

Hardy-Littlewood maximal theorem

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Defines Hardy-Littlewood theorem

There is a constant K>0 such that for each Lebesgue integrable function $f\in L^1(\mathbb{R}^n)$, and each t>0,

$$m(\{x : Mf(x) > t\}) \le \frac{K}{t} ||f||_1 = \frac{K}{t} \int_{\mathbb{R}^n} |f(x)| dx,$$

where Mf is the Hardy-Littlewood maximal function of f.

Remark. The theorem holds for the constant $K = 3^n$.