

Espacios de funciones integrables respecto de una medida vectorial. Propiedades y aplicaciones.

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Introduction

- (Ω, Σ) measurable space (Σ is a σ -algebra in Ω).
- $m : \Sigma \rightarrow X$ (countably additive) vector measure in a (real) Banach space X with dual X^* .
- The semivariation of m . For $A \in \Sigma$,

$$\|m\|(A) := \sup \{ |\langle m, x^* \rangle|(A) : x^* \in X^*, \|x^*\| \leq 1 \}$$

- $|\langle m, x^* \rangle|$ is the measure variation of the real measure defined by

$$\langle m, x^* \rangle(A) := \langle m(A), x^* \rangle.$$

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- $L_w^1(m)$ is the space of all (equivalence classes of) weakly integrable functions with respect to m . That is, of all real measurable functions $f : \Omega \rightarrow \mathbb{R}$ such that f is integrable with respect to each $|\langle m, x^* \rangle|$, $x^* \in X^*$. $L_w^1(m)$ becomes a Banach lattice when it is equipped with the natural order m -a.e. and the norm

$$\|f\|_1 := \sup \left\{ \int_{\Omega} |f| d|\langle m, x^* \rangle| : \|x^*\| \leq 1 \right\}, \quad f \in L_w^1(m).$$

For each $A \in \Sigma$ there exists an element $\zeta_f(A) \in X^{**}$ such that

$$\langle x^*, \zeta_f(A) \rangle = \int_A f d\langle m, x^* \rangle, \quad \forall x^* \in X^*.$$

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- $L^1(m)$ is a closed ideal of $L_w^1(m)$.
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The spaces $L^p(m)$ and $L_w^p(m)$. [6]

$1 < p < \infty$,

- $L_w^p(m) := \{f : |f|^p \in L_w^1(m)\}$
- $L^p(m) := \{f : |f|^p \in L^1(m)\}$
- The natural norm for both spaces is given by

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Properties of spaces $L^p(m)$.

$L^p(m), p \geq 1$. [6]

- $L^p(m)$ is an order-continuous Banach lattice with weak order unit.
- In $L^p(m)$ verifies a Dominated Convergence Theorem: Let (f_n) be a sequence of p -integrable functions which is pointwise convergent to f and g a p -integrable function such that $|f_n| \leq g$ for each n (m -a.e.). Then $f \in L^p(m)$ and (f_n) converges to f in norm
- If E is a p -convex order-continuous Banach lattice with a weak order unit, then E is lattice isomorphic to some $L^p(m)$.

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- [4, Th. 4] Let E be any p -convex Banach lattice with the σ -Fatou property and possessing a weak unit which belongs to $E_a := \{x \in E : |x| \geq u_n \downarrow 0 \text{ implies } \|u_n\| \downarrow 0\}$ (the elements of E with σ -order continuous norm). Then there exists a vector measure m such that E is Banach lattice isomorphic to $L_w^p(m)$.

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Properties of spaces $L^p(m)$ and $L_w^p(m)$. Reflexivity.

Theorem. [6, Cor. 3.10]

For every $p > 1$, the following conditions are equivalent:

- (a) $L_w^p(m)$ is reflexive.
- (b) $L_w^p(m)$ has order continuous norm.
- (c) $L_w^p(m)$ is a KB-space (every norm bounded, positive, increasing sequence is norm convergent).
- (d) $L_w^p(m) = L^p(m)$ as Banach lattices.
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Remarks.

- $L^1(m)$ and $L_w^1(m)$ may be reflexive (\implies they are equal).
- $L^p(m)$ and $L_w^p(m)$, $p > 1$, may be non reflexive
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Properties of spaces $L^p(m)$ and $L_w^p(m)$. Inclusions.

Proposition. [6]

For $p > q \geq 1$ we have $L_w^p(m) \subset L^q(m)$ and this inclusion is a L -weakly compact operator. In particular, it is a weakly compact operator.

Remarks.

- The unit ball of $L_w^p(m)$ is weakly relatively compact in each $L^q(m)$ where it is included.
- $H \subset L^p(m)$ bounded \Rightarrow q -uniformly integrable, $1 \leq q < p$,

$$\lim_{\|m\|(A) \rightarrow 0} \|f(x)\|_q = 0 \text{ uniformly in } H.$$

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The integration operator.

Theorem

For $p > 1$,

- a) *The integration map*

$I_m : f \in L_w^p(m) \longrightarrow I_m(f) := \int f dm \in X$ is weakly compact.

- b) *The integration map*

$I_m : f \in L_w^p(m) \longrightarrow I_m(f) := \int f dm \in X$ is compact if and only if the range of m is a relatively compact subset of X .

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Theorem (S. Okada, W. Ricker, L. Rodriguez-Piazza, [9]) The integration map $I_m : f \in L^1(m) \longrightarrow I_m(f) := \int f dm \in X$ is compact if and only if m verifies

- (i) m has finite variation.
- (ii) m has a Radon-Nikodým derivative $G = \frac{dm}{d|m|} \in L^1(|m|, X)$ with respect to $|m|$.
- (iii) m the function G has $|m|$ -essentially relatively compact range in X .

In this case $L^1(m) = L^1(|m|)$ and $I_m(f) = \int fG d|m|$ for all $f \in L^1(m)$.

Related Spaces. [5].

Definition.

Given a norming set $\Lambda \subset X^*$ let us consider the space $L_{\Lambda}^{1,s}(\nu)$ of all $f \in L^0(m)$ such that

- a) $f \in L^1(\langle m, x^* \rangle)$ for every $x^* \in \Lambda$.
- b) for each $A \in \Sigma$ there is $\xi_{f,\Lambda}(A) \in X$ such that

$$\langle \xi_{f,\Lambda}(A), x^* \rangle = \int_A f d\langle m, x^* \rangle \quad \text{for every } x^* \in \Lambda.$$

Related Spaces

Proposition

Given a norming set $\Lambda \subset X^$,*

- a) $L^1(m) \subset L_\Lambda^{1,s}(m) \subset L_w^1(m)$.
- b) $(L_\Lambda^{1,s}(m), \| \cdot \|_1)$ is a Banach lattice.

REMARK

- *Topological conditions on Λ in order to obtain*

$$L_\Lambda^{1,s}(m) = L^1(m) \text{ or } L_\Lambda^{1,s}(m) = L_w^1(m).$$

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Multiplication operators. [3].

- Let us consider multiplication operators

$$M_g : f \in \mathcal{F} \longrightarrow M_g(f) := gf \in \mathcal{G} \quad (1)$$

between function spaces \mathcal{F} and \mathcal{G} where each space is an $L^p(m)$ or $L_w^p(m)$ space.

- Remark.** If $p, q > 1$ are conjugate exponents

$$\begin{aligned} L^1(m) &= L^p(m) \cdot L^q(m) = \\ &= L_w^p(m) \cdot L^q(m) = L^p(m) \cdot L_w^q(m). \\ L_w^1(m) &= L_w^p(m) \cdot L_w^q(m). \end{aligned}$$

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Multiplication operators from $L^p(m)$ into $L^1(m)$, $p > 1$.

Theorem

Let $p, q > 1$ be conjugate exponents and $g \in L^0(m)$.

- (1) $g \in L_w^q(m) \iff M_g : L^p(m) \longrightarrow L^1(m)$ is continuous.
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Multiplication operators from $L^p(m)$ into $L^p(m)$, $p \geq 1$.

Theorem

Let $p \geq 1$, $g \in L^0(m)$ and m_δ the restriction of m to

$G_\delta = \{\omega \in \Omega : |g(\omega)| \geq \delta\}$ for each $\delta > 0$.

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- The condition $L^p(m_\delta) = L_w^p(m_\delta)$ for each $\delta > 0$ does not imply that $L^p(m_G) = L_w^p(m_G)$.
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$M_g : L^p(m) \longrightarrow L^p(m)$ weakly compact

Theorem

Let $p \geq 1, g$ and m_δ as before.

- (1) $M_g : L_w^p(m) \longrightarrow L_w^p(m)$ is weakly compact $\iff g \in L^\infty(m)$ and $L^p(m_\delta)$ is reflexive for each $\delta > 0$.
- (2) When m is an atomless vector measure with σ -finite variation, $M_g : L^1(m) \longrightarrow L^1(m)$ is weakly compact if and only if $g = 0$ m -a.e.

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 $\iff g \in L^\infty(m)$ and $\dim(L^p(m_\delta)) < \infty$ for each $\delta > 0$.

Furthermore, in this case, $m(\Sigma_G) := \{m(A) : A \in \Sigma, A \subseteq G\}$,

$$\left\{ \frac{1}{(\|m\|(A))^{\frac{1}{p}}} \int_A g \, dm : A \in \Sigma^+ \right\} \text{ and } \left\{ \int_A g \, dm : A \in \Sigma \right\}$$

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Complex Interpolation. First Method of Calderón. [2]

Let (X_0, X_1) be a Banach couple of complex Banach spaces:

Denote by $\mathcal{F}(X_0, X_1)$ the space of all functions $f : \overline{\Omega} \longrightarrow X_0 + X_1$,
($\Omega = \{z \in \mathbb{C} : 0 < \operatorname{Re}(z) < 1\}$) having the following properties:

- f is continuous and bounded in the norm of $X_0 + X_1$.
- f is analytic in Ω in the norm of $X_0 + X_1$
- $t \in \mathbb{R} \longrightarrow f(it) \in X_0$ is continuous and bounded.
- $t \in \mathbb{R} \longrightarrow f(1+it) \in X_1$ is continuous and bounded.

$\mathcal{F}(X_0, X_1)$ is a Banach space with the norm defined by

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- For all $t_1, t_2 \in \mathbb{R}$, $g(j + it_1) - g(j + it_2) \in X_j, j = 0, 1$ and

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Complex Interpolation of $L^p(m)$ spaces.

Given the Banach interpolation couple (X_0, X_1) where

$X_0 = L^{p_0}(m)$ or $L_w^{p_0}(m)$ and $X_1 = L^{p_1}(m)$ or $L_w^{p_1}(m)$, $1 \leq p_0 \neq p_1$
we obtain $[X_0, X_1]_{[\theta]}$ and $[X_0, X_1]^{[\theta]}$, through their relationship with

- the Calderón-Lozanovskii's construction: $X_0^{1-\theta} X_1^\theta$, (over Banach lattices of measurable functions)

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- $\langle X_0, X_1, \theta \rangle$ is a Banach space with the norm defined by

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Relations

- For a Banach couple (see [8, Th. 5 and Section 7])

$$\langle X_0, X_1, \theta \rangle \subset [X_0, X_1]^{[\theta]}.$$

- For a Banach couple of lattices of measurable functions (norm one inclusions)

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- If $X_0^{1-\theta} X_1^\theta$ has the Fatou property,

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- If X_0 or X_1 has order continuous norm,

$$[X_0, X_1]_{[\theta]} = X_0^{1-\theta} X_1^\theta \text{ (isometry).}$$

- If $X_0^{1-\theta} X_1^\theta$ has the Fatou property,

$$[X_0, X_1]^{[\theta]} = X_0^{1-\theta} X_1^\theta \text{ (isometry).}$$

Relations

- For a Banach couple (see [8, Th. 5 and Section 7])

$$\langle X_0, X_1, \theta \rangle \subset [X_0, X_1]^{[\theta]}.$$

- For a Banach couple of lattices of measurable functions (norm one inclusions)

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Complex Interpolation of $L^p(m)$ -spaces. [7].

Theorem

Let $1 \leq p_0 \neq p_1 < \infty$, $0 < \theta < 1$ be and $p(\theta)$ defined by

$$\frac{1}{p(\theta)} = \frac{1-\theta}{p_0} + \frac{\theta}{p_1}. \text{ Then:}$$

$$(1) \quad [L^{p_0}(m), L^{p_1}(m)]_{[\theta]} = [L_w^{p_0}(m), L^{p_1}(m)]_{[\theta]} = \\ = [L_w^{p_0}(m), L_w^{p_1}(m)]_{[\theta]} = L^{p(\theta)}(m).$$

$$(2) \quad [L^{p_0}(m), L^{p_1}(m)]^{[\theta]} = [L_w^{p_0}(m), L^{p_1}(m)]^{[\theta]} = \\ = [L_w^{p_0}(m), L_w^{p_1}(m)]^{[\theta]} = L_w^{p(\theta)}(m).$$

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