Compactly supported frames for spaces of distributions associated with nonnegative self-adjoint operators

by

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Abstract. A small perturbation method is developed and employed to construct frames with compactly supported elements of small shrinking support for Besov and Triebel–Lizorkin spaces in the general setting of a doubling metric measure space in the presence of a nonnegative self-adjoint operator whose heat kernel has Gaussian localization and the Markov property. This allows one, in particular, to construct compactly supported frames for Besov and Triebel–Lizorkin spaces on the sphere, on the interval with Jacobi weights as well as on Lie groups, Riemannian manifolds, and in various other settings. The compactly supported frames are utilized to introduce atomic Hardy spaces $H^p_A$ in the general setting of this article.

1. Introduction. Compactly supported frames and bases are an important tool in harmonic analysis and its applications, allowing one to represent functions and distributions in terms of building blocks of small support. Atomic decompositions exhibit another side of the same idea. The purpose of this study is to construct frames with compactly supported elements of small shrinking support for Besov and Triebel–Lizorkin spaces in the general setting of a doubling metric measure space in the presence of a nonnegative self-adjoint operator whose heat kernel has Gaussian localization and the Markov property, described in [2, 13]. In particular, this theory allows constructing compactly supported frames on Lie groups with polynomial volume growth and their homogeneous spaces, complete Riemannian manifolds with Ricci curvature bounded from below and satisfying the volume doubling condition, and in various other nonclassical setups.

Compactly supported frames have already been constructed on the sphere in [16], on $[-1, 1]$ with weight $w_{\alpha,\beta}(x) = (1 - x)^\alpha (1 + x)^\beta$ whenever $\alpha = \beta$ is a half integer and $\alpha \geq -1/2$ in [17], and more generally on the unit ball in $\mathbb{R}^d$.

2010 Mathematics Subject Classification: Primary 58J35, 46E35; Secondary 42C15.
Key words and phrases: heat kernel, frames, Besov spaces, Triebel–Lizorkin spaces, Hardy spaces.
with weight \( w_\mu(x) = (1 - |x|)^{\mu - 1/2} \), where \( \mu \) is a half integer and \( \mu \geq 0 \) in [17]. One of the strengths of our method is that although it is general it allows us to obtain, in particular settings, better results than the existing ones. For example, it enables us to improve the results on the interval from [17] by relaxing the conditions on \( \alpha, \beta \) from \( \alpha = \beta \) a half integer and \( \alpha \geq -1/2 \) to any \( \alpha, \beta > -1 \).

An important application of the compactly supported frames is to atomic Hardy spaces \( H^p_A \), \( 0 < p \leq 1 \), in the general setting of this paper. The compactly supported frames provide a vehicle to establish a Littlewood–Paley characterization of the Hardy spaces \( H^p_A \) and their frame decomposition.

We shall operate in the setting established in [2], which we next recall briefly:

I. We assume that \((M, \rho, \mu)\) is a metric measure space satisfying the conditions: \((M, \rho)\) is a locally compact metric space with distance \( \rho(\cdot, \cdot) \) and \( \mu \) is a positive Radon measure such that the following volume doubling condition is valid:

\[
0 < \mu(B(x, 2r)) \leq c_0 \mu(B(x, r)) < \infty \quad \text{for all } x \in M \text{ and } r > 0,
\]

where \( B(x, r) \) is the open ball centered at \( x \) of radius \( r \) and \( c_0 > 1 \) is a constant. The above yields

\[
\mu(B(x, \lambda r)) \leq c_0 \lambda^d \mu(B(x, r)) \quad \text{for } x \in M, \ r > 0, \text{ and } \lambda > 1,
\]

where \( d = \log_2 c_0 > 0 \) is a constant playing the role of dimension.

II. The main assumption is that the local geometry of the space \((M, \rho, \mu)\) is related to an essentially self-adjoint positive operator \( L \) on \( L^2(M, d\mu) \), mapping real-valued functions to real-valued functions, such that the associated semigroup \( P_t = e^{-tL} \) consists of integral operators with (heat) kernel \( p_t(x, y) \) obeying the following conditions:

- **Small time Gaussian upper bound:**
  \[
  |p_t(x, y)| \leq \frac{C^* \exp\left\{-c^*\rho(x, y)^2/t\right\}}{\sqrt{\mu(B(x, \sqrt{t}))\mu(B(y, \sqrt{t}))}} \quad \text{for } x, y \in M, \ 0 < t \leq 1.
  \]

- **Hölder continuity:** There exists a constant \( \alpha > 0 \) such that
  \[
  |p_t(x, y) - p_t(x, y')| \leq C^* \left( \frac{\rho(y, y')}{\sqrt{t}} \right)^\alpha \frac{\exp\left\{-c^*\rho(x, y)^2/t\right\}}{\sqrt{\mu(B(x, \sqrt{t}))\mu(B(y, \sqrt{t}))}}
  \]
  for \( x, y, y' \in M \) and \( 0 < t \leq 1 \), whenever \( \rho(y, y') \leq \sqrt{t} \).

- **Markov property:**
  \[
  \int_M p_t(x, y) \, d\mu(y) \equiv 1 \quad \text{for } t > 0.
  \]

Above \( C^*, c^* > 0 \) are structural constants.
We shall also assume the following additional conditions:

- **Noncollapsing condition**: There exists a constant $c > 0$ such that
  \[
  \inf_{x \in M} \mu(B(x, 1)) \geq c. \tag{1.6}
  \]

- **Reverse doubling condition**: There exists a constant $c > 1$ such that
  \[
  \mu(B(x, 2r)) \geq c \mu(B(x, r)) \quad \text{for } x \in M \text{ and } 0 < r \leq (\text{diam } M)/3. \tag{1.7}
  \]

The latter condition is only needed for lower estimates of the $L^p$-norms of frame elements (see Proposition 2.5). It can be relaxed if such estimates are not needed, which is the case in the general theory.

A natural effective realization of the above setting appears in the general framework of Dirichlet spaces. More precisely, in the framework of strictly local regular Dirichlet spaces with a complete intrinsic metric it suffices to verify the local Poincaré inequality and the global doubling condition on the measure, and then the above general setting applies in full. For more details, see [2]. A key observation is that situations where our theory applies are quite common, which becomes evident from the examples given in [2].

We next outline the main points in this paper. We build on results on functional calculus, frames and spaces of distributions developed in [2, 13]. For convenience, we collect in §2 all the results we need from [2, 13].

To achieve our goals we first develop in §3 a general small perturbation scheme for construction of frames in a general quasi-Banach space $B$ of distributions given a pair of dual frames $\{\psi_\xi\}, \{\tilde{\psi}_\xi\}$. In fact, this is the situation in [13]. This method has been developed in [16] in the more favorable situation when a single frame $\{\psi_\xi\}$ for $B$ exists (see §3.3). The latter scheme can be applied directly in our setting in the special case when the spectral spaces have the polynomial property (see [13]): on the sphere, interval, ball, and simplex. The idea of these schemes is rooted in the development of bases in [22], and also in [14, 15], and is related to the method for construction of atomic decompositions in [1].

The construction of compactly supported frames in the current setting is given in §4. It relies heavily on the finite speed propagation property of solutions of the wave equation associated with the operator $L$ (see (2.5) below). This property follows from the Gaussian bound (1.3) on the heat kernel $p_t(x, y)$. The finite speed propagation property alone, however, is not sufficient. Other properties of the heat kernel and the doubling condition on the measure given above are also important for the development of a complete theory. In particular, they allowed dealing in [13] with Besov and Triebel–Lizorkin spaces with full set of indices and their frame characterization, which plays a critical role here.

In §5 the compactly supported frames from §4 are applied to the development of the atomic Hardy spaces $H^p_A$ in the setting of this article.
In §6 the developments from the previous sections are applied to the specific setting of $[-1, 1]$ with Jacobi weights.

Section 7 is an appendix where we prove the boundedness of almost diagonal operators on Besov and Triebel–Lizorkin sequence spaces.

Some useful notation: throughout, $|E| := \mu(E)$, $1_E$ is the characteristic function of $E \subset M$, and $\| \cdot \|_p = \| \cdot \|_{L^p} := \| \cdot \|_{L^p(M, d\mu)}$. Positive constants are denoted by $c, C, c_1, c', \ldots$ and are allowed to vary at every occurrence. The notation $a \sim b$ stands for $c_1 \leq a/b \leq c_2$. We also use the standard notation $a \wedge b := \min\{a, b\}$ and $a \vee b := \max\{a, b\}$.

2. Background. In constructing compactly supported frames we shall make extensive use of results from [2, 13]. In this section we review everything that will be needed from [2, 13].

2.1. Functional calculus. We adhere to the notation in [2, 13]. In particular, the following symmetric functions will appear in what follows:

\begin{equation}
D_{\delta, \sigma}(x, y) := (|B(x, \delta)| |B(y, \delta)|)^{-1/2}
\left(1 + \frac{\rho(x, y)}{\delta}\right)^{-\sigma}, \quad x, y \in M.
\end{equation}

As $B(x, r) \subset B(y, \rho(y, x) + r)$, (1.2) yields

\begin{equation}
|B(x, r)| \leq c_0 \left(1 + \frac{\rho(x, y)}{r}\right)^d \cdot |B(y, r)|, \quad x, y \in M, \ r > 0.
\end{equation}

Combining this with (2.1) we arrive at the useful inequality

\begin{equation}
D_{\delta, \sigma}(x, y) \leq c_0^{1/2} |B(x, \delta)|^{-1}
\left(1 + \frac{\rho(x, y)}{\delta}\right)^{-\sigma + d/2}.
\end{equation}

Here $|B(x, \delta)|^{-1}$ can be replaced by $|B(y, \delta)|^{-1}$.

The following inequality will be instrumental in some proofs (see [13, Lemma 2.1]): For $\sigma > d$ and $\delta > 0$,

\begin{equation}
\int_M \left(1 + \delta^{-1} \rho(x, y)\right)^\sigma d\mu(y) \leq c |B(x, \delta)|, \quad x \in M.
\end{equation}

The finite speed propagation property will play a key role in this study:

\begin{equation}
\langle \cos(t\sqrt{L}) f_1, f_2 \rangle = 0, \quad 0 < \tilde{c} t < r, \quad \tilde{c} := \frac{1}{2\sqrt{c^*}},
\end{equation}

for all open sets $U_j \subset M$ and $f_j \in L^2(M)$ with $\text{supp} f_j \subset U_j$, $j = 1, 2$, where $r := \rho(U_1, U_2)$.

This property implies the following localization result for the kernels of operators of the form $f(\delta \sqrt{L})$ whenever $\hat{f}$ is band limited. Here $\hat{f}(\xi) := \int_{\mathbb{R}} f(t) e^{-it\xi} dt$. 

Proposition 2.1. Let $f$ be even, supp $\hat{f} \subset [-A, A]$ for some $A > 0$, and $\hat{f} \in W_1^m$ for some $m > d$, i.e. $\|\hat{f}^{(m)}\|_1 < \infty$. Then for $\delta > 0$ and $x, y \in M$,

$$f(\delta \sqrt{L})(x, y) = 0 \quad \text{if} \quad \rho(x, y) > \delta A.$$  

We shall need the following result from the smooth functional calculus induced by the heat kernel, developed in [13, Theorem 3.1].

Theorem 2.2 ([13]). Let $f \in C^k(\mathbb{R}_+)$, $k \geq d + 1$, supp $f \subset [0, R]$ for some $R \geq 1$, and $f^{(2\nu + 1)}(0) = 0$ for all $\nu \geq 0$ such that $2\nu + 1 \leq k$. Then $f(\delta \sqrt{L})$, $0 < \delta \leq 1$, is an integral operator with kernel $f(\delta \sqrt{L})(x, y)$ satisfying

$$|f(\delta \sqrt{L})(x, y)| \leq c_k D_{\delta, k}(x, y), \quad \text{if} \quad \rho(x, y') \leq \delta.$$  

Here $D_{\delta, k}(x, y)$ is from (2.1),

$$c_k = c_k(f) = R^d[(c_1 k)^k \|f\|_{L^\infty} + (c_2 R)^k \|f^{(k)}\|_{L^\infty}], \quad c_k' = c_3 c_k R^\alpha,$$

where $c_1, c_2, c_3 > 0$ depend only on the constants $c_0, C^*, c^*$ from (1.1)-(1.4), except for $c_3$ which depends on $k$ as well; $\alpha > 0$ is the constant from (1.4). Furthermore,

$$\int_M f(\delta \sqrt{L})(x, y) d\mu(y) = f(0).$$

This theorem readily implies the following result that will be needed later on.

Corollary 2.3. Suppose $f \in C^\infty(\mathbb{R}_+)$, supp $f \subset [0, R]$ for some $R \geq 1$, and $f^{(2\nu + 1)}(0) = 0$ for all $\nu \geq 0$. Then for any $n \geq 0$ and $0 < \delta \leq 1$ the operator $L^n f(\delta \sqrt{L})$ is an integral operator with kernel $L^n f(\delta \sqrt{L})(x, y)$ having the property that for any $\sigma > 0$ there exists a constant $c_{\sigma, n} > 0$ such that

$$|L^n f(\delta \sqrt{L})(x, y)| \leq c_{\sigma, n} \delta^{-n} D_{\delta, \sigma}(x, y), \quad x, y \in M.$$  

The requirement in Theorem 2.2 that $f$ is compactly supported can be relaxed.

Theorem 2.4 ([13]). Suppose $f \in C^k(\mathbb{R}_+)$, $k \geq d + 1$,

$$|f^{(\nu)}(\lambda)| \leq C_k (1 + \lambda)^{-r} \quad \text{for} \quad \lambda > 0 \quad \text{and} \quad 0 \leq \nu \leq k,$$

and $f^{(2\nu + 1)}(0) = 0$ for all $\nu \geq 0$ such that $2\nu + 1 \leq k$. Then $f(\delta \sqrt{L})$ is an integral operator with kernel $f(\delta \sqrt{L})(x, y)$ satisfying (2.7)-(2.8), where the constants $c_k, c_k'$ depend on $k, d, \alpha, c_0, C^*, c^*$, and linearly on $C_k$. 

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2.2. Spectral spaces. Let $E_\lambda$, $\lambda \geq 0$, be the spectral resolution associated with the self-adjoint positive operator $L$ on $L^2 := L^2(M, d\mu)$. We let $F_\lambda$, $\lambda \geq 0$, denote the spectral resolution associated with $\sqrt{L}$, i.e. $F_\lambda = E_\lambda^2$. Then for any bounded measurable function $f$ on $\mathbb{R}_+$ the operator $f(\sqrt{L})$ is defined by $f(\sqrt{L}) = \int_0^\infty f(\lambda) \, dF_\lambda$ on $L^2$. For the spectral projectors we have

$$F_\lambda = \mathbb{1}_{[0, \lambda]}(\sqrt{L}) := \int_0^\infty \mathbb{1}_{[0, \lambda]}(u) \, dF_u = \int_0^\infty \mathbb{1}_{[0, \lambda]}(\sqrt{u}) \, dE_u.$$

For any compact $K \subset [0, \infty)$ the spectral space $\Sigma^p_K$ is defined by

$$\Sigma^p_K := \{ f \in L^p : \theta(\sqrt{L})f = f \text{ for all } \theta \in C^\infty_0(\mathbb{R}_+), \theta \equiv 1 \text{ on } K \}.$$

In general, given a space $Y$ of measurable functions on $M$ we set

$$\Sigma_\lambda(Y) := \{ f \in Y : \theta(\sqrt{L})f = f \text{ for all } \theta \in C^\infty_0(\mathbb{R}_+), \theta \equiv 1 \text{ on } [0, \lambda] \}.$$

2.3. Distributions. Distributions are naturally defined in the general setting of $\mathbb{R}$. There are some distinctions, however, between the test functions and distributions used when $\mu(M) < \infty$ and when $\mu(M) = \infty$.

In the case $\mu(M) < \infty$, we use as test functions the class $\mathcal{D}$ of all functions $\phi \in \bigcap_{m \geq 0} D(L^m)$ with the topology induced by

$$P_m(\phi) := \| L^m \phi \|_2, \quad m \geq 0.$$

If $\mu(M) = \infty$, then the class $\mathcal{D}$ of test functions is defined as the set of all functions $\phi \in \bigcap_{m \geq 0} D(L^m)$ such that

$$P_{m, \ell}(\phi) := \sup_{x \in M} (1 + \rho(x, x_0))^{\ell} |L^m \phi(x)| < \infty \quad \forall m, \ell \geq 0.$$

Here $x_0 \in M$ is selected arbitrarily and fixed once and for all.

As usual the space $\mathcal{D}'$ of distributions on $M$ is defined as the set of all continuous linear functionals on $\mathcal{D}$, and the pairing of $f \in \mathcal{D}'$ and $\phi \in \mathcal{D}$ will be denoted by $\langle f, \phi \rangle := f(\phi)$.

Observe that since $L$ maps real-valued functions to real-valued functions, we have $L\phi = \overline{L\phi}$ and hence $\overline{\phi} \in \mathcal{D}$ if $\phi \in \mathcal{D}$. Also, if $\varphi \in \mathcal{S}(\mathbb{R})$ (the Schwartz class on $\mathbb{R}$) is real-valued and even, then Theorem 2.4 implies that $\varphi(\sqrt{L})(x, \cdot) \in \mathcal{D}$ and $\varphi(\sqrt{L})(\cdot, y) \in \mathcal{D}$. Furthermore, it is easy to see that $\varphi(\sqrt{L})$ maps continuously $\mathcal{D}$ into $\mathcal{D}$. Now, given $f \in \mathcal{D}'$ we define $\varphi(\sqrt{L})f$ by

$$\langle \varphi(\sqrt{L})f, \phi \rangle := \langle f, \varphi(\sqrt{L})\phi \rangle \quad \text{for } \phi \in \mathcal{D}.$$

It readily follows that $\varphi(\sqrt{L})$ maps continuously $\mathcal{D}'$ into $\mathcal{D}'$.

As is shown in [3, Proposition 2.5], if $\varphi \in \mathcal{S}(\mathbb{R})$ is real-valued and even, then

$$\varphi(\sqrt{L})f(x) = \langle f, \varphi(\sqrt{L})(x, \cdot) \rangle, \quad \forall f \in \mathcal{D}', \forall x \in M.$$
2.4. Frames. Our construction of compactly supported frames will rely on the frames developed in [13]. Here we collect the needed information from [13].

Construction of Frame #1. The construction begins with a cut-off function $\Phi$ with the following properties: $\Phi \in C^\infty(\mathbb{R}_+)$, $0 \leq \Phi \leq 1$, $\Phi(u) = 1$ for $u \in [0, 1]$, and $\text{supp} \Phi \subset [0, b]$, where $b > 1$ is a constant (see [13]). We shall assume that $b \geq 2$. The constant $b$ will remain fixed throughout the paper. Set $\Psi(u) := \Phi(u) - \Phi(bu)$.

An important point is that the function $\Phi$ can be selected so that the operators $\Phi(\sqrt{L})$ and $\Psi(\sqrt{L})$ are integral operators whose kernels $\Phi(\sqrt{L})(x, y)$ and $\Psi(\sqrt{L})(x, y)$ have subexponential space localization, namely, for any $x, y \in M$,

\begin{equation}
|\Phi(\sqrt{L})(x, y)|, |\Psi(\sqrt{L})(x, y)| \leq c \frac{\exp\{-\kappa(\rho(x, y)/\delta)^\beta\}}{(|B(x, \delta)| |B(y, \delta)|)^{1/2}},
\end{equation}

where $0 < \beta < 1$, $\kappa, c > 0$, and $\beta$ can be selected as close to 1 as we wish. Furthermore, $\Phi(\sqrt{L})(x, y)$ and $\Psi(\sqrt{L})(x, y)$ are Hölder continuous [13].

Setting

\begin{equation}
\Psi_0(u) := \Phi(u) \quad \text{and} \quad \Psi_j(u) := \Psi(b^{-j}u), \quad j \geq 1,
\end{equation}

we have $\Psi_j \in C^\infty(\mathbb{R}_+)$, $0 \leq \Psi_j \leq 1$, $\text{supp} \Psi_0 \subset [0, b]$, supp $\Psi_j \subset [b^{j-1}, b^j]$ for $j \geq 1$, and $\sum_{j \geq 0} \Psi_j(u) = 1$ for $u \in \mathbb{R}_+$. Hence we have the following Littlewood–Paley decomposition:

\begin{equation}
f = \sum_{j \geq 0} \Psi_j(\sqrt{L})f \quad \text{for} \quad f \in \mathcal{D}' \quad \text{(and} \quad f \in L^p)\).
\end{equation}

For $j \geq 0$ we let $\mathcal{X}_j \subset M$ be a maximal $\delta_j$-net on $M$ with $\delta_j := \gamma b^{-j-2}$ and suppose $\{A_\xi\}_{\xi \in \mathcal{X}_j}$ is a companion disjoint partition of $M$ consisting of measurable sets such that $B(\xi, \delta_j/2) \subset A_\xi \subset B(\xi, \delta_j)$ for $\xi \in \mathcal{X}_j$. Here $\gamma > 0$ is a sufficiently small constant.

The $j$th level frame elements $\psi_\xi$ are defined by

\begin{equation}
\psi_\xi(x) := |A_\xi|^{1/2}\Psi_j(\sqrt{L})(x, \xi), \quad \xi \in \mathcal{X}_j.
\end{equation}

Let $\mathcal{X} := \bigcup_{j \geq 0} \mathcal{X}_j$, where equal points from different sets $\mathcal{X}_j$ will be regarded as distinct elements of $\mathcal{X}$, so $\mathcal{X}$ can be used as an index set. Then $\{\psi_\xi\}_{\xi \in \mathcal{X}}$ is Frame #1.

The construction of a dual frame $\{\tilde{\psi}_\xi\}_{\xi \in \mathcal{X}}$ is much more involved; we refer the reader to [13] §4.3 for the details.

We next describe the main properties of $\{\psi_\xi\}_{\xi \in \mathcal{X}}$ and $\{\tilde{\psi}_\xi\}_{\xi \in \mathcal{X}}$. 
Proposition 2.5 ([13]). (a) Localization: For any $0 < \hat{\kappa} < \kappa/2$ there exists a constant $\hat{c} > 0$ such that for any $\xi \in X_j$, $j \geq 0$,
\[
|\psi_\xi(x)|, |\tilde{\psi}_\xi(x)| \leq \hat{c}|B(\xi, b^{-j})|^{-1/2}\exp\{-\hat{\kappa}(b^j \rho(x, \xi))^{\beta}\}
\]
and for any $m \geq 1$,
\[
|L^m \psi_\xi(x)|, |L^m \tilde{\psi}_\xi(x)| \leq c_m|B(\xi, b^{-j})|^{-1/2}b^{2jm}\exp\{-\hat{\kappa}(b^j \rho(x, \xi))^{\beta}\}.
\]
Also, if $\rho(x, y) \leq b^{-j}$, then
\[
|\psi_\xi(x) - \psi_\xi(y)| \leq \hat{c}|B(\xi, b^{-j})|^{-1/2}(b^j \rho(x, y))^{\alpha}\exp\{-\hat{\kappa}(b^j \rho(x, \xi))^{\beta}\}
\]
and the same inequality holds for $\tilde{\psi}_\xi$.

(b) Norms:
\[
\|\psi_\xi\|_p \sim \|\tilde{\psi}_\xi\|_p \sim |B(\xi, b^{-j})|^{1/p - 1/2}, \quad 0 < p \leq \infty.
\]
(c) Spectral localization: $\psi_\xi, \tilde{\psi}_\xi \in \Sigma^p_0$ if $\xi \in X_0$, $\psi_\xi \in \Sigma^p_{[b^{-1}, b+1]}$ if $\xi \in X_j$, and $\tilde{\psi}_\xi \in \Sigma^p_{[b^{-2}, b+2]}$ if $\xi \in X_j$, $j \geq 1$, $0 < p \leq \infty$.

(d) Representation: For any $f \in \mathcal{D}'$ we have
\[
f = \sum_{\xi \in \mathcal{X}} \langle f, \psi_\xi \rangle \psi_\xi = \sum_{\xi \in \mathcal{X}} \langle f, \tilde{\psi}_\xi \rangle \tilde{\psi}_\xi \quad \text{in } \mathcal{D}'.
\]
This also holds for $f \in L^p$, $1 \leq p \leq \infty$, with the usual modification when $p = \infty$.

(e) Each of the systems $\{\psi_\xi\}$ and $\{\tilde{\psi}_\xi\}$ is a frame for $L^2$.

2.5. Besov and Triebel–Lizorkin spaces. The Besov and Triebel–Lizorkin spaces associated with the operator $L$, defined in [13], are in general spaces of distributions. To handle possible anisotropic geometries there are two types of Besov (B) and Triebel–Lizorkin (F) spaces introduced in [13]: (i) classical B-spaces $B^s_{pq} = B^s_{pq}(L)$ and F-spaces $F^s_{pq} = F^s_{pq}(L)$, and (ii) non-classical B-spaces $\tilde{B}^s_{pq} = \tilde{B}^s_{pq}(L)$ and F-spaces $\tilde{F}^s_{pq} = \tilde{F}^s_{pq}(L)$. We next recall them. Let $\varphi_0, \varphi \in C^\infty(\mathbb{R}_+)$ be such that
\[
supp \varphi_0 \subset [0, 2], \quad \varphi^{(2\nu+1)}(0) = 0 \text{ for } \nu \geq 0, \quad |\varphi_0(\lambda)| \geq c > 0 \text{ for } \lambda \in [0, 2^{3/4}],
\]
\[
supp \varphi \subset [1/2, 2], \quad \text{and } |\varphi(\lambda)| \geq c > 0 \text{ for } \lambda \in [2^{-3/4}, 2^{3/4}].
\]
Then $|\varphi_0(\lambda)| + \sum_{j \geq 1} |\varphi(2^{-j}\lambda)| \geq c > 0$ for $\lambda \in \mathbb{R}_+$. Set $\varphi_j(\lambda) := \varphi(2^{-j}\lambda)$ for $j \geq 1$.

Definition 2.6. Let $s \in \mathbb{R}$ and $0 < p, q \leq \infty$.

(i) The Besov space $B^s_{pq} = B^s_{pq}(L)$ is defined as the set of all $f \in \mathcal{D}'$ such that
\[
\|f\|_{B^s_{pq}} := \left(\sum_{j \geq 0} \left(2^{sj}\|\varphi_j(\sqrt{L})f(\cdot)\|_{L^p}\right)^q\right)^{1/q} < \infty.
\]
(ii) The Besov space $\tilde{B}^{s}_{pq} = \tilde{B}^{s}_{pq}(L)$ is defined as the set of all $f \in \mathcal{D}'$ such that

$$\|f\|_{\tilde{B}^{s}_{pq}} := \left( \sum_{j \geq 0} \left( \|B(\cdot, 2^{-j})|^{-s/d} \varphi_j(\sqrt{L})f(\cdot)\|_{L^p}^q \right)^{1/q} \right)^{1/q} < \infty.$$  

**Definition 2.7.** Let $s \in \mathbb{R}, 0 < p < \infty$, and $0 < q \leq \infty$.

(a) The Triebel–Lizorkin space $F^{s}_{pq} = F^{s}_{pq}(L)$ is defined as the set of all $f \in \mathcal{D}'$ such that

$$\|f\|_{F^{s}_{pq}} := \left( \sum_{j \geq 0} \left( 2^{js} |\varphi_j(\sqrt{L})f(\cdot)|^q \right)^{1/q} \right)^{1/q} < \infty.$$  

(b) The Triebel–Lizorkin space $\tilde{F}^{s}_{pq} = \tilde{F}^{s}_{pq}(L)$ is defined as the set of all $f \in \mathcal{D}'$ such that

$$\|f\|_{\tilde{F}^{s}_{pq}} := \left( \sum_{j \geq 0} \left( B(\cdot, 2^{-j})|^{-s/d} |\varphi_j(\sqrt{L})f(\cdot)|^q \right)^{1/q} \right)^{1/q} < \infty.$$  

In both definitions above the $\ell^q$ norm is replaced by the sup norm if $q = \infty$.

**Frame decomposition of Besov and Triebel–Lizorkin spaces.**

One of the main results in [13] asserts that Besov and Triebel–Lizorkin spaces can be characterized in terms of respective sequence norms of the frame coefficients of distributions, using the frames $\{\psi_\xi\}_{\xi \in \mathcal{X}}, \{\tilde{\psi}_\xi\}_{\xi \in \mathcal{X}}$ from §2.4.

To state this result we next introduce the sequence spaces $b^{s}_{pq}, \tilde{b}^{s}_{pq}$ and $f^{s}_{pq}, \tilde{f}^{s}_{pq}$, associated with the B- and F-spaces. As before, $\mathcal{X} := \bigcup_{j \geq 0} \mathcal{X}_j$ will denote the sets of the centers of the frame elements and $\{A_\xi\}_{\xi \in \mathcal{X}_j}$ will be the associated partitions of $M$; $b \geq 2$ will be the constant from §2.4.

**Definition 2.8.** Let $s \in \mathbb{R}$ and $0 < p, q \leq \infty$.

(a) $b^{s}_{pq}$ is defined as the space of all complex-valued sequences $a = \{a_\xi\}_{\xi \in \mathcal{X}}$ such that

$$\|a\|_{b^{s}_{pq}} := \left( \sum_{j \geq 0} b^{jsq} \left( \sum_{\xi \in \mathcal{X}_j} (|B(\xi, b^{-j})|^{1/p-1/2} |a_\xi|)^p \right)^{q/p} \right)^{1/q} < \infty.$$  

(b) $\tilde{b}^{s}_{pq}$ is defined as the space of all complex-valued sequences $a = \{a_\xi\}_{\xi \in \mathcal{X}}$ such that

$$\|a\|_{\tilde{b}^{s}_{pq}} := \left( \sum_{j \geq 0} \left( \sum_{\xi \in \mathcal{X}_j} (|B(\xi, b^{-j})|^{-s/d+1/p-1/2} |a_\xi|)^p \right)^{q/p} \right)^{1/q} < \infty.$$
DEFINITION 2.9. Suppose \( s \in \mathbb{R} \), \( 0 < p < \infty \), and \( 0 < q \leq \infty \).

(a) \( f_{pq}^s \) is defined as the space of all complex-valued sequences \( a = \{a_\xi \}_\xi \in \mathcal{X} \) such that
\[
\|a\|_{f_{pq}^s} := \left\| \left( \sum_{j \geq 0} b^{j} \sum_{\xi \in \mathcal{X}_j} |a_\xi| \tilde{I}_{A_\xi}^{\cdot}(\cdot) \right)^{q/p} \right\|_{L^p} < \infty .
\]

(b) \( \tilde{f}_{pq}^s \) is defined as the space of all complex-valued sequences \( a = \{a_\xi \}_\xi \in \mathcal{X} \) such that
\[
\|a\|_{\tilde{f}_{pq}^s} := \left\| \left( \sum_{\xi \in \mathcal{X}} |A_\xi|^{-s/d} |a_\xi| \tilde{I}_{A_\xi}^{\cdot}(\cdot) \right)^{q/p} \right\|_{L^p} < \infty .
\]

Here \( \tilde{I}_{A_\xi} := |A_\xi|^{-1/2} \tilde{I}_{A_\xi} \) with \( \tilde{I}_{A_\xi} \) being the characteristic function of \( A_\xi \).

As usual, the \( \ell^p \) or \( \ell^q \) norm above is replaced by the sup-norm if \( p = \infty \) or \( q = \infty \).

In stating the results from [13] we shall use the “analysis” and “synthesis” operators defined by
\[
S_\psi : f \mapsto \{\langle f, \tilde{\psi}_\xi \rangle \}_\xi \in \mathcal{X} \quad \text{and} \quad T_\psi : \{a_\xi \}_\xi \in \mathcal{X} \mapsto \sum_{\xi \in \mathcal{X}} a_\xi \psi_\xi .
\]

Here the roles of \( \{\psi_\xi\} \) and \( \{\tilde{\psi}_\xi\} \) can be interchanged.

THEOREM 2.10 ([13]). Let \( s \in \mathbb{R} \) and \( 0 < p, q \leq \infty \).

(a) The operators \( S_\psi : B_{pq}^s \to b_{pq}^s \) and \( T_\psi : b_{pq}^s \to B_{pq}^s \) are bounded and \( T_\psi \circ S_\psi = \text{Id} \) on \( B_{pq}^s \). Consequently, for \( f \in \mathcal{D}' \) we have \( f \in B_{pq}^s \) if and only if \( \{\langle f, \tilde{\psi}_\xi \rangle \}_\xi \in \mathcal{X} \in b_{pq}^s \). Moreover, if \( f \in B_{pq}^s \), then \( \|f\|_{B_{pq}^s} \sim \|\{\langle f, \tilde{\psi}_\xi \rangle \}\|_{b_{pq}^s} \) and
\[
\|f\|_{B_{pq}^s} \sim \left( \sum_{j \geq 0} b^{j} \left[ \sum_{\xi \in \mathcal{X}_j} \|\langle f, \tilde{\psi}_\xi \rangle \psi_\xi \|_{H}^{p/q} \right]^{q/p} \right)^{1/q} .
\]

(b) The operators \( S_\psi : \tilde{B}_{pq}^s \to \tilde{b}_{pq}^s \) and \( T_\psi : \tilde{b}_{pq}^s \to \tilde{B}_{pq}^s \) are bounded and \( T_\psi \circ S_\psi = \text{Id} \) on \( \tilde{B}_{pq}^s \). Hence, \( f \in \tilde{B}_{pq}^s \Leftrightarrow \{\langle f, \tilde{\psi}_\xi \rangle \}_\xi \in \mathcal{X} \in \tilde{b}_{pq}^s \). Furthermore, if \( f \in \tilde{B}_{pq}^s \), then \( \|f\|_{\tilde{B}_{pq}^s} \sim \|\{\langle f, \tilde{\psi}_\xi \rangle \}\|_{\tilde{b}_{pq}^s} \) and
\[
\|f\|_{\tilde{B}_{pq}^s} \sim \left( \sum_{j \geq 0} \left[ \sum_{\xi \in \mathcal{X}_j} \|B(\xi, b^{-j})^{-s/d} \|\langle f, \tilde{\psi}_\xi \rangle \psi_\xi \|_{H}^{p/q} \right]^{q/p} \right)^{1/q} .
\]

THEOREM 2.11 ([13]). Let \( s \in \mathbb{R} \), \( 0 < p < \infty \) and \( 0 < q \leq \infty \).

(a) The operators \( S_\psi : F_{pq}^s \to f_{pq}^s \) and \( T_\psi : f_{pq}^s \to F_{pq}^s \) are bounded and \( T_\psi \circ S_\psi = \text{Id} \) on \( F_{pq}^s \). Consequently, \( f \in F_{pq}^s \) if and only if \( \{\langle f, \tilde{\psi}_\xi \rangle \}_\xi \in \mathcal{X} \in f_{pq}^s \),
and if \( f \in F_{pq}^s \), then \( \| f \|_{F_{pq}^s} \sim \| \{ \langle f, \tilde{\psi}_\xi \rangle \} \|_{F_{pq}^s} \). Furthermore,
\[
\| f \|_{F_{pq}^s} \sim \left( \sum_{j \geq 0} b^{jq} \sum_{\xi \in \mathcal{X}_j} \| \langle f, \tilde{\psi}_\xi \rangle \|_{\psi_\xi(\cdot)} \right)^{1/q} \| \psi_\xi(\cdot) \|_{L^p}.
\]

(b) The operators \( S_{\tilde{\psi}} : \tilde{F}_{pq}^s \to \tilde{F}_{pq}^s \) and \( T_\psi : \tilde{F}_{pq}^s \to \tilde{F}_{pq}^s \) are bounded and \( T_{\tilde{\psi}} \circ S_\psi = \text{Id} \) on \( \tilde{F}_{pq}^s \). Hence, \( f \in \tilde{F}_{pq}^s \) if and only if \( \{ \langle f, \tilde{\psi}_\xi \rangle \}_{\xi \in \mathcal{X}} \in \tilde{F}_{pq}^s \), and if \( f \in \tilde{F}_{pq}^s \), then \( \| f \|_{\tilde{F}_{pq}^s} \sim \| \{ \langle f, \tilde{\psi}_\xi \rangle \} \|_{\tilde{F}_{pq}^s} \). Furthermore,
\[
\| f \|_{\tilde{F}_{pq}^s} \sim \left( \sum_{\xi \in \mathcal{X}} \| B(\xi, b^{-j}) \|^{-s/d} \| \langle f, \tilde{\psi}_\xi \rangle \|_{\psi_\xi(\cdot)} \right)^{1/q} \| \psi_\xi(\cdot) \|_{L^p}.
\]

The roles of \( \{ \psi_\xi \} \) and \( \{ \tilde{\psi}_\xi \} \) in Theorems 2.10–2.11 can be interchanged.

2.6. Maximal operator. We shall need the maximal operator \( \mathcal{M}_t \) defined by
\[
(2.18) \quad \mathcal{M}_t f(x) := \sup_{B \ni x} \left( \frac{1}{|B|} \int_B |f|^t \, d\mu \right)^{1/t}, \quad x \in M, \ t > 0,
\]
where the sup is taken over all balls \( B \subset M \) such that \( x \in B \). Since \( \mu \) is a Radon measure on \( M \) which satisfies the doubling condition (1.2), the Fefferman–Stein vector-valued maximal inequality holds (see e.g. [23]): If \( 0 < p < \infty, 0 < q \leq \infty \), and \( 0 < t < \min\{p, q\} \) then for any sequence \( \{f_\nu\} \) of functions on \( M \),
\[
(2.19) \quad \left\| \left( \sum_{\nu} |\mathcal{M}_t f_\nu(\cdot)|^q \right)^{1/q} \right\|_{L^p} \leq c_2 \left\| \left( \sum_{\nu} |f_\nu(\cdot)|^q \right)^{1/q} \right\|_{L^p}.
\]
From [10] Theorem 2.1 it follows that the constant \( c_2 > 0 \) above can be written in the form
\[
(2.20) \quad c_2 = c_1 \max\{p, (p/t - 1)^{-1}\} \max\{1, (q/t - 1)^{-1}\},
\]
where \( c_1 \) is a constant depending only on the underlying space \( M \).

3. Small perturbation method for construction of frames. The purpose of this section is to develop a small perturbation method for construction of frames in the case when there exists a pair of dual frames \( \{ \psi_\xi \}, \{ \tilde{\psi}_\xi \} \) for a quasi-Banach space \( B \) of distributions (or a class \( Y \) of spaces \( B \)).

3.1. Assumptions in the case of a single space \( B \). Assume \( (M, \rho, \mu) \) is a metric measure space and \( D \subset L^2(M, \mu) \) is a linear space of test functions on \( M \) furnished with a locally convex topology induced by a sequence of norms or seminorms. Let \( D' \) be the dual of \( D \) consisting of all continuous linear functionals on \( D \). The pairing of \( f \in D' \) and \( \phi \in D \) will be denoted
by $\langle f, \phi \rangle := f(\phi)$ and we assume that it is consistent with the inner product $\langle f, g \rangle = \int_M fg \, d\mu$ on $L^2(M, \mu)$.

Further, we assume that $\mathcal{B} \subset \mathcal{D}'$ with norm $\| \cdot \|_\mathcal{B}$ is a quasi-Banach space of distributions, which is continuously embedded in $\mathcal{D}'$ and $\mathcal{D} \subset \mathcal{B}$.

The old pair of frames. We stipulate the existence of a pair of dual frames $\{ \psi_\xi \}_{\xi \in \mathcal{X}}$, $\{ \tilde{\psi}_\xi \}_{\xi \in \mathcal{X}}$ in $\mathcal{B}$, where $\psi_\xi, \tilde{\psi}_\xi \in \mathcal{D}$ and $\mathcal{X}$ is a countable index set, with the following properties:

A1. For any $f \in \mathcal{B}$,

$$f = \sum_{\xi \in \mathcal{X}} \langle f, \tilde{\psi}_\xi \rangle \psi_\xi = \sum_{\xi \in \mathcal{X}} \langle f, \psi_\xi \rangle \tilde{\psi}_\xi,$$

where the two series converge unconditionally in $\mathcal{B}$ and hence in $\mathcal{D}'$.

A2. Consider the following analysis and synthesis operators:

$$S_{\tilde{\psi}} : f \mapsto (\langle f, \tilde{\psi}_\xi \rangle)_{\xi \in \mathcal{X}} \quad \text{and} \quad T_{\psi} : (h_\xi)_{\xi \in \mathcal{X}} \mapsto \sum_{\xi \in \mathcal{X}} h_\xi \psi_\xi.$$

Then there exists a quasi-Banach (complex) sequence space $\mathcal{B}_d$ with quasi-norm $\| \cdot \|_{\mathcal{B}_d}$ such that:

(i) the operator $S_{\tilde{\psi}} : \mathcal{B} \to \mathcal{B}_d$ is bounded, and

(ii) for any sequence $h = (h_\xi)_{\xi \in \mathcal{X}} \in \mathcal{B}_d$ the series $\sum_{\xi \in \mathcal{X}} h_\xi \psi_\xi$ converges unconditionally in $\mathcal{B}$ and $T_{\psi} : \mathcal{B}_d \to \mathcal{B}$ is bounded. Furthermore, the roles of $\psi$ and $\tilde{\psi}$ can be interchanged.

Therefore, for any $f \in \mathcal{B}$ we have $(\langle f, \tilde{\psi}_\xi \rangle)_{\xi \in \mathcal{X}} \in \mathcal{B}_d$, $(\langle f, \psi_\xi \rangle)_{\xi \in \mathcal{X}} \in \mathcal{B}_d$, and $\| f \|_\mathcal{B} \sim \| (\langle f, \tilde{\psi}_\xi \rangle) \|_{\mathcal{B}_d} \sim \| (\langle f, \psi_\xi \rangle) \|_{\mathcal{B}_d}$.

In addition, we assume that $\mathcal{B}_d$ obeys the conditions:

A3. (i) For any sequence $(h_\xi)_{\xi \in \mathcal{X}} \in \mathcal{B}_d$, $\| (h_\xi) \|_{\mathcal{B}_d} = \| (|h_\xi|) \|_{\mathcal{B}_d}$.

(ii) Let $h = (h_\xi)_{\xi \in \mathcal{X}} \in \mathcal{B}_d$ and assume $(h_\xi)_j \geq 1$ is any ordering of the terms of the sequence $h$. Set $\mathcal{X}_m := \{ \xi_j : j \geq m \}$ and define the truncated sequence $h^{(m)} \in \mathcal{B}_d$ by

$$h^{(m)}_\xi := h_\xi \quad \text{if} \quad \xi \in \mathcal{X}_m \quad \text{and} \quad h^{(m)}_\xi := 0 \quad \text{if} \quad \xi \in \mathcal{X} \setminus \mathcal{X}_m.$$

Then $\| h^{(m)} \|_{\mathcal{B}_d} \to 0$ as $m \to \infty$.

Clearly, this assumption implies that compactly supported sequences are dense in $\mathcal{B}_d$.

A4. The operator with matrix

$$A := (a_{\xi, \eta})_{\xi, \eta \in \mathcal{X}}, \quad a_{\xi, \eta} := \langle \psi_\eta, \psi_\xi \rangle,$$

is bounded on $\mathcal{B}_d$, i.e. $\| A \|_{\mathcal{B}_d \to \mathcal{B}_d} \leq c < \infty$. 
3.2. Construction of new frames. Next we construct a new pair of dual frames \( \{ \theta_\xi \} \in \mathcal{X} \), \( \{ \tilde{\theta}_\xi \} \in \mathcal{X} \) in \( \mathcal{B} \), where \( \mathcal{X} \) is the index set above, in two steps: We first construct a new system \( \{ \theta_\xi \} \) to well approximate \( \{ \psi_\xi \} \) in terms of the size of the inner products \( \langle \psi_\eta - \theta_\eta, \psi_\xi \rangle \) and be well localized in terms of \( \langle \theta_\eta, \psi_\xi \rangle \). More precisely, we assume that \( \theta_\xi \in \mathcal{B} \), \( \xi \in \mathcal{X} \), can be constructed so that the operators with matrices

\[
B := (b_{\xi,\eta})_{\xi,\eta \in \mathcal{X}}, \quad b_{\xi,\eta} := \langle \theta_\eta, \psi_\xi \rangle,
D := (d_{\xi,\eta})_{\xi,\eta \in \mathcal{X}}, \quad d_{\xi,\eta} := \langle \psi_\eta - \theta_\eta, \psi_\xi \rangle,
\]

are bounded on \( \mathcal{B}_d \), i.e. \( \|B\|_{\mathcal{B}_d \rightarrow \mathcal{B}_d} \leq c \), and more importantly for a sufficiently small \( \varepsilon > 0 \) (to be determined later on)

\[
\|D\|_{\mathcal{B}_d \rightarrow \mathcal{B}_d} \leq \varepsilon. \tag{3.4}
\]

We introduce two operators:

\[
T_d h := \sum_{\xi \in \mathcal{X}} h_\xi \theta_\xi, \quad h = (h_\xi)_{\xi \in \mathcal{X}} \in \mathcal{B}_d, \tag{3.5}
\]
\[
T f := \sum_{\xi \in \mathcal{X}} \langle f, \tilde{\psi}_\xi \rangle \theta_\xi, \quad f \in \mathcal{B}. \tag{3.6}
\]

Lemma 3.1. The operators \( T_d \) and \( T \) are well defined and bounded, that is,

\[
\|T_d h\|_{\mathcal{B}} \leq c \|h\|_{\mathcal{B}_d}, \quad \forall h \in \mathcal{B}_d \quad \text{and} \quad \|T f\|_{\mathcal{B}} \leq c \|f\|_{\mathcal{B}}, \quad \forall f \in \mathcal{B}. \tag{3.7}
\]

Furthermore, the series in \((3.5)-(3.6)\) converge unconditionally in \( \mathcal{B} \) and hence in \( \mathcal{D}' \).

Proof. Let \( h = (h_\xi)_{\xi \in \mathcal{X}} \) be a compactly supported sequence of complex numbers. Then

\[
\langle T_d h, \psi_\eta \rangle = \sum_{\xi} h_\xi \langle \theta_\eta, \psi_\xi \rangle = (B h)_\eta, \quad \eta \in \mathcal{X},
\]

and using \( \|B\|_{\mathcal{B}_d \rightarrow \mathcal{B}_d} \leq c \) and \( A2 \) we obtain

\[
\|T_d h\|_{\mathcal{B}} \leq c \|B h\|_{\mathcal{B}_d} \leq c \|B\|_{\mathcal{B}_d \rightarrow \mathcal{B}_d} \|h\|_{\mathcal{B}_d} \leq c' \|h\|_{\mathcal{B}_d}.
\]

This and condition \( A3(ii) \) on \( \mathcal{B}_d \) readily imply that the series in \((3.5)\) converges unconditionally in \( \mathcal{B} \), and \( T_d \) can be extended as a bounded operator from \( \mathcal{B}_d \) to \( \mathcal{B} \).

We use the above and \( A2 \) to conclude that for any \( f \in \mathcal{B} \),

\[
\|T f\|_{\mathcal{B}} \leq c \|\langle f, \tilde{\psi}_\xi \rangle\|_{\mathcal{B}_d} \leq c \|f\|_{\mathcal{B}}. \tag*{\theequation}\]

It will be critical that the operator \( T \) is invertible if \( \varepsilon \) in \((3.4)\) is sufficiently small.
Lemma 3.2. If $\varepsilon$ in (3.4) is sufficiently small and independent of other constants, then $\|\text{Id} - T\|_{\mathcal{B} \rightarrow \mathcal{B}} < 1$ and hence $T^{-1}$ exists and

$$
(3.8) \quad \|T^{-1}\|_{\mathcal{B} \rightarrow \mathcal{B}} \leq c < \infty.
$$

Proof. For $f \in \mathcal{B}$ we have (with Id being the identity operator)

$$(\text{Id} - T)f = \sum_{\xi \in X} \langle f, \tilde{\psi}_{\xi} \rangle (\psi_{\xi} - \theta_{\xi}),$$

with convergence in $\mathcal{B}$ and hence in $\mathcal{D}'$. Therefore,

$$
\langle (\text{Id} - T)f, \psi_{\eta} \rangle = \sum_{\xi \in X} \langle f, \tilde{\psi}_{\xi} \rangle \langle \psi_{\xi} - \theta_{\xi}, \psi_{\eta} \rangle = (Dh)_{\eta},
$$

where $D$ is from (3.3) and $h_{\xi} := \langle f, \tilde{\psi}_{\xi} \rangle$. Now, using A2 and (3.4) we obtain

$$
\| (\text{Id} - T)f \|_{\mathcal{B}} \leq c \| Dh \|_{\mathcal{B}} \leq c \| D \|_{\mathcal{B} \rightarrow \mathcal{B}} \| h \|_{\mathcal{B}} \leq c \varepsilon \| h \|_{\mathcal{B}} \leq c \varepsilon \| f \|_{\mathcal{B}}.
$$

Hence $\| \text{Id} - T \|_{\mathcal{B} \rightarrow \mathcal{B}} < c\varepsilon < 1$ if $\varepsilon$ is sufficiently small.

By our hypotheses $\mathcal{B}$ is a quasi-Banach space and as is well known there exists a constant $0 < p \leq 1$ such that $\| \sum_{j} f_{j} \|_{\mathcal{B}}^{p} \leq \sum_{j} \| f_{j} \|_{\mathcal{B}}^{p}$ for $f_{j} \in \mathcal{B}$. Using this it is easy to show that $\| \text{Id} - T \|_{\mathcal{B} \rightarrow \mathcal{B}} < 1$ implies that $T^{-1}$ exists and $\| T^{-1} \|_{\mathcal{B} \rightarrow \mathcal{B}} < c < \infty$. In fact,

$$
T^{-1} = \sum_{k \geq 0} (\text{Id} - T)^{k}, \quad \| T^{-1} \|_{\mathcal{B}} < \sum_{k \geq 0} \| \text{Id} - T \|^{|p|} \leq (1 - (c\varepsilon)^p)^{-1} < \infty.
$$

We need one more simple lemma:

Lemma 3.3. The operator $H$ with matrix $H := \langle (T^{-1} \psi_{\eta}, \tilde{\psi}_{\xi}) \rangle_{\xi, \eta \in X}$ is bounded on $\mathcal{B}_{d}$.

Proof. Let $h = (h_{\xi})_{\xi \in X}$ be a compactly supported sequence of complex numbers and set $f := \sum_{\eta \in X} h_{\xi} \psi_{\eta}$. Clearly,

$$(Hh)_{\xi} = \sum_{\eta \in X} h_{\eta} \langle T^{-1} \psi_{\eta}, \tilde{\psi}_{\xi} \rangle = \langle T^{-1} \left( \sum_{\eta \in X} h_{\eta} \psi_{\eta} \right), \tilde{\psi}_{\xi} \rangle = \langle T^{-1} f, \tilde{\psi}_{\xi} \rangle.$$

The above, A2, and (3.8) imply

$$
\| Hh \|_{\mathcal{B}_{d}} = \| \langle (T^{-1} f, \tilde{\psi}_{\xi}) \rangle \|_{\mathcal{B}_{d}} \leq c \| T^{-1} f \|_{\mathcal{B}} \leq c \| f \|_{\mathcal{B}} \leq c \| h \|_{\mathcal{B}_{d}}.
$$

Since compactly supported sequences are dense in $\mathcal{B}_{d}$, the operator $H$ can be uniquely extended to a bounded operator on $\mathcal{B}_{d}$. ■

Construction of the dual frame $\{ \tilde{\theta}_{\xi} \}$. For any $\xi \in X$ we define the linear functional $\tilde{\theta}_{\xi}$ by

$$
(3.9) \quad \tilde{\theta}_{\xi}(f) = \langle f, \tilde{\theta}_{\xi} \rangle := \sum_{\eta \in X} \langle T^{-1} \psi_{\eta}, \tilde{\psi}_{\xi} \rangle \langle f, \psi_{\eta} \rangle \quad \text{for} \ f \in \mathcal{B}.
$$
From Lemma 3.3 and A2 it follows that for \( f \in \mathcal{B} \),
\[
|\tilde{\theta}_\xi(f)| = |\langle f, \tilde{\theta}_\xi \rangle| \leq \|H\|_{\mathcal{B}_d \rightarrow \mathcal{B}_d} \|\langle f, \tilde{\psi}_\eta \rangle\|_{\mathcal{B}_d} \leq c \|f\|_{\mathcal{B}}.
\]
Thus, \( \tilde{\theta}_\xi \) is a bounded linear functional on \( \mathcal{B} \), i.e. \( \tilde{\theta}_\xi \in \mathcal{B}' \).

Further, for \( f \in \mathcal{B} \) by Lemma 3.2 \( T^{-1}f \in \mathcal{B} \), and Lemma 3.1 yields
\[
(3.10) \quad f = T(T^{-1}f) = \sum_{\xi \in \mathcal{X}} \langle T^{-1}f, \tilde{\psi}_\xi \rangle \theta_\xi.
\]
On the other hand, from the fact that \( T^{-1} \) is a bounded operator on \( \mathcal{B} \) and (3.1) it follows that for any \( f \in \mathcal{B} \) we have \( T^{-1}f = \sum_{\eta \in \mathcal{X}} \langle f, \tilde{\psi}_\eta \rangle T^{-1}\psi_\eta \), where the series converges unconditionally in \( \mathcal{B} \) and hence in \( \mathcal{D}' \). This and the fact that \( \tilde{\psi}_\xi \in \mathcal{D} \) imply
\[
(3.11) \quad \langle T^{-1}f, \tilde{\psi}_\xi \rangle = \sum_{\eta \in \mathcal{X}} \langle T^{-1}\psi_\eta, \tilde{\psi}_\xi \rangle \langle f, \tilde{\psi}_\eta \rangle = \langle f, \tilde{\theta}_\xi \rangle.
\]
Here the series converges unconditionally and hence absolutely because of the unconditional convergence of the former series. From (3.10)–(3.11) we infer that
\[
(3.12) \quad f = \sum_{\xi \in \mathcal{X}} \langle f, \tilde{\theta}_\xi \rangle \theta_\xi, \quad f \in \mathcal{B},
\]
where \( \langle f, \tilde{\theta}_\xi \rangle \) is defined in (3.9); the convergence is unconditional in \( \mathcal{B} \).

We next show that \( \tilde{\theta}_\xi \) can be identified with an element of \( \mathcal{B} \).

**Proposition 3.4.** For any \( \xi \in \mathcal{X} \) the distribution
\[
(3.13) \quad \tilde{\theta}_\xi := \sum_{\eta \in \mathcal{X}} \langle T^{-1}\psi_\eta, \tilde{\psi}_\xi \rangle \tilde{\psi}_\eta \quad (\text{convergence in } \mathcal{B})
\]
belongs to \( \mathcal{B} \) and for any \( \phi \in \mathcal{D} \) we have
\[
(3.14) \quad \tilde{\theta}_\xi(\phi) = \langle \tilde{\theta}_\xi, \phi \rangle,
\]
where on the left the linear functional \( \tilde{\theta}_\xi \in \mathcal{B}' \), defined in (3.9), acts on \( \phi \in \mathcal{D} \subset \mathcal{B} \), while on the right the distribution \( \tilde{\theta}_\xi \in \mathcal{B} \) from (3.13) acts on \( \phi \in \mathcal{D} \).

**Proof.** Assume for a moment that the series in (3.13) converges in \( \mathcal{B} \) and hence in \( \mathcal{D}' \). Then for \( \phi \in \mathcal{D} \) we have
\[
\langle \tilde{\theta}_\xi, \phi \rangle = \sum_{\xi \in \mathcal{X}} \langle T^{-1}\psi_\eta, \tilde{\psi}_\xi \rangle \tilde{\psi}_\eta, \phi \rangle = \sum_{\xi \in \mathcal{X}} \langle T^{-1}\psi_\eta, \tilde{\psi}_\xi \rangle \langle \phi, \tilde{\psi}_\eta \rangle = \tilde{\theta}_\xi(\phi),
\]
where for the last equality we used (3.9); this proves (3.14).

To show that the series in (3.13) converges in \( \mathcal{B} \), we observe that as \( \psi_\eta \in \mathcal{D} \subset \mathcal{B} \), by (3.1) we have
\[ \psi_{\eta} = \sum_{\omega \in X} \langle \psi_{\eta}, \tilde{\psi}_{\omega} \rangle \psi_{\omega} \quad \forall \eta \in X \]

with convergence in \( B \). Hence, as \( T^{-1} \) is bounded on \( B \), it follows that \( T^{-1} \psi_{\eta} = \sum_{\omega \in X} \langle \psi_{\eta}, \tilde{\psi}_{\omega} \rangle T^{-1} \psi_{\omega} \) in \( B \) and hence in \( D' \). Therefore, as \( \tilde{\psi}_{\xi} \in D \),

\[ \langle T^{-1} \psi_{\eta}, \tilde{\psi}_{\xi} \rangle = \sum_{\omega \in X} \langle T^{-1} \psi_{\omega}, \tilde{\psi}_{\xi} \rangle \langle \psi_{\eta}, \tilde{\psi}_{\omega} \rangle. \]

However, by Lemma 3.3 the operator \( H \) with matrix \( H := (\langle T^{-1} \psi_{\eta}, \tilde{\psi}_{\xi} \rangle)_{\xi, \omega \in X} \) is bounded on \( B_d \), and \( (\langle \psi_{\eta}, \tilde{\psi}_{\omega} \rangle)_{\eta \in X} = (\langle \tilde{\psi}_{\omega}, \psi_{\eta} \rangle)_{\eta \in X} \in B_d \) since \( \tilde{\psi}_{\omega} \in D \subset B \) and by A2–A3. Therefore, \( (\langle T^{-1} \psi_{\eta}, \tilde{\psi}_{\xi} \rangle)_{\eta \in X} \in B_d \) and using A3 we have \( (\langle T^{-1} \psi_{\eta}, \tilde{\psi}_{\xi} \rangle)_{\eta \in X} \in B_d \). Then from A2 it follows that the series in (3.13) converges in \( B \) and \( \tilde{\theta}_{\xi} \in B \).

We next show that \( \{ \theta_{\xi} \}, \{ \tilde{\theta}_{\xi} \} \) is a pair of dual frames for \( B \) if \( \varepsilon \) is sufficiently small.

**Theorem 3.5.** If \( \varepsilon \) in (3.4) is sufficiently small, with the above defined \( \{ \theta_{\xi} \}, \{ \tilde{\theta}_{\xi} \} \), for any \( f \in B \),

\[ f = \sum_{\xi \in X} \langle f, \tilde{\theta}_{\xi} \rangle \theta_{\xi}, \]

where the convergence is unconditional in \( B \), and

\[ \| f \|_B \sim \| (\langle f, \tilde{\theta}_{\xi} \rangle) \|_{B_d} \]

with the implied constants independent of \( f \).

Moreover, the operator \( T_d \) defined by \( T_d h := \sum_{\xi \in X} h_{\xi} \theta_{\xi} \) for sequences \( h = (h_{\xi})_{\xi \in X} \) of complex numbers is bounded as a map \( T_d : B_d \to B \).

**Proof.** The representation (3.15) was already established in (3.12). To prove that

\[ \| f \|_B \leq c \| (\langle f, \tilde{\theta}_{\xi} \rangle) \|_{B_d}, \quad f \in B, \]

we first use A2 to obtain \( \| f \|_B \leq c \| (\langle f, \tilde{\psi}_{\xi} \rangle) \|_{B_d} \). Using (3.11) we write

\[ \langle f, \tilde{\psi}_{\xi} \rangle = \langle f - T^{-1} f, \tilde{\psi}_{\xi} \rangle + \langle T^{-1} f, \tilde{\psi}_{\xi} \rangle = \langle T^{-1} (\text{Id} - T) f, \tilde{\psi}_{\xi} \rangle + \langle f, \tilde{\theta}_{\xi} \rangle. \]

Now from A2, (3.7), (3.8), and \( \| \text{Id} - T \|_{B \to B} \leq c_\varepsilon \) (Lemma 3.2) it follows that

\[ \| f \|_B \leq c \| (\langle f, \tilde{\psi}_{\xi} \rangle) \|_{B_d} \leq c \| (\langle T^{-1} (T - \text{Id}) f, \tilde{\psi}_{\xi} \rangle) \|_{B_d} + c \| (\langle f, \tilde{\theta}_{\xi} \rangle) \|_{B_d} \]

\[ \leq c \| T^{-1} (T - \text{Id}) f \|_B + c \| (\langle f, \tilde{\theta}_{\xi} \rangle) \|_{B_d} \]

\[ \leq c_\varepsilon \| f \|_B + c \| (\langle f, \tilde{\theta}_{\xi} \rangle) \|_{B_d} \]

\[ \leq c_\varepsilon \| f \|_B + c \| (\langle f, \tilde{\theta}_{\xi} \rangle) \|_{B_d} \]
with $c_0 > 0$ a constant independent of $\varepsilon$. Therefore,
\[
\|f\|_B \leq \frac{c}{1 - c_0 \varepsilon} \|\langle f, \tilde{\theta}_\xi \rangle\|_{B_d},
\]
which implies (3.17) if we choose $\varepsilon$ so that $c_0 \varepsilon < 1$.

In the other direction, we use (3.11), A2, and (3.8) to obtain
\[
\|\langle f, \tilde{\theta}_\xi \rangle\|_{B_d} = \|\langle T^{-1} f, \tilde{\psi}_\xi \rangle\|_{B_d} \leq c \|T^{-1} f\|_B \leq c \|f\|_B.
\]

The boundedness of $T_d : B_d \to B$ is established in Lemma 3.1. \qed

3.3. Construction of frames whenever a single frame exists.
There are many cases when there is a single (old) frame $\{\psi_\xi\}$ for a quasi-Banach space $B$. More specifically, assume that in the setting of §3.1 $\tilde{\psi}_\xi = \psi_\xi$ for $\xi \in \mathcal{X}$, i.e. for any $f \in B$,
\[
(3.18) \quad f = \sum_{\xi \in \mathcal{X}} \langle f, \psi_\xi \rangle \psi_\xi \quad \text{and} \quad \|f\|_B \sim \|\langle f, \psi_\xi \rangle\|_{B_d}.
\]
In this situation the construction of a new pair of frames $\{\theta_\xi\}, \{\tilde{\theta}_\xi\}$ can be simplified. More precisely, $\{\theta_\xi\}$ is constructed as in §3.2 and $\{\tilde{\theta}_\xi\}$ is defined by $\tilde{\theta}_\xi := S^{-1} \theta_\xi$ for $\xi \in \mathcal{X}$, where $S$ is the frame operator $Sf := \sum_{\xi \in \mathcal{X}} \langle f, \theta_\xi \rangle \theta_\xi$. This method is developed in [16], where it is shown that if the operators with matrices $B, D$ from (3.3) and their adjoints $B^*, D^*$ are bounded on $B_d$ and $\ell^2$, and $\|D\|_{B_d \to B_d} \leq \varepsilon, \|D^*\|_{B_d \to B_d} \leq \varepsilon, \|D\|_{\ell^2 \to \ell^2} \leq \varepsilon$, for a sufficiently small $\varepsilon$, then $S^{-1}$ exists and is bounded on $B$ and for any $f \in B$,
\[
(3.19) \quad f = \sum_{\xi \in \mathcal{X}} \langle f, \tilde{\theta}_\xi \rangle \theta_\xi \quad \text{and} \quad \|f\|_B \sim \|\langle f, \tilde{\theta}_\xi \rangle\|_{B_d}.
\]
We refer the reader to [16] for details and proofs.

Let $Y$ be a class (set) of quasi-Banach spaces $B$ of distributions and assume that $\{\psi_\xi\}_{\xi \in \mathcal{X}}, \{\tilde{\psi}_\xi\}_{\xi \in \mathcal{X}}$ is a pair of dual frames, just as in §3.1 for each $B \in Y$. We shall denote by $Y_d$ the class consisting of the respective sequence spaces $B_d$.

Now, our main assumption is that all constants in §3.1 are uniform with respect to $B \in Y$ and $B_d \in Y_d$, i.e. they are the same for all $B \in Y$ and $B_d \in Y_d$.

In the construction in §3.2 of new frames $\{\theta_\xi\}_{\xi \in \mathcal{X}}, \{\tilde{\theta}_\xi\}_{\xi \in \mathcal{X}}$ for $B \in Y$ our main assumption now is that the constants are also uniform. Thus we assume that $\theta_\xi \in D$ for $\xi \in \mathcal{X}$ can be constructed so that $\|B\|_{B_d \to B_d} \leq c$ and $\|D\|_{B_d \to B_d} \leq \varepsilon$ for all $B_d \in Y_d$, where $\varepsilon > 0$ is sufficiently small.

A careful examination of the arguments shows that under the above assumptions Theorem 3.5 holds for all $B \in Y$, where the constants in (3.16)
are independent of $B$ as well; they may depend on $Y$, $Y_d$, and the constants from the assumptions.

4. Compactly supported frames. In this section we present the construction of a compactly supported frame $\{\theta_\xi\}$ in the general setting of §1 and its dual frame $\{\tilde{\theta}_\xi\}$, and show how they can be used for characterization of Besov and Triebel–Lizorkin spaces.

4.1. The construction. Let $\Psi_0 := \Phi$ and $\Psi$ be the compactly supported $C^\infty$ functions from the construction of Frame #1 in §2.4 The first step is to construct band limited functions $\Theta_0$ and $\Theta$ which approximate $\Psi_0$ and $\Psi$ in a specific sense given below.

**Proposition 4.1.** Let $\Psi_0$ and $\Psi$ be the even extensions of the functions $\Psi_0$ and $\Psi$ from the construction of Frame #1 in §2.4 Then for any $\varepsilon > 0$ and $N \geq K \geq 1$ there exist functions $\Theta_0, \Theta \in C^\infty$ and $R > 0$ such that $\Theta_0$ and $\Theta$ are even and real valued, $\text{supp} \Theta_0 \subset [-R, R]$, $\text{supp} \Theta \subset [-R, R]$,

\begin{align}
|\Psi_0^{(\nu)}(t) - \Theta_0^{(\nu)}(t)| & \leq \frac{\varepsilon |t|^N}{(1 + |t|)^{2N}}, \quad t \in \mathbb{R}, \nu = 0, 1, \ldots, K, \\
|\Psi^{(\nu)}(t) - \Theta^{(\nu)}(t)| & \leq \frac{\varepsilon |t|^N}{(1 + |t|)^{2N}}, \quad t \in \mathbb{R}, \nu = 0, 1, \ldots, K.
\end{align}

Furthermore, $\supp F(t^{-m}\Theta(t)) \subset [-R, R]$, $0 \leq m \leq N$, with $F$ being the Fourier transform.

**Proof.** For this proof we shall borrow from [13] and [16]. Evidently, it suffices to prove the proposition in the case when $N = K = k > 1$.

We first construct $\Theta$. Define $f(t) := (\sin \gamma t)^{-2k} \Psi(t)$ with $\gamma := \pi/2b$, and observe that $f \in C^\infty(\mathbb{R})$, $f$ is even, and $\supp f = \supp \Psi \subset [-b, b]$, $b \geq 2$.

Our next step is to construct a band limited function $f_A$, $A > 1$, which approximates $f$ sufficiently well. To this end we shall proceed as in [13] proof of Theorem 3.1. Just as in [13] we define the function $\phi$ on $\mathbb{R}$ by its Fourier transform

$$\hat{\phi} := 1_{[-1/2-\delta, 1/2+\delta]} \ast H_\delta \ast \cdots \ast H_\delta, \quad H_\delta := (2\delta)^{-1} 1_{[-\delta, \delta]}, \quad \delta := \frac{1}{2(k+2)}.$$

Evidently, $\hat{\phi}(\xi) = 1$ for $\xi \in [-1/2, 1/2]$, $\supp \hat{\phi} \subset [-1, 1]$, $0 \leq \hat{\phi} \leq 1$, $\hat{\phi}$ is even, and

$$\|\hat{\phi}^{(\nu)}\|_\infty \leq \delta^{-\nu} \leq (2(k+2))^{-\nu} \leq (4k)^{-\nu} \quad \text{for } \nu = 0, 1, \ldots, k + 1.$$

Define $f_A := f \ast \phi_A$, where $\phi_A(t) := A\phi(At)$. Note that $\hat{\phi}_A(\xi) = \hat{\phi}(\xi/A)$ and hence $\supp \hat{\phi}_A \subset [-A, A]$. On the other hand, $\hat{f}_A = \hat{f} \hat{\phi}_A$, and therefore
We next show that 
\[ f(t) - f_A(t) = \left(2\pi\right)^{-1} A^{-k} \int_{\mathbb{R}} \xi^k \hat{f}(\xi) \hat{F}(\xi) e^{i\xi t} d\xi, \]
where \( \hat{F}(\xi) = (1 - \hat{\phi}(\xi))\xi^{-k} \). From this we infer that 
\[ f^{(\nu)}(t) - f_A^{(\nu)}(t) = i\nu(2\pi)^{-1} A^{-k} \int_{\mathbb{R}} \xi^{k+\nu} \hat{f}(\xi) \hat{F}(\xi) e^{i\xi t} d\xi \]
and hence 
\[ \|f^{(\nu)} - f_A^{(\nu)}\|_\infty \leq A^{-k}\|f^{(k+\nu)}*F_A\|_\infty \]
\[ \leq A^{-k}\|f^{(k+\nu)}\|_\infty\|F_A\|_{L^1} \leq c^k A^{-k}\|f^{(k+\nu)}\|_\infty. \]

Here we have used the fact that \( \|F_A\|_{L^1} = \|F\|_{L^1} \leq c^k \), where \( c > 1 \) is an absolute constant \([13]\). As in \([13]\) we have 
\[ |\phi_A(t)| \leq c(k)A(1 + A|t|)^{-k-1}, \quad c(k) = (c'k)^k. \]

We use this and \( \text{supp } f \subset [-b, b] \) to obtain, for \( t > b \), 
\[ |f^{(\nu)}(t) - f_A^{(\nu)}(t)| = |f_A^{(\nu)}(t)| = |f^{(\nu)} * \phi_A(t)| \leq \int_{-b}^{b} |f^{(\nu)}(y)| |\phi_A(y - t)| dy \]
\[ \leq |f^{(\nu)}|_\infty \int_{-t}^{t} |\phi_A(u)| du \leq c(k)|f^{(\nu)}|_\infty \int_{-t}^{t} A(1 + Au)^{-k-1} du \]
\[ \leq c(k)|f^{(\nu)}|_\infty \int_{A(t-b)}^{\infty} (1 + v)^{-k-1} dv \leq c(k)A^{-k}\|f^{(\nu)}\|_\infty (t - b)^{-k}. \]

Therefore, 
\[ |f^{(\nu)}(t) - f_A^{(\nu)}(t)| \leq c' A^{-k}\|f^{(\nu)}\|_\infty (1 + |t|)^{-k} \quad \text{for } |t| \geq 2b. \]

This coupled with \([4.3]\) yields 
\[ |f^{(\nu)}(t) - f_A^{(\nu)}(t)| \leq cA^{-k}\max_{0 \leq j \leq 2k} \|f^{(j)}\|_\infty (1 + |t|)^{-k} \leq c' A^{-k}(1 + |t|)^{-k} \]
for \( t \in \mathbb{R} \) and \( \nu = 0, 1, \ldots, k \), where \( c' > 0 \) is independent of \( t \) and \( A \).

We set 
\[ \Theta(t) := (\sin \gamma t)^{2k} f_A(t) \quad \text{with } \gamma := \pi/2b \text{ as above}. \]

We next show that \( \Theta \) and \( t^{-m}\Theta(t) \) \((1 \leq m \leq 2k)\) are band limited. Indeed, set \( \Delta_2^{2k} := (T_\gamma - T_{-\gamma})^{2k} \), where \( T_\gamma \) is the left shift defined by \( T_\gamma g(\xi) := g(\xi + \gamma) \). It is readily seen that 
\[ (\Delta_2^{2k} f_A^\nu(t)) = (-1)^k 2^{2k}(\sin \gamma t)^{2k} f_A(t) = (-1)^k 2^{2k} \Theta(t) \]
and hence 
\[ \hat{\Theta}(\xi) = (-1)^k 2^{-2k} \Delta_2^{2k} \hat{f}_A(\xi). \]

As \( \text{supp } \hat{f}_A \subset [-A, A] \), it follows that \( \text{supp } \hat{\Theta} \subset [-A - 2k\gamma, A + 2k\gamma] \).
Further, set $G_{\nu}(t) := (\sin \gamma t)^{2k-2\nu} f_A(t)$, $0 \leq \nu \leq k$. Then
\[ t^{-2\nu} \Theta(t) = (\sin \gamma t/t)^{2\nu} G_{\nu}(t). \]

As above, supp $\hat{G}_{\nu} \subset [-A - 2(k-\nu)\gamma, A + 2(k - \nu)\gamma]$. Clearly, $\mathcal{F}(\sin \gamma t/t) = \pi \mathbb{1}_{[\gamma, \gamma]}$ and hence
\[ \mathcal{F}(t^{-2\nu} \Theta(t)) = (-1)^\nu \pi^{2\nu} \underbrace{\mathbb{1}_{[-\gamma, \gamma]} \ast \cdots \ast \mathbb{1}_{[-\gamma, \gamma]}}_{2\nu} \ast \hat{G}_{\nu}. \]

Therefore, supp $\mathcal{F}(t^{-2\nu} \Theta(t)) \subset [-A - 2k\gamma, A + 2k\gamma]$, $0 \leq \nu \leq k$. This along with the obvious fact that supp $\mathcal{F}(tf(t)) = \mathcal{F}(f')$ yields
\[ \text{supp } \mathcal{F}(t^{-m} \Theta(t)) \subset [-A - 2k\gamma, A + 2k\gamma] := [-R, R], \quad 0 \leq m \leq 2k, \]
as claimed.

We now establish (4.2). From the definitions of $f$ and $\Theta$,\[ \Psi(t) - \Theta(t) := (\sin \gamma t)^{2k}[f(t) - f_A(t)] \]
and by (4.4),
\[ |\Psi^{(\nu)}(t) - \Theta^{(\nu)}(t)| \leq c |\sin \gamma t|^k \max_{0 \leq j \leq \nu} |f^{(j)}(t) - f_A^{(j)}(t)| \leq \frac{c' A^{-k} |t|^k}{(1 + |t|)^{2k}} \]
for $\nu = 0, 1, \ldots, k$.

Finally, choosing $A$ so that $c' A^{-k} = \varepsilon$ and setting $R := A + 2k\gamma$ we get $\Theta$ with the claimed properties.

We now focus on the construction of $\Theta_0$. For this, set $\Psi := \Psi'_0$. Note that $\Psi \in C_0^\infty(\mathbb{R})$, supp $\Psi \subset [-b, -1] \cap [1, b]$, $\Psi$ is odd, and $\int_0^\infty \Psi(t) \, dt = \int_1^b \Psi(t) \, dt = -1$. It is readily seen that the construction above applied to $\Psi$ will produce a function $\Theta$ with the following properties: $\Theta \in C^\infty(\mathbb{R})$, $\Theta$ is odd, supp $\Theta \subset [-R, R]$, and
\[ |\Psi^{(\nu)}(t) - \Theta^{(\nu)}(t)| \leq \frac{\varepsilon |t|^N}{(1 + |t|)^{2N}}, \quad t \in \mathbb{R}, \, \nu = 0, 1, \ldots, K. \tag{4.5} \]

We may assume that $\varepsilon < 1/2$ and $N > 4$. We have
\[ \int_0^\infty \Theta(t) \, dt = \int_0^\infty \Psi(t) \, dt + \int_0^\infty [\Theta(t) - \Psi(t)] \, dt = -1 + \int_0^\infty [\Theta(t) - \Psi(t)] \, dt. \]

However, by (4.5),
\[ \left| \int_0^\infty [\Theta(t) - \Psi(t)] \, dt \right| \leq \int_0^1 \frac{\varepsilon t^N}{(1 + t)^{2N}} \, dt \leq \varepsilon \left( \int_0^1 t^N \, dt + \int_1^\infty (1 + t)^{-N} \, dt \right) \leq 2\varepsilon/N < \varepsilon/2. \]
Therefore, \( \int_0^\infty \Theta(t) \, dt = -1 + \eta \) with \( |\eta| < \varepsilon/2 < 1/4 \). We write \( \alpha := |\int_0^\infty \Theta(t) \, dt|^{-1} \) and observe that \( \int_0^\infty \alpha \Theta(t) \, dt = -1 \) and \( |\alpha - 1| < \varepsilon \). Furthermore, for \( \nu = 0, 1, \ldots, K \),

\[
|\Theta^{(\nu)}(t)| \leq |\Psi^{(\nu)}(t) - \Theta^{(\nu)}(t)| + |\Psi^{(\nu)}(t)| \leq \frac{\varepsilon t^N}{(1 + t)^{2N}} + c^* \mathbb{1}_{[1,b]}(t), \quad t \geq 0,
\]

where \( c^* > 1 \) depends only on \( \Psi \). However,

\[
\mathbb{1}_{[1,b]}(t) \leq (1 + b)^{2N} \frac{t^N}{(1 + t)^{2N}}
\]

for \( t \geq 0 \) and hence

\[
|\Theta^{(\nu)}(t)| \leq 2c^*(1 + b)^{2N} \frac{t^N}{(1 + t)^{2N}}.
\]

From this and (4.5) we infer that

\[
|\Psi^{(\nu)}(t) - \alpha \Theta^{(\nu)}(t)| \leq |\Psi^{(\nu)}(t) - \Theta^{(\nu)}(t)| + \varepsilon|\Theta^{(\nu)}(t)|
\]

\[
\leq \varepsilon(1 + 2c^*(1 + b)^{2N}) \frac{t^N}{(1 + t)^{2N}}, \quad \nu = 0, 1, \ldots, K.
\]

We define \( \Theta_0(t) := 1 + \int_0^t \alpha \Theta(u) \, du \) for \( t \in \mathbb{R} \). From the above we obtain, for \( \nu = 1, \ldots, K + 1 \),

(4.6) \[
|\Psi_0^{(\nu)}(t) - \Theta_0^{(\nu)}(t)| = |\Psi^{(\nu-1)}(t) - \alpha \Theta^{(\nu-1)}(t)| \leq \frac{\varepsilon_1 |t|^N}{(1 + |t|)^{2N}},
\]

where \( \varepsilon_1 := \varepsilon(1 + 2c^*(1 + b)^{2N}) \). On the other hand, for \( t > 1 \),

\[
|\Psi(t) - \Theta_0(t)| = \left| \int_0^t (\Psi(u) - \alpha \Theta(u)) \, du \right| = \left| \int_t^\infty (\Psi(u) - \alpha \Theta(u)) \, du \right|
\]

\[
\leq \varepsilon_1 \int_t^\infty (1 + u)^{-N} \, du < \varepsilon_1 (1 + t)^{-N+1} < \frac{\varepsilon_1 2^N t^{N-1}}{(1 + t)^{2(N-1)}},
\]

where we have used the fact that \( \int_0^\infty \alpha \Theta(u) \, du = \int_0^\infty \Psi(u) \, du = -1 \). For \( 0 < t \leq 1 \), we have

\[
|\Psi_0(t) - \Theta_0(t)| \leq \int_0^t |\Psi(u) - \alpha \Theta(u)| \, du
\]

\[
\leq \varepsilon_1 \int_0^t u^N \, du < \varepsilon_1 t^{N+1} < \frac{\varepsilon_1 2^N t^{N-1}}{(1 + t)^{2(N-1)}}.
\]

From these estimates and (4.6) it follows that

\[
|\Psi_0^{(\nu)}(t) - \Theta_0^{(\nu)}(t)| \leq \frac{\varepsilon_2 |t|^{(N-1)}}{(1 + |t|)^{2(N-1)}}, \quad t \in \mathbb{R}, \nu = 0, 1, \ldots, K,
\]

where \( \varepsilon_2 := \varepsilon 2^N (1 + 2c^*(1 + b)^{2N}) \).
Finally, note that \( \Theta_0(t) := 1 + \int_0^t \alpha \Theta(u) \, du = -\int_t^{\infty} \alpha \Theta(u) \, du \), which implies \( \hat{\Theta}_0(\xi) = -\frac{\alpha}{i} \hat{\Theta}(\xi) \). Hence supp \( \hat{\Theta}_0 = \text{supp} \hat{\Theta} \subset [-R, R] \).

Clearly, the above construction with \( N \) replaced by \( N + 1 \) and \( \varepsilon \) sufficiently small results in a function \( \Theta_0 \) with the claimed properties.

**Construction of a compactly supported frame.** The constants \( N, K, \) and \( \varepsilon \) (sufficiently small) will be selected later on. With these constants fixed, we use the functions \( \Theta_0, \Theta \) from Proposition 4.1 to define a new frame. As in (2.15), we set

\[
(4.7) \quad \Theta_j(u) := \Theta(b^{-j}u), \quad j \geq 1.
\]

Let the sets \( X_j, \{ A_\xi \}_{\xi \in X_j}, \) and \( X := \bigcup_{j \geq 0} X_j \) be as in the definition of Frame #1 in §2.4. We define the \( j \)-th level \((j \geq 0)\) elements of the new system by

\[
(4.8) \quad \theta_\xi(x) := |A_\xi|^{1/2} \Theta_j(\sqrt{L})(x, \xi), \quad \xi \in X_j.
\]

Then \( \{ \theta_\xi \}_{\xi \in X} \) is the new Frame #1. A dual frame \( \{ \tilde{\theta}_\xi \}_{\xi \in X} \) is produced using the general scheme from §3.

Observe immediately that since supp \( \hat{\Theta}_0 \subset [-R, R] \) and supp \( \hat{\Theta} \subset [-R, R] \), by Proposition 2.1 it follows that each \( \theta_\xi \) is compactly supported, more precisely

\[
(4.9) \quad \text{supp} \, \theta_\xi \subset B(\xi, \tilde{c} R b^{-j}), \quad \xi \in X_j, \ j \geq 0.
\]

We shall assume that \( \tilde{c}, R \geq 1 \).

**4.2. Main result.** Our goal is to show that the above defined system \( \{ \theta_\xi \}_{\xi \in X} \) along with a dual system \( \{ \tilde{\theta}_\xi \}_{\xi \in X} \) constructed by the recipe from §3 form a pair of frames for the Besov and Triebel–Lizorkin spaces \( B_{p,q}^s \), \( \tilde{B}_{p,q}^s \), \( F_{p,q}^s \), and \( \tilde{F}_{p,q}^s \) defined in (2.5) for the following range of indices determined by constants \( s_0 \geq 0, 0 < p_0, p_1, q_0 < \infty \):

\[
(4.10) \quad \Omega := \{(s, p, q) : |s| \leq s_0, p_0 \leq p \leq p_1, \text{ and } q_0 \leq q < \infty \}.
\]

To state the result we also introduce the constant \( J_0 := d/\min\{1, p_0\} \) in the case of B-spaces and \( J_0 := d/\min\{1, p_0, q_0\} \) in the case of F-spaces.

**Theorem 4.2.** Suppose \( s_0 \geq 0, q_0 > 0, 0 < p_0 \leq p_1 < \infty, \) and let \( \{ \theta_\xi \}_{\xi \in X} \) be the system constructed in (4.8), where

\[
K \geq s_0 + J_0 + d/2 + 1 \quad \text{and} \quad N \geq K + s_0 + J_0 + 3d/2 + 1.
\]

If \( \varepsilon \) in the construction of \( \{ \theta_\xi \}_{\xi \in X} \) is sufficiently small the following holds true for \((s, p, q) \in \Omega \) with \( \Omega \) from (4.10):

(a) The operator

\[
(4.11) \quad Tf := \sum_{\xi \in X} \langle f, \tilde{\psi}_\xi \rangle \theta_\xi
\]
is invertible on $B_{pq}^s$ and $T, T^{-1}$ are bounded on $B_{pq}^s$, uniformly with respect to $(s, p, q) \in \Omega$.

(b) The system $\{\tilde{\theta}_\xi\}_{\xi \in \mathcal{X}}$ consists of bounded linear functionals on $B_{pq}^s$ defined by

$$\tilde{\theta}_\xi(f) = \langle f, \tilde{\theta}_\xi \rangle := \sum_{\eta \in \mathcal{X}} \langle T^{-1}\psi_\eta, \tilde{\psi}_\xi \rangle \langle f, \tilde{\psi}_\eta \rangle \quad \text{for } f \in B_{pq}^s,$$

with the series converging absolutely, and $\tilde{\theta}_\xi, \xi \in \mathcal{X}$, can be identified with

$$\tilde{\theta}_\xi := \sum_{\eta \in \mathcal{X}} \langle T^{-1}\psi_\eta, \tilde{\psi}_\xi \rangle \tilde{\psi}_\eta \quad \text{and} \quad |\tilde{\theta}_\xi(x)| \leq \frac{c|B(\xi, b^{-j})|^{-1/2}}{(1 + b^j \rho(x, \xi))^\sigma}, \quad x \in M,$$

in the sense that for any $\phi \in \mathcal{D}$ we have $\tilde{\theta}_\xi(\phi) = \langle \phi, \tilde{\theta}_\xi \rangle$ (inner product). Here $\sigma > 0$ is arbitrary but fixed.

Moreover, $\{\theta_\xi\}_{\xi \in \mathcal{X}}, \{\tilde{\theta}_\xi\}_{\xi \in \mathcal{X}}$ form a pair of dual frames for $B_{pq}^s$ in the following sense: For any $f \in B_{pq}^s$,

$$f = \sum_{\xi \in \mathcal{X}} \langle f, \tilde{\theta}_\xi \rangle \theta_\xi \quad \text{and} \quad \|f\|_{B_{pq}^s} \sim \|(\langle f, \tilde{\theta}_\xi \rangle)\|_{b_{pq}^s},$$

where the convergence is unconditional in $B_{pq}^s$.

(c) The operator $T_d$ defined by $T_d h := \sum_{\xi \in \mathcal{X}} h_\xi \theta_\xi$ for sequences $h = (h_\xi)_{\xi \in \mathcal{X}}$ of numbers is bounded as a map $T_d : b_{pq}^s \to B_{pq}^s$, uniformly relative to $(s, p, q) \in \Omega$.

Furthermore, (a)-(c) above hold true when $B_{pq}^s$ is replaced by $\tilde{B}_{pq}^s, F_{pq}^s, \tilde{F}_{pq}^s$.

4.3. Almost diagonal matrices. On account of Theorem 3.5 and the discussion in §3.4 it is clear that to show that $\{\theta_\xi\}_{\xi \in \mathcal{X}}, \{\tilde{\theta}_\xi\}_{\xi \in \mathcal{X}}$ is a pair of frames for the B- and F-spaces $B_{pq}^s, \tilde{B}_{pq}^s, F_{pq}^s, \tilde{F}_{pq}^s$ for $(s, p, q) \in \Omega$ (see (4.10)) it suffices to show that the operators with matrices

$$A := (a_{\xi, \eta})_{\xi, \eta \in \mathcal{X}}, \quad a_{\xi, \eta} := \langle \psi_\eta, \psi_\xi \rangle,$$

$$(4.15) \quad B := (b_{\xi, \eta})_{\xi, \eta \in \mathcal{X}}, \quad b_{\xi, \eta} := \langle \theta_\eta, \psi_\xi \rangle,$$

$$D := (d_{\xi, \eta})_{\xi, \eta \in \mathcal{X}}, \quad d_{\xi, \eta} := \langle \psi_\eta - \theta_\eta, \psi_\xi \rangle,$$

are bounded on the respective sequence spaces $b_{pq}^s, \tilde{b}_{pq}^s, f_{pq}^s, \tilde{f}_{pq}^s$, defined in Definitions 2.8, 2.9, and

$$\|D\|_{b_{pq}^s \to b_{pq}^s} \leq \varepsilon, \quad \|D\|_{\tilde{b}_{pq}^s \to \tilde{b}_{pq}^s} \leq \varepsilon, \quad \|D\|_{f_{pq}^s \to f_{pq}^s} \leq \varepsilon \quad \text{and} \quad \|D\|_{\tilde{f}_{pq}^s \to \tilde{f}_{pq}^s} \leq \varepsilon,$$

for a sufficiently small $\varepsilon$, where the norm bounds and $\varepsilon$ are uniform with respect to $(s, p, q) \in \Omega$. As in the classical case on $\mathbb{R}^n$ (see [3]), we shall show the boundedness of the above operators by using the machinery of almost diagonal operators.
It will be convenient to denote
\[
\ell(\xi) := b^{-j} \quad \text{for } \xi \in X_j, \ j \geq 0.
\]
Here \(b \geq 2\) is the constant from the construction of the frames in §2.4. Evidently, \(\ell(\xi)\) is a constant multiple of the radius of the neighborhood \(A_\xi\) of \(\xi\).

**Definition 4.3.** Let \(A\) be a linear operator acting on \(b_{pq}^s\), \(\tilde{b}_{pq}^s\), \(f_{pq}^s\) or \(\tilde{f}_{pq}^s\), with an associated matrix \((a_{\xi\eta})_{\xi,\eta \in X}\). Let \(J := d/\min\{1, p\}\) in the case of the spaces \(b_{pq}^s\), \(\tilde{b}_{pq}^s\), and \(J := d/\min\{1, p, q\}\) for \(f_{pq}^s\), \(\tilde{f}_{pq}^s\). We say that \(A\) is almost diagonal if there exists \(\delta > 0\) such that
\[
\sup_{\xi, \eta \in X} |a_{\xi\eta}| < \infty,
\]
where
\[
\omega_\delta(\xi, \eta) := \left(\min\left\{\frac{\ell(\xi)}{\ell(\eta)}, \frac{\ell(\eta)}{\ell(\xi)}\right\}\right)^{|s|+J+d/2+\delta} \left(1+\frac{\rho(\xi, \eta)}{\max\{\ell(\xi), \ell(\eta)\}}\right)^{-|s|+J-d/2-\delta}.
\]

We next show that almost diagonal operators are bounded on \(b_{pq}^s\), \(\tilde{b}_{pq}^s\), \(f_{pq}^s\), and \(\tilde{f}_{pq}^s\). More precisely, with the notation
\[
\|A\|_\delta := \sup_{\xi, \eta \in X} |a_{\xi\eta}| \omega_\delta(\xi, \eta)
\]
we have:

**Theorem 4.4.** Suppose \(s \in \mathbb{R}\) and \(0 < p, q < \infty\), and let \(\|A\|_s < \infty\) (in the sense of Definition 4.3) for some \(\delta > 0\). Then there exists a constant \(c > 0\) such that for any sequence \(h := \{h_\xi\}_{\xi \in X} \in b_{pq}^s\),
\[
\|Ah\|_{b_{pq}^s} \leq c\|A\|_\delta \|h\|_{b_{pq}^s},
\]
and the same holds true with \(b_{pq}^s\) replaced by \(\tilde{b}_{pq}^s\), \(f_{pq}^s\), or \(\tilde{f}_{pq}^s\). Here the constant \(c\) can be written in the form \(c = c_1(p+1)c_2 c_3^{1/p+1/q}(1/q)^{1/q}\), where \(c_1, c_2, c_3 > 1\) depend only on \(\delta, b, \gamma,\) and \(c_0\).

To streamline the presentation we postpone the proof of this theorem to the appendix.

**Remark.** Observe that \(\omega_\delta(\xi, \eta)\) in the definition of almost diagonal operators can be optimized depending on the specific space \(b_{pq}^s\), \(\tilde{b}_{pq}^s\), \(f_{pq}^s\), or \(\tilde{f}_{pq}^s\). This would enable us to work with smaller parameters \(N\) and \(K\) in the construction of \(\{\theta_\xi\}\) and in Theorem 4.2. However, we have no restrictions on \(N, K\) and opted to go for a simpler version of \(\omega_\delta(\xi, \eta)\).

The above theorem and the construction from §3.2 indicate that to prove that \(\{\theta_\xi\}, \{\tilde{\theta}_\xi\}\) is a pair of frames for \(B_{pq}^s\), \(\tilde{B}_{pq}^s\), \(F_{pq}^s\), or \(F_{pq}^s\) it suffices to show
that the operators with matrices $A$, $B$, and $D$, defined in (4.15) are almost diagonal, and $\|D\|_\delta \leq \epsilon$ for fixed $\delta > 0$ and sufficiently small $\epsilon > 0$.

4.4. Inner products. We next estimate the inner products involved in (4.15). They characterize the localization and approximation properties of the new system $\{\theta_\xi\}$ relative to the old frame $\{\psi_\xi\}$.

**Theorem 4.5.** For any $\xi \in X_j$, $\eta \in X_\ell$ we have

\begin{align}
|\langle \psi_\xi, \psi_\eta \rangle| & \leq cb^{-|j-\ell|(N-K-d)}(1 + b^{\min\{j,\ell\}} \rho(\xi, \eta))^{-K}, \\
|\langle \theta_\xi, \psi_\eta \rangle| & \leq cb^{-|j-\ell|(N-K-d)}(1 + b^{\min\{j,\ell\}} \rho(\xi, \eta))^{-K}, \\
|\langle \psi_\xi - \theta_\xi, \psi_\eta \rangle| & \leq cb^{-|j-\ell|(N-K-d)}(1 + b^{\min\{j,\ell\}} \rho(\xi, \eta))^{-K},
\end{align}

where $c > 0$ is a constant independent of $\epsilon$. Moreover, the above inequalities hold with $\psi_\eta$ replaced by $\tilde{\psi}_\eta$.

**Proof.** We shall only prove (4.21); the proof of (4.19) or (4.20) is similar and will be omitted. Assume $j, \ell \geq 1$. The other cases are similar. From (2.17) and (4.8) we get

\[ |\langle \psi_\xi - \theta_\xi, \psi_\eta \rangle| \leq c|B(\xi, b^{-j})|^{1/2}|B(\eta, b^{-\ell})|^{1/2} \times |([\Psi(b^{-j}\sqrt{L}) - \Theta(b^{-j}\sqrt{L})], \psi(2^{-\ell}\sqrt{L})|\xi, \eta)| \]

\[ = c|B(\xi, b^{-j})|^{1/2}|B(\eta, b^{-\ell})|^{1/2}|[\Psi(b^{-j}\sqrt{L}) - \Theta(b^{-j}\sqrt{L})]\psi(2^{-\ell}\sqrt{L})(\xi, \eta)|. \]

Two cases present themselves here.

**Case 1:** $\ell \geq j$. Set $F(\lambda) := [\Psi(\lambda) - \Theta(\lambda)]\psi(b^{-(\ell-j)}\lambda)$. Evidently,

\[ F(b^{-j}\sqrt{L}) := [\Psi(b^{-j}\sqrt{L}) - \Theta(b^{-j}\sqrt{L})]\psi(b^{-\ell}\sqrt{L}), \quad \text{supp} \ F \subset [b^{\ell-j-1}, b^{\ell-j+1}], \]

and by Proposition 4.1

\[ \|F^{(\nu)}\|_{\infty} \leq \frac{c\epsilon}{b^{(\ell-j)\nu}}, \quad \nu = 0, 1, \ldots, K. \]

Now applying Theorem 2.2 we infer that

\[ |F(b^{-j}\sqrt{L})(x, y)| \leq \frac{cb^{(\ell-j)d}(\|F\|_{\infty} + b^{(\ell-j)K} \|F(K)\|_{\infty})}{B(x, b^{-j})^{1/2}B(y, b^{-j})^{1/2}(1 + b^{j}\rho(x, y))^{K}} \]

\[ \leq \frac{c\epsilon b^{-(\ell-j)(N-K-d)}}{B(x, b^{-j})^{1/2}B(y, b^{-j})^{1/2}(1 + b^{j}\rho(x, y))^{K}} \]

and hence

\[ |\langle \psi_\xi - \theta_\xi, \psi_\eta \rangle| \leq \frac{c\epsilon b^{-(\ell-j)(N-K-d)}}{(1 + b^{j}\rho(\xi, \eta))^{K}}, \]

which proves (4.21).

**Case 2:** $\ell < j$. Set $F(\lambda) := [\Psi(b^{-(j-\ell)}\lambda) - \Theta(b^{-(j-\ell)}\lambda)]\psi(\lambda)$. Evidently,

\[ F(b^{-\ell}\sqrt{L}) := [\Psi(b^{-j}\sqrt{L}) - \Theta(b^{-j}\sqrt{L})]\psi(b^{-\ell}\sqrt{L}), \quad \text{supp} \ F \subset [b^{-1}, b^2], \]
and by Proposition 4.1,
\[ \|F^{(\nu)}\|_\infty \leq c\varepsilon b^{-(j-\ell)} N, \quad \nu = 0, 1, \ldots, K. \]
Now, again by Theorem 2.2,
\[ |F(b^{-\ell} \sqrt{L})(x, y)| \leq \frac{c(\|F\|_\infty + \|F^{(K)}\|_\infty)}{|B(x, b^{-\ell})|^{1/2} |B(y, b^{-\ell})|^{1/2}(1 + b^\ell \rho(x, y))^{K}} \]
and hence
\[ |\langle \psi_\xi - \theta_\xi, \psi_\eta \rangle| \leq \frac{c\varepsilon b^{-(j-\ell)} N}{(1 + b^\ell \rho(\xi, \eta))^{K}}, \]
which confirms (4.22).

4.5. Proof of Theorem 4.2.\[ \]
Observe first that a careful examination of [13] shows that the pair of frames \( \{\psi_\xi\}_{\xi \in \mathcal{X}}, \{\tilde{\psi}_\xi\}_{\xi \in \mathcal{X}} \), constructed there satisfy conditions A1–A2 of §3.1 with \( B, B_d \) being any of the pairs of spaces \( B_{pq}^s, b_{pq}^s \) or \( \tilde{B}_{pq}^s, \tilde{b}_{pq}^s \) or \( F_{pq}^s, f_{pq}^s \) or \( \tilde{F}_{pq}^s, \tilde{f}_{pq}^s \), and all the relevant constants, in particular, the constants in Theorems 2.10–2.11 are uniform with respect to \( (s, p, q) \in \Omega \), where \( \Omega \) is defined in (4.10). In fact, the maximal inequality (2.19) is the main nontrivial contributor to the constants of interest in [13]. Condition A3 (§3.1) is also satisfied since we assume \( p, q < \infty \). The validity of A4 is a consequence of the argument below.

Note that, if \( (s, p, q) \in \Omega \), then the constant \( c \) from Theorem 4.4 applied with e.g. \( \delta = 1 \) can be bounded as follows:
\[ c \leq c_1 (p_1 + 1) c_2 s_0^{1/p_0 + 1/q_0} (1/q_0)^{1/q_0}, \]
where the constants \( c_1, c_2, c_3 > 0 \) depend only on \( b, \gamma, c_0 \). Here, any \( \delta > 0 \) would do the job. Therefore, Theorem 4.2 will follow from Theorem 3.5 if we prove that the operators with matrices \( A, B, D \) defined in (4.15) are almost diagonal with \( \delta = 1 \) on \( b_{pq}^s, \tilde{b}_{pq}^s, f_{pq}^s, \tilde{f}_{pq}^s \) and in addition for sufficiently small \( \varepsilon > 0 \),
\[ \|D\|_\delta \leq \varepsilon \quad \text{with} \quad \delta = 1. \]

We shall only prove (4.22); the boundedness of the operators associated with the other matrices follows similarly. Recall that
\[ D := (d_{\xi, \eta})_{\xi, \eta \in \mathcal{X}}, \quad d_{\xi, \eta} := \langle \psi_\eta - \theta_\eta, \psi_\xi \rangle. \]
It will be convenient to introduce the more detailed notation \( \omega_\delta(\xi, \eta; s, \mathcal{J}) \) for the quantity \( \omega_\delta(\xi, \eta) \) from Definition 4.3. We claim that from the inequalities \( K \geq s_0 + 2d_2 + 1 \) and \( N \geq K + s_0 + 2 \mathcal{J}_0 + 3d_2 + 1 \) it follows that
\[ |d_{\xi, \eta}| := |\langle \psi_\eta - \theta_\eta, \psi_\xi \rangle| \leq c\varepsilon \omega_1(\xi, \eta; s_0, \mathcal{J}_0), \quad \xi, \eta \in \mathcal{X}, \]
where the constants \( c_1, c_2, c_3 > 0 \) depend only on \( b, \gamma, c_0 \), and any \( \delta > 0 \) would do the job. Therefore, Theorem 4.2 will follow from Theorem 3.5 if we prove that the operators with matrices \( A, B, D \) defined in (4.15) are almost diagonal with \( \delta = 1 \) on \( b_{pq}^s, \tilde{b}_{pq}^s, f_{pq}^s, \tilde{f}_{pq}^s \) and in addition for sufficiently small \( \varepsilon > 0 \),
\[ \|D\|_\delta \leq \varepsilon \quad \text{with} \quad \delta = 1. \]
where the constant $c$ is independent of $\varepsilon$. This along with the obvious fact that $\omega_1(\xi, \eta; s, J) \geq \omega_1(\xi, \eta; s_0, J_0)$ whenever $(s, p, q) \in \Omega$ yields

$$\|D\|_1 := \sup_{\xi, \eta \in \mathcal{X}} \frac{|d_{\xi, \eta}|}{\omega_1(\xi, \eta; s, J)} \leq c\varepsilon.$$ 

However, $\varepsilon$ is independent of $M$, $N$, and $c$. Therefore, $c\varepsilon$ above can be replaced by $\varepsilon$ and (4.22) would hold.

For the proof of (4.23) consider the case when $\ell(\xi) \geq \ell(\eta)$, that is, $\xi \in \mathcal{X}_j$, $\eta \in \mathcal{X}_\ell$ and $\ell \geq j$. From estimate (4.21) in Theorem 4.5 we get

$$|a_{\xi, \eta}| \leq c\varepsilon b^{-|j-\ell|(N-K-d)}(1 + 2^j \rho(\xi, \eta))^{-K}$$

$$= c\varepsilon \left(\frac{\ell(\eta)}{\ell(\xi)}\right)^{N-K-d} \left(1 + \frac{\rho(\xi, \eta)}{\ell(\xi)}\right)^{-K} \leq c\varepsilon \omega_1(\xi, \eta; s_0, J_0),$$

where in the last inequality we have used $K \geq s_0 + J_0 + d/2 + 1$ and $N \geq K + s_0 + J_0 + 3d/2 + 1$.

The proof of (4.23) in the case $\ell(\xi) < \ell(\eta)$ is the same and will be omitted.

The claimed properties of the dual frame elements $\tilde{\theta}_\xi$, $\xi \in \mathcal{X}$, are established in Theorem 4.6 below.

4.6. Localization of $\tilde{\theta}_\xi$. From our general construction of new frames in §3 it only follows that the dual frame elements $\tilde{\theta}_\xi$, $\xi \in \mathcal{X}$, are continuous linear functionals on the underlying space $B$, that is, the respective B- or F-space in the current setting. Now, we would like to provide more information about the dual frame elements, and in particular, to identify them with well localized functions.

**Theorem 4.6.** For any $\gamma, \sigma > 0$ the parameters $K$, $N$ and $\varepsilon$ in the construction of $\{\tilde{\theta}_\xi\}$ can be selected so that for any $\xi \in \mathcal{X}_j$, $j \geq 0$, the linear functional $\tilde{\theta}_\xi$ can be identified with a function

$$\tilde{\theta}_\xi = \sum_{\nu \geq 0} \sum_{\eta \in \mathcal{X}_\nu} \alpha_{\xi, \eta} \tilde{\psi}_\eta,$$

where $|\alpha_{\xi, \eta}| \leq \frac{c b^{-|j-\nu|\gamma}}{(1 + b^{\nu \rho(\xi, \eta)})^{\sigma}},$

and

$$|\tilde{\theta}_\xi(x)| \leq c \frac{|B(\xi, b^{-j})|^{-1/2}}{(1 + b^{\rho(x, \xi)})^{\sigma}}, \quad x \in M.$$ 

The following two simple lemmas will be instrumental in the proof of this theorem. For completeness, we give their proofs in the appendix.

**Lemma 4.7.** Let $\sigma \geq 2d + 1$, $b > 1$, $0 \leq s, t \leq m$, and $x, y \in M$. Then

$$\sum_{\omega \in \mathcal{X}_m} \frac{1}{(1 + b^s \rho(x, \omega))^{\sigma}(1 + b^t \rho(y, \omega))^{\sigma}} \leq \frac{c b^{(m-s)\vee t}\sigma}{(1 + b^{s \vee t}(x, y))^{\sigma}},$$

where $c > 0$ depends only on $d$, $b$ and $\sigma$. 

**Lemma 4.8.** Let $\sigma \geq 2d + 1$ and $j, \nu \geq 0$, $\delta > 0$, $b > 1$, and $x, y \in M$. Then

\begin{equation}
\sum_{m \geq 0} \sum_{\omega \in \mathcal{X}_m} \frac{b^{-|m-j|\sigma}}{(1 + b^j\rho(x, \omega))^{\sigma}} \frac{b^{-|m-\nu|\sigma}}{(1 + b^\nu\rho(y, \omega))^{\sigma}} \leq \frac{c_\sigma b^{j-\nu|\sigma}}{(1 + b^{j\rho(x, y)})^{\sigma}} \tag{4.27}
\end{equation}

and

\begin{equation}
\sum_{m \geq 0} \sum_{\omega \in \mathcal{X}_m} \frac{b^{-|m-j|\sigma}}{(1 + b^j\rho(x, \omega))^{\sigma}} \frac{1}{(1 + b^\nu\rho(y, \omega))^{\sigma}} \leq \frac{c_\sigma}{(1 + b^{j\rho(x, y)})^{\sigma}} \tag{4.28}
\end{equation}

where $c_\sigma > 0$ depends only on $d, b, \delta$, and $\sigma$.

**Proof of Theorem 4.6.** Clearly, it suffices to prove the theorem when $\gamma = \sigma \geq 5d/2 + 2$. Given $\sigma \geq 5d/2 + 2$ we impose additional conditions on the parameters $K, M$ from Theorem 4.2: $N - K - d \geq \sigma + 1$ and $K \geq \sigma$. Later on an additional condition will be imposed on $\varepsilon$ as well. By Theorem 4.5, for $\xi \in \mathcal{X}_j$ and $\eta \in \mathcal{X}_\nu$, $j, \nu \geq 0$, we have

\begin{equation}
|\langle \psi_\xi - \theta_\xi, \tilde{\psi}_\eta \rangle| \leq c_\rho b^{-|j-\nu|\sigma} (1 + b^{j\rho\nu}(\xi, \eta))^{-\sigma}, \tag{4.29}
\end{equation}

and

\begin{equation}
|\langle \psi_\xi, \tilde{\psi}_\eta \rangle| \leq cb^{-|j-\nu|\sigma} (1 + b^{j\rho\nu}(\xi, \eta))^{-\sigma}. \tag{4.30}
\end{equation}

Note that by (4.13) the linear functional $\tilde{\theta}_\xi$ can be identified with

\begin{equation}
\tilde{\theta}_\xi = \sum_{\eta \in \mathcal{X}} \langle T^{-1}\psi_\eta, \tilde{\psi}_\xi \rangle \tilde{\psi}_\eta, \tag{4.31}
\end{equation}

and our next step is to obtain a suitable representation for $T^{-1}\psi_\eta$.

**Lemma 4.9.** For any $\sigma > 0$ the parameters $K, N$, and $\varepsilon$ in the construction of $\{\tilde{\theta}_\xi\}$ can be selected so that for any $\eta \in \mathcal{X}_\nu$, $\nu \geq 0$, we have

\begin{equation}
T^{-1}\psi_\eta = \sum_{m \geq 0} \sum_{\omega \in \mathcal{X}_m} t_{\eta,\omega}(\psi_\omega - \theta_\omega), \text{ where } |t_{\eta,\omega}| \leq \frac{c b^{-|\nu-m|\sigma}}{(1 + b^{\nu\rho}(\eta, \omega))^{\sigma}}, \tag{4.32}
\end{equation}

and

\begin{equation}
|T^{-1}\psi_\eta(x)| \leq \frac{c |B(\eta, b^{-\nu})|^{-1/2}}{(1 + b^{\nu\rho}(\eta, x))^{\sigma}}, \quad x \in M. \tag{4.33}
\end{equation}

The above series converges uniformly on $M$.

**Proof.** From the construction of $\{\tilde{\theta}_\xi\}$ in §3.2 (Lemma 3.2) we have

\begin{equation}
T^{-1}f = \sum_{k \geq 1} (\text{Id} - T)^k f, \quad \text{where } Tf := \sum_{\xi \in \mathcal{X}} \langle f, \tilde{\psi}_\xi \rangle \theta_\xi,
\end{equation}

for any distribution $f$ from the underlying $\text{B}$- or $\text{F}$-space $\mathcal{B}$ with convergence in the norm of the space and as a consequence in $\mathcal{D}'$. From this and the
representation \( f = \sum_{\omega \in \mathcal{X}} \langle f, \tilde{\psi}_\omega \rangle \psi_\omega \) (Proposition 2.5) we infer that

\[
(\text{Id} - T)f = \sum_{m \geq 0} \sum_{\omega \in \mathcal{X}_m} \langle f, \tilde{\psi}_\omega \rangle (\psi_\omega - \theta_\omega).
\]

We apply the above to \( \psi_\eta \) (\( \eta \in \mathcal{X}_\nu, \nu \geq 0 \)). We claim that for any \( k \geq 1 \),

\[
(\text{Id} - T)^k \psi_\eta = \sum_{m \geq 0} \sum_{\omega \in \mathcal{X}_m} T^k_{\eta \omega} (\psi_\omega - \theta_\omega),
\]

where the convergence is in \( \mathcal{B} \) and hence in \( \mathcal{D}' \), and

\[
|T^k_{\eta \omega}| \leq \frac{c(c_* \varepsilon)^{k-1}b^{-|\nu-m|\sigma}}{(1 + b^{\nu \wedge m} \rho(\eta, \omega))^{\sigma}}, \quad \omega \in \mathcal{X}_m, \quad c_* := c_0 c_\flat.
\]

Here the constants \( c_\flat, c_0 \) are from Lemma 4.8 and (4.29).

Indeed, by (4.34) identity (4.35) holds for \( k = 1 \) with \( T^1_{\eta \omega} = \langle \psi_\eta, \tilde{\psi}_\omega \rangle \), and by (4.30) inequality (4.36) holds for \( k = 1 \). Assume now that (4.35)–(4.36) hold for some \( k \geq 1 \). Then

\[
(\text{Id} - T)^{k+1} \psi_\eta = \sum_{m \geq 0} \sum_{\omega \in \mathcal{X}_m} \langle (\text{Id} - T)^k \psi_\eta, \tilde{\psi}_\omega \rangle (\psi_\omega - \theta_\omega),
\]

and using (4.29), (4.36), and Lemma 4.8 we obtain (\( \eta \in \mathcal{X}_\nu, \omega \in \mathcal{X}_m \))

\[
|\langle (\text{Id} - T)^k \psi_\eta, \tilde{\psi}_\omega \rangle| \leq \sum_{\ell \geq 0} \sum_{\alpha \in \mathcal{X}_\ell} |T^k_{\eta \alpha}| \langle \psi_\alpha - \theta_\alpha, \tilde{\psi}_\omega \rangle
\]

\[
\leq c(c_* \varepsilon)^{k-1} c_\flat \varepsilon \sum_{\ell \geq 0} \sum_{\alpha \in \mathcal{X}_\ell} \frac{b^{-|\nu-\ell|\sigma}}{(1 + b^{\nu \wedge \ell} \rho(\eta, \alpha))^{\sigma}} \frac{b^{-|\nu-m|\sigma}}{(1 + b^{\nu \wedge m} \rho(\omega, \alpha))^{\sigma}}
\]

\[
\leq c(c_* \varepsilon)^k \frac{b^{-|\nu-m|\sigma}}{(1 + b^{\nu \wedge m} \rho(\eta, \omega))^{\sigma}}, \quad c_* := c_0 c_\flat.
\]

Therefore, by induction (4.35)–(4.36) hold for all \( k \geq 1 \).

We now impose on \( \varepsilon \) the additional condition

\[
\varepsilon \leq \frac{1}{2c_*} = \frac{1}{2c_0 c_\flat}.
\]

Summing up we obtain

\[
\sum_{k \geq 1} |T^k_{\eta \omega}| \leq \frac{cb^{-|\nu-m|\sigma}}{(1 + b^{\nu \wedge m} \rho(\eta, \omega))^{\sigma}} \sum_{k \geq 1} (c_* \varepsilon)^{k-1}
\]

\[
\leq \frac{2cb^{-|\nu-m|\sigma}}{(1 + b^{\nu \wedge m} \rho(\eta, \omega))^{\sigma}}.
\]

This, the representation \( T^{-1} \psi_\eta = \sum_{k \geq 1} (\text{Id} - T)^k \psi_\eta \), and (4.35)–(4.36) imply (4.32).
By the localization of $\psi_\xi$ and $\tilde{\psi}_\xi$, given in Proposition 2.5, it follows that
\[
\|\psi_\xi(x)\|, \|\tilde{\psi}_\xi(x)\| \leq \frac{c|B(\xi, b^{-j})|^{-1/2}}{(1 + b^j \rho(x, \xi))^\sigma}, \quad x \in M, \xi \in X_j, j \geq 0.
\]
On the other hand, by (4.8)–(4.9),
\[
\|\theta_\xi\|_\infty \leq \frac{c|B(\xi, b^{-j})|^{-1/2}}{(1 + b^j \rho(x, \xi))^\sigma} \quad \text{and} \quad \text{supp} \, \theta_\xi \subset B(\xi, cb^{-j}) \quad \text{for} \ \xi \in X_j.
\]
Therefore,
\[
\|\psi_\xi(x) - \theta_\xi(x)\| \leq \frac{c|B(\xi, b^{-j})|^{-1/2}}{(1 + b^j \rho(x, \xi))^\sigma} \quad \text{for} \ \xi \in X_j.
\]

This along with the estimate for $|t_{\eta_\omega}|$ in (4.32) yields
\[
\left| T^{-1} \psi_\eta(x) \right| \leq \sum_{m \geq 0} \sum_{\omega \in X_m} |t_{\eta_\omega}| \left| \psi_\omega(x) - \theta_\omega(x) \right|
\leq \frac{c \sum_{m \geq 0} \sum_{\omega \in X_m} b^{-|\nu - m| \sigma}}{(1 + b^\nu \rho(x, \xi))^\sigma} \left| B(\omega, b^{-m}) \right|^{1/2}, \quad x \in M, \xi \in X_j.
\]

By (1.2) and (2.2) it readily follows that
\[
|B(\eta, b^{-\nu})| \leq c_0 b^{-|\nu - m| d} (1 + b^\nu \rho(\eta, \omega))^d |B(\omega, b^{-m})|.
\]
We insert this above and obtain
\[
\left| T^{-1} \psi_\eta(x) \right| \leq \frac{c}{|B(\eta, b^{-\nu})|^{1/2} \sum_{m \geq 0} \sum_{\omega \in X_m} b^{-|\nu - m| (\sigma - d/2)}} \frac{1}{(1 + b^{\nu \wedge m} \rho(\eta, \omega))^{\sigma - d/2}} \sum_{m \geq 0} \sum_{\omega \in X_m} b^{-|\nu - m| (\sigma - d/2)}
\leq \frac{c |B(\eta, b^{-\nu})|^{-1/2}}{(1 + b^{\nu} \rho(\eta, x))^{\sigma - d/2 - 1}}.
\]

Here for the last inequality we have used (4.28) with $\sigma$ replaced by the quantity $\sigma - d/2 - 1 \geq 2d + 1$. Finally, observe that since $\sigma$ can be selected arbitrarily large, the above $\sigma$ can be replaced by $\sigma + d/2 + 1$, which leads to (4.33).

We are now ready to complete the proof of Theorem 4.6. Using Lemmas 4.8–4.9 we obtain
\[
\left| \langle T^{-1} \psi_\eta, \tilde{\psi}_\xi \rangle \right| \leq \sum_{m \geq 0} \sum_{\omega \in X_m} |t_{\eta_\omega}| \left| \langle \psi_\omega - \theta_\omega, \tilde{\psi}_\xi \rangle \right|
\leq \frac{c \sum_{m \geq 0} \sum_{\omega \in X_m} b^{-|\nu - m| \sigma}}{(1 + b^{\nu \wedge m} \rho(\eta, \alpha))^{\sigma}} \frac{1}{(1 + b^m \rho(\omega, \alpha))^{\sigma}}
\leq \frac{c b^{-|\nu - j| \sigma}}{(1 + b^{\nu \wedge j} \rho(\eta, \xi))^{\sigma}}.
\]

Using this in (4.31) implies (4.24) with $\gamma = \sigma$. 

To establish (4.25) we use the estimate for $|a\xi\eta|$ in (4.24) (with $\gamma = \sigma$) and the localization of $\tilde{\psi}$ from (4.37). We get

$$|\tilde{\theta}(x)| \leq \sum_{\nu \geq 0} \sum_{\eta \in X_{\nu}} |\langle T^{-1}\psi, \tilde{\psi}\rangle| |\tilde{\psi}(x)|$$

$$\leq c \sum_{\nu \geq 0} \sum_{\eta \in X_{\nu}} \frac{b^{-j-\nu}\sigma}{(1 + b^{\nu}\rho(\xi, \eta))^{\sigma}} |B(\eta, b^{-\nu})|^{-1/2}.$$  

Now, just as in the proof of Lemma 4.9 we conclude that (4.25) holds true.

5. Application of compactly supported frames to Hardy spaces.

In this section we consider atomic Hardy spaces $H^p_A$, $0 < p \leq 1$, in the general setting of this article (§1). We use the compactly supported frames from §4 to establish a Littlewood–Paley characterization, and as a consequence, a frame decomposition of the atomic Hardy spaces $H^p_A$. This result can also be viewed as an atomic decomposition of the Triebel–Lizorkin spaces $F^0_{p,2}$, $0 < p \leq 1$.

Inhomogeneous atomic Hardy spaces. In introducing atoms we follow [11, 5] to a large extent. The inhomogeneous nature of our setting, however, compels us to introduce two kinds of atoms.

**Definition 5.1.** Let $0 < p \leq 1$ and $n := \lfloor d/2p \rfloor + 1$, where $d$ is from §1.2. A function $a$ is called an atom (of type A or B) associated with the operator $L$ if it satisfies one of the following sets of conditions:

(A) There exists a ball $B$ of radius $r = r_B$, $r \geq 1$, such that

- (i) $\text{supp } a \subset B$ and
- (ii) $\|a\|_{L^2} \leq |B|^{1/2-1/p}$.

(B) There exists a function $b \in D(L^n)$ and a ball $B$ of radius $r = r_B$, $r > 0$, such that

- (i) $a = L^n b$,
- (ii) $\text{supp } L^k b \subset B$, $k = 0, 1, \ldots, n$, and
- (iii) $\|L^k b\|_{L^2} \leq r^{2(n-k)} |B|^{1/2-1/p}$, $k = 0, 1, \ldots, n$.

Being in a setting different from the one in [11, 5] we define the atomic Hardy spaces $H^p_A$ as spaces of distributions (§2.5).

**Definition 5.2.** The atomic Hardy space $H^p_A$, $0 < p \leq 1$, is defined as the set of all distributions $f \in \mathcal{D}'$ that can be represented in the form

$$f = \sum_{j=1}^{\infty} \lambda_j a_j,$$

where $\sum_{j=1}^{\infty} |\lambda_j|^p < \infty$. 

\{a_j\} are atoms, and the convergence is in \(\mathcal{D}'\). We set
\[
\|f\|_{H^p_A} := \inf_{f = \sum_{j=1}^{\infty} \lambda_j a_j} \left( \sum_{j=1}^{\infty} |\lambda_j|^p \right)^{1/p}, \quad f \in H^p_A.
\]

Our first order of business is to give an example of atoms.

**Lemma 5.3.** Assume that the constant \(N\) from the construction of \(\Theta\) in Proposition 4.1 obeys the condition \(N \geq 2n = 2[d/2p] + 2\).

(i) For any \(\xi \in \mathcal{X}_0\) the function
\[
a_\xi := |B(\xi, 1)|^{1/2 - 1/p} \theta_\xi \quad \text{with} \quad \text{supp} a_\xi \subset B(\xi, \tilde{c} R)
\]
is a constant multiple of an atom of type A.

(ii) For any \(\xi \in \mathcal{X}_j, \ j \geq 1\), the function
\[
a_\xi := |B(\xi, b^{-j})|^{1/2 - 1/p} \theta_\xi \quad \text{with} \quad \text{supp} a_\xi \subset B(\xi, \tilde{c} R b^{-j})
\]
is a constant multiple of an atom of type B.

The constants \(\tilde{c}, R\) above are from (4.9).

**Proof.** Part (i) is immediate from the construction of \(\theta_\xi\), \(\xi \in \mathcal{X}_0\). To prove (ii) we set
\[
b_\xi(x) := |B(\xi, b^{-j})|^{1/2 - 1/p} |A_\xi|^{1/2} L^{-n} \Theta(b^{-j} \sqrt{L})(x, \xi) \quad \text{for} \ \xi \in \mathcal{X}_j, \ j \geq 1.
\]
Clearly, \(L^n b_\xi = a_\xi\) and
\[
L^k b_\xi(x) = |B(\xi, b^{-j})|^{1/2 - 1/p} |A_\xi|^{1/2} L^{-(n-k)} \Theta(b^{-j} \sqrt{L})(x, \xi) \leq |B(\xi, b^{-j})|^{1/2 - 1/p} |A_\xi|^{1/2} b^{-2j(n-k)} g(b^{-j} \sqrt{L})(x, \xi),
\]
where \(g(t) := t^{-2(n-k)} \Theta(t)\). By Proposition 4.1, \(\text{supp} \hat{g} \subset [-R, R]\) and applying Proposition 2.1 we obtain \(\text{supp} L^k b_\xi = g(b^{-j} \sqrt{L})(\cdot, \xi) \subset B(\xi, r)\) with \(r = \tilde{c} R b^{-j}\), \(k = 0, 1, \ldots, n\).

On the other hand, from Theorem 2.2 it follows that
\[
\|g(b^{-j} \sqrt{L})(\cdot, \xi)\|_\infty \leq c |B(\xi, b^{-j})|^{-1}
\]
and we know that \(|A_\xi| \leq |B(\xi, b^{-j})|\) for \(\xi \in \mathcal{X}_j\). Combining these with (5.1) implies
\[
\|L^k b_\xi\|_\infty \leq c b^{-2j(n-k)} |B(\xi, b^{-j})|^{1/2 - 1/p} \leq c' r^{2(n-k)} |B(\xi, r)|^{-1/p},
\]
where the constant \(c' > 0\) depends on \(b, R, \tilde{c}, n\). Here for the last inequality we have used (1.2). Now, the estimate \(\|L^k b_\xi\|_{L^2} \leq c r^{2(n-k)} |B(\xi, r)|^{1/2 - 1/p}\) follows from (5.2) and \(\text{supp} L^k b_\xi \subset B(\xi, r)\).

We now come to the main result in this section.

**Theorem 5.4.** We have \(H^p_A = F^0_{p^2}\), \(0 \leq p \leq 1\), and
\[
\|f\|_{H^p_A} \sim \|f\|_{F^0_{p^2}} \quad \text{for} \ f \in H^p_A.
\]
Proof. For the proof of the estimate \( \|f\|_{F^p_{p_2}} \leq c\|f\|_{H^p_A}, \ f \in H^p_A \), we need:

**Lemma 5.5.** For any atom \( a \) and \( 0 < p \leq 1 \), we have

\[
(5.4) \quad \|a\|_{F^p_{p_2}} \leq c < \infty.
\]

Proof. Let \( a \) be an atom of type B in the sense of Definition 5.1 and suppose \( \text{supp} \ a \subset B \), \( B = B(z, r) \). Denote briefly \( B_2 := B(z, 2r) \). Let \( \{\varphi_j\}_{j \geq 0} \) be the functions from the definition of the B- and F-spaces in §2.5. From spectral theory it follows that \( T f := (\sum_{j \geq 0} |\varphi_j(\sqrt{L}) f(\cdot)|^2)^{1/2} \) is a bounded operator on \( L^2(M) \). Therefore,

\[
\left\| \left( \sum_{j \geq 0} |\varphi_j(\sqrt{L}) a(\cdot)|^2 \right)^{1/2} \right\|_{L^p(B_2)} \leq \left\| \left( \sum_{j \geq 0} |\varphi_j(\sqrt{L}) a(\cdot)|^2 \right)^{1/2} \right\|_{L^2(B_2)} B_2^{1/p-1/2} \leq \left\| \left( \sum_{j \geq 0} |\varphi_j(\sqrt{L}) a(\cdot)|^2 \right)^{1/2} \right\|_{L^2(M)} B_2^{1/p-1/2} \leq c \|a\|_{L^2} |B|^{1/p-1/2} \leq c,
\]

where we have used Hölder’s inequality and \( \|a\|_{L^2} \leq |B|^{1/2-1/p} \).

To estimate \( \left\| \left( \sum_{j \geq 0} |\varphi_j(\sqrt{L}) a(\cdot)|^2 \right)^{1/2} \right\|_{L^p(M \setminus B_2)} \) we split the index set in two, depending on whether \( 2^j \geq 1/r \) or \( 2^j < 1/r \).

Let \( 2^j \geq 1/r \). From Theorem 2.2 and (2.3) it follows that for any \( \sigma > 0 \) and \( j \geq 1 \),

\[
(5.5) \quad |\varphi_j(\sqrt{L})(x, y)| = |\varphi(2^{-j}\sqrt{L})(x, y)| \leq c_\sigma |B(y, 2^{-j})|^{-1}(1 + 2^j \rho(x, y))^{-\sigma}.
\]

For the same reason this estimate holds for \( j = 0 \) as well. We choose \( \sigma > d(2 + 1/p) \).

Let \( x \in M \setminus B_2 \) and \( y \in B \). By (1.2) and using \( \rho(x, z) \geq r \) and \( r 2^j > 1 \) we get

\[
|B| = |B(z, r)| \leq c_0(r 2^j)^d |B(z, 2^{-j})| \leq c_0(1 + 2^j \rho(x, z))^d |B(z, 2^{-j})|.
\]

On the other hand, by (2.2) and since \( \rho(z, y) \leq r \leq \rho(x, z) \) we have

\[
|B(z, 2^{-j})| \leq c_0(1 + 2^j \rho(x, y))^d |B(y, 2^{-j})| \leq c_0(1 + 2^j \rho(x, z))^d |B(y, 2^{-j})|.
\]

Therefore,

\[
|B| \leq c_0^2(1 + 2^j \rho(x, z))^{2d} |B(y, 2^{-j})|.
\]

We use this and the obvious inequalities \( \rho(x, z) \leq \rho(x, y) + \rho(y, z) \leq 2\rho(x, y) \) in (5.5) to obtain

\[
|\varphi_j(\sqrt{L})(x, y)| \leq c|B|^{-1}(1 + 2^j \rho(x, z))^{-\sigma+2d}, \quad x \in M \setminus B_2, \ y \in B.
\]
In turn, this and the fact that supp $a \subset B$ and $\|a\|_2 \leq |B|^{1/2-1/p}$ lead to
\[
|\varphi_j(\sqrt{L})a(x)| = \left| \int_B \varphi(2^{-j} \sqrt{L})(x, y) a(y) \, d\mu(y) \right|
\leq \|a\|_{L^2} \|\varphi(2^{-j} \sqrt{L})(x, \cdot)\|_{L^2(B)}
\leq |B|^{1-1/p} \|\varphi(2^{-j} \sqrt{L})(x, \cdot)\|_{L^\infty(B)} \leq \frac{c |B|^{-1/p}}{(1 + 2^j \rho(x, z))^{\sigma_1}}
\]
for $x \in M \setminus B_2$ with $\sigma_1 := \sigma - 2d > 0$. Summing up, using $\rho(x, z) \geq r \geq 2^{-j}$ we infer that
\[
\sum_{2^j \geq 1/r} |\varphi_j(\sqrt{L})a(x)|^2 \leq c \sum_{2^j \geq 1/r} \frac{|B|^{-2/p}}{(1 + 2^j \rho(x, z))^{2\sigma_1}} \leq \frac{c |B|^{-2/p}}{(1 + r^{-1} \rho(x, z))^{2\sigma_1}}.
\]
Therefore,
\[
(5.6) \quad \left\| \left( \sum_{2^j \geq 1/r} |\varphi_j(\sqrt{L})a(\cdot)|^2 \right)^{1/2} \right\|_{L^p(M \setminus B_2)} \leq c \int_M \frac{|B|^{-1} d\mu(x)}{(1 + r^{-1} \rho(x, z))^{p\sigma_1}} \leq c.
\]
For the last inequality we have used (2.4) and $p\sigma_1 = p(\sigma - 2d) > d$.

Let $2^j < 1/r$. By Corollary 2.3 and (2.3) it follows that for any $\sigma > 0$ and $j \geq 1$,
\[
(5.7) \quad |L^n \varphi_j(\sqrt{L})(x, y)| = |L^n \varphi(2^{-j} \sqrt{L})(x, y)|
\leq \frac{c_\sigma 2^{jn}}{|B(y, 2^{-j})|(1 + 2^j \rho(x, y))^{\sigma}}.
\]
Exactly in the same way replacing $\varphi$ with $\varphi_0$ we infer that this estimate holds for $j = 0$. We choose $\sigma \geq 2n$.

Let $x \in M \setminus B_2$ and $y \in B$. Clearly, $B(z, r) \subset B(y, 2r)$ and using (1.1) and $r < 2^{-j}$ we obtain
\[
|B| = |B(z, r)| \leq |B(y, 2r)| \leq c_0 2^d |B(y, r)| \leq c_0 2^d |B(y, 2^{-j})|.
\]
This along with the obvious inequality $\rho(x, z) \leq 2\rho(x, y)$ and (5.7) yields, for any $x \in M \setminus B_2$,
\[
|\varphi_j(\sqrt{L})a(x)| = \left| \int_B L^n \varphi(2^{-j} \sqrt{L})(x, y) b(y) \, d\mu(y) \right|
\leq \|b\|_{L^2} \|L^n \varphi(2^{-j} \sqrt{L})(x, \cdot)\|_{L^\infty(B)} |B|^{1/2}
\leq \frac{c |B|^{-1/p}(2j r)^{2n}}{(1 + 2^j \rho(x, z))^\sigma}.
\]
By Definition 5.1 we have $n > d/2p$. Choose $\varepsilon > 0$ so that $p(4n - \varepsilon)/2 > d$. 
Then, by the above,
\[
\sum_{2^j < 1/r} |\varphi_j(\sqrt{L}) a(x)|^2 \leq c |B|^{-2/p} \sum_{2^j < 1/r} \frac{(2^j r)^{4n}}{(1 + 2^j \rho(x, z))^{4n-\varepsilon}}
\]
\[
\leq c |B|^{-2/p} \sum_{2^j < 1/r} \frac{(2^j r)^{4n}}{(2^j r)^{4n-\varepsilon} (1 + \rho(x, z)/r)^{4n-\varepsilon}}
\]
\[
\leq \frac{c |B|^{-2/p}}{(1 + \rho(x, z)/r)^{4n-\varepsilon}} \sum_{2^j < 1/r} (2^j r)^\varepsilon
\]
\[
\leq \frac{c |B|^{-2/p}}{(1 + \rho(x, z)/r)^{4n-\varepsilon}}, \quad x \in M \setminus B_2.
\]
This implies
\[
\left\| \left( \sum_{2^j < 1/r} |\varphi_j(\sqrt{L}) a(x)|^2 \right)^{1/2} \right\|_{L^p(M \setminus B_2)}^p \leq c |B|^{-1} \int_M \frac{d\mu(x)}{(1 + \rho(x, z)/r)^{p(4n-\varepsilon)/2}} \leq c.
\]

For the last inequality we have used (2.4) and \(p(4n - \varepsilon)/2 > d\). Putting together the above estimates we arrive at (5.4).

Consider now the case when \(a\) is an atom of type A. Then \(\text{supp } a \subset B\), where \(B = B(z, r)\) for some \(z \in M\) and \(r \geq 1\), and \(\|a\|_{L^2} \leq |B|^{1/2 - 1/p}\).

In this case, we proceed exactly as above with one important difference. As \(r \geq 1\) the set of all \(j \geq 0\) such that \(2^j < 1/r\) is empty, and therefore the estimate \(\|a\|_{L^2} \leq |B|^{1/2 - 1/p}\) is sufficient to obtain the same result. This completes the proof of Lemma 5.5.

Assume \(f \in H^p_A\). Then there exist atoms \(\{a_k\}_{k \geq 1}\) (see Definition 5.1) such that \(f = \sum_k \lambda_k a_k\) (with convergence in \(\mathcal{D}'\)) and \(\sum_k |\lambda_k|^p \leq 2 \|f\|^p_{H^p_A}\).

By the properties of \(\varphi_j\) it follows that
\[
\varphi_j(\sqrt{L}) f(x) = \sum_k \lambda_k \varphi_j(\sqrt{L}) a_k(x), \quad x \in M, \ j \geq 0.
\]

Therefore, denoting (as above) \(Tf := (\sum_{j \geq 0} |\varphi_j(\sqrt{L}) f(\cdot)|^2)^{1/2}\) we have, for \(x \in M\),
\[
Tf(x) = \left\| \left( \sum_k \lambda_k \varphi_j(\sqrt{L}) a_k(x) \right) \right\|_{\ell^2}
\]
\[
\leq \sum_k |\lambda_k| \left\| \left( \varphi_j(\sqrt{L}) a_k(x) \right) \right\|_{\ell^2} = \sum_k |\lambda_k| Ta_k(x).
\]

Using the above and Lemma 5.5 we obtain
\[
\|f\|^p_{F^p_{\ell^2}} = \|Tf\|^p_p \leq \sum_k |\lambda_k|^p \|Ta_k\|^p_p \leq c \sum_k |\lambda_k|^p \leq c \|f\|^p_{H^p_A}
\]
as claimed. This completes the first part of the proof.
Assume \( f \in F^0_{p_2} \). We shall show that \( f \in H_A^p \) and \( \|f\|_{H_A^p} \leq c\|f\|_{F^0_{p_2}} \). To this end, for the given \( 0 < p \leq 1 \) we set \( s_0 = 0, p_0 = p, p_1 = 2 \), and \( q_0 = 2 \), and impose on the parameters \( K, N \) in the construction of \( \{\theta_\xi\}_{\xi \in \mathcal{X}} \) and Theorem \( 4.2 \) the additional conditions

\[
K \geq 3d/2 + 1 \quad \text{and} \quad N \geq 2K + 4n + 3d + 2,
\]

where \( n := \lfloor d/2p \rfloor + 1 \) as in Definition \( 5.1 \). Then for sufficiently small \( \varepsilon \) in the construction of \( \{\theta_\xi\} \) Theorem \( 4.2 \) remains valid with \( B_{pq}^s, b_{pq}^s \) replaced by \( F^0_{p_2}, f^0_{p_2} \). In particular, denoting \( \mathcal{X}' := \bigcup_{j \geq 1} \mathcal{X}_j \), we have

\[
f = \sum_{\xi \in \mathcal{X}} \langle f, \tilde{\theta}_\xi \rangle \theta_\xi = \sum_{\xi \in \mathcal{X}_0} \langle f, \tilde{\theta}_\xi \rangle \theta_\xi + \sum_{\xi \in \mathcal{X}'} \langle f, \tilde{\theta}_\xi \rangle \theta_\xi =: f_0 + f_1,
\]

where the convergence is unconditional in \( F^0_{p_2} \), and

\[
\|f\|_{F^0_{p_2}} \sim \left\| \left( \sum_{\xi \in \mathcal{X}_0} \|\langle f, \tilde{\theta}_\xi \rangle |A_\xi| |\mathbb{I}_{A_\xi} (\cdot)\| \right)^2 \right\|_{L^p}^{1/2}
\sim \left( \sum_{\xi \in \mathcal{X}_0} \|\langle f, \tilde{\theta}_\xi \rangle |A_\xi|^{1/p-1/2} \|^{1/p} \right) + \left( \sum_{\xi \in \mathcal{X}'} \|\langle f, \tilde{\theta}_\xi \rangle |\mathbb{I}_{A_\xi} (\cdot)\| \right)^2 \right\|_{L^p}^{1/2}.
\]

We split the atomic decomposition of \( f \) into two steps by decomposing first \( f_0 \) and then \( f_1 \) (see \( 5.9 \)).

From Lemma \( 5.3 \) we know that there exists a constant \( c_* > 0 \) such that for any \( \xi \in \mathcal{X}_0 \) the function \( a_\xi := c_* |B(\xi, 1)|^{1/2-1/p} \theta_\xi \) is an atom (of type A). On the other hand, from the definition of \( \{A_\xi\} \) in Section 2.4 it follows that \( |A_\xi| \sim |B(\xi, 1)| \) for \( \xi \in \mathcal{X}_0 \). Setting \( \lambda_\xi := c_*^{-1} \|\langle f, \tilde{\theta}_\xi \rangle |B(\xi, 1)|^{1/p-1/2} \| \) we get \( |\lambda_\xi| \leq c \|\langle f, \tilde{\theta}_\xi \rangle |A_\xi|^{1/p-1/2} \| \) for \( \xi \in \mathcal{X}_0 \). From this and \( 5.10 \) we infer that

\[
f_0 = \sum_{\xi \in \mathcal{X}_0} \langle f, \tilde{\theta}_\xi \rangle \theta_\xi = \sum_{\xi \in \mathcal{X}_0} \lambda_\xi a_\xi \quad \text{and} \quad \sum_{\xi \in \mathcal{X}_0} |\lambda_\xi|^p \leq c \|f\|_{F^0_{p_2}}^p.
\]

We now turn to the atomic decomposition of \( f_1 \). By \( 4.9 \) we have \( \supp \theta_\xi \subset B_\xi \), where \( B_\xi := B(\xi, \delta_\xi), \delta_\xi := cRb^{-j} \) for \( \xi \in \mathcal{X}_j \). Denote briefly \( \alpha_\xi := \langle f, \tilde{\theta}_\xi \rangle \). We may assume that \( \alpha_\xi \neq 0 \) for \( \xi \in \mathcal{X}' \) (otherwise we remove \( \xi \) from \( \mathcal{X}' \)). Set

\[
g(x) := \left( \sum_{\xi \in \mathcal{X}'} |\alpha_\xi|^2 |B_\xi|^{-1} \mathbb{I}_{B_\xi} (x) \right)^{1/2}
\]

and write \( \Omega_r := \{ x \in M : g(x) > 2^r \} \) for \( r \in \mathbb{Z} \). Obviously, \( \Omega_{r+1} \subset \Omega_r \) for \( r \in \mathbb{Z} \) and \( \bigcup_{r \in \mathbb{Z}} \Omega_r = \bigcup_{\xi \in \mathcal{X}'} B_\xi \). It is easy to see that

\[
\sum_{r \in \mathbb{Z}} 2^{pr} |\Omega_r| |\mathbb{I}_{\Omega_r}| \leq c_p \int_M g(x)^p \, d\mu(x).
\]
Indeed,
\[
\sum_{r \in \mathbb{Z}} 2^{pr} |\Omega_r| = \sum_{r \in \mathbb{Z}} 2^{pr} \sum_{\nu \geq r} |\Omega_{\nu} \setminus \Omega_{\nu+1}| = \sum_{\nu \in \mathbb{Z}} |\Omega_{\nu} \setminus \Omega_{\nu+1}| \sum_{r \leq \nu} 2^{pr} \\
\leq c_p \sum_{\nu \in \mathbb{Z}} 2^{pr} |\Omega_{\nu} \setminus \Omega_{\nu+1}| \leq c_p \sum_{\nu \in \mathbb{Z}} \int_{\Omega_{\nu} \setminus \Omega_{\nu+1}} g(x)^p \, d\mu(x) \\
= c_p \int_{M} g(x)^p \, d\mu(x).
\]

Define
\[
B_r := \{ B_\xi : |B_\xi \cap \Omega_r| \geq |B_\xi|/2 \text{ and } |B_\xi \cap \Omega_{r+1}| < |B_\xi|/2 \}
\]
and observe that $B_r \cap B_s = \emptyset$ if $r \neq s$ and $\{ B_\xi \}_{\xi \in X'} = \bigcup_{r \in \mathbb{Z}} B_r$. We next introduce a partial order in the set $\{ B_\xi \}$. Namely, we write $B_\eta < B_\xi$ if

(i) $B_\xi, B_\eta \in B_r$ for some $r \in \mathbb{Z}$, and
(ii) if $\xi \in X_j$, $\eta \in X_k$ for some $j < k$, then there exists a chain $B_{\xi_1}, \ldots, B_{\xi_m} \in B_r$ such that $B_{\xi_1} = B_\xi$, $B_{\xi_m} = B_\eta$, $B_{\xi_\nu} \cap B_{\xi_{\nu+1}} \neq \emptyset$ and level $(\xi_\nu) < \text{level} (\xi_{\nu+1})$ for $1 \leq \nu \leq m - 1$.

Denote by $\mathcal{M}(B_r)$ the set of all maximal elements $B_\xi \in B_r$ with respect to $<$ and for each $B_\xi \in \mathcal{M}(B_r)$ set $T_\xi := \{ B_\eta \in B_r : B_\eta < B_\xi \}$. By assigning each ball $B_\eta \in B_r$ to only one $T_\xi$ we may assume that these are disjoint sets. Therefore, we have the following decomposition into disjoint “trees”:

\[
\{ B_\eta \}_{\eta \in X'} = \bigcup_{r \in \mathbb{Z}} \bigcup_{B_\xi \in \mathcal{M}(B_r)} T_\xi.
\]

We associate with each such “tree” $T_\xi$ ($\xi \in X_j$) the function $f_\xi := \sum_{\eta \in T_\xi} \alpha_{\xi_\eta} \theta_{\eta}$ and set
\[
a_\xi := c_* |B(\xi, 3\delta_j)|^{-1/p} 2^{-r} f_\xi, \quad b_\xi := L^{-n} a_\xi,
\]
\[
\lambda_\xi := c_*^{-1} |B(\xi, 3\delta_j)|^{1/p} 2^r.
\]

We next show that $a_\xi$ is an atom if the constant $c_* > 0$ is selected sufficiently small.

Observe first that each ball $B_\eta \in T_\xi$ ($\xi \in X_j$) is connected to $B_\xi := B(\xi, \delta_j)$ by a chain of balls and hence $B_\eta \subset B(\xi, \gamma)$ with
\[
\gamma := \delta_j \left( 1 + \sum_{\nu \geq 1} 2b^{-\nu} \right) \leq 3\delta_j, \quad \text{since } b \geq 2.
\]

On the other hand, from the proof of Lemma 5.3 we have $\text{supp } L^{-m} \theta_\eta \subset B_\eta$ for $0 \leq m \leq n$, and hence $\text{supp } L^k b_\xi \subset \bigcup_{\eta \in T_\xi} B_\eta \subset B(\xi, 3\delta_j)$ for $0 \leq k \leq n$. Thus, to prove that $a_\xi$ is an atom, it remains to show that if the constant $c_*$ is sufficiently small, then
\[
\| L^k b_\xi \|_{L^2} \leq (3\delta_j)^{(2(n-k))} |B(\xi, 3\delta_j)|^{1/2-1/p}, \quad 0 \leq k \leq n,
\]
\[
\sum_{r \in \mathbb{Z}} 2^{pr} |\Omega_r| = \sum_{r \in \mathbb{Z}} 2^{pr} \sum_{\nu \geq r} |\Omega_{\nu} \setminus \Omega_{\nu+1}| = \sum_{\nu \in \mathbb{Z}} |\Omega_{\nu} \setminus \Omega_{\nu+1}| \sum_{r \leq \nu} 2^{pr} \\
\leq c_p \sum_{\nu \in \mathbb{Z}} 2^{pr} |\Omega_{\nu} \setminus \Omega_{\nu+1}| \leq c_p \sum_{\nu \in \mathbb{Z}} \int_{\Omega_{\nu} \setminus \Omega_{\nu+1}} g(x)^p \, d\mu(x) \\
= c_p \int_{M} g(x)^p \, d\mu(x).
\]
which is equivalent to
\[(5.15) \quad \|L^{-m}a_\xi\|_{L^2} \leq (3\delta_j)^{2m}|B(\xi, 3\delta_j)|^{1/2-1/p}, \quad 0 \leq m \leq n.\]
For this we need the following Bessel type property of \(\{L^{-m}\_\eta\}\):

**Lemma 5.6.** For any sequence \(\{\beta_\eta\}_{\eta \in \mathcal{X}'}\) of numbers and \(0 \leq m \leq n\) we have
\[(5.16) \quad \left\| \sum_{\eta \in \mathcal{X}'} \beta_\eta L^{-m}\_\eta \right\|^2_{L^2} \leq c \sum_{\eta \in \mathcal{X}'} b^{-4mj_\eta} |\beta_\eta|^2.\]

Here, \(j_\eta\) is the level of \(\eta\), i.e. \(\eta \in \mathcal{X}_{j_\eta}\).

**Proof.** To prove the above inequality we shall show that the elements of the Gram matrix of \(\{L^{-m}\_\eta\}\) decay sufficiently fast away from the main diagonal, namely, if \(\xi \in \mathcal{X}_{j}, \eta \in \mathcal{X}_{\ell}, \ell \geq j \geq 1\), and \(0 \leq m \leq n\) then
\[(5.17) \quad |\langle L^{-m}\_\xi, L^{-m}\_\eta \rangle| \leq cb^{-4mj}\_\xi (\ell-j)^{N/2}(1+b^j \rho(\xi, \eta))^{-K}.\]

To prove (5.17) we proceed similarly to the proof of Theorem 4.5. From (4.8) we obtain
\[
\langle L^{-m}\_\xi, L^{-m}\_\eta \rangle \leq c|B(\xi, b^{-j})|^{1/2}|B(\eta, b^{-\ell})|^{1/2}|L^{-2m}\Theta(b^{-j}\sqrt{L})\Theta(b^{-\ell}\sqrt{L})(\xi, \eta)|.
\]

Set \(F(\lambda) := \lambda^{-4m}\Theta(\lambda)\Theta(b^{-(\ell-j)}\lambda)\). Then
\[(5.18) \quad F(b^{-j}\sqrt{L}) = b^{4mj}L^{-2m}\Theta(b^{-j}\sqrt{L})\Theta(b^{-\ell}\sqrt{L}),\]
and by Proposition 4.1 we obtain, for \(\nu = 0, 1, \ldots, K\),
\[
|F^{(\nu)}(\lambda)| \leq \frac{cb^{-(\ell-j)N}\lambda^{2N}}{\lambda^{4m}(1+\lambda)^{2N}(1+b^{-(\ell-j)}\lambda)^{2N}} \leq \frac{cb^{-(\ell-j)N/2}}{(1+\lambda)^{N/2}}, \quad \lambda \geq 1,
\]
and
\[
|F^{(\nu)}(\lambda)| \leq \frac{cb^{-(\ell-j)N}\lambda^{2N}}{\lambda^{4m+K}(1+\lambda)^{2N}(1+b^{-(\ell-j)}\lambda)^{2N}} \leq \frac{cb^{-(\ell-j)N/2}}{(1+\lambda)^{N/2}}, \quad 0 < \lambda < 1.
\]

Here we have used \(2N > K + 4m\) and for the same reason \(F^{(\nu)}(0) = 0\), \(\nu = 0, \ldots, K\). Now, we apply Theorem 2.4 using \(N/2 \geq K + d + 1\) (see (5.8)) and obtain
\[
|F(b^{-j}\sqrt{L})(x,y)| \leq \frac{cb^{-(\ell-j)N/2}}{|B(x,b^{-j})|^{1/2}|B(y,b^{-j})|^{1/2}(1+b^j \rho(x,y))^{d/2}}.
\]

This along with (5.18) implies (5.17).

Denote briefly \(v_\xi(x) := b^{2mj}L^{-m}\_\xi(x)\) for \(\xi \in \mathcal{X}_{j}\). Then, if \(\xi \in \mathcal{X}_{j}, \eta \in \mathcal{X}_{\ell}, \ell \geq j \geq 1\), then
\[
|\langle v_\xi, v_\eta \rangle| \leq cb^{-(\ell-j)(N/2-2m)}(1+b^j \rho(\xi, \eta))^{-K}
\leq cb^{-(\ell-j)(3d+1)}(1+b^j \rho(\xi, \eta))^{-3d/2-1},
\]
where we have used $N/2 \geq 2n + 3d/2 + 1$ and $K \geq 3d/2 + 1$. This and Definition 4.3 imply that the Gram matrix $G := (\langle v_\xi, v_\eta \rangle)_{\xi, \eta \in \mathcal{X}'}$ is almost diagonal for $f_{22}^0 = \ell^2$ and by Theorem 4.4 the associated operator is bounded on $\ell^2$. Therefore, for any sequence $\{\beta_\eta\}_{\eta \in \mathcal{X}'}$ of numbers and $0 \leq m \leq n$,

$$\left\| \sum_{\eta \in \mathcal{X}'} \beta_\eta L^{-m} \theta_\eta \right\|_{L^2}^2 = \left\| \sum_{\eta \in \mathcal{X}'} b^{-2mj_\eta} \beta_\eta v_\eta \right\|_{L^2}^2 \leq \|G\|_{2 \to 2} \sum_{\eta \in \mathcal{X}'} |b^{-2mj_\eta} \beta_\eta|^2 \leq c \sum_{\eta \in \mathcal{X}'} |b^{-2mj_\eta} \beta_\eta|^2,$$

which proves (5.16). □

We are now prepared to prove (5.15). Let $\xi \in \mathcal{X}_j$, $B_\xi \in \mathcal{M}(B_r)$ for some $r > 0$, and $0 \leq m \leq n$. Then using (5.16) we get

$$\|L^{-m} f_\xi\|_{L^2}^2 = \left\| \sum_{\eta \in \mathcal{T}_\xi} \alpha_\eta L^{-m} \theta_\eta \right\|_{L^2}^2 \leq cb^{-4mj} \sum_{\eta \in \mathcal{T}_\xi} |\alpha_\eta|^2. \tag{5.19}$$

On the other hand, for any $B_\eta \in \mathcal{T}_\xi$ we have $B_\eta \subset B(\xi, 3\delta_j)$, which gives

$$1 \leq 2|B_\eta|^{-1}|B_\eta \setminus \Omega_{r+1}| = 2|B_\eta|^{-1} \int_{B(\xi, 3\delta_j) \setminus \Omega_{r+1}} 1 \, B_\eta \, d\mu.$$ 

Thus,

$$\sum_{\eta \in \mathcal{T}_\xi} |\alpha_\eta|^2 \leq 2 \int_{B(\xi, 3\delta_j) \setminus \Omega_{r+1}} \sum_{\eta \in \mathcal{T}_\xi} |\alpha_\eta|^2 |B_\eta|^{-1} 1_{B_\eta} \, d\mu$$

$$\leq 2 \int_{B(\xi, 3\delta_j) \setminus \Omega_{r+1}} |g(x)|^2 \, d\mu(x) \leq c|B(\xi, 3\delta_j)|2^{2r}.$$

This coupled with (5.19) implies

$$\|L^{-m} a_\xi\|_{L^2} \leq c_* |B(\xi, 3\delta_j)|^{-1/p} 2^{-r} \|L^{-m} f_\xi\|_{L^2}$$

$$\leq cc_* b^{-2mj} |B(\xi, 3\delta_j)|^{1/2 - 1/p}$$

$$\leq cc_* (3\delta_j)^{2m} |B(\xi, 3\delta_j)|^{1/2 - 1/p}.$$ 

Choosing $c_*$ so that $cc_* = 1$ we arrive at

$$\|L^{-m} a_\xi\|_{L^2} \leq (3\delta_j)^{2m} |B(\xi, 3\delta_j)|^{1/2 - 1/p}.$$ 

Therefore, with this choice of $c_*$ the function $a_\xi$ from (5.13) is an atom.

By assumption, $f \in F_{p^2}^0$ and hence the representation (5.9) is valid, where the convergence is unconditional in $F_{p^2}^0$. As $F_{p^2}^0$ is continuously embedded in $\mathcal{D}'$ [13 Proposition 7.3], the series in (5.9) converges unconditionally in $\mathcal{D}'$ as well. Thus, we can rearrange the terms in the representation of $f_1$ as
we please, in particular,

\begin{equation}
(5.20) \quad f_1 = \sum_{r \in \mathbb{Z}} \sum_{B_\xi \in \mathcal{M}(B_r)} \lambda_\xi a_\xi \quad \text{in } \mathcal{D}'.
\end{equation}

Now, using \((5.12)-(5.13)\) and the fact that each \(a_\xi\), when \(B_\xi \in \mathcal{M}(B_r)\), is an atom we obtain

\begin{equation}
(5.21) \quad \sum_{r \in \mathbb{Z}} \sum_{B_\xi \in \mathcal{M}(B_r)} |\lambda_\xi|^p \leq cc^{-p} \sum_{r \in \mathbb{Z}} \sum_{B_\xi \in \mathcal{M}(B_r)} 2^{pr} |B_\xi|
\end{equation}

\begin{equation}
\leq c \sum_{r \in \mathbb{Z}} \sum_{B_\xi \in \mathcal{M}(B_r)} 2^{pr} |B_\xi \cap \Omega_r|
\end{equation}

\begin{equation}
\leq c \sum_{r \in \mathbb{Z}} 2^{pr} |\Omega_r| \leq c \|g\|^p_p \leq c \|f\|^p_{F_{p/2}^0}.
\end{equation}

Here for the last inequality we have used \(1_{B_\xi}(x) \leq cM_1 \mathbb{1}_{A_\xi}(x)\) for \(\xi \in \mathcal{X}'\), and the maximal inequality \((2.19)\).

From \((5.11)\) and \((5.20)-(5.21)\) it follows that \(f \in H_A^p\) and \(\|f\|_{H_A^p} \leq c\|f\|_{F_{p/2}^0}\). This completes the proof of Theorem 5.4. \)

6. Frames of small supports on \([-1,1]\) with Jacobi weights. The purpose of this section is to illustrate our heat kernel based method for construction of frames in the classical case on \([-1,1]\), where the Jacobi polynomials appear naturally as eigenfunctions; the case on the sphere is handled in [20, 16].

We consider the case when \(M = [-1,1]\), \(d\mu(x) = w_{\alpha,\beta}(x)dx\), where

\[ w_{\alpha,\beta}(x) = w(x) := (1-x)^\alpha(1+x)^\beta, \quad \alpha, \beta > -1, \]

and let

\[ Lf(x) := -\frac{[w(x)a(x)f'(x)]'}{w(x)}, \quad a(x) := 1-x^2. \]

As is well known [24], the \((L^2(w_{\alpha,\beta})\) normalized) Jacobi polynomials \(P_k\), \(k = 0, 1, \ldots\), are eigenfunctions of the operator \(L\), i.e. \(LP_k = \lambda_k P_k\) with \(\lambda_k = k(k+\alpha+\beta+1)\).

It is not hard to see that the operator \(L\) is essentially self-adjoint and positive. In [2] it is shown that \(L\) generates a complete strictly local Dirichlet space with an intrinsic metric on \([-1,1]\) defined by

\begin{equation}
(6.1) \quad \rho(x,y) = |\arccos x - \arccos y|.
\end{equation}

The doubling property of the measure \(d\mu\) follows readily from the following estimates on \(|B(x,r)| = \mu(B(x,r))\):

\[ |B(x,r)| \sim r(1-x+r^2)^{\alpha+1/2}(1+x+r^2)^{\beta+1/2}. \]
The corresponding local Poincaré inequality is also verified in [2]. Thus we are in a situation which fits the general setting of complete strictly local Dirichlet spaces, where the local Poincaré inequality and doubling condition on the measure hold (see [2]). The heat kernel associated with the Jacobi operator takes the form
\[ p_t(x, y) = \sum_{k \geq 0} e^{-\lambda_k t} P_k(x) P_k(y), \quad \lambda_k = k(k + \alpha + \beta + 1), \]
and the general theory leads to Gaussian bounds on \( p_t(x, y) \): For \( 0 < t \leq 1 \) and \( x, y \in [-1, 1] \),
\[ \frac{c'_1 \exp\{-c_1 \rho(x, y)^2/t\}}{(|B(x, \sqrt{t})||B(y, \sqrt{t})|)^{1/2}} \leq p_t(x, y) \leq \frac{c'_2 \exp\{-c_2 \rho(x, y)^2/t\}}{(|B(x, \sqrt{t})||B(y, \sqrt{t})|)^{1/2}}. \]

In turn, the upper bound above implies that the finite speed propagation property holds and as a consequence we arrive at the following fundamental property of Jacobi polynomials: If \( f \) is even, \( \text{supp} \hat{f} \subset [-A, A] \) for some \( A > 0 \), and \( \hat{f} \in W^{m}_1 \) for \( m \) sufficiently large, then for \( \delta > 0 \) and \( x, y \in [-1, 1] \),
\[ \sum_{k \geq 0} f(\delta \sqrt{\lambda_k}) P_k(x) P_k(y) = 0 \quad \text{if} \quad \rho(x, y) > \tilde{c} \delta A. \]

In this case the eigenspaces have the polynomial property (the product of two polynomials of degree \( n \) is a polynomial of degree \( 2n \)), and therefore the “simple” scheme from [2, §5.3] or [13, §4.4] produces a frame \( \{\psi_\xi\}_{\xi \in \mathcal{X}} \), which can be used for decomposition of weighted Besov and Triebel–Lizorkin spaces on \([-1, 1]\) in the form
\[ f = \sum_{\xi \in \mathcal{X}} \langle f, \psi_\xi \rangle \psi_\xi, \]
and the B- and F-norms of \( f \) are characterized by respective sequence norms of \( \{\langle f, \psi_\xi \rangle\} \) just as in Theorems 2.10–2.11 above.

Now, the scheme from §3.3 and §4 produces a pair of dual frames \( \{\theta_\xi\}_{\xi \in \mathcal{X}}, \{\tilde{\theta}_\xi\}_{\xi \in \mathcal{X}} \) which can be used for decomposition of the B- and F-spaces with frame characterization of the norms as in Theorem 4.2. Here \( \mathcal{X} \) has a multilevel structure: \( \mathcal{X} = \bigcup_{j \geq 0} \mathcal{X}_j \) and the frame elements \( \{\theta_\xi\} \) have shrinking supports, namely, \( \text{supp} \theta_\xi \subset B(\xi, cb^{-j}) \) for \( \xi \in \mathcal{X}_j, \ j \geq 0 \).

Remark. Here we have an example where the general method presented in this paper allows one to improve on well known results and produce new results in a concrete classical setting. The Gaussian bounds (6.3) for the heat kernel (6.2) were established in [2], and also independently in [21] in the case when \( \alpha, \beta \geq -1/2 \). The finite speed propagation property and its important consequence (6.4) appear implicitly in [13] but, to the best of our knowledge, explicitly for the first time in this article. Frames as in
(6.5) and their utilization for decomposition of weighted Besov and Triebel–Lizorkin spaces on $[-1,1]$ with weight $\omega_{\alpha,\beta}(x)$ are developed in [18] under the condition $\alpha, \beta > -1/2$, while above we assume $\alpha, \beta > -1$. Up to now, frames with small shrinking supports on $[-1,1]$ with weight $\omega_{\alpha,\beta}(x)$ were only constructed in [17] in the case when $\alpha = \beta$, $\alpha$ is a half integer, and $\alpha \geq -1/2$, while here we operate under the assumption $\alpha, \beta > -1$. Therefore, on the whole the proposed heat kernel based development of Jacobi frames is more complete.

7. Appendix

7.1. Proof of two technical lemmas from §4.6

Proof of Lemma 4.7. Assume $0 \leq s \leq t \leq m$. Denote the quantity on the left in (4.26) by $\Sigma$ and set $X_1^m := \{\omega \in X_m : \rho(x,\omega) \geq \rho(x,y)/2\}$ and $X_2^m := \{\omega \in X_m : \rho(y,\omega) > \rho(x,y)/2\}$. Then $\Sigma$ can be split as follows: $\Sigma = \sum_{\omega \in X_1^m} \cdots + \sum_{\omega \in X_2^m} \cdots =: \Sigma_1 + \Sigma_2$. For the first sum we have

$$\Sigma_1 \leq \sum_{\omega \in X_1} \frac{c b^{(m-t)} \sigma}{(1 + b^t \rho(x,y))^{\sigma}} \leq \frac{c b^{(m-t)} \sigma}{(1 + b^t \rho(x,y))^{\sigma}}.$$ 

Here we have used the simple inequality

$$(7.1) \quad \sum_{\omega \in X_1} (1 + b^m \rho(y,\omega))^{-2d-1} \leq c < \infty$$

(see [2, inequality (2.20)]).

To estimate $\Sigma_2$ we consider two cases: $b^s \rho(x,y) \geq 1$ or $b^s \rho(x,y) < 1$. In the first case, just as above we get

$$\Sigma_2 \leq \sum_{\omega \in X_2} \frac{c b^{(m-t)} \sigma}{(1 + b^t \rho(x,y))^{\sigma}} \leq \frac{c b^{(m-t)} \sigma}{(1 + b^t \rho(x,y))^{\sigma}}.$$ 

If $b^s \rho(x,y) < 1$, then using (7.1) we obtain

$$\Sigma_2 \leq \sum_{\omega \in X_2} \frac{1}{(1 + b^t \rho(x,y))^{\sigma}} \leq \sum_{\omega \in X_2} \frac{b^{(m-t)} \sigma}{(1 + b^m \rho(y,\omega))^{\sigma}} \leq \frac{c b^{(m-t)} \sigma}{(1 + b^t \rho(x,y))^{\sigma}}.$$ 

The above estimates for $\Sigma_1$ and $\Sigma_2$ yield (4.26).

Proof of Lemma 4.8. Assume $\nu \leq j$ and denote by $\Sigma$ the quantity on the left in (4.27). We split $\Sigma$ as

$$\Sigma = \sum_{0 \leq m < \nu} \cdots + \sum_{\nu \leq m \leq j} \cdots + \sum_{m > j} \cdots =: \Sigma_1 + \Sigma_2 + \Sigma_3.$$
Now, by Lemma 4.7

\[ \Sigma_1 = \sum_{0 \leq m < \nu} \sum_{\omega \in \mathcal{X}_m} \frac{b^{-(j-m)\sigma}}{(1 + b^m \rho(x, \omega))^{\sigma}} \frac{b^{-(\nu-m)(\sigma+\delta)}}{(1 + b^m \rho(y, \omega))^{\sigma}} \]

\[ \leq \sum_{0 \leq m < \nu} cb^{-(j-m)\sigma} b^{-(\nu-m)(\sigma+\delta)} \frac{1}{(1 + b^m \rho(x, y))^{\sigma}} \]

\[ \leq \frac{c}{(1 + b^\nu \rho(x, y))^{\sigma}} \sum_{0 \leq m < \nu} b^{-(j-m)\sigma} \leq \frac{cb^{-(j-\nu)\sigma}}{(1 + b^\nu \rho(x, y))^{\sigma}}. \]

We estimate \( \Sigma_2 \) using again (4.26):

\[ \Sigma_2 = \sum_{\nu \leq m \leq j} \sum_{\omega \in \mathcal{X}_m} \frac{b^{-(j-m)\sigma}}{(1 + b^m \rho(x, \omega))^{\sigma}} \frac{b^{-(\nu-m)(\sigma+\delta)}}{(1 + b^\nu \rho(y, \omega))^{\sigma}} \]

\[ \leq \sum_{\nu \leq m \leq j} cb^{-(j-m)\sigma} b^{-(\nu-m)(\sigma+\delta)} \frac{1}{(1 + b^\nu \rho(x, y))^{\sigma}} \]

\[ = \frac{cb^{-(j-\nu)\sigma}}{(1 + b^\nu \rho(x, y))^{\sigma}} \sum_{\nu \leq m \leq j} b^{-(\nu-m)\delta} \leq \frac{cb^{-(j-\nu)\sigma}}{(1 + b^\nu \rho(x, y))^{\sigma}}. \]

To estimate \( \Sigma_3 \) we proceed in the same way:

\[ \Sigma_3 = \sum_{m > j} \sum_{\omega \in \mathcal{X}_m} \frac{b^{-(m-j)\sigma}}{(1 + b^j \rho(x, \omega))^{\sigma}} \frac{b^{-(\nu-m)(\sigma+\delta)}}{(1 + b^\nu \rho(y, \omega))^{\sigma}} \]

\[ \leq \sum_{m > j} cb^{-(\nu-m)(\sigma+\delta)} \frac{1}{(1 + b^\nu \rho(x, y))^{\sigma}} \leq \frac{cb^{-(j-\nu)\sigma}}{(1 + b^\nu \rho(x, y))^{\sigma}}. \]

The above estimates for \( \Sigma_1, \Sigma_2, \Sigma_3 \) yield (4.27). The proof of (4.27) when \( \nu > j \) follows the same lines. The proof of (4.28) is similar and simpler; we omit it. ■

**7.2. Proof of Theorem 4.4**

To carry out the proof of Theorem 4.4 we need two lemmas.

**Lemma 7.1.** Let \( 0 < t \leq 1 \) and \( M > d/t \). Then for any sequence \( \{h_\eta\}_{\eta \in \mathcal{X}_m} \) of complex numbers, \( m \geq 0 \), we have, for \( x \in \mathcal{A}_\xi, \xi \in \mathcal{X} \),

\[ \sum_{\eta \in \mathcal{X}_m} |h_\eta| \left( 1 + \frac{\rho(\xi, \eta)}{\max\{\ell(\xi), \ell(\eta)\}} \right)^{-M} \]

\[ \leq c_\star \max\{b^{(m-j)d/t}, 1\} M_t \left( \sum_{\eta \in \mathcal{X}_m} |h_\eta| \mathbb{1}_{A_\eta} \right)(x). \]
Here the constant $c_*$ takes the form $c_* = c_1 c_2^{1/t} \delta^{-1}$ with $c_1, c_2 > 1$ constants independent of $t, \delta$ if $M \geq d/t + \delta, \ 0 < \delta \leq 1$.

Proof. Consider the case $\ell(\xi) \geq \ell(\eta)$. The proof for $\ell(\xi) < \ell(\eta)$ is similar and will be omitted.

Let $\xi \in \mathcal{X}_j \ (j \leq m)$ and set $\Omega_0 := \{\eta \in \mathcal{X}_m : \rho(\eta, \xi) \leq c^\circ b^{-j}\}$ and $\Omega_\nu := \{\eta \in \mathcal{X}_m : c^\circ b^{\nu - 1} < b^j \rho(\eta, \xi) \leq c^\circ b^\nu\}, \ \nu \geq 1,$

where $c^\circ = \gamma/4$ with $\gamma$ the constant from the construction of Frame #1 in §2.4. Set

\[ B_\nu := B(\xi, c^\circ b^{-m}(1 + b^{\nu-j+m})), \ \nu \geq 0. \]

Note that $A_\eta \subset B_\nu$ if $\eta \in \Omega_\nu$ and hence $B_\nu \subset B(\eta, 2c^\circ b^{-m}(1 + b^{\nu-j+m}))$, implying

\[
|B_\nu| \leq |B(\eta, 2c^\circ b^{-m}(1 + b^{\nu-j+m})| \leq c(1 + b^{\nu-j+m}) |B(\eta, 2^{-1} c^\circ b^{-m})| \leq cb^{(\nu-j+m)d}|A_\eta|,
\]

where we have used (1.2) and the fact that $B(\eta, 2^{-1} c^\circ b^{-m}) \subset A_\eta \subset B(\eta, c^\circ b^{-m})$ for $\eta \in \mathcal{X}_m$ (see §2.4). Thus

\[
(7.2) \quad |B_\nu|/|A_\eta| \leq cb^{(\nu-j+m)d}, \ \eta \in \Omega_\nu.
\]

Since $0 < t \leq 1$ we have

\[
\sum_{\eta \in \mathcal{X}_m} |h_\eta|(1 + b^j \rho(\xi, \eta))^{-M} \leq (2/c^\circ)^M \sum_{\nu \geq 0} b^{-\nu M} \sum_{\eta \in \Omega_\nu} |h_\eta| \leq (2/c^\circ)^M \sum_{\nu \geq 0} b^{-\nu M} \left( \sum_{\eta \in \Omega_\nu} |h_\eta|^t \right)^{1/t}.
\]

From this and (7.2) we obtain, for $x \in A_\xi$,

\[
\sum_{\eta \in \Omega_\nu} |h_\eta|^t = \int_M \left( \sum_{\eta \in \Omega_\nu} |h_\eta| |A_\eta|^{-1/t} \mathbb{1}_{A_\eta}(y) \right)^t d\mu(y) \leq \frac{1}{|B_\nu|} \int_M \left( \sum_{\eta \in \Omega_\nu} |h_\eta| \left( \frac{|B_\nu|}{|A_\eta|} \right)^{1/t} \mathbb{1}_{A_\eta}(y) \right)^t d\mu(y) \leq cb^{(\nu-j+m)d} \frac{1}{|B_\nu|} \int_M \left( \sum_{\eta \in \Omega_\nu} |h_\eta| \mathbb{1}_{A_\eta}(y) \right)^t d\mu(y) \leq cb^{(\nu-j+m)d} \mathcal{M}_t \left( \sum_{\eta \in \mathcal{X}_m} |h_\eta| \mathbb{1}_{A_\eta}(x) \right)^t.
\]
Therefore, since \( M > d/t \), for \( x \in A_\xi \) we get
\[
\sum_{\eta \in X} |h_\eta|(1 + b^j d(\xi, \eta))^{-M} \leq c \sum_{\nu \geq 0} b^{-\nu M} b^{(\nu - j + m)d/t} M_t \left( \sum_{\eta \in X} |h_\eta|I_A(\eta) \right)(x)
\]
\[
\leq c_* b^{(m - j)d/t} M_t \left( \sum_{\eta \in X} |h_\eta|I_A(\eta) \right)(x),
\]
where the constant \( c_* \) is of the form \( c_* = c_1 c_2^M c_3^{1/t} \delta^{-1} \) if \( M \geq d/t + \delta \).

If \( M \geq d/t + \delta, 0 < \delta \leq 1 \), then everywhere above \( M \) can be replaced by \( d/t + \delta \), which will result in a constant \( c_* \) of the form \( c_* = c_1 c_2^{1/t} \delta^{-1} \) as claimed.

In the next lemma we specify the constants in certain discrete Hardy inequalities that will be needed.

**Lemma 7.2.** Let \( \gamma > 0, 0 < q < \infty, b > 1, \) and \( a_m \geq 0 \) for \( m \geq 0 \). Then
\[
(\sum_{j \geq 0} \left( \sum_{m \geq j} b^{-(m-j)\gamma} a_m \right)^q)^{1/q} \leq c_2 \left( \sum_{m \geq 0} a_m^q \right)^{1/q},
\]
\[
(\sum_{j \geq 0} \left( \sum_{m=0}^{j} b^{-(j-m)\gamma} a_m \right)^q)^{1/q} \leq c_2 \left( \sum_{m \geq 0} a_m^q \right)^{1/q}.
\]

The constant \( c_2 \) above is of the form \( c_2 = c_1 (c_2/q)^{1/q} \), where \( c_1, c_2 > 0 \) are constants depending only on \( \gamma \) and \( b \).

The proof of this lemma is standard and simple; we omit it.

**Proof of Theorem 4.4.** We shall only establish the result for the spaces \( \tilde{f}_{pq}^s \), that is,
\[
\|Ah\|_{\tilde{f}_{pq}^s} \leq c \|A\|_\delta \|h\|_{\tilde{f}_{pq}^s}.
\]

The proof in the other cases is similar and will be omitted.

Let \( A \) be an almost diagonal operator on \( \tilde{f}_{pq}^s \) in the sense of Definition 4.3 with associated matrix \((a_{\xi\eta})_{\xi,\eta \in X}\) and let \( h \in \tilde{f}_{pq}^s \). As compactly supported sequences are dense in \( \tilde{f}_{pq}^s \) \((p, q < \infty)\), we may assume that the sequence \( h \) is compactly supported. Then \((Ah)_{\xi} = \sum_{\eta \in X} a_{\xi\eta} h_{\eta} \). By the definition of \( \tilde{f}_{pq}^s \), we have
\[
\|Ah\|_{\tilde{f}_{pq}^s} := \left\| \left( \sum_{\xi \in X} |A_{\xi}|^{-s/d} |(Ah)_{\xi} I_{A_{\xi}}(\cdot)|^q \right)^{1/q} \right\|_{L^p}
\]
\[
= \left\| \left( \sum_{\xi \in X} |A_{\xi}|^{-s/d} \sum_{\eta \in X} |a_{\xi\eta}| |h_{\eta}| I_{A_{\xi}}(\cdot)^q \right)^{1/q} \right\|_{L^p} \leq c(Q_1 + Q_2),
\]
where \( c = 2^{1/p + 1/q} \),

\[
Q_1 := \left\| \left( \sum_{\xi \in \mathcal{X}} \left[ |A_\xi|^{-s/d} \sum_{\ell(\eta) \leq \ell(\xi)} |a_{\xi\eta}| |h_\eta| \overline{A_\xi}(\cdot) \right]^q \right)^{1/q} \right\|_{L^p},
\]

\[
Q_2 := \left\| \left( \sum_{\xi \in \mathcal{X}} \left[ |A_\xi|^{-s/d} \sum_{\ell(\eta) > \ell(\xi)} |a_{\xi\eta}| |h_\eta| \overline{A_\xi}(\cdot) \right]^q \right)^{1/q} \right\|_{L^p}.
\]

We next estimate \( Q_1 \). Let \( \xi \in \mathcal{X}_j, \eta \in \mathcal{X}_m \), and \( m \geq j \); hence \( \ell(\eta) \leq \ell(\xi) \).

We know that \( B(\xi, 2^{-1}c^\circ b^{-j}) \subset A_\xi \subset B(\xi, c^\circ b^{-j}) \) with \( c^\circ = \gamma b^{-2}, 0 < \gamma < 1 \), and similarly for \( A_\eta \). We use the above, \( (2.2) \), and \( (1.2) \) to obtain

\[
|A_\xi| \leq |B(\xi, c^\circ b^{-j})| \leq c_0 \left( 1 + \frac{\rho(\xi, \eta)}{c^\circ b^{-j}} \right)^d |B(\eta, c^\circ b^{-j})| \\
\leq c_0^2 (2/c^\circ)^d b^{(m-j)d}(1 + b^j \rho(\xi, \eta))^d |B(\eta, 2^{-1}c^\circ b^{-m})| \\
\leq c_0^2 (2/c^\circ)^d b^{(m-j)d}(1 + b^j \rho(\xi, \eta))^d |A_\eta|.
\]

Therefore,

\[ (7.6) \quad |A_\xi| \leq c_1 \left( \frac{\ell(\xi)}{\ell(\eta)} \right)^d \left( 1 + \frac{\rho(\xi, \eta)}{\ell(\xi)} \right)^d |A_\eta|, \quad c_1 := c_0^2 (2/c^\circ)^d. \]

Using this and \( \|A\|_\delta < \infty \) (see Definition 4.3), it readily follows that whenever \( \ell(\eta) \leq \ell(\xi) \),

\[
|a_{\xi\eta}| \leq c_2 \|A\|_\delta \left( \frac{\ell(\eta)}{\ell(\xi)} \right)^{(J+\delta)/(s+d+1/2)} \left( \frac{|A_\xi|}{|A_\eta|} \right)^{(s+d+1/2)/(s+d+1/2)} \left( 1 + \frac{\rho(\xi, \eta)}{\ell(\xi)} \right)^{-J-\delta} \left| h_\eta | A_\xi(\cdot) \right| q \right)^{1/q} \right\|_{L^p},
\]

\[ = c_2 \left( \sum_{j \geq 0} \sum_{\xi \in \mathcal{X}_j} \left( \sum_{m \geq j} b^{(j-m)(J+\delta)} \sum_{\eta \in \mathcal{X}_m} \left( \frac{|A_\xi|}{|A_\eta|} \right)^{(s+d+1/2)/(s+d+1/2)} \left( \frac{|A_\xi|}{|A_\eta|} \right)^{(s+d+1/2)/(s+d+1/2)} \left| h_\eta | A_\xi(\cdot) \right| q \right)^{1/q} \right\|_{L^p}.\]

We now apply Lemma 7.1, the Hardy inequality (7.3), and the maximal inequality (2.19) to obtain
Here $c_\ast = c_1 c_2^{1/t} \delta^{-1}$ is from Lemma 7.1, $c_2 = c_3 (c_4/q)^{1/q}$ is from Lemma 7.2, $c_\flat = c_5 |s|$, and

$$c_\sharp = c_6 \max \{ p, (p/t - 1)^{-1} \} \max \{ 1, (q/t - 1)^{-1} \}$$

is from (2.19). It is readily seen that the constant $c = c_\ast c_\flat c_\sharp c_\flat$ is of the claimed form.

To estimate $Q_2$ we again use $\|A\|_\delta < \infty$ and (7.6) with the roles of $\xi$ and $\eta$ interchanged to obtain, whenever $\ell(\eta) > \ell(\xi)$,

$$|a_{\xi\eta}| \leq c_\flat \|A\|_\delta \left( \frac{\ell(\xi)}{\ell(\eta)} \right)^{\delta} \left( \frac{|A_{\xi}|}{|A_{\eta}|} \right)^{s/d+1/2} \left( 1 + \frac{\rho(\xi, \eta)}{\ell(\eta)} \right)^{-J-\delta}. $$

Setting again $\lambda_\xi := |A_{\xi}|^{-s/d-1/2} \mathbb{I}_{A_{\xi}}(\cdot)$ we get

$$\frac{Q_2}{\|A\|_\delta} \leq c_\flat \left( \sum_{\xi \in \mathcal{X}} \left( \sum_{\ell(\eta) > \ell(\xi)} \left( \frac{\ell(\xi)}{\ell(\eta)} \right)^{\delta} \left( \frac{|A_{\xi}|}{|A_{\eta}|} \right)^{s/d+1/2} \right) \left( 1 + \frac{\rho(\xi, \eta)}{\ell(\eta)} \right)^{-J-\delta} |h_{\eta}| \lambda_\xi(\cdot) \right)^{1/q} \left( \sum_{\eta \in \mathcal{X}_m} \sum_{m < j} b^{(m-j)\delta} \sum_{\eta \in \mathcal{X}_m} \left( \frac{|A_{\xi}|}{|A_{\eta}|} \right)^{s/d+1/2} \right) \left( 1 + b^m \rho(\xi, \eta) \right)^{-J-\delta} \lambda_\xi(\cdot) \right)^{1/q} \left( \sum_{\eta \in \mathcal{X}_m} \sum_{m < j} b^{(m-j)\delta} \right) \left( 1 + b^m \rho(\xi, \eta) \right)^{-J-\delta} \lambda_\xi(\cdot) \right)^{1/q} \left( \sum_{\eta \in \mathcal{X}_m} \sum_{m < j} b^{(m-j)\delta} \right) \left( 1 + b^m \rho(\xi, \eta) \right)^{-J-\delta} \lambda_\xi(\cdot) \right)^{1/q} \|_{L^p}.$$
≤ c∗c♭∥L∞ \left( \sum_{j \geq 0} \left[ \sum_{m < j} 2^{(m-j)\delta} M_t \left( \sum_{\eta \in \mathcal{X}_m} |h_{\eta}|\lambda_{\eta} \right) \right]^q \right)^{1/q} \right\|_{L^p} ≤ c∗c♭c♭∥h∥\tilde{f}_{pq},

where the constants c∗, c♭, c♯, c♭ are as above. The above estimates for Q_1 and Q_2 yield (7.5).

Acknowledgements. S. Dekel thanks the GE Healthcare IT organization for their constant support of his research. P. Petrushev has been supported by NSF Grant DMS-1211528.

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*Received April 28, 2014*

*Revised version December 31, 2014*