.$$

On the other hand, it is straightforward to show that

$$\begin{aligned} \|\vec{\gamma}\|_{\ell^2}^2 V(2^{j+1} B)^2 &= \sum_{l > 2^{j+1} (1+k^2) m} \left( \frac{V(x_0, 2^{j+1} (k+1))}{V(x_0, \sqrt{l})} \right)^2 \left( \frac{k^2}{l} \right)^{2m} \frac{1}{l} \\ &\lesssim \sum_{l > 2^{j+1} (1+k^2) m} \left( 1 + \frac{2^{j+1} k}{\sqrt{l}} \right)^{2D} \left( \frac{k^2}{l} \right)^{2m} \frac{1}{l} \\ &\lesssim \int_{2^{j+1} k^2 m}^{\infty} \left( 1 + \frac{2^{j+1} k}{\sqrt{t}} \right)^{2D} \left( \frac{k^2}{t} \right)^{2m} \frac{dt}{t} \\ &\lesssim 2^{-j(2m-D)}. \end{aligned}$$

Gathering this with the estimates obtained before we conclude that for every  $j \geq 2$ :

$$\begin{aligned} \left( \frac{1}{V(B)} \sum_{x \in B} |S_P(I - \mathcal{A}_k) \vec{f}_j(x)|^{p_0} m(x) \right)^{\frac{1}{p_0}} \\ \lesssim 2^{-j(m-\frac{D}{2})} \left( \frac{1}{V(2^{j+1} B)} \sum_{x \in 2^{j+1} B} \|\vec{f}(x)\|_{\ell^2}^{p_0} m(x) \right)^{\frac{1}{p_0}}. \end{aligned}$$

This and the corresponding estimate for  $j = 1$  lead to (A.5) with  $\alpha_j = 2^{-j(m-\frac{D}{2})}$  in which case we take  $m > D/2$  to obtain  $\sum_j \alpha_j < \infty$ .  $\square$

*Proof of Theorem 2.7, (iv).* We use Theorem A.2 (indeed its vector-valued extension) with  $p_0 = 1$ ,  $q_0 = \infty$ ,  $T = S_P$ ,  $\mathcal{A}_k = I - (I - P^{2(1+k^2)})^m$ , with  $k$  the radius of the ball  $B$  and  $m$  large enough. Fix  $w \in A_1(\Gamma)$ . Note that (a) follows from (iii) since  $S_P$  is bounded on  $L^q(w)$  for every  $1 < q < \infty$ . After expanding  $\mathcal{A}_k$ , it suffices to show (b) for  $P^{2n(1+k^2)}$  with  $1 \leq n \leq m$ : fixed such an  $n$ , (3.2) yields as desired

$$\begin{aligned} \sup_{x \in C_j(B)} \|P^{2n(1+k^2)} \vec{f}(x)\|_{\ell^2} &\lesssim e^{-c4^j} \left\| \left\{ \frac{1}{V(B)} \sum_{x \in B} |f_l(x)| m(x) \right\}_l \right\|_{\ell^2} \\ &\leq e^{-c4^j} \frac{1}{V(B)} \sum_{x \in B} \|\vec{f}(x)\|_{\ell^2} m(x). \end{aligned}$$

To see (c) we take  $\beta = \infty$  and fix  $j \geq 2$ . We proceed as in the Proof of Theorem 2.7, (iii), to obtain

$$\begin{aligned} \sup_{x \in C_j(B)} |S_P(I - \mathcal{A}_k) \vec{f}(x)| &\leq \sum_{l=1}^{\infty} \sqrt{l} \sup_{x \in C_j(B)} |(I - P) P^l (I - \mathcal{A}_k) f_l(x)| \\ &\leq \sum_{l=1}^{2^{j+1} (1+k^2) m} \dots + \sum_{l > 2^{j+1} (1+k^2) m} \dots = I + II. \end{aligned}$$

To estimate  $I$  we expand  $\mathcal{A}_k$  and use (3.23) and (3.24) to conclude that

$$I \lesssim \sum_{n=0}^m \sum_{l=1}^{2^{j+1} (1+k^2) m} \frac{\sqrt{l} e^{-c \frac{4^j k^2}{l+2(1+k^2)n}}}{l+2(1+k^2)n} \frac{1}{V(B)} \sum_{x \in B} |f_l(x)| m(x)$$

$$\begin{aligned}
&\leq \frac{1}{V(B)} \sum_{x \in B} \|\vec{f}(x)\|_{\ell^2} m(x) \sum_{n=0}^m \left( \sum_{l=1}^{2^{j+1}(1+k^2)^m} \frac{l e^{-c \frac{4^j k^2}{l+2(1+k^2)n}}}{(l+2(1+k^2)n)^2} \right)^{\frac{1}{2}} \\
&\leq C_m e^{-c 2^j} \frac{1}{V(B)} \sum_{x \in B} \|\vec{f}(x)\|_{\ell^2} m(x).
\end{aligned}$$

To estimate  $II$  we proceed as in (3.27) to obtain that for every  $x \in C_j(B)$

$$\begin{aligned}
|(I - P) P^l (I - P^{2(1+k^2)})^m g(x)| &\leq \frac{C_m}{l V(x, \sqrt{l})} \left( \frac{k^2}{l} \right)^m \|g\|_{L^1(\Gamma)} \\
&\leq \frac{C_m 2^{j \frac{D}{2}}}{l V(x_0, \sqrt{l})} \left( \frac{k^2}{l} \right)^m \|g\|_{L^1(\Gamma)}
\end{aligned}$$

since  $B(x_0, \sqrt{l}) \subset B(x, 2^{(j+3)/2} \sqrt{l})$ . We take the same sequence as before  $\vec{\gamma}$  and obtain

$$\begin{aligned}
II &\leq 2^{j \frac{D}{2}} \sum_{x \in B} \sum_{l=1}^{\infty} \gamma_l |f_l(x)| m(x) \\
&\leq 2^{j \frac{D}{2}} \|\vec{\gamma}\|_{\ell^2} \sum_{x \in B} \|\vec{f}(x)\|_{\ell^2} m(x) \\
&\leq 2^{-j(m - \frac{D}{2})} \frac{1}{V(B)} \sum_{x \in B} \|\vec{f}(x)\|_{\ell^2} m(x),
\end{aligned}$$

where we have repeated the computations to estimate  $\|\vec{\gamma}\|_{\ell^2}$  and we have used that  $B \subset B(x_0, \sqrt{l})$ . Collecting  $I$  and  $II$  we conclude (c) with  $\alpha_j = 2^{-j(m - \frac{D}{2})}$ . To obtain (d) we just need to take  $m > D_w + D/2$ .  $\square$

*Proof of Theorem 2.7, (ii).* We use Theorem A.2 (indeed its vector-valued extension) with  $p_0 = 1$ ,  $q_0 = \infty$ ,  $T = g_P$ ,  $\mathcal{A}_k = I - (I - P^{2(1+k^2)})^m$ , with  $k$  the radius of the ball  $B$  and  $m$  large enough. Fix  $w \in A_1(\Gamma)$ . Note that (a) follows from (i) since  $g_P$  is bounded on  $L^q(w)$  for every  $1 < q < \infty$ . Notice that expanding  $\mathcal{A}_k$ , (3.2) yields (b) with  $\alpha_j = C e^{-c 4^j}$ . To see (c) we take any  $\beta > (s_w)'$ , fix  $j \geq 2$  and  $f$  supported in  $B$ . We proceed by duality. Let  $\vec{h} \in L_{\ell^2}^\infty(\Gamma)$  with  $\text{supp } \vec{h} \subset C_j(B)$  and  $\|\vec{h}\|_{L_{\ell^2}^{\beta'}(\Gamma)} \leq 1$ . Then, using (2.4) and that  $S_P$  and  $\mathcal{A}_k$  commute we have

$$\begin{aligned}
\left| \sum_{x \in \Gamma} \langle \vec{g}_P(I - \mathcal{A}_k) f(x), \vec{h}(x) \rangle_{\ell^2} m(x) \right| &\leq \sum_{x \in \Gamma} |f(x)| |S_P(I - \mathcal{A}_k) \vec{h}(x)| m(x) \\
&\leq \sum_{x \in B} \|\vec{f}(x)\|_{\ell^2} m(x) \sup_{x \in B} |S_P(I - \mathcal{A}_k) \vec{h}(x)|.
\end{aligned}$$

Fixed  $x \in B$  and proceeding as in the proof of Theorem 2.7 part (iii) we obtain

$$\begin{aligned}
|S_P(I - \mathcal{A}_k) \vec{h}(x)| &\leq \sum_{l=1}^{\infty} \sqrt{l} \sup_{x \in B} |(I - P) P^l (I - \mathcal{A}_k) h_l(x)| \\
&\leq \sum_{l=1}^{2^{j+1}(1+k^2)^m} \cdots + \sum_{l > 2^{j+1}(1+k^2)^m} \cdots = I + II.
\end{aligned}$$

To estimate  $I$  we expand  $\mathcal{A}_k$ , use (3.15) and (3.24) to conclude that

$$\begin{aligned}
I &\lesssim \sum_{n=0}^m \sum_{l=1}^{2^{j+1}(1+k^2)m} \frac{\sqrt{l} e^{-c \frac{4^j k^2}{l+2(1+k^2)n}}}{l+2(1+k^2)n} \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} |h_l(x)| m(x) \\
&\leq \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} \|\vec{h}(x)\|_{\ell^2} m(x) \sum_{n=0}^m \left( \sum_{l=1}^{2^{j+1}(1+k^2)m} \frac{l e^{-c \frac{4^j k^2}{l+2(1+k^2)n}}}{(l+2(1+k^2)n)^2} \right)^{\frac{1}{2}} \\
&\leq C_m e^{-c2^j} \left( \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} \|\vec{h}(x)\|_{\ell^2}^{\beta'} m(x) \right)^{\frac{1}{\beta'}} \\
&\leq C_m e^{-c2^j} V(2^{j+1}B)^{-\frac{1}{\beta'}}.
\end{aligned}$$

We next estimate  $II$  as we did before:

$$\begin{aligned}
II &\leq \|\vec{\gamma}\|_{\ell^2} \sum_{x \in 2^{j+1}B} \|\vec{h}(x)\|_{\ell^2} m(x) \leq 2^{-j(m-\frac{D}{2})} \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} \|\vec{h}(x)\|_{\ell^2} m(x) \\
&\leq 2^{-j(m-\frac{D}{2})} V(2^{j+1}B)^{-\frac{1}{\beta'}} \left( \sum_{x \in 2^{j+1}B} \|\vec{h}(x)\|_{\ell^2}^{\beta'} m(x) \right)^{\frac{1}{\beta'}} \leq 2^{-j(m-\frac{D}{2})} V(2^{j+1}B)^{-\frac{1}{\beta'}}.
\end{aligned}$$

Gathering the obtained estimates and taking the sup over all such  $\vec{h}$  we conclude that

$$\begin{aligned}
&\left( \frac{1}{V(2^{j+1}B)} \sum_{x \in C_j(B)} (g_P(I - \mathcal{A}_k)f(x))^{\beta} m(x) \right)^{\frac{1}{\beta}} \\
&\leq C_m 2^{-j(m-\frac{D}{2})} \frac{1}{V(B)} \sum_{x \in B} \|\vec{f}(x)\|_{\ell^2} m(x).
\end{aligned}$$

Thus, we have proved (c) with  $\alpha_j = 2^{-j(m-\frac{D}{2})}$ . Finally, if  $m$  is taken so that  $m > D_w + D/2$  then we obtain (d) and the proof is complete.  $\square$

*Proof of (3.25).* We need the following estimate (see [6, p. 288] and the references therein): for every  $x, y \in \Gamma$  and  $n \geq 1$

$$|p_n(x, y) - p_{n+1}(x, y)| \leq \frac{C m(y)}{n V(x, \sqrt{n})} e^{-c \frac{d(x,y)^2}{n}}. \quad (3.28)$$

Then we clearly have

$$|(I - P)P^n g(x)| \leq \sum_{y \in \Gamma} \frac{C m(y)}{n V(x, \sqrt{n})} e^{-c \frac{d(x,y)^2}{n}} |g(y)| \leq \frac{C}{n V(x, \sqrt{n})} \sum_{y \in \Gamma} |g(y)| m(y).$$

$\square$

*Proof of (3.26).* Given  $l \geq 1$  using (3.28) we have

$$\begin{aligned}
\|(I - P)P^l g\|_{L^1(\Gamma)} &\leq \sum_{x, y \in \Gamma} \frac{C m(y)}{l V(x, \sqrt{l})} e^{-c \frac{d(x,y)^2}{l}} |g(y)| m(x) \\
&\leq \frac{C}{l} \sum_{y \in \Gamma} |g(y)| m(y) \sum_{x \in \Gamma} \frac{e^{-c \frac{d(x,y)^2}{l}}}{V(x, \sqrt{l})} m(x)
\end{aligned}$$

$$\leq \frac{C}{l} \sum_{y \in \Gamma} |g(y)| m(y), \quad (3.29)$$

where the last estimate is as follows:

$$\begin{aligned} \sum_{x \in \Gamma} \frac{e^{-c \frac{d(x,y)^2}{l}}}{V(x, \sqrt{l})} m(x) &\leq \sum_{x: d(x,y) \leq 4\sqrt{l}} \frac{1}{V(x, \sqrt{l})} m(x) + \sum_{j=2}^{\infty} \sum_{x: 2^j < d(x,y) / \sqrt{l} \leq 2^{j+1}} \frac{e^{-c 4^j}}{V(x, \sqrt{l})} m(x) \\ &\leq \sum_{j=1}^{\infty} \sum_{x \in B(y, 2^{j+1} \sqrt{l})} \frac{e^{-c 4^j}}{V(x, \sqrt{l})} m(x) \leq C \sum_{j=1}^{\infty} e^{-c 4^j} 2^{jD} \leq C, \end{aligned}$$

where we have used that  $B(y, 2^{j+1} \sqrt{l}) \subset B(x, 2^{j+2} \sqrt{l})$  and therefore  $V(y, 2^{j+1} \sqrt{l}) \leq C 2^{jD} V(x, \sqrt{l})$ .

To obtain (3.26) we use (3.29):

$$\begin{aligned} \|P^{2n(1+k^2)} - P^{2(n+1)(1+k^2)} g\|_{L^1(\Gamma)} &\leq \sum_{l=2n(1+k^2)}^{2(n+1)(1+k^2)-1} \|(P^l - P^{l+1})g\|_{L^1(\Gamma)} \\ &\leq \sum_{y \in \Gamma} |g(y)| m(y) \sum_{l=2n(1+k^2)}^{2(n+1)(1+k^2)-1} \frac{C}{l} \leq \frac{C}{n} \sum_{y \in \Gamma} |g(y)| m(y). \end{aligned}$$

□

#### 4. COMMUTATORS

Let  $b \in \text{BMO}(\Gamma)$ , that is,

$$\|b\|_{\text{BMO}(\Gamma)} = \sup_B \frac{1}{V(B)} \sum_{x \in B} |b(x) - b_B| m(x) < \infty,$$

where the sup is taken over all balls and  $b_B$  is the average of  $b$  over  $B$ . Write  $T = \nabla(I - P)^{-1/2}$  which is a sublinear operator. Given  $k \geq 0$  we define the  $k$ th order commutator of the Riesz transform as

$$T_b^k f(x) = T((b(x) - b)^k f)(x), \quad f \in L_c^\infty(\Gamma), \quad x \in \Gamma.$$

Note that  $T_b^0 = T$ . One can alternatively define the commutators using the associated linearization of  $T$ . Let us write again  $\mathcal{T} = \vec{\nabla}(I - P)^{-1/2}$  which is a linear operator. We define the first order commutator  $\mathcal{T}_b^1 g = [b, \mathcal{T}]g = b\mathcal{T}g - \mathcal{T}(bg)$ , and for  $k \geq 2$  the  $k$ -th order commutator is  $\mathcal{T}_b^k = [b, \mathcal{T}_b^{k-1}]$ . Here  $g, b$  are scalar valued and  $\mathcal{T}_b^k g$  is  $\ell^2$ -valued. It is straightforward to see that  $T_b^k f = \|\mathcal{T}_b^k f\|_{\ell^2}$ .

**Theorem 4.1.** *Under the assumptions of Theorem 2.2, for every  $k \geq 1$ , and  $w \in A_\infty(\Gamma)$  we have*

$$\|T_b^k f\|_{L^p(\Gamma, w)} \leq C_{p,w} \|b\|_{\text{BMO}(\Gamma)}^k \|f\|_{L^p(\Gamma, w)}, \quad f \in L_0^\infty(\Gamma),$$

for all  $p \in \mathcal{W}_w(1, q_+)$ .

Note that even the unweighted  $L^p$  estimates for the commutators are new.

*Proof.* The proof is similar to that of Theorem 2.2 using again the ideas from [5] and [7], we point out the main changes. We only consider the case  $k = 1$ : the general case follows by induction and the details are left to the reader (see [3, Section 6.2] for similar arguments). As in [3, Lemma 6.1] it suffices to assume qualitatively  $b \in L^\infty(\Gamma)$  and quantitatively  $\|b\|_{\text{BMO}(\Gamma)} = 1$  and get uniform bounds.

We proceed as before working with  $\mathcal{T}_b^1$  in place of  $\mathcal{T}$ . Write  $F = |(\mathcal{T}_b^1)^* f|^{q'_0}$  with  $f \in L^\infty_{\ell^2}(\Gamma)$  with compact support. Observe that  $F \in L^1(\Gamma)$  since  $b \in L^\infty(\Gamma)$  and  $\mathcal{T}^*$  is bounded from  $L^{q'_0}_{\ell^2}(\Gamma)$  into  $L^{q'_0}(\Gamma)$  (since  $1 < q_0 < q_+$ ) —we note that this is the only place where we use that  $b \in L^\infty(\Gamma)$ —. Fixing  $B$ , we write  $\hat{b} = b - b_B$  and decompose  $\mathcal{T}_b^1$  as  $\mathcal{T}_b^1 g = -\mathcal{T}(\hat{b}g) + \hat{b}\mathcal{T}g$ . Using this equality one sees that  $(\mathcal{T}_b^1)^* = -(\mathcal{T}^*)_b^1$ . Then we have

$$\begin{aligned} F &= |(\mathcal{T}_b^1)^* f|^{q'_0} = |(\mathcal{T}^*)_b^1 f|^{q'_0} \leq 2^{q'_0-1} |\hat{b}\mathcal{T}^* f|^{q'_0} + 2^{q'_0-1} |\mathcal{T}^*(\hat{b}f)|^{q'_0} \\ &\leq (2^{q'_0-1} |\hat{b}\mathcal{T}^* f|^{q'_0} + 4^{q'_0-1} |(I - \mathcal{A}_k^*)\mathcal{T}^*(\hat{b}f)|^{q'_0}) + 4^{q'_0-1} |\mathcal{A}_k^*\mathcal{T}^*(\hat{b}f)|^{q'_0} \\ &= G_B + H_B. \end{aligned}$$

We estimate  $H_B$ . As before, let us set  $q = p'_0/q'_0$  and by duality we take  $g \in L^{p_0}(B, m/V(B))$  with norm 1:

$$\begin{aligned} \left( \frac{1}{V(B)} \sum_{y \in B} H_B(y)^q m(y) \right)^{\frac{1}{q q'_0}} &= C \left| \frac{1}{V(B)} \sum_{y \in \Gamma} \mathcal{T}^*(\hat{b}f)(x) \mathcal{A}_k g(y) m(y) \right| \\ &= C \left| \frac{1}{V(B)} \sum_{y \in \Gamma} (- (\mathcal{T}^*)_b^1 f + \hat{b}\mathcal{T}^* f)(y) \mathcal{A}_k g(y) m(y) \right| \\ &\lesssim \frac{1}{V(B)} \sum_{y \in \Gamma} |(\mathcal{T}^*)_b^1 f(y)| |\mathcal{A}_k g(y)| m(y) + \frac{1}{V(B)} \sum_{y \in \Gamma} |\hat{b}(y)| |\mathcal{T}^* f(y)| |\mathcal{A}_k g(y)| m(y) \\ &= I + II. \end{aligned}$$

The estimate for  $I$  follows as in (3.1), (3.3) by using (3.2): for all  $x \in B$ ,

$$\begin{aligned} I &\lesssim \sum_{j=1}^{\infty} 2^{jD} \left( \frac{1}{V(2^{j+1}B)} \sum_{y \in C_j(B)} F(y) m(y) \right)^{\frac{1}{q'_0}} \left( \frac{1}{V(2^{j+1}B)} \sum_{y \in C_j(B)} |\mathcal{A}_k g(y)|^{q_0} m(y) \right)^{\frac{1}{q_0}} \\ &\lesssim MF(x)^{\frac{1}{q'_0}}. \end{aligned}$$

Regarding  $II$  we use Hölder's inequality to obtain that for all  $\bar{x} \in B$

$$\begin{aligned} II &\lesssim \sum_{j=1}^{\infty} 2^{jD} \left( \frac{1}{V(2^{j+1}B)} \sum_{y \in C_j(B)} |\mathcal{T}^* f(x)|^{q'_0} m(y) \right)^{\frac{1}{q'_0}} \sup_{y \in C_j(B)} |\mathcal{A}_k g(y)| \\ &\quad \times \left( \frac{1}{V(2^{j+1}B)} \sum_{y \in 2^{j+1}B} |\hat{b}(y)|^{q_0} m(y) \right)^{\frac{1}{q_0}} \\ &\lesssim \|b\|_{\text{BMO}(\Gamma)} M(|\mathcal{T}^* f|^{q'_0})(\bar{x})^{\frac{1}{q'_0}} \sum_{j=1}^{\infty} 2^{jD} e^{-c4^j} (1+j) \lesssim M(|\mathcal{T}^* f|^{q'_0})(\bar{x})^{\frac{1}{q'_0}}, \end{aligned}$$

where we have used (3.2) and John-Nirenberg's inequality. Collecting  $I$  and  $II$ , we conclude the first estimate in (A.1) with  $H_1 = M(|\mathcal{T}^* f|^{q'_0})$ . Let us write  $G_{B,1}$  and

$G_{B,2}$  for each of the terms that define  $G_B$  and we estimate them in turn. Let  $\delta > 1$  to be chosen and use John-Nirenberg's inequality: for any  $x \in B$ , we have

$$\begin{aligned} \frac{1}{V(B)} \sum_{y \in B} G_{B,1}(y) m(y) &= C \frac{1}{V(B)} \sum_{y \in B} |(\hat{b} \mathcal{T}^* f)(y)|^{q'_0} m(y) \\ &\lesssim \left( \frac{1}{V(B)} \sum_{y \in B} |\mathcal{T}^* f|^{q'_0 \delta}(x) m(y) \right)^{\frac{1}{\delta}} \left( \frac{1}{V(B)} \sum_{y \in B} |b(y) - b_B|^{q'_0 \delta'} m(y) \right)^{\frac{1}{\delta'}} \\ &\lesssim \|b\|_{\text{BMO}(\Gamma)}^{q'_0} M(|\mathcal{T}^* f|^{q'_0 \delta})(x)^{\frac{1}{\delta}}. \end{aligned}$$

To estimate  $G_{B,2}$  we proceed as with  $G_B$  in the proof of Theorem 2.2. Let  $g$  be the corresponding dual function and use again John-Nirenberg's inequality: for any  $x \in B$ ,

$$\begin{aligned} \left( \frac{1}{V(B)} \sum_{y \in B} G_{B,2}(y) m(y) \right)^{\frac{1}{q'_0}} &= C \left( \frac{1}{V(B)} \sum_{y \in B} |(I - \mathcal{A}_k)^* \mathcal{T}^*(\hat{b}f)(y)|^{q'_0} m(y) \right)^{\frac{1}{q'_0}} \\ &\lesssim \frac{1}{V(B)} \sum_{y \in \Gamma} |\hat{b}(y)| \|f(y)\|_{\ell^2} \|\mathcal{T}(I - \mathcal{A}_k)g(y)\|_{\ell^2} m(y) \\ &\lesssim \sum_{j=1}^{\infty} 2^{jD} \left( \frac{1}{V(2^{j+1}B)} \sum_{y \in 2^{j+1}B} |b(y) - b_B|^{q'_0 \delta'} m(y) \right)^{\frac{1}{q'_0 \delta'}} \\ &\quad \times \left( \frac{1}{V(2^{j+1}B)} \sum_{y \in C_j(B)} \|f(y)\|_{\ell^2}^{q'_0 \delta} m(y) \right)^{\frac{1}{q'_0 \delta}} \\ &\quad \times \left( \frac{1}{V(2^{j+1}B)} \sum_{y \in C_j(B)} |T(I - \mathcal{A}_k)g(y)|^{q_0} m(y) \right)^{\frac{1}{q_0}} \\ &\lesssim M(\|f\|_{\ell^2}^{\delta q'_0})(x)^{\frac{1}{\delta q'_0}} \sum_{j=1}^{\infty} 2^{jD} (1+j) \left( \frac{1}{V(2^{j+1}B)} \sum_{y \in C_j(B)} |T(I - \mathcal{A}_k)g(y)|^{q_0} m(y) \right)^{\frac{1}{q_0}} \\ &\lesssim M(\|f\|_{\ell^2}^{\delta q'_0})(x)^{\frac{1}{\delta q'_0}}. \end{aligned}$$

where in the last estimate we have proceeded as in (3.7) using (3.4) for  $j \geq 2$  and (3.6) for  $j = 1$ . Gathering the estimates for  $G_{B,1}$  and  $G_{B,2}$  we conclude the second estimate in (A.1) with  $G = M(|\mathcal{T}^* f|^{q'_0 \delta})^{\frac{1}{\delta}} + M(\|f\|_{\ell^2}^{\delta q'_0})^{\frac{1}{\delta}}$ .

We apply Theorem A.1 as in the proof of Theorem 2.2. In this case, we observe that since  $v \in A_r(\Gamma)$ , we can take  $1 < \delta < r$  so that  $v \in A_{r/\delta}(\Gamma)$ . Then, the desired estimate follows

$$\begin{aligned} \|(\mathcal{T}_b^1)^* f\|_{L^{p'}(\Gamma, v)}^{q'_0} &\leq \|MF\|_{L^r(\Gamma, v)} \lesssim \|G\|_{L^r(\Gamma, v)} + \|H_1\|_{L^r(\Gamma, v)} \\ &\leq \|M(\|f\|_{\ell^2}^{\delta q'_0})^{\frac{1}{\delta}}\|_{L^r(\Gamma, v)} + \|M(|\mathcal{T}^* f|^{q'_0 \delta})^{\frac{1}{\delta}}\|_{L^r(\Gamma, v)} \\ &\lesssim \|f\|_{L_{\ell^2}^{p'}(\Gamma, v)}^{q'_0} + \|\mathcal{T}^* f\|_{L^{p'}(\Gamma, v)}^{q'_0} \\ &\lesssim \|f\|_{L_{\ell^2}^{p'}(\Gamma, v)}^{q'_0}, \end{aligned}$$

where we have used that  $\mathcal{T}^*$  is bounded from  $L_{\ell^2}^{p'}(\Gamma, v)$  into  $L^{p'}(\Gamma, v)$ .  $\square$

## APPENDIX A. AUXILIARY RESULTS

We use the following version of [3, Theorem 3.1] in the setting of spaces of homogeneous type (see [3, Section 5]).

**Theorem A.1.** *Fix  $1 < q < \infty$ ,  $a \geq 1$  and  $v \in RH_{s'}(\Gamma)$ ,  $1 < s < q$ . Then, there exist  $C$  and  $K_0 \geq 1$  with the following property: Assume that  $F$ ,  $G$  and  $H_1$  are non-negative functions on  $\Gamma$  such that for any ball  $B$  there exist non-negative functions  $G_B$  and  $H_B$  with  $F(x) \leq G_B(x) + H_B(x)$  for a.e.  $x \in B$  and, for all  $x, \bar{x} \in B$ ,*

$$\left( \frac{1}{V(B)} \sum_{x \in B} H_B(x)^q m(x) \right)^{\frac{1}{q}} \leq a MF(x) + H_1(\bar{x}), \quad \frac{1}{V(B)} \sum_{x \in B} G_B(x) m(x) \leq G(x). \quad (\text{A.1})$$

If  $1 < r \leq q/s$  and  $F \in L^1(\Gamma)$  (this assumption being only qualitative) we have

$$\|MF\|_{L^r(\Gamma, v)} \leq C \|G\|_{L^r(\Gamma, v)} + C \|H_1\|_{L^r(\Gamma, v)}. \quad (\text{A.2})$$

The following result is taken from [5, Theorem 3.3], see also [3, Theorem 8.8].

**Theorem A.2.** *Let  $1 \leq p_0 < q_0 \leq \infty$  and  $w \in A_\infty(\Gamma)$ . Let  $T$  be a sublinear operators defined on  $L^2(\Gamma)$  and  $\{\mathcal{A}_k\}_{k \geq 1}$  be a family of operator acting from  $L_c^\infty(\Gamma)$  into on  $L^2(\Gamma)$ . Assume the following conditions:*

- (a) *There exists  $q \in \mathcal{W}_w(p_0, q_0)$  such that  $T$  is bounded from  $L^q(\Gamma, w)$  to  $L^{q, \infty}(\Gamma, w)$ .*
- (b) *For all  $j \geq 1$ , there exist constants  $\alpha_j$  such that for any ball  $B$  with  $k$  its radius and for any  $f \in L_c^\infty(\Gamma)$  supported in  $B$ ,*

$$\left( \frac{1}{V(2^{j+1}B)} \sum_{x \in C_j(B)} |\mathcal{A}_k f(x)|^{q_0} m(x) \right)^{\frac{1}{q_0}} \leq \alpha_j \left( \frac{1}{V(B)} \sum_{x \in B} |f(x)|^{p_0} m(x) \right)^{\frac{1}{p_0}}. \quad (\text{A.3})$$

- (c) *There exists  $\beta > (s_w)'$ , i.e.  $w \in RH_{\beta'}(\Gamma)$ , with the following property: for all  $j \geq 2$ , there exist constants  $\alpha_j$  such that for any ball  $B$  with  $k$  its radius and for any  $f \in L_c^\infty(\Gamma)$  supported in  $B$  and for  $j \geq 2$ ,*

$$\left( \frac{1}{V(2^{j+1}B)} \sum_{x \in C_j(B)} |T(I - \mathcal{A}_{r(B)})f(x)|^\beta m(x) \right)^{\frac{1}{\beta}} \leq \alpha_j \left( \frac{1}{V(B)} \sum_{x \in B} |f(x)|^{p_0} m(x) \right)^{\frac{1}{p_0}}. \quad (\text{A.4})$$

- (d)  $\sum_j \alpha_j 2^{D_w j} < \infty$  for  $\alpha_j$  in (b) and (c), where  $D_w$  is the doubling constant of the measure  $w(x) m(x)$ .

If  $w \in A_1(\Gamma) \cap RH_{(q_0/p_0)'(\Gamma)}$  then, for all  $f \in L_c^\infty(\Gamma)$ ,

$$\|Tf\|_{L^{p_0, \infty}(\Gamma, w)} \leq C \|f\|_{L^{p_0}(\Gamma, w)}.$$

The following result is borrowed from [3], see [3, Theorem 3.7] for the Euclidean version and [3, Section 5] for the extension to spaces of homogeneous type.

**Theorem A.3.** *Let  $1 \leq p_0 < q_0 \leq \infty$ . Suppose that  $T$  is a sublinear operator acting on  $L^{p_0}(\Gamma)$ ,  $(\mathcal{A}_k)_{k \geq 1}$  is a family of operators acting from a subspace  $\mathcal{D}$  of  $L^{p_0}(\Gamma)$  into  $L^{p_0}(\Gamma)$  and  $S$  is an operator from  $\mathcal{D}$  into the space of measurable functions on  $\Gamma$ .*

Assume that

$$\left( \frac{1}{V(B)} \sum_{x \in B} |T(I - \mathcal{A}_k)f|^{p_0} m(x) \right)^{\frac{1}{p_0}} \leq C \sum_{j \geq 1} \alpha_j \left( \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} |Sf(x)|^{p_0} m(x) \right)^{\frac{1}{p_0}} \quad (\text{A.5})$$

and

$$\left( \frac{1}{V(B)} \sum_{x \in B} |T\mathcal{A}_k f|^{q_0} m(x) \right)^{\frac{1}{q_0}} \leq C \sum_{j \geq 1} \alpha_j \left( \frac{1}{V(2^{j+1}B)} \sum_{x \in 2^{j+1}B} |Tf(x)|^{p_0} m(x) \right)^{\frac{1}{p_0}}, \quad (\text{A.6})$$

for all  $f \in \mathcal{D}$ , every ball  $B$  with radius  $k$  and for some sequence  $\{\alpha_j\}_j$  with  $\sum_{j \geq 1} \alpha_j < \infty$ . Let  $p_0 < p < q_0$  and  $w \in A_{\frac{p}{p_0}}(\Gamma) \cap RH_{(\frac{q_0}{p})}(\Gamma)$ . Then for all  $f \in \mathcal{D}$  we have

$$\|Tf\|_{L^p(\Gamma, w)} \leq C \|Sf\|_{L^p(\Gamma, w)}.$$

We present an adapted weighted Calderón-Zygmund decomposition that extends [6, Proposition 1.15] (see also [4, Lemma 6.6] and [3, Proposition 9.1]).

**Proposition A.4.** *Assume that (D) and (P<sub>1</sub>) hold. Let  $w \in A_1(\Gamma)$  and take a function  $f$  on  $\Gamma$  such that  $\nabla f \in L^1(\Gamma, w)$  and  $\lambda > 0$ . Then, one can find a collection of balls  $(B_i)_{i \in I}$ , functions  $(b_i)_{i \in I}$  and  $g$  such that the following properties hold:*

$$f = g + \sum_{i \in I} b_i, \quad (\text{A.7})$$

$$\|\nabla g\|_{\infty} \leq C\lambda, \quad (\text{A.8})$$

$$\text{supp } b_i \subset B_i, \quad \sum_{x \in 2B_i} \nabla b_i(x) w(x) m(x) \leq C\lambda w(B_i), \quad (\text{A.9})$$

$$\sum_{x \in B_i} |b_i(x)| w(x) m(x) \leq C\lambda w(B_i) r(B_i), \quad (\text{A.10})$$

$$\sum_{i \in I} w(B_i) \leq C\lambda^{-1} \sum_{x \in \Gamma} \nabla f(x) w(x) m(x), \quad (\text{A.11})$$

$$\sum_{i \in I} \chi_{B_i} \leq N, \quad (\text{A.12})$$

where  $C$  and  $N$  depend on the constants in (D) and (P<sub>1</sub>) and  $w \in A_1(\Gamma)$ .

*Proof.* The proof follows the steps of [6, Proposition 1.15] with  $q = p = 1$  with the underlying measure  $w(x) m(x)$  that is doubling since  $w \in A_1(\Gamma)$ . We need a weighted-Poincaré inequality. We claim that there exists  $\tau \geq 1$  such that for every  $f \in L^1_{\text{loc}}(\Gamma, w)$  such that  $\nabla f \in L^1_{\text{loc}}(\Gamma, w)$  and for every ball  $B$  we have

$$\sum_{y \in B} |f(y) - f_{B,w}| w(y) m(y) \leq C r(B) \sum_{y \in \tau B} |\nabla f(y)| w(y) m(y), \quad (P_1(w))$$

where  $f_{B,w}$  is the  $w$ -average of  $f$  on  $B$ . We notice that in [6, Proposition 1.15] the corresponding unweighted Poincaré inequality holds with  $\tau = 1$ . Here we may have  $\tau > 1$ , but a closer examination of the proof reveals that this change is harmless: the balls come from a Whitney covering and therefore  $\tau B$  on the right hand-side will be handled by passing to a sufficiently large ball that meets the complement of the level set (details are left to the reader). Consequently, one obtains (A.7), (A.8), (A.9),

(A.11), (A.12). It remains to show (A.10). Following the notation in [6, Proposition 1.15] and using  $(P_1(w))$ ,

$$\begin{aligned}
\sum_{x \in B_i} |b_i(x)| w(x) m(x) &= \sum_{x \in B_i} |f(x) - f_{B_i, w}| \chi_{B_i}(x) w(x) m(x) \\
&\leq \sum_{x \in B_i} |f(x) - f_{B_i, w}| w(x) m(x) \\
&\lesssim r(B_i) \sum_{x \in \tau \overline{B_i}} |\nabla f(y)| w(y) m(y) \\
&\leq r(B_i) w(\tau \overline{B_i}) M_w(\nabla f)(x_0) \\
&\lesssim r(B_i) w(B_i) \lambda,
\end{aligned}$$

where  $x_0 \in \overline{B_i} \cap \Omega^c$ ,  $\Omega = \{x \in \Gamma : M_w(\nabla f)(x) > \lambda\}$  (here  $\overline{B_i}$  stands for a dilation of the Whitney ball  $B_i$  that meets  $\Omega^c$ ) and  $M_w$  is the Hardy-Littlewood maximal function for the measure  $w(x) m(x)$ .

To complete the proof we show  $(P_1(w))$ . We use [11]. From  $(P_1)$  and  $w \in A_1(\Gamma)$

$$\begin{aligned}
\frac{1}{V(B)} \sum_{y \in B} |f(y) - f_B| m(y) &\leq C r(B) \frac{1}{w(B)} \sum_{y \in B} |\nabla f(y)| \frac{w(B)}{V(B)} m(y) \\
&\leq C r(B) \frac{1}{w(B)} \sum_{y \in B} |\nabla f(y)| w(y) m(y) = a(B).
\end{aligned}$$

Let  $\{B_i\}_i \subset B$  be a family of disjoint balls. Then,  $w \in A_1(\Gamma)$  and (1.7) imply

$$\begin{aligned}
\left(\frac{r(B_i)}{r(B)}\right)^D &\lesssim \frac{V(B_i)}{V(B)} = \frac{1}{w(B)} \sum_{x \in \Gamma} \chi_{B_i}(x) \frac{w(B)}{V(B)} m(x) \\
&\lesssim \frac{1}{w(B)} \sum_{x \in \Gamma} \chi_{B_i}(x) w(x) m(x) = \frac{w(B_i)}{w(B)}.
\end{aligned}$$

We fix  $1 < r \leq \frac{D}{D-1}$  if  $D > 1$  and  $1 < r < \infty$  if  $D = 1$ . Then, it is easy to obtain

$$\begin{aligned}
\sum_i a(B_i)^r w(B_i) &= \sum_i \frac{r(B_i)^r}{w(B_i)^{r-1}} \left( \sum_{x \in B_i} \nabla f(x) w(x) m(x) \right)^r \\
&\lesssim \frac{r(B)^r}{w(B)^{r-1}} \sum_i \left( \frac{w(B_i)}{w(B)} \right)^{\frac{r-D(r-1)}{D}} \left( \sum_{x \in B_i} \nabla f(x) w(x) m(x) \right)^r \\
&\leq \frac{r(B)^r}{w(B)^{r-1}} \left( \sum_i \sum_{x \in B_i} \nabla f(x) w(x) m(x) \right)^r \\
&\leq \frac{r(B)^r}{w(B)^{r-1}} \left( \sum_{x \in B} \nabla f(x) w(x) m(x) \right)^r \\
&= a(B)^r w(B).
\end{aligned}$$

We apply [11, Theorem 2.3] and Kolmogorov's inequality to conclude that

$$\frac{1}{w(B)} \sum_{y \in B} |f(y) - f_{B, w}| w(y) m(y) \leq \frac{2}{w(B)} \sum_{y \in B} |f(y) - f_B| w(y) m(y)$$

$$\leq \|f - f_B\|_{L^{r,\infty}(\Gamma, \frac{w(x)m(x)}{w(B)})} \leq C a(\tau B) = C r(B) \frac{1}{w(\tau B)} \sum_{y \in \tau B} |\nabla f(y)| w(y) m(y),$$

and this readily leads to  $(P_1(w))$ . □

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