

EXTRAPOLATION THEOREMS IN LEBESGUE AND GRAND LEBESGUE SPACES FOR QUASI-MONOTONE FUNCTIONS

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Dedicated to the memory of Academician Vakhtang Kokilashvili

Abstract. We prove Rubio de Francia extrapolation results in Lebesgue and grand Lebesgue spaces for quasi-monotone functions with $QB_{\beta,p}$ weights. The extrapolation in Lebesgue spaces with the weight class $QB_{\beta,\infty}$ has also been investigated. As an application, we characterize the boundedness of the Hardy averaging operator for quasi-monotone functions in the grand Lebesgue spaces.

1. INTRODUCTION

By a weight function, we shall mean a function which is measurable, non-negative, finite almost everywhere (a.e.) and locally integrable on the specified domain. A weight w is said to belong to the class B_p ($p > 0$) if there exists a constant $C > 0$ such that the inequality

$$\int_r^\infty \left(\frac{r}{x}\right)^p w(x) dx \leq C \int_0^r w(x) dx$$

holds for every $r > 0$. The weight class B_p is an important class of weights. It characterizes the boundedness of the Hardy averaging operator

$$Hf(x) := \frac{1}{x} \int_0^x f(t) dt$$

for non-increasing functions in Lebesgue L_w^p spaces [2,30], as well as in grand Lebesgue spaces (defined in Section 3), see [16, 25]. These characterizations are, in fact, equivalent to the boundedness of the maximal operator, respectively, in the Lorentz space $\Lambda^p(w)$ [2] and in the grand Lorentz space $\Lambda^p(w)$ [16].

Let us write

$$[w]_{B_p} = \inf \left\{ C > 0 : \int_0^r w(x) dx + \int_r^\infty \left(\frac{r}{x}\right)^p w(x) dx \leq C \int_0^r w(x) dx, r > 0 \right\}.$$

One of the important properties of B_p class of weights (see [7]) is that: if $w \in B_p$ ($p > 0$), there exists $\varepsilon > 0$ such that $w \in B_{p-\varepsilon}$. Moreover,

$$[w]_{B_{p-\varepsilon}} \leq \frac{C[w]_{B_p}}{1 - \varepsilon \alpha^p [w]_{B_p}}, \quad (1.1)$$

where C and $0 < \alpha < 1$ are universal constants and ε is such that $1 - \varepsilon \alpha^p [w]_{B_p} > 0$.

In 2010, Carro and Lorente [6] made a remarkable use of the B_p -class of weights to prove the following extrapolation result.

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Theorem A ([6]). Let φ be an increasing (\uparrow) function defined on $(0, \infty)$, (f, g) be a pair of positive decreasing (\downarrow) functions defined on $(0, \infty)$ and $0 < p_0 < \infty$. Suppose that for every $w \in B_{p_0}$, the inequality

$$\int_0^\infty f^{p_0}(x)w(x)dx \leq \varphi([w]_{B_{p_0}}) \int_0^\infty g^{p_0}(x)w(x)dx$$

holds. Then for all $0 < p < \infty$ and all $w \in B_p$, the inequality

$$\int_0^\infty f^p(x)w(x)dx \leq \tilde{\varphi}([w]_{B_p}) \int_0^\infty g^p(x)w(x)dx,$$

holds, where

$$\tilde{\varphi}([w]_{B_p}) = \inf_{0 < \varepsilon < \frac{p_0}{p\alpha^p[w]_{B_p}}} \psi(p_0/\varepsilon)^{p/p_0} \frac{C[w]_{B_p}}{1 - \varepsilon(p/p_0)\alpha^p[w]_{B_p}}$$

with C as in (1.1).

The genesis of the above result lies in the excellent extrapolation result of J.L. Rubio de Francia [29] (also, see [9] and the references therein) who proved it for another important class of weights, the so-called Muckenhoupt class, or A_p -class of weights. A weight w is said to be in the Muckenhoupt class A_p , $1 < p < \infty$, if

$$[w]_{A_p} := \sup_J \frac{W(J)}{|J|} \left(\frac{1}{|J|} \int_J w^{-p'/p} \right)^{p-1} < \infty,$$

and in class A_1 , if

$$[w]_{A_1} := \operatorname{ess\,sup}_{x \in J} \frac{W(J)}{w(x)|J|} < \infty,$$

where the supremum is taken over all non-degenerate intervals $J \subset \mathbb{R}^+$, $\frac{1}{p} + \frac{1}{p'} = 1$ and $W(J) := \int_J w(x)dx$.

The weight class A_p is found to be useful in many ways. It characterizes the boundedness of the maximal operator [27] and Riesz potential [12] in Lebesgue spaces. Moreover, this class also characterizes the boundedness of these operators in grand Lebesgue spaces [10, 25]. The extrapolation theory has been generalized to A_∞ -weights as well (see [8]).

We denote by \mathcal{M} the set of all measurable functions, definite and finite a.e. on \mathbb{R}^+ . Also, $\mathcal{M}^+ \subset \mathcal{M}$ and $\mathcal{M}_\downarrow^+ \subset \mathcal{M}^+$ denote, respectively, the cones of non-negative and non-negative non-increasing (\downarrow) functions in \mathcal{M} . In this paper, we consider quasi-non-increasing functions, the class of such functions being denoted by Q_β : A function $f \in \mathcal{M}^+$ is said to belong to Q_β , $\beta \in \mathbb{R}$, if $x^{-\beta}f(x)$ is non-increasing. Clearly, $\mathcal{M}_\downarrow^+ = Q_0$. The quasi-monotone functions are believed to be defined in [4, 5]. For a more later reference, we mention [28]. For the functions $f \in Q_\beta$, Bergh, Burenkov and Persson [3] investigated Hardy's inequality with power type weights, while for general weights, it has been proved in [19] that the inequality

$$\left(\int_0^\infty \left(\frac{1}{x} \int_0^x f(t)dt \right)^p w(x)dx \right) \leq C \int_0^\infty f^p(x)w(x)dx, \quad 1 \leq p < \infty,$$

holds for all $f \in Q_\beta$ if and only if $w \in QB_{\beta,p}$, $\beta > -1$, i.e.,

$$\int_r^\infty \left(\frac{r}{x} \right)^p w(x)dx \leq C \int_0^r \left(\frac{x}{r} \right)^{\beta p} w(x)dx, \quad r > 0. \quad (1.2)$$

Note that for $\beta = 0$, the weight class $QB_{\beta,p}$ reduces to the class B_p .

In the present paper, we define a variant of the class $QB_{\beta,p}$, to be denoted by $\widehat{Q}B_{\beta,p}$, and prove the extrapolation results for this class of weights, as well as for the weight class

$$QB_{\beta,\infty} := \bigcup_{p>0} QB_{\beta,p}.$$

Further, we prove the extrapolation result for quasi-monotone functions in the frame of grand Lebesgue spaces. As an application, we prove the boundedness of the Hardy averaging operator for quasi-monotone functions in the grand Lebesgue spaces. Our results generalize the extrapolation results of Carro and Lorente [6] and Meskhi [24]. Throughout, all the functions used in this paper are assumed to be non-negative and measurable.

We close this section by mentioning that for a weight w and $1 \leq p < \infty$, we shall denote by L_w^p , the weighted Lebesgue space consisting of all $f \in \mathcal{M}$ such that

$$\|f\|_{L_w^p} := \left(\int_0^\infty |f|^p w \right)^{1/p} < \infty.$$

2. EXTRAPOLATION RESULTS IN LEBESGUE SPACES

For $p > 0$, we say that a weight $w \in QB_{\beta,\psi,p}$ if

$$\int_r^\infty \left(\frac{\Psi(r)}{\Psi(x)} \right)^p w(x) dx \leq C \int_0^r \left(\frac{\Psi(x)}{\Psi(r)} \right)^{\beta p} w(x) dx, \quad r > 0 \tag{2.1}$$

for some constant $C > 0$ and $\Psi(x) := \int_0^x \psi(t)dt$, where ψ is a non-negative, non-increasing locally integrable function, i.e., $\psi \in L_{loc}^1$. For $\psi \equiv 1$, the weight class $QB_{\beta,\psi,p}$ reduces to the class $QB_{\beta,p}$.

In [19], the class $QB_{\beta,\psi,p}$ was used to characterize the boundedness of the operator

$$S_\psi f(x) := \frac{1}{\Psi(x)} \int_0^x f(t)\psi(t)dt$$

on the cone of functions $f \in Q_\beta$. Precisely, the following was proved.

Theorem B ([19]). *Let $p \geq 1$ and $-1 < \beta \leq 0$. Then the inequality*

$$\int_0^\infty (S_\psi f)^p(x)w(x)dx \leq C' \int_0^\infty f^p(x)w(x)dx$$

holds for all $f \in Q_\beta$ if and only if $w \in QB_{\beta,\psi,p}$, where $C' = \frac{C+1}{(\beta+1)^p}$ and C is as in (2.1).

We define $QB_{\beta,\psi,p}$ -constant for a weight $w \in QB_{\beta,\psi,p}$ as follows:

$$[w]_{QB_{\beta,\psi,p}} := \inf \left\{ D : \int_r^\infty \left(\frac{\Psi(r)}{\Psi(x)} \right)^p w(x) dx \leq (D-1) \int_0^r \left(\frac{\Psi(x)}{\Psi(r)} \right)^{\beta p} w(x) dx, r > 0 \right\}. \tag{2.2}$$

Remark 2.1. Note that

- (1) $[w]_{QB_{\beta,\psi,p}} > 1$.
- (2) For $-1 < \beta \leq 0$ and $p \leq q$, we have $QB_{\beta,\psi,p} \subset QB_{\beta,\psi,q}$.

We begin with the following

Lemma 2.2. Let the function φ be non-decreasing (\uparrow) defined on $(0, \infty)$, $f, g \in Q_\beta$ ($\beta > -1$), $0 < p_0 < \infty$, $\psi \in L^1_{\text{loc}}$ be \downarrow and $\lim_{x \rightarrow \infty} \Psi(x) = \infty$. Suppose that for each $w \in QB_{\beta, \psi, p_0}$, the inequality

$$\int_0^\infty f(x)w(x)dx \leq \varphi([w]_{QB_{\beta, \psi, p_0}}) \int_0^\infty g(x)w(x)dx$$

holds. Then for every $0 < \varepsilon < p_0(\beta + 1)$ and $t > 0$, the following inequality

$$\int_0^t f(s)(\Psi(s))^{p_0-1-\varepsilon}\psi(s)ds \leq \varphi\left(\frac{p_0(\beta + 1)}{\varepsilon}\right) \int_0^t g(s)(\Psi(s))^{p_0-1-\varepsilon}\psi(s)ds$$

holds.

Proof. Let $v \in \mathcal{M}^+_\downarrow$. Set $w(x) = v(x)(\Psi(x))^{p_0-1-\varepsilon}\psi(x)$ so that $w \in L^1_{\text{loc}}$. We claim that $w \in QB_{\beta, \psi, p_0}$. Indeed, we have

$$\begin{aligned} (\Psi(r)^{\beta+1})^{p_0} \int_r^\infty \frac{w(x)}{\Psi(x)^{p_0}} dx &= (\Psi(r)^{\beta+1})^{p_0} \int_r^\infty v(x)(\Psi(x))^{-1-\varepsilon}\psi(x)dx \\ &\leq \frac{v(r)}{\varepsilon} (\Psi(r))^{p_0(\beta+1)-\varepsilon} \\ &= \frac{(p_0(\beta + 1) - \varepsilon)}{\varepsilon} v(r) \int_0^r (\Psi(x))^{p_0(\beta+1)-1-\varepsilon}\psi(x)dx \\ &\leq \left(\frac{p_0(\beta + 1)}{\varepsilon} - 1\right) \int_0^r v(x)(\Psi(x))^{p_0(\beta+1)-1-\varepsilon}\psi(x)dx \\ &\leq \frac{p_0(\beta + 1)}{\varepsilon} \int_0^r (\Psi(x))^{\beta p_0} v(x)(\Psi(x))^{p_0-1-\varepsilon}\psi(x)dx \\ &= \frac{p_0(\beta + 1)}{\varepsilon} \int_0^r (\Psi(x))^{\beta p_0} w(x)dx. \end{aligned}$$

The assertion now follows on taking $v(x) = \chi_{(0, s]}(x)$ and using the fact that $[w]_{QB_{\beta, \psi, p_0}} \leq \frac{p_0(\beta+1)}{\varepsilon}$. \square

Definition 2.3. For a given $\beta > -1$, a weight function w is said to be in the class $\widehat{Q}B_{\beta, p}$ if

- (i) $w \in QB_{\beta, p}$; and
- (ii) there exists $0 < \varepsilon < p(\beta + 1)$ such that $w \in QB_{\beta, p-\varepsilon}$.

Remark 2.4. The class $\widehat{Q}B_{\beta, p}$ in Definition 2.3 is reasonably defined. In view of Lemma 2.3 [19], it is clear that for $\beta \geq 0$, $\widehat{Q}B_{\beta, p} = QB_{\beta, p}$. We prove below that for $-1 < \beta < 0$, the power weights belong to the class $\widehat{Q}B_{\beta, p}$. It is of interest if the same can be proved for general weights as well.

Lemma 2.5. Let $1 \leq p < \infty$, $-1 < \beta < 0$ and $\alpha \in \mathbb{R}$. If $x^\alpha \in QB_{\beta, p}$, then there exists $0 < \varepsilon < p(\beta + 1)$ such that $x^\alpha \in QB_{\beta, p-\varepsilon}$.

Proof. Since $x^\alpha \in QB_{\beta, p}$, we have

$$\int_r^\infty \left(\frac{r}{x}\right)^p x^\alpha dx \leq C \int_0^r \left(\frac{x}{r}\right)^{\beta p} x^\alpha dx, \quad r > 0 \tag{2.3}$$

which holds if and only if

$$-\beta p - 1 < \alpha < p - 1. \tag{2.4}$$

Choose $\varepsilon > 0$ such that $0 < \varepsilon < p - \alpha - 1$. Clearly, $0 < \varepsilon < p(\beta + 1)$. Now, using estimates (2.3) and (2.4) at the appropriate places, we obtain

$$\begin{aligned} \int_r^\infty \left(\frac{r}{x}\right)^{p-\varepsilon} x^\alpha dx &= \frac{r^{\alpha+1}}{p-\varepsilon-\alpha-1} \\ &= \frac{p-\alpha-1}{p-\varepsilon-\alpha-1} \int_r^\infty \left(\frac{r}{x}\right)^p x^\alpha dx \\ &\leq C \left(\frac{p-\alpha-1}{p-\varepsilon-\alpha-1}\right) \int_0^r \left(\frac{x}{r}\right)^{\beta p} x^\alpha dx \\ &= \frac{K}{(\alpha+\beta p+1)r^{\beta p}} r^{\beta p+\alpha+1} \\ &= K \left(\frac{\beta(p-\varepsilon)+\alpha+1}{\alpha+\beta p+1}\right) \int_0^r \left(\frac{x}{r}\right)^{\beta(p-\varepsilon)} x^\alpha dx, \end{aligned}$$

i.e., $x^\alpha \in QB_{\beta,p-\varepsilon}$ with the constant

$$C^* := K \left(\frac{\beta(p-\varepsilon)+\alpha+1}{\alpha+\beta p+1}\right),$$

where $K = C\left(\frac{p-\alpha-1}{p-\varepsilon-\alpha-1}\right)$ and C is as in (2.3). □

Remark 2.6. For $-\beta p - 1 < \alpha < p - 1$, from Lemma 2.5 and (2.2), it follows that

$$[x^\alpha]_{QB_{\beta,p-\varepsilon}} \leq C^* + 1 = C \left(\frac{p-\alpha-1}{p-\varepsilon-\alpha-1}\right) \left(\frac{\beta(p-\varepsilon)+\alpha+1}{\alpha+\beta p+1}\right) + 1.$$

We now prove the first main extrapolation theorem.

Theorem 2.7. Let $\varphi \uparrow$ be defined on $(0, \infty)$, (f, g) be a pair of functions such that $f, g \in Q_\beta$, $-1 < \beta \leq 0$ and $1 \leq p_0 < \infty$. Suppose that for every $w \in QB_{\beta,p_0}$, the inequality

$$\int_0^\infty f^{p_0}(x)w(x)dx \leq \varphi([w]_{QB_{\beta,p_0}}) \int_0^\infty g^{p_0}(x)w(x)dx$$

holds. Then for all $p_0 \leq p < \infty$ and all $w \in \widehat{Q}B_{\beta,p}$, the following inequality

$$\int_0^\infty f^p(x)w(x)dx \leq C \int_0^\infty g^p(x)w(x)dx$$

holds, where

$$C = \inf_{0 < \varepsilon < p_0(\beta+1)} [w]_{QB_{\beta,(p_0-\varepsilon)\frac{p}{p_0}}} \left[\frac{1}{\beta+1} \left(\frac{p_0(\beta+1)-\varepsilon}{p_0-\varepsilon}\right) \varphi\left(\frac{p_0(\beta+1)}{\varepsilon}\right) \right]^{p/p_0}.$$

Proof. The case $\beta = 0$ is just Theorem A. So, we assume that $-1 < \beta < 0$.

Let $p_0 \leq p < \infty$, $w \in \widehat{Q}B_{\beta,p}$ and $0 < \varepsilon < p_0(\beta + 1)$. Clearly, the function $h(x) := x^{-\beta}f(x)$ is \downarrow . Note that

$$\int_0^\infty f^p(x)w(x)dx = \int_0^\infty h^p(x)w(x)x^{\beta p}dx. \tag{2.5}$$

Since h is decreasing, we have

$$h^{p_0}(x) \leq \frac{p_0(\beta+1)-\varepsilon}{x^{p_0(\beta+1)-\varepsilon}} \int_0^x h^{p_0}(s)s^{p_0(\beta+1)-\varepsilon-1}ds$$

which together with (2.5) and Lemma 2.2 (for $\psi \equiv 1$) gives

$$\begin{aligned}
& \int_0^\infty f^p(x)w(x)dx \\
& \leq \left(\frac{p_0(\beta+1)-\varepsilon}{p_0-\varepsilon}\right)^{p/p_0} \int_0^\infty \left(\frac{p_0-\varepsilon}{x^{p_0-\varepsilon}} \int_0^x f^{p_0}(s)s^{p_0-1-\varepsilon}ds\right)^{p/p_0} w(x)dx \\
& \leq \left(\frac{p_0(\beta+1)-\varepsilon}{p_0-\varepsilon}\right)^{p/p_0} \varphi\left(\frac{p_0(\beta+1)}{\varepsilon}\right)^{p/p_0} \int_0^\infty \left(\frac{p_0-\varepsilon}{x^{p_0-\varepsilon}} \int_0^x g^{p_0}(s)s^{p_0-1-\varepsilon}ds\right)^{p/p_0} w(x)dx \\
& = \gamma \int_0^\infty \left(\frac{p_0-\varepsilon}{x^{p_0-\varepsilon}} \int_0^x g^{p_0}(s)s^{p_0-1-\varepsilon}ds\right)^{p/p_0} w(x)dx \\
& = \gamma \int_0^\infty (S_\psi g^{p_0}(x))^{p/p_0} w(x)dx, \tag{2.6}
\end{aligned}$$

where $\psi(s) = s^{p_0-1-\varepsilon}$ and

$$\gamma = \left(\frac{p_0(\beta+1)-\varepsilon}{p_0-\varepsilon}\right)^{p/p_0} \varphi\left(\frac{p_0(\beta+1)}{\varepsilon}\right)^{p/p_0}.$$

Now, since $w \in \widehat{QB}_{\beta,p}$, by the definition, there exists $\tilde{\varepsilon} > 0$ such that $w \in QB_{\beta,p-\tilde{\varepsilon}}$. It suffices to take ε so that $p - \tilde{\varepsilon} = (p_0 - \varepsilon)\frac{p}{p_0}$, or $\varepsilon = \frac{p_0}{p}\tilde{\varepsilon}$. Then $w \in QB_{\beta,(p_0-\varepsilon)\frac{p}{p_0}}$, for all $r > 0$, i.e., the following inequality

$$\int_r^\infty \left(\frac{r}{x}\right)^{(p_0-\varepsilon)\frac{p}{p_0}} w(x)dx \leq (A-1) \int_0^r \left(\frac{x}{r}\right)^{\beta(p_0-\varepsilon)\frac{p}{p_0}} w(x)dx$$

holds, or

$$\int_r^\infty \left(\frac{\Psi(r)}{\Psi(x)}\right)^{p/p_0} w(x)dx \leq (A-1) \int_0^r \left(\frac{\Psi(x)}{\Psi(r)}\right)^{\beta(p/p_0)} w(x)dx$$

with $\psi(s) = s^{p_0-1-\varepsilon}$, which by Theorem B holds if and only if

$$\int_0^\infty (S_\psi g^{p_0}(x))^{p/p_0} w(x)dx \leq \frac{A}{(\beta+1)^{p/p_0}} \int_0^\infty g^p(x)w(x)dx,$$

where $A = [w]_{QB_{\beta,(p_0-\varepsilon)\frac{p}{p_0}}} = [w]_{QB_{\beta,p-\tilde{\varepsilon}}}$.

Consequently, (2.6) results in

$$\begin{aligned}
\int_0^\infty f^p(x)w(x)dx & \leq \frac{\gamma A}{(\beta+1)^{p/p_0}} \int_0^\infty g^p(x)w(x)dx \\
& = K \int_0^\infty g^p(x)w(x)dx,
\end{aligned}$$

where

$$K = [w]_{QB_{\beta,(p_0-\varepsilon)\frac{p}{p_0}}} \left[\left(\frac{p_0(\beta+1)-\varepsilon}{(\beta+1)(p_0-\varepsilon)}\right) \varphi\left(\frac{p_0(\beta+1)}{\varepsilon}\right) \right]^{p/p_0}.$$

Since $\varepsilon \in (0, p_0(\beta+1))$ is arbitrary, taking infimum over all such ε , the assertion follows. \square

In view of Remark 2.1 (for $\psi \equiv 1$), following the definition of the class B_∞ [6], we define the class $QB_{\beta,\infty}$ as

$$QB_{\beta,\infty} := \bigcup_{p>0} QB_{\beta,p}$$

and we also define

$$[w]_{QB_{\beta,\infty}} := \inf \{ [w]_{QB_{\beta,p}} : w \in QB_{\beta,p}, p > 0 \}.$$

Similarly, we define

$$QB_{\beta,\psi,\infty} := \bigcup_{p>0} QB_{\beta,\psi,p}$$

and

$$1 \leq [w]_{QB_{\beta,\psi,\infty}} := \inf \{ [w]_{QB_{\beta,\psi,p}} : w \in QB_{\beta,\psi,p}, p > 0 \}.$$

We prove the following

Lemma 2.8. *Let $\psi : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ be \uparrow , $v \in L^1_{\text{loc}}$ be \downarrow , $-1 < \beta \leq 0$ and $\alpha > -1$. Then the function w defined by*

$$w(x) = \Psi^\alpha(x)\psi(x)v(x)$$

belongs to the class $QB_{\beta,\psi,\infty}$.

Proof. Let $0 < r < \infty$ be arbitrary and choose p_0 such that $\alpha + 1 < p_0 < -\frac{1}{\beta}(\alpha + 1)$. Then we have

$$\begin{aligned} \int_r^\infty \left(\frac{\Psi^{\beta+1}(r)}{\Psi(x)} \right)^{p_0} w(x) dx &= (\Psi(r))^{(\beta+1)p_0} \int_r^\infty (\Psi(x))^{\alpha-p_0} \psi(x)v(x) dx \\ &\leq \frac{1}{(p_0 - \alpha - 1)} (\Psi(r))^{\beta p_0 + \alpha + 1} v(r) \\ &\leq \left(\frac{\beta p_0 + \alpha + 1}{p_0 - \alpha - 1} \right) \int_0^r (\Psi(x))^{\beta p_0 + \alpha} \psi(x)v(x) dx \\ &= \left(\frac{\beta p_0 + \alpha + 1}{p_0 - \alpha - 1} \right) \int_0^r (\Psi(x))^{\beta p_0} w(x) dx \end{aligned}$$

and the assertion follows. Moreover, $[w]_{QB_{\beta,\psi,\infty}} \leq \frac{\beta p_0 + \alpha + 1}{p_0 - \alpha - 1} + 1$. □

Below, we prove an extrapolation result for the $QB_{\beta,\infty}$ -class of weights.

Theorem 2.9. *Let φ be \uparrow defined on $(0, \infty)$, $-1 < \beta \leq 0$, (f, g) be a pair of functions such that $f, g \in Q_\beta$ and $0 < p_0 < \infty$. Suppose that for every weight $w \in QB_{\beta,\infty}$, the inequality*

$$\int_0^\infty f^{p_0}(t)w(t)dt \leq \varphi([w]_{QB_{\beta,\infty}}) \int_0^\infty g^{p_0}(t)w(t)dt \tag{2.7}$$

holds. Then for every $p_0 \leq p < \infty$ and $w \in QB_{\beta,\infty}$, the inequality

$$\int_0^\infty f^p(t)w(t)dt \leq K \int_0^\infty g^p(t)w(t)dt$$

with

$$K = \inf_{\alpha > -1} [w]_{QB_{\beta, \frac{(\alpha+1)p}{p_0}}} \left(\frac{\varphi(1)}{\beta + 1} \right)^{p/p_0}$$

holds.

Proof. For $s > 0$ and $\alpha > -1$, consider the following:

$$\tilde{w}(t) = \chi_{(0,s)}(t)t^\alpha.$$

Clearly, by Lemma 2.8, $\tilde{w} \in QB_{\beta,\infty}$. Then, in view of Remark 2.1 and Lemma 2.8, we have

$$1 \leq [\tilde{w}]_{QB_{\beta,\psi,\infty}} \leq \lim_{p_0 \rightarrow \infty} \frac{\beta p_0 + \alpha + 1}{p_0 - \alpha - 1} + 1 = \beta + 1 \leq 1$$

and consequently, in view of (2.7), the following inequality

$$\int_0^s f^{p_0}(t)t^\alpha dt \leq \varphi(1) \int_0^s g^{p_0}(t)t^\alpha dt \quad (2.8)$$

holds. Further, since $t^{-\beta}f(t)$ is \downarrow , we find that

$$\begin{aligned} f^{p_0}(t) &= \frac{\alpha + 1}{t^{\alpha+1}} \int_0^t f^{p_0}(s)s^\alpha ds \\ &= \frac{\alpha + 1}{t^{\alpha+1}} \int_0^t (t^{-\beta}f(s))^{p_0} t^{\beta p_0} s^\alpha ds \\ &\leq \frac{\alpha + 1}{t^{\alpha+1}} \int_0^t (s^{-\beta}f(s))^{p_0} t^{\beta p_0} s^\alpha ds \\ &= \frac{\alpha + 1}{t^{\alpha+1}} \int_0^t f^{p_0}(s) \left(\frac{t}{s}\right)^{\beta p_0} s^\alpha ds \\ &\leq \frac{\alpha + 1}{t^{\alpha+1}} \int_0^t f^{p_0}(s)s^\alpha ds \end{aligned}$$

which in view of (2.8) gives

$$\begin{aligned} \int_0^\infty f^{p_0}(t)w(t)dt &\leq \int_0^\infty \left(\frac{\alpha + 1}{t^{\alpha+1}} \int_0^t f^{p_0}(s)s^\alpha ds \right)^{p/p_0} w(t)dt \\ &\leq \varphi(1)^{p/p_0} \int_0^\infty \left(\frac{\alpha + 1}{t^{\alpha+1}} \int_0^t g^{p_0}(s)s^\alpha ds \right)^{p/p_0} w(t)dt \\ &= \varphi(1)^{p/p_0} \int_0^\infty (S_\psi g^{p_0}(t))^{p/p_0} w(t)dt, \end{aligned} \quad (2.9)$$

with $\psi(s) = s^\alpha$.

Now, let $w \in QB_{\beta,\infty}$. Then there exists $q > 0$ such that $w \in QB_{\beta,q}$. We can choose $\alpha > -1$ such that $q = (\alpha + 1)\frac{p}{p_0}$. Then $w \in QB_{\beta,(\alpha+1)\frac{p}{p_0}}$, which in view of (1.2) implies that for all $r > 0$, the inequality

$$\int_r^\infty \left(\frac{r}{t}\right)^{(\alpha+1)\frac{p}{p_0}} w(t)dt \leq (C-1) \int_0^r \left(\frac{t}{r}\right)^{\beta(\alpha+1)\frac{p}{p_0}} w(t)dt,$$

or, equivalently,

$$\int_r^\infty \left(\frac{\Psi(r)}{\Psi(t)}\right)^{p/p_0} w(t)dt \leq (C-1) \int_0^r \left(\frac{\Psi(t)}{\Psi(r)}\right)^{\beta p/p_0} w(t)dt$$

with $\psi(s) = s^\alpha$ holds. But the last inequality, in view of Theorem B, holds if and only if

$$\int_0^\infty \left(S_\psi g^{p_0}(t)\right)^{p/p_0} w(t)dt \leq \frac{C}{(\beta + 1)^{p/p_0}} \int_0^\infty g^p(t)w(t)dt, \tag{2.10}$$

where $C = [w]_{QB_{\beta,(\alpha+1)\frac{p}{p_0}}}$. Now, (2.9) and (2.10) give

$$\int_0^\infty f^p(t)w(t)dt \leq [w]_{QB_{\beta,(\alpha+1)\frac{p}{p_0}}} \left(\frac{\varphi(1)}{\beta + 1}\right)^{p/p_0} \int_0^\infty g^p(t)w(t)dt,$$

so that on taking the infimum over all $\alpha > -1$, the assertion follows. □

3. EXTRAPOLATION RESULTS IN GRAND LEBESGUE SPACES

In this section, we shall prove a version of the extrapolation result (Theorem 2.7) in the framework of grand Lebesgue spaces defined on finite intervals which, without any loss of generality, are taken as $I = (0, 1)$.

Let $0 < p < \infty$ and $-1 < \beta < \infty$. We say that a weight function w on I belongs to the class $QB_{\beta,p}(I)$ if there exists a constant $C > 0$ such that the inequality

$$\int_r^1 \left(\frac{r}{t}\right)^p w(t)dt \leq C \int_0^r \left(\frac{t}{r}\right)^{\beta p} w(t)dt$$

holds for all $0 < r \leq 1$. Also, for $0 < r \leq 1$, we set

$$[w]_{QB_{\beta,p}(I)} := \inf \left\{ C > 1 : \int_r^1 \left(\frac{r}{t}\right)^p w(t)dt \leq (C - 1) \int_0^r \left(\frac{t}{r}\right)^{\beta p} w(t)dt \right\}.$$

It can be seen that if $0 < p < \infty$ and $w \in QB_{\beta,p}(I)$, then the function $\tilde{w} = w\chi_I \in QB_{\beta,p}$ and

$$[w]_{QB_{\beta,p}(I)} = [\tilde{w}]_{QB_{\beta,p}}.$$

Following the arguments used in Lemma 2.5, we can prove the following

Lemma 3.1. *Let $-1 < \beta \leq 0$ and $1 \leq p < \infty$. If $x^\alpha \in QB_{\beta,p}(I)$, then there exists $0 < \varepsilon < p(\beta + 1)$ such that $x^\alpha \in QB_{\beta,p-\varepsilon}(I)$.*

Definition 3.2. For a given $-1 < \beta < \infty$, a weight function $w \in \widehat{QB}_{\beta,p}(I)$ if

- (i) $w \in QB_{\beta,p}(I)$; and
- (ii) there exists $0 < \varepsilon < p(\beta + 1)$ such that $w \in QB_{\beta,p-\varepsilon}(I)$.

Remark 3.3. It can be checked that for $-1 < \beta \leq 0$, the power weights $x^\alpha \in QB_{\beta,p}(I)$ if and only if $-\beta p - 1 < \alpha < p - 1$. Then, in view of Lemma 3.1, the class $\widehat{QB}_{\beta,p}(I)$ is reasonably defined.

It is seen that Theorem 2.7 can be modified for the interval I . We state it formally for later purpose.

Theorem 3.4. *Let $\varphi \uparrow$ be defined on \mathbb{R}^+ and (f, g) be a pair of functions such that $f, g \in Q_\beta(I)$, $-1 < \beta \leq 0$. Let $1 \leq p_0 < \infty$ and for every weight function $w \in QB_{\beta,p_0}(I)$, the inequality*

$$\int_0^1 f^{p_0}(x)w(x)dx \leq \varphi\left([w]_{QB_{\beta,p_0}(I)}\right) \int_0^1 g^{p_0}(x)w(x)dx$$

holds. Then for every $p_0 \leq p < \infty$ and every $w \in \widehat{QB}_{\beta,p}(I)$, the inequality

$$\int_0^1 f^p(x)w(x)dx \leq K'(p) \int_0^1 g^p(x)w(x)dx$$

holds, where

$$K'(p) := \inf_{0 < \delta < p_0(\beta+1)} [w]_{QB_{\beta, (p_0-\delta)\frac{p}{p_0}}(I)} \left[\frac{1}{\beta+1} \left(\frac{p_0(\beta+1) - \delta}{p_0 - \delta} \right) \varphi \left(\frac{p_0(\beta+1)}{\delta} \right) \right]^{p/p_0}.$$

In this section, we prove Theorem 2.7 in the framework of grand Lebesgue spaces $L^{p,\theta}(I)$ ($\theta > 0$, $p > 1$) which consist of all measurable functions f , finite a.e. on I for which

$$\|f\|_{L^{p,\theta}(I)} := \sup_{0 < \varepsilon < p-1} \left(\varepsilon^\theta \int_0^1 |f(t)|^{p-\varepsilon} dt \right)^{1/(p-\varepsilon)} < \infty.$$

These spaces without weight have been defined in [13], which were, in fact, initially defined for $\theta = 1$ by Iwaniec and Sbordone [15] and later generalized, studied and applied by several researches in different directions. We refer to [18] and the references therein. For some very recent updates on grand Lebesgue spaces, we mention [11, 14, 17, 20–22, 26].

We now prove the following

Theorem 3.5. *Let $\theta > 0$, φ be a non-negative \uparrow function defined on $(0, \infty)$, $-1 < \beta \leq 0$, $1 < p_0 < \infty$ and (f, g) be a pair of functions such that $f, g \in Q_\beta(I)$. Suppose that for every $w \in QB_{\beta, p_0}(I)$, the following inequality*

$$\int_0^1 f^{p_0}(x)w(x)dx \leq \varphi([w]_{QB_{\beta, p_0}(I)}) \int_0^1 g^{p_0}(x)w(x)dx$$

holds. Then for every p : $p_0 \leq p < \infty$ and every $w \in \widehat{Q}B_{\beta, p}(I)$, the inequality

$$\|f\|_{L_w^{p,\theta}(I)} \leq C^* \|g\|_{L_w^{p,\theta}(I)}$$

holds with

$$C^* = \inf_{0 < \sigma < p-1} \left[\max \left\{ 1, p^\theta \sigma^{-\frac{\theta}{p-\sigma}} \left(W(I) + 1 \right)^{\frac{p-1-\sigma}{p-\sigma}} \right\} \sup_{0 < \varepsilon \leq \sigma} (K'(p-\varepsilon))^{\frac{1}{p-\varepsilon}} \right].$$

Proof. Let $w \in \widehat{Q}B_{\beta, p}(I)$, then by definition $w \in QB_{\beta, p}(I)$, and there exists $0 < \xi < p(\beta+1)$ such that $w \in QB_{\beta, p-\xi}(I)$. Take $\sigma = \min\{\xi, p-p_0\}$. Clearly, $0 < \sigma < p-1$, so, by Remark 2.1, $w \in QB_{\beta, p-\sigma}(I)$. Let $\varepsilon \in (0, \sigma)$. Then, in view of the fact that $\widehat{Q}B_{\beta, p} \subset \widehat{Q}B_{\beta, q}$ for $p < q$, we have $w \in \widehat{Q}B_{\beta, p-\varepsilon}(I)$. Therefore, by Theorem 3.4, we have

$$\int_0^1 f^{p-\varepsilon}(x)w(x)dx \leq K'(p-\varepsilon) \int_0^1 g^{p-\varepsilon}(x)w(x)dx, \tag{3.1}$$

where

$$K'(p-\varepsilon) := \inf_{0 < \delta < p_0(\beta+1)} [w]_{QB_{\beta, (p_0-\delta)\frac{p-\varepsilon}{p_0}}(I)} \left[\frac{1}{\beta+1} \left(\frac{p_0(\beta+1) - \delta}{p_0 - \delta} \right) \varphi \left(\frac{p_0(\beta+1)}{\delta} \right) \right]^{p-\varepsilon/p_0}.$$

Now, for $\sigma < \varepsilon < p-1$, using Hölder’s inequality with the indices $\frac{p-\sigma}{p-\varepsilon}$ and $\frac{p-\sigma}{\varepsilon-\sigma}$, we obtain

$$\begin{aligned} \|f\|_{L_w^{p-\varepsilon}} &= \left(\int_0^1 f^{p-\varepsilon}(x)w(x)dx \right)^{1/p-\varepsilon} \\ &\leq \left(\int_0^1 f^{p-\sigma}(x)w(x)dx \right)^{\frac{1}{p-\sigma}} \left(W(I) \right)^{\frac{\varepsilon-\sigma}{(p-\sigma)(p-\varepsilon)}} \\ &\leq \left(\int_0^1 f^{p-\sigma}(x)w(x)dx \right)^{\frac{1}{p-\sigma}} \left(W(I) + 1 \right)^{\frac{p-1-\sigma}{p-\sigma}}. \end{aligned} \tag{3.2}$$

Now, in view of (3.1) and (3.2), we get

$$\begin{aligned} \|f\|_{L_w^{p,\theta}(I)} &= \max \left\{ \sup_{0 < \varepsilon \leq \sigma} \varepsilon^{\frac{\theta}{p-\varepsilon}} \|f\|_{L_w^{p-\varepsilon}}, \sup_{\sigma < \varepsilon < p-1} \varepsilon^{\frac{\theta}{p-\varepsilon}} \|f\|_{L_w^{p-\varepsilon}} \right\} \\ &\leq \max \left\{ \sup_{0 < \varepsilon \leq \sigma} \varepsilon^{\frac{\theta}{p-\varepsilon}} \|f\|_{L_w^{p-\varepsilon}}, \sup_{\sigma < \varepsilon < p-1} \varepsilon^{\frac{\theta}{p-\varepsilon}} \|f\|_{L_w^{p-\sigma}} \left(W(I) + 1\right)^{\frac{p-1-\sigma}{p-\sigma}} \right\} \\ &\leq \max \left\{ 1, p^\theta \sigma^{-\frac{\theta}{p-\sigma}} \left(W(I) + 1\right)^{\frac{p-1-\sigma}{p-\sigma}} \right\} \sup_{0 < \varepsilon \leq \sigma} \varepsilon^{\frac{\theta}{p-\varepsilon}} \|f\|_{L_w^{p-\varepsilon}} \\ &\leq \max \left\{ 1, p^\theta \sigma^{-\frac{\theta}{p-\sigma}} \left(W(I) + 1\right)^{\frac{p-1-\sigma}{p-\sigma}} \right\} \sup_{0 < \varepsilon \leq \sigma} \varepsilon^{\frac{\theta}{p-\varepsilon}} (K'(p-\varepsilon))^{\frac{1}{p-\varepsilon}} \|g\|_{L_w^{p-\varepsilon}} \\ &\leq \max \left\{ 1, p^\theta \sigma^{-\frac{\theta}{p-\sigma}} \left(W(I) + 1\right)^{\frac{p-1-\sigma}{p-\sigma}} \right\} \sup_{0 < \varepsilon \leq \sigma} (K'(p-\varepsilon))^{\frac{1}{p-\varepsilon}} \|g\|_{L_w^{p,\theta}(I)} \\ &= C^* \|g\|_{L_w^{p,\theta}(I)}, \end{aligned}$$

where $C^* = c(p, \theta, \sigma) \sup_{0 < \varepsilon \leq \sigma} (K'(p-\varepsilon))^{\frac{1}{p-\varepsilon}}$ and

$$c(p, \theta, \sigma) = \max \left\{ 1, p^\theta \sigma^{-\frac{\theta}{p-\sigma}} \left(W(I) + 1\right)^{\frac{p-1-\sigma}{p-\sigma}} \right\}.$$

The proof is completed. □

4. APPLICATION

We provide an application of the extrapolation result proved in the previous section to characterize the boundedness of the Hardy averaging operator H between the weighted grand Lebesgue spaces $L_w^{p,\theta}(I)$ for quasi-monotone functions. We prove the following

Theorem 4.1. *Let $1 < p < \infty, -1 < \beta \leq 0$ and $\theta > 0$. The inequality*

$$\|Hf\|_{L_w^{p,\theta}(I)} \leq C \|f\|_{L_w^{p,\theta}(I)} \tag{4.1}$$

holds for all $f \in Q_\beta(I)$ if and only if $w \in \widehat{Q}B_{\beta,p}(I)$.

Proof. Let us first assume that $w \in \widehat{Q}B_{\beta,p}(I)$. Note that if $f \in Q_\beta(I)$, then for $0 < t \leq s$ and $\alpha \in I$, we have

$$t^{-\beta} f\left(\frac{\alpha t}{s}\right) \geq s^{-\beta} f(\alpha)$$

by using which we get

$$\begin{aligned} s^{-\beta} Hf(s) &\leq \frac{1}{s} \int_0^s t^{-\beta} f\left(\frac{\alpha t}{s}\right) d\alpha \\ &= t^{-\beta-1} \int_0^t f(z) dz \\ &= t^{-\beta} Hf(t), \end{aligned}$$

i.e., $Hf \in Q_\beta(I)$.

Further, on taking $\psi \equiv 1$ in a modified form of Theorem B and considering the functions f defined on I instead of $(0, \infty)$, we see that the inequality

$$\int_0^1 \left(Hf(x)\right)^p w(x) dx \leq C \int_0^1 f^p(x) w(x) dx$$

holds. Now, in view of Theorem 3.5, inequality (4.1) holds.

Conversely, assume that inequality (4.1) holds. Consider the test function $f_r(x) = x^\beta \chi_{(0,r)}(x)$ for $0 < r < 1$. Then

$$\begin{aligned} \|f_r\|_{L_w^{p,\theta}(I)} &= \sup_{0 < \varepsilon < p-1} \left(\varepsilon^\theta \int_0^r x^{\beta(p-\varepsilon)} w(x) dx \right)^{\frac{1}{p-\varepsilon}} \\ &= \max \left\{ \sup_{0 < \varepsilon \leq \sigma} \varepsilon^{\frac{\theta}{p-\varepsilon}} \|f_r\|_{L_w^{p-\varepsilon}}, \sup_{\sigma < \varepsilon < p-1} \varepsilon^{\frac{\theta}{p-\varepsilon}} \|f_r\|_{L_w^{p-\varepsilon}} \right\}, \end{aligned}$$

where σ is chosen such that $0 < \sigma < \min\{(\beta+1)p, p-1\}$. Now, for $\sigma < \varepsilon < p-1$, taking the conjugate indices $\frac{p-\sigma}{p-\varepsilon}$ and $\frac{p-\sigma}{\varepsilon-\sigma}$, on using Hölder's inequality, we obtain

$$\begin{aligned} \|f_r\|_{L_w^{p-\varepsilon}} &\leq \left(\int_0^r x^{\beta(p-\sigma)} w(x) dx \right)^{\frac{1}{p-\sigma}} \left(W(I) \right)^{\frac{\varepsilon-\sigma}{(p-\sigma)(p-\varepsilon)}} \\ &\leq \left(\int_0^r x^{\beta(p-\sigma)} w(x) dx \right)^{\frac{1}{p-\sigma}} \left(W(I) + 1 \right)^{\frac{p-1-\sigma}{p-\sigma}}. \end{aligned} \quad (4.2)$$

Thus, using (4.2) and an argument from [24, Theorem 3.1], we have

$$\begin{aligned} \|f_r\|_{L_w^{p,\theta}(I)} &\leq \max \left\{ 1, p^\theta \sigma^{-\frac{\theta}{p-\sigma}} \left(W(I) + 1 \right)^{\frac{p-1-\sigma}{p-\sigma}} \right\} \sup_{0 < \varepsilon \leq \sigma} \varepsilon^{\frac{\theta}{p-\varepsilon}} \|f_r\|_{L_w^{p-\varepsilon}} \\ &= \max \left\{ 1, p^\theta \sigma^{-\frac{\theta}{p-\sigma}} \left(W(I) + 1 \right)^{\frac{p-1-\sigma}{p-\sigma}} \right\} \varepsilon_r^{\frac{\theta}{p-\varepsilon_r}} \|f_r\|_{L_w^{p-\varepsilon_r}} \\ &= C_1 \left(\varepsilon_r^\theta \int_0^r x^{\beta(p-\varepsilon_r)} w(x) dx \right)^{\frac{1}{p-\varepsilon_r}} \end{aligned} \quad (4.3)$$

for some $0 < \varepsilon_r \leq \sigma$, where $C_1 := \inf_{0 < \sigma < (\beta+1)p} \max \left\{ 1, p^\theta \sigma^{-\frac{\theta}{p-\sigma}} \left(W(I) + 1 \right)^{\frac{p-1-\sigma}{p-\sigma}} \right\}$. Further, note that

$$\begin{aligned} \int_0^1 \left(H f_r(x) \right)^{p-\varepsilon} w(x) dx &\geq \int_r^1 \left(H f_r(x) \right)^{p-\varepsilon} w(x) dx \\ &= \left(\frac{r^{\beta+1}}{\beta+1} \right)^{p-\varepsilon} \int_r^1 \frac{w(x)}{x^{p-\varepsilon}} dx, \end{aligned}$$

so that

$$\begin{aligned} \|H f_r\|_{L_w^{p,\theta}(I)} &\geq \frac{r^{\beta+1}}{\beta+1} \sup_{0 < \varepsilon < p-1} \left(\varepsilon^\theta \int_r^1 \frac{w(x)}{x^{p-\varepsilon}} dx \right)^{\frac{1}{p-\varepsilon}} \\ &\geq \frac{r^{\beta+1}}{\beta+1} \left(\varepsilon_r^\theta \int_r^1 \frac{w(x)}{x^{p-\varepsilon_r}} dx \right)^{\frac{1}{p-\varepsilon_r}}. \end{aligned}$$

The above estimate together with (4.3), and the assumption that (4.1) holds, yield

$$\frac{r^{\beta+1}}{\beta+1} \left(\varepsilon_r^\theta \int_r^1 \frac{w(x)}{x^{p-\varepsilon_r}} dx \right)^{\frac{1}{p-\varepsilon_r}} \leq C C_1 \left(\varepsilon_r^\theta \int_0^r x^{\beta(p-\varepsilon_r)} w(x) dx \right)^{\frac{1}{p-\varepsilon_r}}.$$

Therefore

$$\begin{aligned} \int_r^1 \left(\frac{r}{x}\right)^{p-\varepsilon_r} w(x) dx &\leq \left(CC_1(\beta+1)\right)^{p-\varepsilon_r} \int_0^r \left(\frac{x}{r}\right)^{\beta(p-\varepsilon_r)} w(x) dx \\ &\leq \left(CC_1(\beta+1)+1\right)^p \int_0^r \left(\frac{x}{r}\right)^{\beta(p-\varepsilon_r)} w(x) dx. \end{aligned}$$

Thus $w \in QB_{\beta,p-\varepsilon_r}(I)$, where $0 < \varepsilon_r < (\beta+1)p$. Consequently, $w \in QB_{\beta,p}(I)$ and hence $w \in \widehat{QB}_{\beta,p}(I)$. \square

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