

The Hardy-Littlewood Inequality for the Solution to P-Harmonic Type System *

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Received May 7, 2008, Accepted November 6, 2008.

Abstract

Hardy-Littlewood inequality is instrumental in virtually all analytic aspects of the theory of partial differential equations, linear and nonlinear. And conjugate A -harmonic tensors, the solutions to conjugate A -harmonic equation, are generalizations of conjugate harmonic functions to differential forms. In this paper, we shall prove the Hardy-Littlewood inequality for the p -harmonic type system which is nonhomogeneous conjugate A -harmonic equation.

Keywords and Phrases: *Hardy-Littlewood inequality, p -harmonic type system, A -harmonic equation.*

*2000 *This work is supported by the NSF of P.R. China.* No.10671046 and No.10771044.

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1. Introduction

It is well known that the conjugate harmonic functions play very important role in many areas of mathematics such as harmonic analysis, the theory of H^p -spaces and potential theory. Conjugate harmonic functions have lots of analytical properties in common, among which are global L^p -integrability and Hölder continuity. These discoveries essentially began with the work of Hardy and Littlewood in the 1930's (see [1], [2]). And see [3] for an earlier reference on Hölder continuity.

Conjugate A -harmonic equation is an important extension of conjugate p -harmonic equation which has various applications in many fields, such as potential theory, quasi-regular mappings, and the theory of elasticity. Many interesting results about conjugate A -harmonic tensors have been established recently (see [4-7]). In 2004, L. D'Onofrio and T. Iwaniec introduced p -harmonic type system in [7], which is an important extension of conjugate A -harmonic equation. Now we mention some notions and definitions to p -harmonic type system.

Let e_1, e_2, \dots, e_n denote the standard ordered basis of \mathbb{R}^n . For $l = 0, 1, \dots, n$ we denote by $\Lambda^l = \Lambda^l(\mathbb{R}^n)$ the linear space of all l -vectors, spanned by the exterior product $e_I = e_{i_1} \wedge e_{i_2} \wedge \dots \wedge e_{i_l}$ corresponding to all ordered l -tuples $I = (i_1, i_2, \dots, i_l)$, $1 \leq i_1 < i_2 < \dots < i_l \leq n$. The Grassmann algebra $\Lambda = \bigoplus \Lambda^l$ is a graded algebra with respect to the exterior products. For $\alpha = \sum \alpha_I e_I \in \Lambda$ and $\beta = \sum \beta_I e_I \in \Lambda$, then its inner product is obtained by

$$\langle \alpha, \beta \rangle = \sum \alpha_I \beta_I,$$

where the summation taken all $I = (i_1, i_2, \dots, i_l)$ and all integers $l = 0, 1, \dots, n$. The Hodge star operator $*: \Lambda \rightarrow \Lambda$ is defined by the rule

$$*1 = e_{i_1} \wedge e_{i_2} \wedge \dots \wedge e_{i_n}$$

and

$$\alpha \wedge * \beta = \beta \wedge * \alpha = \langle \alpha, \beta \rangle (*1)$$

for all $\alpha, \beta \in \Lambda$. Hence the norm of $\alpha \in \Lambda$ can be given by

$$|\alpha|^2 = \langle \alpha, \alpha \rangle = *(\alpha \wedge * \alpha) \in \Lambda_0 = \mathbb{R}.$$

Throughout this paper, $\Omega \subset \mathbb{R}^n$ is an open subset, for any constant $\sigma > 1$, Q denotes a cube such that $Q \subset \sigma Q \subset \Omega$, where σQ denotes the cube which

center is as same as Q and $diam(\sigma Q) = \sigma diam Q$. We say $\alpha = \sum \alpha_I e_I \in \Lambda$ is a differential l -form on Ω , if every coefficient α_I of α is Schwartz distribution on Ω . And the space spanned by differential l -form on Ω denotes by $D'(\Omega, \Lambda^l)$. We write $\int_{\Omega} f$ short for $\int_{\Omega} f dx$ and we shall denote $\|du\|_{p,Q,\omega^\alpha}^p$ by $\int_Q |u|^p \omega^\alpha$. We write $L^p(\Omega, \Lambda^l)$ for the l -form $\alpha = \sum \alpha_I dx_I$ on Ω with $\alpha_I \in L^p(\Omega)$ for all ordered l -tuple I . Thus $L^p(\Omega, \Lambda^l)$ is a Banach space with the norm

$$\|\alpha\|_{p,\Omega} = \left(\int_{\Omega} |\alpha|^p \right)^{1/p} = \left(\int_{\Omega} \left(\sum_I |\alpha_I|^2 \right)^{p/2} \right)^{1/p}.$$

Similarly $W^{k,p}(\Omega, \Lambda^l)$ denotes those l -forms on Ω with all coefficients are belong to $W^{k,p}(\Omega)$. We denote the exterior derivative by

$$d : D'(\Omega, \Lambda^l) \rightarrow D'(\Omega, \Lambda^{l+1}),$$

and its formal adjoint (the Hodge co-differential) is the operator

$$d^* : D'(\Omega, \Lambda^l) \rightarrow D'(\Omega, \Lambda^{l-1}),$$

where operators d and d^* are given by the formulas

$$d\alpha = \sum_I d\alpha_I \wedge dx_I, \text{ and } d^* = (-1)^{nl+1} * d *.$$

Definition 1.1.^[7]: (*p-harmonic type system*) We say the Hodge system

$$A(x, a + du) = b + d^*v, \quad (1.1)$$

where $a \in L^p(\Omega, \Lambda^l)$ and $b \in L^q(\Omega, \Lambda^l)$, is a *p-harmonic type system* if A is a mapping from $\Omega \times \Lambda^l$ to Λ^l satisfying:

- 1) $x \rightarrow A(x, \xi)$ is measurable in $x \in \Omega$ for every $\xi \in \Lambda^l$
- 2) $x \rightarrow A(x, \xi)$ is continuous in $\xi \in \Lambda^l$ for almost every $x \in \Omega$
- 3) $A(x, t\xi) = t^{p-1}A(x, \xi)$ for every $t \geq 0$
- 4) $K \langle A(x, \xi) - A(x, \zeta), \xi - \zeta \rangle \geq |\xi - \zeta|^2 (|\xi| + |\zeta|)^{p-2}$

$$5) |A(x, \xi) - A(x, \zeta)| \leq K|\xi - \zeta|(|\xi| + |\zeta|)^{p-2}$$

for almost every $x \in \Omega$ and all $\xi, \zeta \in \Lambda^l$, where $K \geq 1$ is a constant. It should be noted that $A(x, *) : \Omega \times \Lambda^l \rightarrow \Lambda^l$ is invertible and its inverse denoted by A^{-1} satisfies similar conditions as A but with Hölder conjugate exponent q in place of p .

Definition 1.2.^[7]: (p -harmonic type equation) If the equation (1.1) is a p -harmonic type system, then we say the equation

$$d^*A(x, a + du) = d^*b \tag{1.2}$$

is a p -harmonic type equation.

Definition 1.3.^[5]: A differential form u is a weak solution for the equation (1.2) in Ω if u satisfies

$$\int_{\Omega} \langle A(x, a + du), d\varphi \rangle + \langle d^*b, \varphi \rangle \equiv 0 \tag{1.3}$$

for every $\varphi \in W^{k,p}(\Omega, \Lambda^{l-1})$ with compact support.

We can find that if we let $a = 0$ and $b = 0$, then the p -harmonic type system

$$A(x, a + du) = b + d^*v$$

becomes

$$A(x, du) = d^*v.$$

It is the conjugate A -harmonic equation in which $A : \Omega \times \Lambda^l \rightarrow \Lambda^l$ is a mapping and satisfies the following conditions

$$|A(x, \xi)| \leq a|\xi|^{p-1} \quad , \quad \langle A(x, \xi), \xi \rangle \geq |\xi|^p,$$

and if we let $A(x, \xi) = |\xi|^{p-2}\xi$, then conjugate A -harmonic equation becomes the form

$$|du|^{p-2}du = d^*v.$$

It is the conjugate p -harmonic equation.

So we can see that conjugate p -harmonic equation and conjugate A -harmonic equation are the specific p -harmonic type system.

Before we prove the Hardy-Littlewood inequality for the solution to p -harmonic type system, let us recall the following theorems.

TheoremA.^[1]: For each $p > 0$, there is a constant C such that

$$\int_{\mathbb{D}} |u - u(0)|^p dx dy \leq C \int_{\mathbb{D}} |v - v(0)|^p dx dy$$

for all analytic functions $u + iv$ in the disk \mathbb{D} .

TheoremB.^[6]: Let u and v be conjugate A -harmonic tensors in a domain $\Omega \subset \mathbb{R}^n$, $\sigma > 1$ and $0 < s, t < \infty$. There exists a constant C , independent of u and v , such that

$$\|u - u_Q\|_{s,Q} \leq C|Q|^\beta \|v - c_1\|_{t,\sigma Q}^{q/p}$$

and

$$\|v - v_Q\|_{t,Q} \leq C|Q|^{-p\beta/q} \|u - c_2\|_{s,\sigma Q}^{p/q}$$

for all cubes Q with $\sigma Q \subset \Omega$, where c_1 is any form in $W_{p,loc}^1(\Omega, \Lambda)$ with $d^*c_1 = 0$, c_2 is any form in $W_{q,loc}^1(\Omega, \Lambda)$ with $dc_2 = 0$ and

$$\beta = 1/s + 1/n - q/pt - q/pn.$$

TheoremC.^[6]: Let $u \in D'(\Omega, \Lambda^0)$ and $v \in D'(\Omega, \Lambda^2)$ be conjugate A -harmonic tensors. If Ω is δ -John, $q \leq p$, $v - c \in L^t(\Omega, \Lambda^2)$ and $s = \phi(t) = npt/(nq - tq - tp)$, then $u - u_{Q_0} \in L^s(\Omega, \Lambda^0)$ and moreover, there exists a constant C , independent of u and v , such that

$$\|u - u_{Q_0}\|_{s,\Omega} \leq C\|v - c\|_{t,\Omega}^{q/p},$$

where c is any form in $W_{q,loc}^1(\Omega, \Lambda)$ with $dc = 0$ and Q_0 is the distinguished cube in lemma 4.5 of [6].

2. The Local Norm Comparison on L-domain

First of all, we introduce the operator ω_Q . Given $d\omega \in L^p(Q, \Lambda^l)$, $1 \leq p < \infty$, we can construct the closed l -form ω_Q which will be used below by the rule: $\omega_Q = \frac{1}{|Q|} \int_Q \omega dx$ for $l = 0$ and $\omega_Q = d(T_Q)$ for the other. By the definition of the operator T , we easily know $\omega_{\sigma Q}|_Q = \omega_Q$, for any $\sigma > 1$. The details of the above constructions and results can be found in [5].

For our results we need the following lemma.

Lemma 2.1.^[5] *If $\omega \in D'(Q, \Lambda^l)$ and $d\omega \in L^p(Q, \Lambda^{l+1})$, then $\omega - \omega_Q \in W_p^1(Q, \Lambda^l)$ and*

$$\|\omega - \omega_Q\|_{p,Q} \leq C(n, p) \text{diam} Q \|d\omega\|_{p,Q}$$

for $1 < p < \infty$. Moreover,

$$\|\omega_Q\|_{p,Q} \leq C_2(n, p) \|\omega\|_{p,Q}.$$

Lemma 2.2.^[7] *Let $\Omega \subset \mathbb{R}^n$ be any L -domain. The A -harmonic system $A(x, a + du) = b + d^*v$ with given $(a, b) \in L^{\lambda p}(\Omega, \Lambda^l) \times L^{\lambda p}(\Omega, \Lambda^l)$, $1 \leq \lambda < \lambda_A$, admits at least one solution $(u, v) \in W_T^{1, \lambda p}(\Omega, \Lambda^{l-1}) \times W^{1, \lambda q}(\Omega, \Lambda^{l+1})$. This solution is unique if Ω is bounded.*

By the lemma 2.1 and lemma 2.2, we have

Lemma 2.3. *If (u, v) is a pair of solution to the p -harmonic type system, then we have*

$$\|u - u_Q\|_{p,Q} \leq C(n, p) \text{diam} Q \|du\|_{p,Q}. \quad (2.1)$$

We shall use the Caccioppoli estimate and reverse Hölder inequality when we prove the Hardy-Littlewood inequality.

Lemma 2.4.^[8] *Let (u, v) be a solution of the p -harmonic type system, $\sigma > 1$ is a constant and $Q \subset \sigma Q \subset \Omega$, then we have a constant C only depending on K, l, p, n , such that*

$$\|du\|_{p,Q} \leq C \text{diam} Q^{-1} \|u - c\|_{p, \sigma Q} + C \|a\|_{p, \sigma Q},$$

where c is any closed form (i.e. $dc = 0$). Also we have a constant C' only depending on K, n, l, q , such that

$$\|d^*v\|_{q,Q} \leq C' \text{diam}Q^{-1} \|v - c'\|_{q,\sigma Q} + C' \|b\|_{q,\sigma Q}, \quad (2.2)$$

where c' is any co-closed form (i.e. $d^*c' = 0$) and q is the conjugate exponent of p given by $p^{-1} + q^{-1} = 1$.

Lemma 2.5.^[9] *If (u, v) is a pair of a solution to the p -harmonic type system, $\sigma > 1$ is any constant then we have a constant C only depending on K, p, n, l , such that*

$$\left(\frac{1}{|Q|} \int_Q (|a| + |u|)^s dx\right)^{1/s} \leq C(1 - \sigma^{-1})^{-t\chi/p(\chi-1)} \left(\frac{1}{|\sigma Q|} \int_{\sigma Q} (|a| + |u|)^t dx\right)^{1/t}$$

for any $0 < s, t < \infty$, $\sigma > 1$ and all cubes Q with $Q \subset \sigma Q \subset \Omega$. Also we have a constant C' only depending on K, q, n, l , such that

$$\left(\frac{1}{|Q|} \int_Q (|b| + |v|)^s dx\right)^{1/s} \leq C'(1 - \sigma^{-1})^{-t\chi/q(\chi-1)} \left(\frac{1}{|\sigma Q|} \int_{\sigma Q} (|b| + |v|)^t dx\right)^{1/t},$$

where q is the conjugate exponent of p and χ is the Poincaré constant.

By lemma 2.5, we can obtain lemma 2.6.

Lemma 2.6. *If (u, v) is a pair of a solution to the p -harmonic type system, $\sigma > 1$ is any given constant then we have a constant C , independent of u, v, a, b and Q , such that*

$$\|u\|_{s,Q} \leq C|Q|^{1/s-1/t} (\|u\|_{t,\sigma Q} + \|a\|_{t,\sigma Q}) \quad (2.3)$$

for any $0 < s, t < \infty$ and all cubes Q with $Q \subset \sigma Q \subset \Omega$. Also we have a constant C' , independent of u and v , such that

$$\|v\|_{s,Q} \leq C|Q|^{1/s-1/t} (\|v\|_{t,\sigma Q} + \|b\|_{t,\sigma Q}) \quad (2.4)$$

for any $0 < s, t < \infty$ and all cubes Q with $Q \subset \sigma Q \subset \Omega$.

Proof. We only prove (2.3) because the proof of (2.4) is similar to (2.3). If $t \geq 1$, then by Minkowski inequality we obtain

$$\|u\|_{s,Q} \leq C_1|Q|^{1/s-1/t} (\|u\|_{t,\sigma Q} + \|a\|_{t,\sigma Q}),$$

where $C_1 = C(1 - \sigma^{-1})^{-tx/p(x-1)}\sigma^{-n/t}$ and C is the constant in lemma 2.5. If $0 \leq t < 1$, by the elementary inequality

$$(a + b)^p \leq a^p + b^p$$

for all $a, b \geq 0$ and $0 \leq p < 1$, then we get

$$\left(\int_{\sigma Q} (|a| + |u|)^t dx\right)^{1/t} \leq \left(\int_{\sigma Q} (|a|^t + |u|^t) dx\right)^{1/t},$$

and by the elementary inequality

$$(a + b)^p \leq 2^p(a^p + b^p)$$

for all $a, b \geq 0$ and $p \geq 0$, then we obtain

$$\| |a| + |u| \|_{t,\sigma Q} \leq 2^{1/t} (\|u\|_{t,\sigma Q} + \|a\|_{t,\sigma Q}).$$

So we have

$$\|u\|_{s,Q} \leq C_2 |Q|^{1/s-1/t} (\|u\|_{t,\sigma Q} + \|a\|_{t,\sigma Q}),$$

where $C_2 = 2^{1/t}C_1$. The lemma 2.6 is proved.

Lemma 2.7. *If (u, v) is a pair of a solution to the p -harmonic type system and q is the conjugate exponent of p , then we have*

$$K^{-q}|a + du|^p \leq |b + d^*v|^q \leq K^q|a + du|^p, \tag{2.5}$$

and

$$K^{-p}|b + d^*v|^q \leq |a + du|^p \leq K^p|b + d^*v|^q. \tag{2.6}$$

Proof. Let (u, v) be a pair of a solution to the p -harmonic type system. By 3) in definition 1.1, we have

$$A(x, 0) = 0.$$

And by 4) in definition 1.1, we obtain

$$K \langle b + d^*v, a + du \rangle \geq |a + du|^p.$$

Thus, we can deduce

$$|b + d^*v| \leq K|a + du|^{p-1}.$$

That is,

$$|b + d^*v|^q \leq K^q|a + du|^p.$$

Using similar computation, we can obtain

$$|b + d^*v|^q \geq K^{-q}|a + du|^p.$$

(2.5) is proved. The proof of (2.6) is similar to (2.5).

Theorem 2.1. *Let (u, v) be a pair of a solution to the p -harmonic type system with $(a, b) \in L^p(\Omega, \Lambda^l) \times L^q(\Omega, \Lambda^l)$ and q be the conjugate exponent of p . if $\sigma > 1$ and $0 < s, t < \infty$, then there exists a constant C , independent of u, v, a, b and Q , such that*

$$\|u - u_Q\|_{s,Q} \leq C|Q|^\alpha (\|v - c_1\|_{t,\sigma Q}^{q/p} + \|a\|_{p,\sigma Q} + \|b\|_{q,\sigma Q}^{q/p} + \|b\|_{t,\sigma Q}^{q/p}), \quad (2.7)$$

and

$$\|v - v_Q\|_{t,Q} \leq C|Q|^{-p\alpha/q} (\|u - c_2\|_{s,\sigma Q}^{p/q} + \|b\|_{q,\sigma Q} + \|a\|_{p,\sigma Q}^{p/q} + \|a\|_{s,\sigma Q}^{p/q}) \quad (2.8)$$

for cubes with $Q \subset \sigma Q \subset \Omega$, where c_1 is any co-closed form, c_2 is any closed form, $\alpha = \max(1/s - 1/p + 1/n, 1/s + 1/n - q/tp - q/np)$ for $|Q| > 1$ and $\alpha = \min(1/s - 1/p, 1/s + 1/n - q/tp - q/np)$ for the others.

Proof. Let $\rho = \sigma^{1/3} > 1$. We only prove the inequality (2.7) because (2.8) is similar to (2.7). First by (2.3) in the lemma 2.6, we get

$$\begin{aligned} \|u - u_Q\|_{s,Q} &= \|u - u_{\sigma Q}\|_{s,Q} \leq C|Q|^{1/s-1/p} (\|u - u_{\sigma Q}\|_{p,\rho Q} + \|a\|_{p,\rho Q}) \\ &= C|Q|^{1/s-1/p} (\|u - u_{\rho Q}\|_{p,\rho Q} + \|a\|_{p,\rho Q}). \end{aligned} \quad (2.9)$$

Then by the Poincaré inequality (2.1), we obtain

$$\|u - u_{\rho Q}\|_{p,\rho Q} \leq C(n, p) \text{diam}(\rho Q) \|du\|_{p,\rho Q}. \quad (2.10)$$

Combining (2.9) and (2.10) and using Minkowski inequality, we can deduce

$$\begin{aligned} \|u - u_Q\|_{s,Q} &\leq C|Q|^{1/s-1/p} \|a\|_{p,\rho Q} + C|Q|^{1/s-1/p+1/n} \|du\|_{p,\rho Q} \\ &\leq C|Q|^{1/s-1/p} \|a\|_{p,\rho Q} + C|Q|^{1/s-1/p+1/n} \|a\|_{p,\rho Q} \\ &\quad + C|Q|^{1/s-1/p+1/n} \|a + du\|_{p,\rho Q} \\ &\leq C|Q|^{\beta_1} \|a\|_{p,\sigma Q} + C|Q|^{1/s-1/p+1/n} \|a + du\|_{p,\rho Q}, \end{aligned} \quad (2.11)$$

where $\beta = 1/s + 1/n - 1/p$ when $|Q| > 1$ and $\beta = 1/s - 1/p$ for the others (i.e. $\beta = \max(1/s - 1/p, 1/s + 1/n - 1/p)$ when $|Q| \geq 1$ and $\beta = \min(1/s - 1/p, 1/s + 1/n - 1/p)$ for the others). Now using the inequality (2.5) and Minkowski inequality, (2.11) becomes

$$\begin{aligned} \|u - u_Q\|_{s,Q} &\leq C|Q|^\beta \|a\|_{p,\sigma Q} + C|Q|^{1/s-1/p+1/n} \|b + d^*v\|_{q,\rho Q}^{q/p} \\ &\leq C|Q|^\beta \|a\|_{p,\sigma Q} + C|Q|^{1/s-1/p+1/n} \|b\|_{q,\rho Q}^{q/p} \\ &\quad + C|Q|^{1/s-1/p+1/n} \|d^*v\|_{q,\rho Q}^{q/p} \\ &\leq C|Q|^\beta (\|a\|_{p,\sigma Q} + \|b\|_{q,\sigma Q}^{q/p}) + C|Q|^{1/s-1/p+1/n} \|d^*v\|_{q,\rho Q}^{q/p}. \end{aligned} \tag{2.12}$$

By the Caccoppoli estimate (2.2) and the elementary inequality

$$(a + b)^p \leq 2^p(a^p + b^p)$$

for all $a, b \geq 0$ and $p \geq 0$, we have

$$\begin{aligned} \|d^*v\|_{q,\rho Q}^{q/p} &\leq C_1 \text{diam} \rho(Q)^{-q/p} \|v - c_1\|_{q,\rho^2 Q}^{q/p} + C_1 \|b\|_{q,\rho^2 Q}^{q/p} \\ &\leq C|Q|^{-q/np} \|v - c_1\|_{q,\rho^2 Q}^{q/p} + C \|b\|_{q,\sigma Q}^{q/p}, \end{aligned} \tag{2.13}$$

where c_1 is a co-closed form (i.e. $d^*c_1 = 0$). Combining (2.12) and (2.13), we have

$$\begin{aligned} \|u - u_Q\|_{s,Q} &\leq C|Q|^\beta (\|a\|_{p,\sigma Q} + \|b\|_{q,\sigma Q}^{q/p}) \\ &\quad + C|Q|^{1/s-1/p+1/n-q/np} \|v - c_1\|_{q,\rho^2 Q}^{q/p}. \end{aligned} \tag{2.14}$$

And by the inequality (2.4), we can obtain

$$\begin{aligned} \|u - u_Q\|_{s,Q} &\leq C|Q|^\beta (\|a\|_{p,\sigma Q} + \|b\|_{q,\sigma Q}^{q/p}) \\ &\quad + C|Q|^{1/s+1/n-q/np-q/pt} (\|v - c_1\|_{t,\sigma Q}^{q/p} + \|b\|_{t,\sigma Q}^{q/p}). \end{aligned} \tag{2.15}$$

Now let $\alpha = \max(1/s - 1/p + 1/n, 1/s + 1/n - q/tp - q/np)$ for $|Q| > 1$ and $\alpha = \min(1/s - 1/p, 1/s + 1/n - q/tp - q/np)$ for the others, then (2.15) becomes

$$\|u - u_Q\|_{s,Q} \leq C|Q|^\alpha (\|v - c_1\|_{t,\sigma Q}^{q/p} + \|a\|_{p,\sigma Q} + \|b\|_{q,\sigma Q}^{q/p} + \|b\|_{t,\sigma Q}^{q/p}).$$

The theorem 2.1 is proved.

Remark 2.1. If the $a = 0$ and $b = 0$, then theorem 2.1 becomes theorem B by (2.15).

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