



# Reiteration of a limiting real interpolation method with broken iterated logarithmic functions

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## Abstract

A reiteration theorem for a limiting real interpolation method with broken iterated logarithmic functions is established. An application to the generalized Lorentz-Zygmund spaces is given.

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## 1. Introduction

Let  $(A_0, A_1)$  be a compatible couple of quasi-normed spaces,  $0 \leq \theta \leq 1$ ,  $0 < q \leq \infty$ , and  $b$  be a slowly varying function. The real interpolation space  $\bar{A}_{\theta, q; b} = (A_0, A_1)_{\theta, q; b}$  is formed by all those  $f \in A_0 + A_1$  for which the quasi-norm

$$\|f\|_{\bar{A}_{\theta, q; b}} = \|t^{-\theta-1/q} b(t) K(t, f; A_0, A_1)\|_{q, (0, \infty)}$$

is finite, where  $K(t, f; A_0, A_1)$  is the Peetre's  $K$ -functional and  $\|\cdot\|_{q, (a, b)}$  is the standard  $L^q$ -quasi-norm on an interval  $(a, b) \subset \mathbb{R}$ .

Different reiteration theorems for the interpolation spaces  $(\bar{A}_{\theta_0, q_0; b_0}, A_1)_{\theta, q; b}$ , in limiting cases (when  $\theta_0 \in \{0, 1\}$  or  $\theta \in \{0, 1\}$ ), have been established in [16], [1] and [2]. The results in these papers generalize the earlier results in [8] and [9], where the case when  $b$  is a broken logarithmic function was treated. In papers [11–13], similar reiteration theorems have been derived for the extended scale  $\bar{A}_{\theta, b, E}$ , which is obtained by replacing Lebesgue space  $L^q$  by an arbitrary rearrangement invariant normed space  $E$ . However, the scale  $\bar{A}_{\theta, b, E}$  does not cover the spaces  $\bar{A}_{\theta, q; b}$  for the case  $q < 1$ .

In the present paper, we are interested in the limiting case  $\theta_0 = \theta = 0$ . In general, the spaces  $(\bar{A}_{0, q_0; b_0}, A_1)_{0, q; b}$  might not belong to the original scale and a new interpolation scale is needed to describe them (see the reiteration formula (3.53) in [1]). The main result of our paper (see Theorem 3.1 below) asserts that the spaces  $(\bar{A}_{0, q_0; b_0}, A_1)_{0, q; b}$  do belong to the original scale when  $b_0$  and  $b$  are taken, in particular, to be the iterated logarithmic functions which are broken in the sense that they are raised to different powers near 0 and near infinity.

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The motivation for the use of iterated logarithmic functions mainly comes from the paper [6], where the reiteration theorem for the case  $(\theta_0, \theta) \in \{1\} \times (0, 1]$  has been established for such functions. It should be mentioned that this reiteration theorem has subsequently been extended (for the case when  $0 < q, q_0 < \infty$ ) in [2] to general slowly varying functions. The reader is also referred to [5], [10], [14] and [15], where limiting real interpolation methods involving iterated logarithmic functions have appeared.

When  $q < q_0$ , a Hardy-type inequality restricted to non-negative, non-increasing functions (see Lemma 2.4 below) has been applied to obtain reiteration theorems in [16], [1] and [2]. However, this inequality is not applicable in our limiting case  $(\theta_0 = \theta = 0)$  even when  $b_0$  and  $b$  are just logarithmic functions. Therefore, we make use of another Hardy-type inequality restricted to non-negative, non-decreasing functions (see Lemma 2.5 below).

The paper is organised as follows. Section 2 contains all the necessary background along with the Hardy-type inequalities mentioned above. The main result of the paper is in Section 3 where we prove the reiteration theorem. Finally, in Section 4, we give an application of our main result to the interpolation of the generalized Lorentz-Zygmund spaces.

## 2. Preliminaries

In what follows, we will use the notation  $A \lesssim B$  for non-negative quantities to mean that there is a positive constant  $c$ , which is independent of appropriate parameters involved in  $A$  and  $B$ , such that  $A \leq cB$ . If  $A \lesssim B$  and  $B \lesssim A$ , we put  $A \approx B$ .

Let  $0 < q < \infty$ , and  $\bar{\alpha} = (\alpha_1, \alpha_2, \dots, \alpha_n) \in \mathbb{R}^n$ . Following [6], we say  $\bar{\alpha} \in \mathbb{M}_{q,r,S}$  (or  $\bar{\alpha} \in \mathbb{M}_{q,r,G}$ ) for some  $2 \leq r \leq n$  if  $\alpha_1 = \dots = \alpha_{r-1} = -1/q$  and  $\alpha_r < -1/q$  (or  $\alpha_r > -1/q$ ). By  $\bar{\alpha} \in \mathbb{M}_{q,1,S}$  (or  $\bar{\alpha} \in \mathbb{M}_{q,1,G}$ ), we will mean  $\alpha_1 < -1/q$  (or  $\alpha_1 > -1/q$ ). Moreover, we will write  $\bar{\alpha} = \langle \alpha \rangle_n$  if  $\alpha_1 = \dots = \alpha_n = \alpha$ . Define positive functions  $\lambda_1, \lambda_2, \dots, \lambda_n$  on  $(0, \infty)$  by

$$\lambda_1(t) = 1 + |\ln t|, \quad \lambda_k(t) = \lambda_1(\lambda_{k-1}(t)), \quad k = 2, 3, \dots, n,$$

and put  $\lambda^{\bar{\alpha}}(t) = \lambda_1^{\alpha_1}(t) \lambda_2^{\alpha_2}(t) \dots \lambda_n^{\alpha_n}(t)$ ,  $t > 0$ . It is easy to check that the iterated logarithmic function  $\lambda^{\bar{\alpha}}$  is slowly varying in the sense of [16, Definition 2.1].

We omit the proof of the next lemma since it can be done as in [6, Lemma 2].

**Lemma 2.1.** *Let  $0 < q < \infty$ .*

(a) *If  $\bar{\alpha} \in \mathbb{M}_{q,r,G}$ , then*

$$1 + \left( \int_t^1 \lambda^{q\bar{\alpha}}(u) \frac{du}{u} \right)^{1/q} \approx \lambda^{\bar{\alpha} + \langle \frac{1}{q} \rangle_r}(t), \quad 0 < t < 1. \tag{2.1}$$

(b) *If  $\bar{\alpha} \in \mathbb{M}_{q,r,S}$ , then*

$$\left( \int_t^\infty \lambda^{q\bar{\alpha}}(u) \frac{du}{u} \right)^{1/q} \approx \lambda^{\bar{\alpha} + \langle \frac{1}{q} \rangle_r}(t), \quad t \geq 1. \tag{2.2}$$

Let  $(A_0, A_1)$  be a compatible couple of quasi-normed spaces, that is, we assume that both  $A_0$  and  $A_1$  are continuously embedded in the same Hausdorff topological vector space. The Peetre's  $K$ -functional is defined, for each  $f \in A_0 + A_1$  and  $t > 0$ , by

$$\begin{aligned} K(t, f) &= K(t, f; A_0, A_1) \\ &= \inf \{ \|f_0\|_{A_0} + t \|f_1\|_{A_1} : f_0 \in A_0, f_1 \in A_1, f = f_0 + f_1 \}. \end{aligned}$$

Note that, as functions of  $t$ ,  $K(t, f)$  is non-decreasing and  $K(t, f)/t$  is non-increasing.

**Definition 2.2.** Let  $0 < q \leq \infty$ ,  $0 \leq \theta \leq 1$ ,  $\bar{\alpha} \in \mathbb{R}^n$  and  $\bar{\beta} \in \mathbb{R}^m$ . The real interpolation space  $\bar{A}_{\theta, q; \bar{\alpha}, \bar{\beta}} = (A_0, A_1)_{\theta, q; \bar{\alpha}, \bar{\beta}}$  consists of all  $f \in A_0 + A_1$  for which the quasi-norm

$$\|f\|_{\bar{A}_{\theta, q; \bar{\alpha}, \bar{\beta}}} = \|t^{-\theta-1/q} \lambda^{\bar{\alpha}}(t) K(t, f)\|_{q, (0,1)} + \|t^{-\theta-1/q} \lambda^{\bar{\beta}}(t) K(t, f)\|_{q, (1, \infty)}$$

is finite.

The spaces  $\bar{A}_{\theta,q;\bar{\alpha},\bar{\beta}}$  are a particular case of the scale  $\bar{A}_{\theta,q;b}$ . When  $\bar{\alpha} = \bar{\beta} = (0)$  with  $0 < \theta < 1$ , we get back the classical scale  $\bar{A}_{\theta,q}$  (see [3, 4, 18]). For  $\bar{\alpha}=(\alpha)$  and  $\bar{\beta}=(\beta)$ , we will use the notation  $\bar{A}_{\theta,q;\alpha,\beta}$ , and this is the case considered in [8] and [9].

In view of Proposition 2.5 (ii) in [16] and Lemma 2.1 (b), the condition  $\bar{\beta} \in \mathbb{M}_{q,r,S}$ , for some  $1 \leq r \leq m$ , will guarantee that the limiting spaces  $\bar{A}_{0,q;\bar{\alpha},\bar{\beta}}$  are intermediate for the couple  $(A_0, A_1)$ , that is,

$$A_0 \cap A_1 \hookrightarrow \bar{A}_{0,q;\bar{\alpha},\bar{\beta}} \hookrightarrow A_0 + A_1,$$

where the symbol  $\hookrightarrow$  denotes the continuous embedding. A similar remark applies in the limiting case  $\theta = 1$ .

We conclude this section with the following weighted Hardy-type inequalities which will be the key ingredients in our proofs.

**Lemma 2.3** ([1, Lemma 3.2]). *Let  $1 \leq s < \infty$ , and assume that  $w, \phi$  and  $h$  are non-negative functions on  $(0, \infty)$ . Then*

$$\int_0^\infty \left( \int_0^t \phi(u)h(u)du \right)^s w(t)dt \lesssim \int_0^\infty h^s(t)v(t)dt, \tag{2.3}$$

where

$$v(t) = (w(t))^{1-s} \left( \phi(t) \int_t^\infty w(u)du \right)^s. \tag{2.4}$$

**Lemma 2.4** ([1, Lemma 3.3]). *Let  $0 < s < 1$ . Assume that  $w$  and  $\phi$  non-negative functions on  $(0, \infty)$ , and  $h$  is a non-negative, non-increasing function on  $(0, \infty)$ . Then*

$$\int_0^\infty \left( \int_0^t \phi(u)h(u)du \right)^s w(t)dt \lesssim \int_0^\infty h^s(t)v_0(t)dt, \tag{2.5}$$

where

$$v_0(t) = \phi(t) \left( \int_0^t \phi(u)du \right)^{s-1} \int_t^\infty w(u)du. \tag{2.6}$$

**Lemma 2.5** ([17, Theorem 3.3 (b)]). *Let  $0 < s < 1$ . Assume that  $w$  and  $v_1$  are non-negative functions on  $(0, \infty)$ , and  $\psi$  is a non-negative function on  $(0, \infty) \times (0, \infty)$ . Then*

$$\int_0^\infty \left( \int_0^\infty \psi(t,u)h(u)du \right)^s w(t)dt \lesssim \int_0^\infty h^s(t)v_1(t)dt \tag{2.7}$$

holds for all non-negative, non-decreasing functions  $h$  on  $(0, \infty)$  if and only if

$$\int_0^\infty \left( \int_x^\infty \psi(t,u)du \right)^s w(t)dt \lesssim \int_x^\infty v_1(t)dt \tag{2.8}$$

holds for all  $x > 0$ .

### 3. Reiteration

The following reiteration theorem is the main contribution of this paper.

**Theorem 3.1.** *Let  $0 < q_0, q < \infty$ . If  $\bar{\alpha}_0 \in \mathbb{M}_{q_0,j,G}$ ,  $\bar{\alpha} \in \mathbb{M}_{q,j,G}$ ,  $\bar{\beta}_0 \in \mathbb{M}_{q_0,k,S}$ , and  $\bar{\beta} \in \mathbb{M}_{q,k,S}$ , then*

$$(\bar{A}_{0,q_0;\bar{\alpha}_0,\bar{\beta}_0}, A_1)_{0,q;\bar{\alpha},\bar{\beta}} = \bar{A}_{0,q;\bar{\gamma},\bar{\eta}},$$

where  $\bar{\gamma} = \bar{\alpha} + \bar{\alpha}_0 + \langle \frac{1}{q_0} \rangle_j$  and  $\bar{\eta} = \bar{\beta} + \bar{\beta}_0 + \langle \frac{1}{q_0} \rangle_k$ .

**Proof.** Put

$$b_0(t) = \begin{cases} \lambda^{\bar{\alpha}_0}(t), & 0 < t < 1, \\ \lambda^{\bar{\beta}_0}(t), & t \geq 1, \end{cases}$$

$$b(t) = \begin{cases} \lambda^{\bar{\alpha}}(t), & 0 < t < 1, \\ \lambda^{\bar{\beta}}(t), & t \geq 1, \end{cases}$$

and  $\bar{A} = (\bar{A}_{0,q_0;\bar{\alpha}_0,\bar{\beta}_0}, A_0)_{0,q;\bar{\alpha},\bar{\beta}}$ . Let  $f \in A_0 + A_1$ . According to the reiteration formula (3.53) in [1], we have

$$\|f\|_{\bar{A}}^q \approx C + D,$$

where

$$C = \int_0^\infty b^q(\rho_0(t)) \left( \int_0^t b_0^{q_0}(u) K^{q_0}(u, f) \frac{du}{u} \right)^{q/q_0} \frac{dt}{t},$$

and

$$D = \int_0^\infty t^{-q} b^q(\rho_0(t)) \rho_0^q(t) K^q(t, f) \frac{dt}{t},$$

with

$$\rho_0(t) = t \left( \int_t^\infty b_0^{q_0}(u) \frac{du}{u} \right)^{1/q_0}, \quad t > 0.$$

Thanks to the conditions  $\bar{\alpha}_0 \in \mathbb{M}_{q_0,j,G}$  and  $\bar{\beta}_0 \in \mathbb{M}_{q_0,k,S}$ , we can apply Lemma 2.1 to obtain that

$$\rho_0(t) \approx \begin{cases} t \lambda^{\bar{\alpha}_0 + \langle \frac{1}{q_0} \rangle_j}(t), & 0 < t < 1, \\ t \lambda^{\bar{\beta}_0 + \langle \frac{1}{q_0} \rangle_k}(t), & t \geq 1. \end{cases}$$

In view of the observation  $|\ln \rho_0(t)| \approx |\ln t|$ ,  $t > 0$ , we get

$$C \approx \int_0^\infty b^q(t) \left( \int_0^t b_0^{q_0}(u) K^{q_0}(u, f) \frac{du}{u} \right)^{q/q_0} \frac{dt}{t},$$

and

$$D \approx \int_0^\infty t^{-q} b^q(t) \rho_0^q(t) K^q(t, f) \frac{dt}{t}.$$

Since

$$\|f\|_{A_{0,q;\bar{\gamma},\bar{\eta}}}^q \approx D,$$

thus the proof will be complete if we show that  $C \lesssim D$ . Now  $C \approx C_1 + C_2 + C_3$  and  $D \approx D_1 + D_2$ , where

$$C_1 = \int_0^1 \lambda^{q\bar{\alpha}}(t) \left( \int_0^t \lambda^{q_0\bar{\alpha}_0}(u) K^{q_0}(u, f) \frac{du}{u} \right)^{q/q_0} \frac{dt}{t},$$

$$C_2 = \int_1^\infty \lambda^{q\bar{\beta}}(t) \left( \int_0^1 \lambda^{q_0\bar{\alpha}_0}(u) K^{q_0}(u, f) \frac{du}{u} \right)^{q/q_0} \frac{dt}{t},$$

$$C_3 = \int_1^\infty \lambda^{q\bar{\beta}}(t) \left( \int_1^t \lambda^{q_0\bar{\beta}_0}(u) K^{q_0}(u, f) \frac{du}{u} \right)^{q/q_0} \frac{dt}{t},$$

$$D_1 = \int_0^1 \lambda^{q\bar{\alpha} + q\bar{\alpha}_0 + \langle \frac{q}{q_0} \rangle_j}(t) K^q(t, f) \frac{dt}{t},$$

and

$$D_2 = \int_1^\infty \lambda^{q\bar{\beta} + q\bar{\beta}_0 + \langle \frac{q}{q_0} \rangle_k}(t) K^q(t, f) \frac{dt}{t}.$$

Since the condition  $\bar{\beta} \in \mathbb{M}_{q,k,S}$  implies the convergence of the integral  $\int_1^\infty \lambda^{q\bar{\beta}}(t) \frac{dt}{t}$ , thus

$$C_2 \approx \left( \int_0^1 \lambda^{q_0\bar{\alpha}_0}(u) K^{q_0}(u, f) \frac{du}{u} \right)^{q/q_0}.$$

Next we observe that

$$t \mapsto \frac{1}{t^{q_0} \lambda^{q_0 \bar{\alpha}_0}(t)} \int_0^t \lambda^{q_0 \bar{\alpha}_0}(u) K^{q_0}(u, f) \frac{du}{u}$$

is non-increasing since it is an integral average (with respect to the measure  $t^{q_0-1} \lambda^{q_0 \bar{\alpha}_0}(t)$ ) of a non-increasing function  $t^{-q_0} K^{q_0}(t, f)$ . As a consequence,

$$C_1 \geq \left( \int_0^1 \lambda^{q_0 \bar{\alpha}_0}(u) K^{q_0}(u, f) \frac{du}{u} \right)^{q/q_0} \int_0^1 t^q \lambda^{q(\bar{\alpha} + \bar{\alpha}_0)}(t) \frac{dt}{t},$$

whence  $C_2 \lesssim C_1$ . Therefore,  $C \approx C_1 + C_3$ . Next we establish the estimates  $C_1 \lesssim D_1 + D_2$  and  $C_3 \lesssim D_2$ . To this end, we distinguish two cases:  $q \geq q_0$  and  $q < q_0$ . Assume first that  $q \geq q_0$ , and apply Lemma 2.3 with  $s = q/q_0$ ,  $h(t) = K^{q_0}(t, f)$ ,  $\phi(t) = t^{-1} \lambda^{q_0 \bar{\alpha}_0}(t)$  and  $w(t) = t^{-1} \lambda^{q \bar{\alpha}}(t) \chi_{(0,1)}(t)$ . We compute, with the aid of Lemma 2.1 (a), that

$$v(t) \lesssim t^{-1} \lambda^{q \bar{\alpha} + q \bar{\alpha}_0 + \langle \frac{q}{q_0} \rangle_j}(t), \quad 0 < t < 1,$$

which implies that  $C_1 \lesssim D_1$ . Similarly,  $C_3 \lesssim D_2$  follows from Lemma 2.3. Next assume that  $q < q_0$ , and take  $s = q/q_0$ ,  $h(t) = K^{q_0}(t, f)$ ,  $w(t) = t^{-1} \lambda^{q \bar{\alpha}}(t) \chi_{(0,1)}(t)$ ,  $\psi(t, u) = u^{-1} \lambda^{q_0 \bar{\alpha}_0}(u) \chi_{(0,t)}(u)$ , and

$$v_1(t) = \begin{cases} t^{-1} \lambda^{q \bar{\alpha} + q \bar{\alpha}_0 + \langle \frac{q}{q_0} \rangle_j}(t), & 0 < t < 1, \\ t^{-1} \lambda^{q \bar{\beta} + q \bar{\beta}_0 + \langle \frac{q}{q_0} \rangle_k}(t), & t \geq 1. \end{cases}$$

We observe that (2.8) holds trivially for all  $x \geq 1$ , and for  $0 < x < 1$ , we have

$$\begin{aligned} \int_0^\infty \left( \int_x^\infty \psi(t, u) du \right)^s w(t) dt &\approx \int_x^1 \left( \int_x^t \lambda^{q_0 \bar{\alpha}_0}(u) \frac{du}{u} \right)^{q/q_0} \lambda^{q \bar{\alpha}}(t) \frac{dt}{t} \\ &\leq \left( \int_x^1 \lambda^{q_0 \bar{\alpha}_0}(u) \frac{du}{u} \right)^{q/q_0} \int_x^1 \lambda^{q \bar{\alpha}}(t) \frac{dt}{t} \\ &\lesssim \lambda^{q \bar{\alpha} + q \bar{\alpha}_0 + \langle \frac{q}{q_0} \rangle_{j+\langle 1 \rangle_j}}(t) \\ &\approx 1 + \int_x^1 \lambda^{q \bar{\alpha} + q \bar{\alpha}_0 + \langle \frac{q}{q_0} \rangle_j}(t) \frac{dt}{t} \\ &\approx \int_x^\infty v_1(t) dt, \end{aligned}$$

which establishes the validity of (2.8). Hence, the estimate  $C_1 \lesssim D_1 + D_2$  follows from (2.7). Similarly, we can obtain  $C_3 \lesssim D_2$  from Lemma 2.5. The proof of the theorem is complete.  $\square$

Writing down Theorem 3.1 in a particular case when  $\bar{\alpha}_0 = (\alpha_0)$ ,  $\bar{\alpha} = (\alpha)$ ,  $\bar{\beta}_0 = (\beta_0)$  and  $\bar{\beta} = (\beta)$ , we get the following result which is not contained in [8] and [9].

**Corollary 3.2.** *Let  $0 < q_0, q < \infty$ . If  $\alpha_0 > -1/q_0$ ,  $\alpha > -1/q$ ,  $\beta_0 < -1/q_0$  and  $\beta < -1/q$ , then*

$$(\bar{A}_{0,q_0;\alpha_0,\beta_0}, A_1)_{0,q;\alpha,\beta} = \bar{A}_{0,q;\gamma,\eta},$$

where  $\gamma = \alpha + \alpha_0 + \frac{1}{q_0}$  and  $\eta = \beta + \beta_0 + \frac{1}{q_0}$ .

The next result is a symmetric counterpart of Theorem 3.1, and its proof can be derived from Theorem 3.1 by using the same symmetry argument as in the proof of Theorem 4.3 in [16].

**Theorem 3.3.** *Let  $0 < q_1, q < \infty$ . If  $\bar{\alpha}_1 \in \mathbb{M}_{q_1,j,S}$ ,  $\bar{\alpha} \in \mathbb{M}_{q,j,S}$ ,  $\bar{\beta}_1 \in \mathbb{M}_{q_1,k,G}$ , and  $\bar{\beta} \in \mathbb{M}_{q,k,G}$ , then*

$$(A_0, \bar{A}_{1,q_1;\bar{\alpha}_1,\bar{\beta}_1})_{1,q;\bar{\alpha},\bar{\beta}} = \bar{A}_{1,q;\bar{\gamma},\bar{\eta}},$$

where  $\bar{\gamma} = \bar{\alpha} + \bar{\alpha}_0 + \langle \frac{1}{q_1} \rangle_j$  and  $\bar{\eta} = \bar{\beta} + \bar{\beta}_0 + \langle \frac{1}{q_1} \rangle_k$ .

### 4. Application

Let  $(\Omega, \mu)$  be a  $\sigma$ -finite measure space. Let  $f^*$  denotes the non-increasing rearrangement of a  $\mu$ -measurable function  $f$  on  $\Omega$  (see, for instance, [3]).

**Definition 4.1.** Let  $0 < p, q \leq \infty$ ,  $\bar{\alpha} \in \mathbb{R}^n$  and  $\bar{\beta} \in \mathbb{R}^m$ . The generalized Lorentz-Zygmund space  $L_{p,q;\bar{\alpha},\bar{\beta}}$  consists of all  $\mu$ -measurable functions  $f$  on  $\Omega$  such that the quasi-norm

$$\|f\|_{L_{p,q;\bar{\alpha},\bar{\beta}}} = \|t^{1/p-1/q}\lambda^{\bar{\alpha}}(t)f^*(t)\|_{q,(0,1)} + \|t^{1/p-1/q}\lambda^{\bar{\beta}}(t)f^*(t)\|_{q,(1,\infty)}$$

is finite.

The spaces  $L_{p,q;\bar{\alpha},\bar{\beta}}$  are a particular case of the more general scale of the Lorentz-Karamata space (see, for example, [16]). For  $\bar{\alpha} = \bar{\beta}$ , the spaces  $L_{p,q;\bar{\alpha},\bar{\beta}}$  coincide with the spaces  $L_{p,q;\bar{\alpha}}$  from [7]. If  $\bar{\alpha} = (\alpha)$  and  $\bar{\beta} = (\beta)$ , then we obtain the spaces  $L_{p,q;\mathbb{A}}$ ,  $\mathbb{A} = (\alpha, \beta)$ , considered in [8] and [9]. When  $\bar{\alpha} = \bar{\beta} = (0)$ , the spaces  $L_{p,q;\bar{\alpha},\bar{\beta}}$  become the Lorentz spaces  $L^{p,q}$ , which coincide with the classical Lebesgue spaces  $L^p$  for  $p = q$ .

The next theorem provides an application of Theorem 3.1 to the interpolation of the generalized Lorentz-Zygmund spaces in a limiting case which is not covered by the results, concerning the interpolation of the Lorentz-Karamata spaces, in [16].

**Theorem 4.2.** Let  $0 < q_0, q < \infty$ . Assume that  $\bar{\alpha}_0 \in \mathbb{M}_{q_0,k,S}$ ,  $\bar{\alpha} \in \mathbb{M}_{q,j,G}$ ,  $\bar{\beta}_0 \in \mathbb{M}_{q_0,j,G}$  and  $\bar{\beta} \in \mathbb{M}_{q,k,S}$ . Then

$$(L_{\infty,q_0;\bar{\alpha}_0,\bar{\beta}_0}, L^1)_{0,q;\bar{\alpha},\bar{\beta}} = L_{\infty,q;\bar{\gamma},\bar{\eta}},$$

where  $\bar{\gamma} = \bar{\beta} + \bar{\alpha}_0 + \langle 1/q_0 \rangle_k$  and  $\bar{\eta} = \bar{\alpha} + \bar{\beta}_0 + \langle 1/q_0 \rangle_j$ .

**Proof.** Take  $A_0 = L^\infty$  and  $A_1 = L^1$ , and apply Theorem 3.1 to obtain

$$((L^\infty, L^1)_{0,q_0;\bar{\beta}_0,\bar{\alpha}_0}, L^1)_{0,q;\bar{\alpha},\bar{\beta}} = (L^\infty, L^1)_{0,q;\bar{\eta},\bar{\gamma}}.$$

Put  $X_1 = (L^\infty, L^1)_{0,q_0;\bar{\beta}_0,\bar{\alpha}_0}$  and  $X_2 = L_{\infty,q_0;\bar{\alpha}_0,\bar{\beta}_0}$ , and let  $f \in L^1 + L^\infty$ . Since (see [4, Theorem 5.2.1])

$$K(t, f; L^\infty, L^1) = t \int_0^{1/t} f^*(u)du,$$

it turns out that

$$\|f\|_{X_1} = \left( \int_0^\infty t^{-q} b_0^q(t) \left( \int_0^t f^*(u)du \right)^q \frac{dt}{t} \right)^{1/q},$$

where

$$b_0(t) = \begin{cases} \lambda^{\bar{\alpha}_0}(t), & 0 < t < 1, \\ \lambda^{\bar{\beta}_0}(t), & t \geq 1. \end{cases}$$

Now the estimate  $\|f\|_{X_1} \geq \|f\|_{X_2}$  is trivial, and the converse estimate follows from Lemmas 2.3 and 2.4, applied with  $s = q$ ,  $w(t) = t^{-q-1}b_0^q(t)$ ,  $\phi(t) = 1$  and  $h(t) = f^*(t)$ , so that  $v(t) \approx v_0(t) \approx t^{-1}b_0^q(t)$ . Therefore, the space  $(L^\infty, L^1)_{0,q;\bar{\beta}_0,\bar{\alpha}_0}$  coincides with the space  $L_{\infty,q_0;\bar{\alpha}_0,\bar{\beta}_0}$ . Similarly, we have  $(L^\infty, L^1)_{0,q;\bar{\eta},\bar{\gamma}} = L_{\infty,q;\bar{\gamma},\bar{\eta}}$ . The proof is complete.  $\square$

## References

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