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Adam Os kowski. Weak type inequalities for conditionally symmetric martingales. *Statistics and Probability Letters*, 2010, 80 (23-24), pp.2009. 10.1016/j.spl.2010.09.007 . hal-00691792

HAL Id: hal-00691792

<https://hal.science/hal-00691792>

Submitted on 27 Apr 2012

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Accepted Manuscript

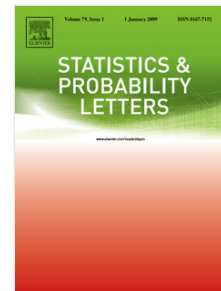
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PII: S0167-7152(10)00257-9
DOI: 10.1016/j.spl.2010.09.007
Reference: STAPRO 5793

To appear in: *Statistics and Probability Letters*

Received date: 20 August 2010
Accepted date: 12 September 2010



Please cite this article as: Osekowski, A., Weak type inequalities for conditionally symmetric martingales. *Statistics and Probability Letters* (2010), doi:10.1016/j.spl.2010.09.007

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Weak type inequalities for conditionally symmetric martingales

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Abstract

Let f be a conditionally symmetric martingale and let $S(f)$ be its square function. We prove that

$$\|f\|_{p,\infty} \leq C_p \|S(f)\|_p, \quad 1 \leq p \leq 2,$$

where

$$C_p^p = \frac{2^{1-p/2} \pi^{p-3/2} \Gamma((p+1)/2)}{\Gamma(p+1)} \frac{1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \dots}{1 - \frac{1}{3^{p+1}} + \frac{1}{5^{p+1}} - \frac{1}{7^{p+1}} + \dots}.$$

In addition, the constant C_p is shown to be the best possible even for the class of dyadic martingales.

Keywords: Martingale, square function, weak type inequality

1. Introduction

Square function inequalities appear in many areas of mathematics, for example in harmonic analysis, potential theory and both classical and noncommutative probability, where they play an important role: see e.g. Burkholder (1991), Dellacherie & Meyer (1982), Pisier & Xu (1997) and Stein (1982). It is therefore of interest to establish sharp versions of such estimates. The primary objective of this paper is to determine the best constants in some weak-type estimates for the martingale square function under the assumption of conditional symmetry.

We start with introducing the background and notation. Let $(\Omega, \mathcal{F}, \mathbb{P})$ be a probability space, filtered by $(\mathcal{F}_n)_{n \geq 0}$, a nondecreasing family of sub- σ -fields of \mathcal{F} . Let $f = (f_n)_{n \geq 0}$ be an adapted martingale taking values in a separable Hilbert space \mathcal{H} with scalar product $\langle \cdot, \cdot \rangle$ and norm $|\cdot|$. Then $df = (df_n)_{n \geq 0}$, the difference sequence of f , is given by $df_0 = f_0$ and $df_n = f_n - f_{n-1}$. We define the *square function* of f by

$$S(f) = \left(\sum_{k=0}^{\infty} |df_k|^2 \right)^{1/2}.$$

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Preprint submitted to Elsevier

August 20, 2010

We will also use the notation $S_n(f) = (\sum_{k=0}^n |df_k|^2)^{1/2}$ for $n = 0, 1, 2, \dots$ and write $\|f\|_p = \sup_n \|f_n\|_p$, $\|f\|_{p,\infty} = \sup_n \sup_{\lambda>0} \lambda(\mathbb{P}(|f_n| \geq \lambda))^{1/p}$ for the strong and weak p -th norm of f .

A martingale f is *conditionally symmetric*, if for any $n \geq 1$ the conditional distributions of df_n and $-df_n$ given \mathcal{F}_{n-1} coincide. For example, this is the case if f is a dyadic martingale. To recall what it means, let $(h_n)_{n \geq 0}$ be the system of Haar functions on $[0, 1]$. Then f is dyadic if for some $a_0, a_1, a_2, \dots \in \mathcal{H}$ we have $f_n = \sum_{k=0}^n a_k h_k$ for $n \geq 0$.

The problem of comparing the sizes of f and $S(f)$ is classical and goes back to 30's and the works of Khintchine, Littlewood, Marcinkiewicz, Paley and Zygmund (clearly, the concept of a martingale was not used there; the results concerned the partial sums of Rademacher and Haar series). Consider the inequality

$$a_p \|S(f)\|_p \leq \|f\|_p \leq A_p \|S(f)\|_p, \quad (1)$$

to be valid for all conditionally symmetric martingales f . As shown by Burkholder (1966), for any $1 < p < \infty$ there are finite universal a_p and A_p such that the double inequality above holds. It follows from the results of Burkholder & Gundy (1970) that the right inequality above holds also for $0 < p \leq 1$ with some absolute A_p . What about the optimal values of a_p and A_p ? Let ν_p be the smallest positive zero of the confluent hypergeometric function and let μ_p be the largest positive zero of the parabolic cylinder function of parameter p . Wang (1991) showed that $a_p = \nu_p$ for $p \geq 2$, $A_p = \nu_p$ for $0 < p \leq 2$ and $A_p = \mu_p$ for $p \geq 3$ are the best choices, even if we restrict ourselves in (1) to dyadic martingales. For the remaining values of parameter p , the optimal constants are not known. When $p = 1$, the left inequality in (1) does not hold with any universal $a_1 < \infty$. However, Bollobás (1980) established the weak type inequality

$$\|S(f)\|_{1,\infty} \leq \left(\exp(-1/2) + \int_0^1 \exp(-s^2/2) ds \right) \|f\|_1 = 1.4622 \dots \|f\|_1$$

and Osękowski (2009) proved it is sharp. The purpose of this paper is to prove the following related result.

Theorem 1.1. *For any conditionally symmetric martingale f we have*

$$\|f\|_{p,\infty} \leq C_p \|S(f)\|_p, \quad 1 \leq p \leq 2, \quad (2)$$

where

$$C_p^p = \frac{2^{1-p/2} \pi^{p-3/2} \Gamma((p+1)/2)}{\Gamma(p+1)} \frac{1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \dots}{1 - \frac{1}{3^{p+1}} + \frac{1}{5^{p+1}} - \frac{1}{7^{p+1}} + \dots}.$$

The constant C_p is the best possible, even for the class of real dyadic martingales.

Unfortunately, our approach works only for $1 \leq p \leq 2$ does not allow to obtain the best constants in the weak type estimates for $p \in (0, 1) \cup (2, \infty)$. The proof is based on Burkholder's technique: in the next section we introduce a special function and study its properties, which will be exploited in Section 3, where we establish Theorem 1.1.

2. A special function and its properties

We will use the notation $\mathbb{H} = \mathbb{R} \times (0, \infty)$, $S = \mathbb{R} \times (-1, 1)$ and $S^+ = (0, \infty) \times (-1, 1)$. For $1 \leq p \leq 2$, introduce a harmonic function $\mathcal{A} = \mathcal{A}_p : \mathbb{H} \rightarrow \mathbb{R}$, given by the Poisson integral

$$\mathcal{A}(\alpha, \beta) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\beta \left| \frac{2}{\pi} \log |t| \right|^p}{(\alpha - t)^2 + \beta^2} dt.$$

It is easy to see that the function \mathcal{A} satisfies

$$\lim_{(\alpha, \beta) \rightarrow (z, 0)} \mathcal{A}(\alpha, \beta) = \left(\frac{2}{\pi} \right)^p |\log |z||^p, \quad z \neq 0. \quad (3)$$

Consider a conformal mapping φ given by $\varphi(z) = ie^{\pi z/2}$, or, in the real coordinates,

$$\varphi(x, y) = \left(-e^{\pi x/2} \sin \left(\frac{\pi}{2} y \right), e^{\pi x/2} \cos \left(\frac{\pi}{2} y \right) \right), \quad (x, y) \in \mathbb{R}^2.$$

It can be easily verified that φ maps S onto \mathbb{H} . Let $A = A_p$ be defined on the strip S by $A(x, y) = \mathcal{A}(\varphi(x, y))$. Then the function A is harmonic on S , since it is a real part of an analytic function. By (3), we can extend A to the continuous function on the closure \overline{S} of S by $A(x, \pm 1) = |x|^p$. One easily checks that for $(x, y) \in S$,

$$A(x, y) = \frac{1}{\pi} \int_{\mathbb{R}} \frac{\cos \left(\frac{\pi}{2} y \right) \left| \frac{2}{\pi} \log |s| + x \right|^p}{(s - \sin \left(\frac{\pi}{2} y \right))^2 + \cos^2 \left(\frac{\pi}{2} y \right)} ds \quad (4)$$

for $|y| < 1$. Substituting $s := 1/s$ and $s := -s$ above, we see that A satisfies

$$A(x, y) = A(-x, y) = A(x, -y) \quad \text{for } (x, y) \in S. \quad (5)$$

Finally, let $U = U_p : [0, \infty) \times \mathbb{R} \rightarrow \mathbb{R}$ be given by $U(x, y) = x^p$ for $|y| > 1$ and

$$U(x, y) = c_p \int_{\mathbb{R}} A(ux, y) \exp(-u^2/2) du$$

otherwise; here $c_p = \left(\int_{\mathbb{R}} |u|^p \exp(-u^2/2) du \right)^{-1} = \left(2^{(p+1)/2} \Gamma \left(\frac{p+1}{2} \right) \right)^{-1}$. Clearly, U is continuous and, by (5), we have

$$U(x, y) = 2c_p \int_0^{\infty} A(ux, y) \exp(-u^2/2) du \quad \text{on } \overline{S^+}. \quad (6)$$

Let us study the properties of the function U which will be needed later.

Lemma 2.1. *We have $U(0, 0) = C_p^{-p}$.*

PROOF. This is straightforward: since $\pi^2/8 = \sum_{k=0}^{\infty} (2k+1)^{-2}$, we have

$$U(0, 0) = c_p \sqrt{2\pi} A(0, 0) = \frac{2^{-p/2}}{\Gamma \left(\frac{p+1}{2} \right) \sqrt{\pi}} \int_{-\infty}^{\infty} \frac{\left| \frac{2}{\pi} \log |s| \right|^p}{s^2 + 1} ds$$

$$\begin{aligned}
 &= \frac{2^{1+p/2}}{\pi^{p+1/2}\Gamma\left(\frac{p+1}{2}\right)} \int_0^\infty \frac{|\log s|^p}{s^2+1} ds = \frac{2^{1+p/2}}{\pi^{p+1/2}\Gamma\left(\frac{p+1}{2}\right)} \int_{-\infty}^\infty \frac{|s|^p e^s}{e^{2s}+1} ds \\
 &= \frac{2^{2+p/2}}{\pi^{p+1/2}\Gamma\left(\frac{p+1}{2}\right)} \int_0^\infty s^p e^{-s} \sum_{k=0}^\infty (-e^{-2s})^k ds = \frac{2^{2+p/2}\Gamma(p+1)}{\pi^{p+1/2}\Gamma\left(\frac{p+1}{2}\right)} \sum_{k=0}^\infty \frac{(-1)^k}{(2k+1)^p} = C_p^{-p}.
 \end{aligned}$$

The proof is complete.

Lemma 2.2. (i) The function U satisfies the differential equation

$$U_x(x, y) + xU_{yy}(x, y) = 0 \quad \text{on } S^+. \quad (7)$$

(ii) The function U is superharmonic on S^+ .

PROOF. By Fubini's theorem, we may take the derivatives inside the integral while computing the partial derivatives of U on S^+ .

(i) Since A is harmonic, we have, for $(x, y) \in S^+$,

$$xU_{yy}(x, y) = x \int_{\mathbb{R}} A_{yy}(ux, y) \exp(-u^2/2) du = - \int_{\mathbb{R}} xA_{xx}(ux, y) \exp(-u^2/2) du$$

and the claim follows from the integration by parts: the above is equal to

$$- \int_{\mathbb{R}} A_x(ux, y) u \exp(-u^2/2) du = -U_x(x, y).$$

(ii) By the previous part, the assertion can be rewritten in the form

$$xU_{xx}(x, y) - U_x(x, y) \leq 0 \quad \text{on } S^+.$$

Since $U_x(0+, y) = 0$, we will be done if we show that $U_{xxx} \leq 0$ or, by (6), $A_{xxx} \leq 0$ on S^+ . To this end, fix $x > 0$, $\varepsilon \in (0, x)$ and introduce the function

$$f_\varepsilon(h) = 2|h|^{p-2}h - |h - \varepsilon|^{p-2}(h - \varepsilon) - |h + \varepsilon|^{p-2}(h + \varepsilon), \quad h \in \mathbb{R}.$$

One easily verifies that

$$f_\varepsilon \text{ is odd and } f_\varepsilon \geq 0 \text{ on } [0, \infty). \quad (8)$$

We write

$$2A_x(x, y) - A_x(x - \varepsilon, y) - A_x(x + \varepsilon, y) = \frac{p}{\pi} \int_{-\infty}^\infty \frac{f_\varepsilon\left(x + \frac{2}{\pi} \log |s|\right) \cos\left(\frac{\pi}{2}y\right)}{\left(s - \sin\left(\frac{\pi}{2}y\right)\right)^2 + \cos^2\left(\frac{\pi}{2}y\right)} ds,$$

split the integral into two, over the nonpositive and nonnegative halfline, and, finally, substitute $s = \pm e^r$. As the result, we get

$$2A_x(x, y) - A_x(x - \varepsilon, y) - A_x(x + \varepsilon, y) = \frac{p}{\pi} \int_{-\infty}^\infty f_\varepsilon\left(x + \frac{2}{\pi}r\right) g^y(r) dr, \quad (9)$$

where the function g^y is given by

$$g^y(r) = \frac{\cos\left(\frac{\pi}{2}y\right)e^r}{\left(e^r - \sin\left(\frac{\pi}{2}y\right)\right)^2 + \cos^2\left(\frac{\pi}{2}y\right)} + \frac{\cos\left(\frac{\pi}{2}y\right)e^r}{\left(e^r + \sin\left(\frac{\pi}{2}y\right)\right)^2 + \cos^2\left(\frac{\pi}{2}y\right)}.$$

Note that g^y is even and nonincreasing on $[0, \infty)$: indeed, for $r > 0$,

$$(g^y)'(r) = \frac{\cos(\frac{\pi}{2}y)e^r(1-e^r)}{[(e^r - \sin(\frac{\pi}{2}y))^2 + \cos^2(\frac{\pi}{2}y)]^2} + \frac{\cos(\frac{\pi}{2}y)e^r(1-e^r)}{[(e^r + \sin(\frac{\pi}{2}y))^2 + \cos^2(\frac{\pi}{2}y)]^2} \leq 0.$$

Thus, by (8), the integral in (9) is nonnegative and, since $\varepsilon \in (0, x)$ was arbitrary, the function A_x is concave on S^+ .

Lemma 2.3. (i) For any $(x, y) \in [0, \infty) \times \mathbb{R}$ we have

$$x^p \leq U(x, y) \leq x^p + U(0, 0)1_{\{|y| < 1\}}. \quad (10)$$

(ii) We have $U_x(x, y) \geq 0$ on $(0, \infty) \times \mathbb{R}$ and $U_y(x, y) \leq 0$ on $(0, \infty) \times ((0, \infty) \setminus \{1\})$.

PROOF. We may assume that $|y| < 1$, since otherwise the claim is obvious, both in (i) and (ii). The lower bound in (10) follows from Jensen's inequality: we have

$$\begin{aligned} A(x, y) &= \int_{-\infty}^{\infty} \left| \frac{2}{\pi} \log |s| + x \right|^p \cdot \frac{1}{\pi} \frac{\cos(\frac{\pi}{2}y)}{(s - \sin(\frac{\pi}{2}y))^2 + \cos^2(\frac{\pi}{2}y)} ds \\ &\geq \left| \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\cos(\frac{\pi}{2}y) (\frac{2}{\pi} \log |s| + x)}{(s - \sin(\frac{\pi}{2}y))^2 + \cos^2(\frac{\pi}{2}y)} ds \right|^p = x^p \end{aligned}$$

(to see the latter equality, make the substitution $s := 1/s$) and it suffices to apply (6). Now we turn to (ii). Similar argument gives that the function $A(\cdot, y)$ is convex and hence the same is valid for U . Therefore, by part (ii) of Lemma 2.2 we have $U_{yy} \leq 0$ and (ii) follows. Indeed, $U_x \geq 0$ by the first part of that lemma and $U_y \leq 0$ for $y > 0$, since the function $U(x, \cdot)$ is even (see (5) and (6)). Thus we have shown (ii); moreover, we see that it suffices to establish the upper bound in (10) for $y = 0$. Using an elementary inequality $|a + b|^p + |a - b|^p \leq 2|a|^p + 2|b|^p$ for $a, b \in \mathbb{R}$ yields

$$\begin{aligned} 2A(x, 0) &= A(x, 0) + A(-x, 0) = \frac{1}{\pi} \int_{\mathbb{R}} \frac{|\frac{2}{\pi} \log |s| + x|^p + |\frac{2}{\pi} \log |s| - x|^p}{s^2 + 1} ds \\ &\leq \frac{1}{\pi} \int_{\mathbb{R}} \frac{2|\frac{2}{\pi} \log |s||^p + 2|x|^p}{s^2 + 1} ds = 2A(0, 0) + 2|x|^p. \end{aligned}$$

It suffices to use (6) to get the claim.

In the lemmas below, we will use the following notation. For $a \in \mathcal{H}$, let $a' = a/|a|$ if $a \neq 0$ and $a' = 0$ otherwise; furthermore, $a^* = a$ for $|a| \leq 1$ and $a^* = a/|a|$ otherwise.

Lemma 2.4. For any $a, b \in \mathcal{H}$ we have $|a^* + b^*| \leq |a + b|$.

PROOF. If both $|a|, |b|$ do not exceed 1, the claim is obvious. If $|a| > 1 \geq |b|$,

$$|a + b|^2 - |a^* + b^*|^2 = |a|^2 - 1 + 2\langle a, b \rangle(1 - |a|^{-1}) \geq |a|^2 - 1 - 2|a|(1 - |a|^{-1}) \geq 0$$

and similarly for $|b| > 1 \geq |a|$. Finally, if $|a| > 1$ and $|b| > 1$, then

$$|a + b|^2 - |a^* + b^*|^2 = |a|^2 + |b|^2 + 2\langle a, b \rangle(1 - (|a||b|)^{-1}) - 2 \geq |a|^2 + |b|^2 - 2|a||b| \geq 0,$$

as desired.

Lemma 2.5. For any $(x, y) \in [0, \infty) \times \mathcal{H}$ and any $d \in \mathcal{H}$ we have

$$2U(x, |y|) \leq U((x^2 + |d|^2)^{1/2}, |y + d|) + U((x^2 + |d|^2)^{1/2}, |y - d|). \quad (11)$$

PROOF. It is convenient to split the proof into three parts.

Case 1: $|y| \geq 1$. Then the estimate is trivial: indeed, by Lemma 2.3,

$$2U(x, |y|) \leq 2(x^2 + |d|^2)^{p/2} \leq U((x^2 + |d|^2)^{1/2}, |y + d|) + U((x^2 + |d|^2)^{1/2}, |y - d|).$$

Case 2: $|y| < 1$, $|y \pm d| \leq 1$. For $t \in [0, 1]$, let $\psi(t) = U(x_+^t, |y_+^t|) + U(x_+^t, |y_-^t|)$, where $x_+^t = (x^2 + t^2|d|^2)^{1/2}$ and $y_\pm^t = y \pm td$. We have that $\psi'(t)/|d|$ equals

$$\frac{t|d|}{x_+^t} [U_x(x_+^t, |y_+^t|) + U_x(x_+^t, |y_-^t|)] + \langle U_y(x_+^t, |y_+^t|)(y_+^t)' - U_y(x_+^t, |y_-^t|)(y_-^t)', d' \rangle$$

(when $|y + td| = 0$, the differentiation is allowed since $U_y(x, 0) = 0$). We will prove that this is nonnegative, which will clearly yield the claim. It suffices to show that

$$\frac{|y_+^t - y_-^t|}{2x_+^t} [U_x(x_+^t, |y_+^t|) + U_x(x_+^t, |y_-^t|)] \geq |U_y(x_+^t, |y_+^t|)(y_+^t)' - U_y(x_+^t, |y_-^t|)(y_-^t)'|.$$

To this end, note that if we square both sides, the estimate becomes $A \leq B \cdot \langle (y_+^t)', (y_-^t)' \rangle$, where A and B depend only on $|y_+^t|$ and $|y_-^t|$. Thus it suffices to prove it for $(y_+^t)' = \pm (y_-^t)'$. When $(y_+^t)'$ and $(y_-^t)'$ are equal, we use (7) and see that the inequality reads

$$-\frac{||y_+^t| - |y_-^t||}{2} [U_{yy}(x_+^t, |y_+^t|) + U_{yy}(x_+^t, |y_-^t|)] \geq \left| \int_{|y_-^t|}^{|y_+^t|} U_{yy}(x_+^t, s) ds \right|.$$

This follows from the fact that U_{yy} is nonpositive and concave: by Lemma 2.2, we have $x^2 U_{yyyy}(x, y) = U_{xx}(x, y) + U_{yy}(x, y) \leq 0$ for $(x, y) \in S^+$. The case $(y_+^t)' = -(y_-^t)'$ is dealt with in the same manner.

Case 3: $|y| < 1$, $d > 1 - |y|$. This can be reduced to the previous case. Set $y_+ = (y + d)^*$, $y_- = (y - d)^*$ and $\tilde{y} = (y_+ + y_-)/2$, $\tilde{d} = (y_+ - y_-)/2$, $\tilde{x} = (x^2 + |d|^2 - \tilde{d}^2)^{1/2}$. By Lemma 2.4, $|\tilde{y}| \leq |y|$ and $|\tilde{d}| \leq |d|$, so $\tilde{x} \geq x$. Now, using Lemma 2.3 (ii) and the fact that \tilde{y}, \tilde{d} satisfy the assumptions of Case 2, we may write

$$2U(x, y) \leq 2U(\tilde{x}, \tilde{y}) \leq U((\tilde{x}^2 + \tilde{d}^2)^{1/2}, y_+) + U((\tilde{x}^2 + \tilde{d}^2)^{1/2}, y_-)$$

and the latter sum is precisely the right hand side of (11).

Remark 2.1. The choice $x = 0, y = 0$ in (11) gives $U(0, 0) \leq U(d, d)$ for all $d \geq 0$.

3. Proof of Theorem 1.1

PROOF OF (2). We may assume that $S(f) \in L^p$, since otherwise there is nothing to prove. By homogeneity, it suffices to show that for any $n \geq 0$,

$$\mathbb{P}(|f_n| \geq 1) \leq C_p^p \mathbb{E} S_n^p(f).$$

The key ingredient of the proof of this estimate is the fact that

$$\text{the process } (U(S_n(f), |f_n|))_{n \geq 0} \text{ is an } (\mathcal{F}_n)\text{-submartingale.} \quad (12)$$

Indeed, for $n \geq 0$ the variable $U(S_n(f), |f_n|)$ is integrable by the condition $S(f) \in L^p$ and (10). Moreover, by the conditional symmetry, $2\mathbb{E}(U(S_{n+1}(f), |f_{n+1}|) | \mathcal{F}_n)$, $n \geq 0$, equals

$$\mathbb{E} \left[U((S_n^2(f) + |df_{n+1}|^2)^{1/2}, |f_n + df_{n+1}|) + U((S_n^2(f) + |df_{n+1}|^2)^{1/2}, |f_n - df_{n+1}|) \middle| \mathcal{F}_n \right].$$

This is not smaller than $2U(S_n(f), |f_n|)$: apply (11) with $x = S_n(f)$, $y = f_n$ and $d = df_{n+1}$. Thus (12) follows and, using (10) and Remark 2.1, we get

$$U(0, 0) \leq \mathbb{E}U(S_0(f), |f_0|) \leq \mathbb{E}U(S_n(f), |f_n|) \leq \mathbb{E}S_n^p(f) + U(0, 0)\mathbb{P}(|f_n| < 1).$$

This completes the proof, by virtue of Lemma 2.1.

SHARPNESS. Suppose that γ_p is the optimal constant in (2) for real-valued dyadic martingales. Arguing as in Osękowski (2009), this yields a corresponding weak type inequality

$$\mathbb{P}(|B_\tau| \geq 1) \leq \gamma_p^p \mathbb{E}\tau^{p/2}, \quad (13)$$

where B is a standard Brownian motion and τ is any stopping time of B . On the other hand, let $\eta = \inf\{t : |B_t| = 1\}$ and consider the process $(U(\sqrt{\eta \wedge t}, B_{\eta \wedge t}))_{t \geq 0}$. By (7) and Itô's formula, it is a martingale with expectation equal to $U(0, 0)$. By (10) and exponential integrability of η , this martingale converges almost surely and in L^1 to $\eta^{p/2}$, which, by Lemma 2.1, yields $C_p^{-p} = \mathbb{E}\eta^{p/2}$ and, consequently, $1 = \mathbb{P}(|B_\eta| \geq 1) = C_p^p \mathbb{E}\eta^{p/2}$. By (13), this implies $\gamma_p \geq C_p$ and completes the proof.

Acknowledgement

I would like to thank Professor Stanisław Kwapien for bringing this problem to my attention. The author was supported in part by MNiSW Grant N N201 397437.

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