

Vector measures with values in $\ell^\infty(\Gamma)$ and
interpolation of Banach lattices
in collaboration with Enrique Alfonso Sánchez Pérez

Radosław Szvedek

Paweł Domański Memorial Conference

Adam Mickiewicz University in Poznań
Faculty of Mathematics and Computer Science

Motivation

We shall characterize the space $(L^p(\mu_0), L^p(\mu_1))_{\theta, p}$ where μ_0 and μ_1 are two positive measures. We may assume that μ_0 and μ_1 are absolutely continuous with respect to a third measure μ . Thus we suppose that

$$d\mu_0 = w_0 d\mu \quad \text{and} \quad d\mu_1 = w_1 d\mu$$

Motivation

We shall characterize the space $(L^p(\mu_0), L^p(\mu_1))_{\theta,p}$ where μ_0 and μ_1 are two positive measures. We may assume that μ_0 and μ_1 are absolutely continuous with respect to a third measure μ . Thus we suppose that

$$d\mu_0 = w_0 d\mu \quad \text{and} \quad d\mu_1 = w_1 d\mu$$

Theorem [1958 Stein, Weiss]

Let μ be a positive scalar measure. If $0 < p \leq \infty$ and $0 < \theta < 1$, then

$$(L^p(w_0 d\mu), L^p(w_1 d\mu))_{\theta,p} = L^p(w_0^{1-\theta} w_1^\theta d\mu)$$



E. M. Stein, G. Weiss

Interpolation of operators with change of measures

Trans. Amer. Math. Soc. 87 (1958), 159–172

Lattices and Couples

Definition

We call X a Banach lattice if

- $X \subset L^0(\Omega, \Sigma, \mu)$ – the space of complex valued measurable functions on Ω . The order $|f| \leq |g|$ means $|f(\omega)| \leq |g(\omega)|$ for μ -almost all $\omega \in \Omega$
- $|f| \leq |g|$ with $f \in L^0(\Omega)$ and $g \in X$ implies $f \in X$ with

$$\|f\|_X \leq \|g\|_X$$

- X is complete and it contains the collection $\text{sim}\Sigma$ of all Σ -simple functions

The role model for X are Lebesgue spaces, other important examples are

- Lorentz spaces
- Orlicz spaces
- Marcinkiewicz spaces

Banach couple

Definition

We call $\vec{A} := (A_0, A_1)$ a Banach couple if both A_0 and A_1 are Banach spaces such that

$$A_0, A_1 \hookrightarrow \mathcal{X}$$

Banach couple

Definition

We call $\vec{A} := (A_0, A_1)$ a Banach couple if both A_0 and A_1 are Banach spaces such that

$$A_0, A_1 \hookrightarrow \mathcal{X}$$

For a given Banach couple \vec{A} , we define spaces

- intersection $A_0 \cap A_1$ with the norm

$$\|a\|_{A_0 \cap A_1} = \max\{\|a\|_{A_0}, \|a\|_{A_1}\}$$

- sum $A_0 + A_1$ with the norm

$$\|a\|_{A_0 + A_1} = \inf_{a=a_0+a_1} \{\|a_0\|_{A_0} + \|a_1\|_{A_1}\}$$

Definition

We say that \vec{A} is regular if $A_0 \cap A_1$ is dense in both A_0 and A_1

- $\vec{A} = (A_0, A_1)$ – a Banach couple.

Definition

The K -functional of \vec{A} is the map from the sum $A_0 + A_1$ into the cone of the nonnegative concave functions defined on $(0, \infty)$, given by

$$K(t, a) = K(t, a; \vec{A}) := \inf_{a=a_0+a_1} \{ \|a_0\|_{A_0} + t \|a_1\|_{A_1} \}, \quad t > 0$$

- $K(t, a)$ is an equivalent norm on the sum $A_0 + A_1$

Couples of Banach lattices

- Any two Banach lattices Y_0 and Y_1 based on (Ω, Σ, μ) form a Banach couple \vec{Y}

$$Y_0, Y_1 \hookrightarrow L^0(\mu)$$

Couples of Banach lattices

- Any two Banach lattices Y_0 and Y_1 based on (Ω, Σ, μ) form a Banach couple \vec{Y}

$$Y_0, Y_1 \hookrightarrow L^0(\mu)$$

Definition

- Given a Banach lattice $(Y, \|\cdot\|_Y)$, the order continuous (absolutely continuous) part Y_a of Y is defined by

$$Y_a := \{f \in Y : |f| \geq |f_n| \downarrow 0 \text{ with } f_n \in Y \implies \|f_n\|_Y \downarrow 0\}$$

- The Banach lattice Y is said to be order continuous if $Y = Y_a$

Examples

L^p spaces are order continuous for $p < \infty$ and $(L^\infty)_a = \{0\}$

- If Y_0 and Y_1 are order continuous, then $Y_0 \cap Y_1$ is dense in both Y_0 and Y_1 — the couple \vec{Y} is regular

Vector measure toolbox

Vector measure

- (Ω, Σ) — a measurable space, X — a Banach space
- We call $m: \Sigma \rightarrow X$ a vector measure if m is a σ -additive set function

Theorem [1929 Orlicz, 1938 Pettis]

A Banach space valued, finitely additive set function $m: \Sigma \rightarrow X$ is σ -additive if and only if it is scalarly σ -additive

$\langle m, x^ \rangle$ is σ -additive for every $x^* \in X^*$*

Vector measure

- (Ω, Σ) — a measurable space, X — a Banach space
- We call $m: \Sigma \rightarrow X$ a vector measure if m is a σ -additive set function

Theorem [1929 Orlicz, 1938 Pettis]

A Banach space valued, finitely additive set function $m: \Sigma \rightarrow X$ is σ -additive if and only if it is scalarly σ -additive

$\langle m, x^ \rangle$ is σ -additive for every $x^* \in X^*$*

Definition

- $\mathcal{L}^0(\Sigma)$ — the space of all \mathbb{C} -valued, Σ -measurable functions on Ω
- $f \in \mathcal{L}^0(\Sigma)$ is called m -integrable if
 - (1) it is $\langle m, x^* \rangle$ -integrable for every $x^* \in X^*$
 - (2) for every $A \in \Sigma$ there exists a unique element $m_f(A) \in X$ satisfying

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

- $f \in \mathcal{L}^0(\Sigma)$ is called m -integrable if
 - (1) it is $\langle m, x^* \rangle$ -integrable for every $x^* \in X^*$
 - (2) for every $A \in \Sigma$ there exists a unique element $m_f(A) \in X$ satisfying

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

- Orlicz-Pettis' theorem $\implies m_f: A \mapsto m_f(A)$ on Σ is a vector measure

- $f \in \mathcal{L}^0(\Sigma)$ is called m -integrable if
 - (1) it is $\langle m, x^* \rangle$ -integrable for every $x^* \in X^*$
 - (2) for every $A \in \Sigma$ there exists a unique element $m_f(A) \in X$ satisfying

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

- Orlicz-Pettis' theorem $\implies m_f: A \mapsto m_f(A)$ on Σ is a vector measure

Definition

- m_f is called the indefinite integral of f relative to m

$$\int_A f dm := m_f(A), \quad A \in \Sigma$$

- $L^1(m)$ denote the space of all m -integrable functions on Ω , equipped with the seminorm $\|\cdot\|_{L^1(m)}$ defined by

$$\|f\|_{L^1(m)} := \sup_{x^* \in B_{X^*}} \int_{\Omega} |f| d|\langle m, x^* \rangle|, \quad f \in L^1(m)$$

L^1 of a vector measure m

- $L^1(m)$ denote the space of all m -integrable functions on Ω , equipped with the seminorm $\|\cdot\|_{L^1(m)}$ defined by

$$\|f\|_{L^1(m)} := \sup_{x^* \in B_{X^*}} \int_{\Omega} |f| d|\langle m, x^* \rangle|, \quad f \in L^1(m)$$

Each Σ -simple function is m -integrable

$$f = \sum_i \lambda_i \chi_{A_i}, \quad \text{with } \{A_i\} \text{ disjoint.}$$

L^1 of a vector measure m

- $L^1(m)$ denote the space of all m -integrable functions on Ω , equipped with the seminorm $\|\cdot\|_{L^1(m)}$ defined by

$$\|f\|_{L^1(m)} := \sup_{x^* \in B_{X^*}} \int_{\Omega} |f| d|\langle m, x^* \rangle|, \quad f \in L^1(m)$$

Each Σ -simple function is m -integrable

$$f = \sum_i \lambda_i \chi_{A_i}, \quad \text{with } \{A_i\} \text{ disjoint.}$$

Definition

- Every function $f \in L^1(m)$ satisfying $\|f\|_{L^1(m)} = 0$ is called m -null
- $\mathcal{N}(m)$ — the subspace of $L^1(m)$ consisting of all m -null functions
- We identify $L^1(m)$ with its quotient space $L^1(m)/\mathcal{N}(m)$

Rybakov control measure for m

- Every function $f \in L^1(m)$ satisfying $\|f\|_{L^1(m)} = 0$ is called m -null
- $\mathcal{N}(m)$ – the subspace of $L^1(m)$ consisting of all m -null functions

Definition

- We call a finite measure $\mu: \Sigma \rightarrow [0, \infty)$ a control measure for $m: \Sigma \rightarrow X$ if μ and m are mutually absolutely continuous

$$\mathcal{N}_0(\mu) = \mathcal{N}_0(m)$$

Theorem [1970 Rybakov]

Let $m: \Sigma \rightarrow X$ be a vector measure, then there exists a linear functional $x^ \in X^*$ such that the scalar measure $|\langle m, x^* \rangle|: \Sigma \rightarrow [0, \infty)$ is a control measure for m*

Rybakov control measure for m

- Every function $f \in L^1(m)$ satisfying $\|f\|_{L^1(m)} = 0$ is called m -null
- $\mathcal{N}(m)$ – the subspace of $L^1(m)$ consisting of all m -null functions

Definition

- We call a finite measure $\mu: \Sigma \rightarrow [0, \infty)$ a control measure for $m: \Sigma \rightarrow X$ if μ and m are mutually absolutely continuous

$$\mathcal{N}_0(\mu) = \mathcal{N}_0(m)$$

Theorem [1970 Rybakov]

Let $m: \Sigma \rightarrow X$ be a vector measure, then there exists a linear functional $x^ \in X^*$ such that the scalar measure $|\langle m, x^* \rangle|: \Sigma \rightarrow [0, \infty)$ is a control measure for m*

- Given any control measure μ for m – the space $L^1(m) \subset L^0(\mu)$ is an order continuous Banach lattice based on the measure space (Ω, Σ, μ)

$L^1(m)$ is an order continuous Banach lattice

Theorem [1970 Lewis]

A function $f \in \mathcal{L}^0(\Sigma)$ is m -integrable \iff there exists a sequence $\{s_n\}_{n=1}^\infty \subset \text{sim}\Sigma$ such that $s_n \rightarrow f$ pointwise as $n \rightarrow \infty$ and such that the sequence $\{\int_A s_n dm\}_{n=1}^\infty$ converges in X for every $A \in \Sigma$ with

$$\int_A f dm = \lim_{n \rightarrow \infty} \int_A s_n dm$$

- $L^1(m)$ — an order continuous Banach lattice — $\text{sim}\Sigma$ is dense in it
- Every order continuous Banach lattice can be realized as $L^1(m)$ for a suitable vector measure m

Interpolation of vector measures

Calderón's interpolation method

- Given any pair of Banach lattices Y_0, Y_1 on (Ω, Σ, μ) , Calderón constructs the Banach lattice

$$Y_\theta = Y_0^{1-\theta} Y_1^\theta$$

to consists of all $f \in L^0(\mu)$ satisfying $|f| \leq |f_0|^{1-\theta} |f_1|^\theta$ μ -a.e. for some $f_0 \in Y_0$ and $f_1 \in Y_1$

- Y_θ is equipped with the norm

$$\|f\|_{Y_\theta} := \inf_{|f| \leq |f_0|^{1-\theta} |f_1|^\theta} \|f_0\|_{Y_0}^{1-\theta} \|f_1\|_{Y_1}^\theta$$

where the infimum runs over all possible representations of f .

Calderón's interpolation method

- Given any pair of Banach lattices Y_0, Y_1 on (Ω, Σ, μ) , Calderón constructs the Banach lattice

$$Y_\theta = Y_0^{1-\theta} Y_1^\theta$$

to consists of all $f \in L^0(\mu)$ satisfying $|f| \leq |f_0|^{1-\theta} |f_1|^\theta$ μ -a.e. for some $f_0 \in Y_0$ and $f_1 \in Y_1$

- Y_θ is equipped with the norm

$$\|f\|_{Y_\theta} := \inf_{|f| \leq |f_0|^{1-\theta} |f_1|^\theta} \|f_0\|_{Y_0}^{1-\theta} \|f_1\|_{Y_1}^\theta$$

where the infimum runs over all possible representations of f .

- If either Y_0 or Y_1 is order continuous then Y_θ is also order continuous and the equality

$$Y_0^{1-\theta} Y_1^\theta = [Y_0, Y_1]_\theta$$

holds with equality of norms where $[Y_0, Y_1]_\theta$ is the lower complex interpolation space

Previously on Interpolated Measures

- Let $0 < \theta < 1$ and take two positive vector measures $m_0: \Sigma \rightarrow X_0$ and $m_1: \Sigma \rightarrow X_1$ on the same measurable space (Ω, Σ) such that the Calderón lattice interpolation space $X_0^{1-\theta} X_1^\theta$ is order-continuous
- Let $A \in \Sigma$ and $\pi \in \Pi(\Omega)$ be the set of finite measurable partitions of Ω

Definition

The interpolated vector measure

$$[m_0, m_1]_\theta = \inf_{\pi \in \Pi(\Omega)} \sum_{B \in \pi} m_0(A \cap B)^{1-\theta} m_1(A \cap B)^\theta$$



R. del Campo, A. Fernández, F. Mayoral, F. Naranjo,
E. A. Sánchez-Pérez

Interpolation of vector measures

Acta Math. Sinica 27(1) (2011) 119–134

The nonexistence of Radon–Nikodým derivatives

Example

$\Omega = [0, 1]$. $([0, 1], \mathcal{M}, \lambda)$ – a Lebesgue measure space. Consider the vector measures

$$m_0(A): A \in \mathcal{M} \mapsto (\lambda(A), 0) \in \mathbb{R}^2$$

$$m_1(A): A \in \mathcal{M} \mapsto (0, \lambda(A)) \in \mathbb{R}^2$$

- $L^1(m_0 + m_1) \cong L^1(\Omega)$ and

$$\int_{\Omega} f d(m_0 + m_1) = \left(\int_{\Omega} f dm_0, \int_{\Omega} f dm_1 \right)$$

- $m_0(\Omega) = (1, 0)$ and $m_1(\Omega) = (0, 1)$.
- There are no functions $f_0, f_1 \in L^1(m_0 + m_1)$ such that

$$\int_{\Omega} f_0 d(m_0 + m_1) = m_0(\Omega) \quad \text{and} \quad \int_{\Omega} f_1 d(m_0 + m_1) = m_1(\Omega)$$

Calderón's interpolation method

- Let μ_0 and μ_1 be two Rybakov measures for m_0 and m_1 , respectively
- Take $\mu = (\mu_0 + \mu_1)/2$.

Definition

Define the sets

$$N_0 := \left\{ h_\phi := \frac{d|\langle m_0, \phi \rangle|}{d\mu}, \quad \phi \in \Lambda_0 := B_{X_0^*} \right\}$$
$$N_1 := \left\{ g_\psi := \frac{d|\langle m_1, \psi \rangle|}{d\mu}, \quad \psi \in \Lambda_1 := B_{X_1^*} \right\}$$

The space $\ell^\infty(\Lambda, L^1(\mu))$

$$N_0 := \left\{ h_\phi := \frac{d|\langle m_0, \phi \rangle|}{d\mu}, \quad \phi \in \Lambda_0 := B_{X_0^*} \right\}$$

$$N_1 := \left\{ g_\psi := \frac{d|\langle m_1, \psi \rangle|}{d\mu}, \quad \psi \in \Lambda_1 := B_{X_1^*} \right\}$$

Theorem

$$I_0, I_1: \ell^\infty(\Lambda_0, L^1(\mu)) \rightarrow \ell^\infty(\Lambda_0 \times \Lambda_1, L^1(\mu))$$

given by

$$I_0((h_\phi)_{\phi \in \Lambda_0}) := (h_{\phi, \psi})_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1} \quad I_1((g_\psi)_{\psi \in \Lambda_1}) := (g_{\phi, \psi})_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1}$$

(for $h_{\phi, \psi} := h_\phi$) (for $g_{\phi, \psi} := g_\psi$)

The mappings I_0 and I_1 are isometric embeddings

The vector measures \bar{m}_0 and \bar{m}_1

Definition

Consider the set functions

$$\bar{m}_0, \bar{m}_1: \Sigma \rightarrow \ell^\infty(\Lambda_0 \times \Lambda_1, L^1(\mu))$$

given by

$$\begin{aligned} \bar{m}_0(A) &:= (h_{\phi, \psi} \cdot \chi_A)_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1} & \bar{m}_1(A) &:= (g_{\phi, \psi} \cdot \chi_A)_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1} \\ &(\text{for } h_{\phi, \psi} := h_\phi) & &(\text{for } g_{\phi, \psi} := g_\psi) \end{aligned}$$

Both of them define vector measures

- $L^1(m_0) \cong L^1(\bar{m}_0)$ and $L^1(m_1) \cong L^1(\bar{m}_1)$ — both spaces are isometrically order isomorphic

The θ -interpolated vector measure

Definition

Given two vector measures as \bar{m}_0 and \bar{m}_1 , we define the θ -interpolated vector measure

$$\bar{m}_\theta: \Sigma \rightarrow \ell^\infty(\Lambda_0 \times \Lambda_1, L^1(\mu))$$

by

$$\bar{m}_\theta(A) := (h_\phi^{1-\theta} \cdot g_\psi^\theta \cdot \chi_A)_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1}$$

for $A \in \Sigma$

Theorem [2018 Sánchez Pérez, Szwedek]

Let $m_0: \Sigma \rightarrow X_0$ and $m_1: \Sigma \rightarrow X_1$ be Banach space valued measures. The equality hold isometrically and in the order

$$(L^1(m_0))^{1-\theta} (L^1(m_1))^\theta \cong L^1(\bar{m}_\theta)$$

The real method of interpolation

Continuous variants of the abstract real interpolation method

$$K(t, a) = K(t, a; \vec{A}) := \inf_{a=a_0+a_1} \{ \|a_0\|_{A_0} + t \|a_1\|_{A_1} \}, \quad t > 0$$

- Let E be a lattice over a measurable space $(\mathbb{R}_+, dt/t)$, satisfying the condition $1 \wedge t \in E$
- The K -method space $\vec{A}_{E;K} := (A_0, A_1)_{E;K}$ consists of all elements $a \in A_0 + A_1$ such that $K(\cdot, a; \vec{A}) \in E$ and equipped with the norm

$$\|a\| := \|K(\cdot, a; \vec{A})\|_E$$

Continuous variants of the abstract real interpolation method

$$K(t, a) = K(t, a; \vec{A}) := \inf_{a=a_0+a_1} \{ \|a_0\|_{A_0} + t \|a_1\|_{A_1} \}, \quad t > 0$$

- Let E be a lattice over a measurable space $(\mathbb{R}_+, dt/t)$, satisfying the condition $1 \wedge t \in E$
- The K -method space $\vec{A}_{E;K} := (A_0, A_1)_{E;K}$ consists of all elements $a \in A_0 + A_1$ such that $K(\cdot, a; \vec{A}) \in E$ and equipped with the norm

$$\|a\| := \|K(\cdot, a; \vec{A})\|_E$$

- In case where $E = L^q(t^{-\theta}, dt/t)$
 - (1) $1 \leq q < \infty$ and $\theta \in (0, 1)$
 - (2) $q = \infty$ and $\theta \in [0, 1]$

we obtain the classical real interpolation spaces $\vec{A}_{\theta,q}$

$$(A_0, A_1)_{E;K} = (A_0, A_1)_{\theta,q}$$

You have seen this slide before!

- X_0 and X_1 — Banach lattices
- $m_0: \Sigma \rightarrow X_0$ and $m_1: \Sigma \rightarrow X_1$ — vector measures
- μ — the mean of two Rybakov measures μ_0, μ_1

$$N_0 := \left\{ h_\phi := \frac{d|\langle m_0, \phi \rangle|}{d\mu}, \quad \phi \in \Lambda_0 := B_{X_0^*} \right\}$$

$$N_1 := \left\{ g_\psi := \frac{d|\langle m_1, \psi \rangle|}{d\mu}, \quad \psi \in \Lambda_1 := B_{X_1^*} \right\}$$

The vector measures \widehat{m}_0 and \widehat{m}_1

$$N_0 := \left\{ h_\phi := \frac{d|\langle m_0, \phi \rangle|}{d\mu}, \quad \phi \in \Lambda_0 := B_{X_0^*} \right\}$$
$$N_1 := \left\{ g_\psi := \frac{d|\langle m_1, \psi \rangle|}{d\mu}, \quad \psi \in \Lambda_1 := B_{X_1^*} \right\}$$

Definition

We define $\widehat{m}_0: \Sigma \rightarrow \ell^\infty(\Lambda_0 \times \Lambda_1)$ and $\widehat{m}_1: \Sigma \rightarrow \ell^\infty(\Lambda_0 \times \Lambda_1)$ by

$$\widehat{m}_0(A) := \left(\int_A h_{\phi,\psi} d\mu \right)_{(\phi,\psi) \in \Lambda_0 \times \Lambda_1}, \quad h_{\phi,\psi} = h_\phi$$

and

$$\widehat{m}_1(A) := \left(\int_A g_{\phi,\psi} d\mu \right)_{(\phi,\psi) \in \Lambda_0 \times \Lambda_1}, \quad g_{\phi,\psi} = g_\psi$$

for $A \in \Sigma$

The space $\ell^\infty(\Lambda_0 \times \Lambda_1)$

Definition

We define $\widehat{m}_0: \Sigma \rightarrow \ell^\infty(\Lambda_0 \times \Lambda_1)$ and $\widehat{m}_1: \Sigma \rightarrow \ell^\infty(\Lambda_0 \times \Lambda_1)$ by

$$\widehat{m}_0(A) := \left(\int_A h_{\phi,\psi} d\mu \right)_{(\phi,\psi) \in \Lambda_0 \times \Lambda_1}, \quad h_{\phi,\psi} = h_\phi$$

and

$$\widehat{m}_1(A) := \left(\int_A g_{\phi,\psi} d\mu \right)_{(\phi,\psi) \in \Lambda_0 \times \Lambda_1}, \quad g_{\phi,\psi} = g_\psi$$

for $A \in \Sigma$

Definition

Define a new set function $\Sigma(\widehat{m}_0, \widehat{m}_1): \Sigma \rightarrow \ell^\infty(\Lambda_0 \times \Lambda_1)$ by

$$\Sigma(\widehat{m}_0, \widehat{m}_1)(A) := \left(\int_A \min\{h_\phi, g_\psi\} d\mu \right)_{(\phi,\psi) \in \Lambda_0 \times \Lambda_1}$$

Lemma [2018 Sánchez Pérez, Szwedek]

For all functions $f \in L^1(m_0) + L^1(m_1)$ and $t > 0$, the following equality holds

$$K\left(t, f; (L^1(m_0), L^1(m_1))\right) = \sup_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1} K\left(t, f; (L^1(h_\phi d\mu), L^1(g_\psi d\mu))\right)$$

- $L^1(\Sigma(\widehat{m}_0, \widehat{m}_1)) \cong L^1(m_0) + L^1(m_1)$

ℓ^∞ -valued version of the K -functional

Definition

We write

$$\widehat{K}(t, f): (0, \infty) \times L^1(\Sigma(\widehat{m}_0, \widehat{m}_1)) \rightarrow \ell^\infty(\Lambda_0 \times \Lambda_1)$$

for the function

$$\widehat{K}(t, f) := \left(\int |f| \min\{h_\phi, t g_\psi\} d\mu \right)_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1}$$

By the key lemma, we have

$$\widehat{K}(t, f) = \left(K\left(t, f; (L^1(h_\phi d\mu), L^1(g_\psi d\mu))\right) \right)_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1}$$

and

$$\|\widehat{K}(t, f)\|_{\ell^\infty(\Lambda_0 \times \Lambda_1)} = K\left(t, f; (L^1(m_0), L^1(m_1))\right)$$

The steps towards the interpolated measure

- Let us write $\Sigma_t(\widehat{m}_0, \widehat{m}_1)$ for the vector measure given by $\widehat{K}(t, \chi)$

$$\Sigma_t(\widehat{m}_0, \widehat{m}_1)(A) = \left(\int_A \min\{h_\phi, t g_\psi\} d\mu \right)_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1}$$

- Consider the vector space

$$\mathcal{F}((0, \infty); \ell^\infty(\Lambda_0 \times \Lambda_1))$$

of all the $\ell^\infty(\Lambda_0 \times \Lambda_1)$ -valued functions

- Take a function

$$(\widehat{m}_0, \widehat{m}_1)_{\mathcal{F}, \widehat{K}}: \Sigma \rightarrow \mathcal{F}((0, \infty); \ell^\infty(\Lambda_0 \times \Lambda_1))$$

given by

$$(\widehat{m}_0, \widehat{m}_1)_{\mathcal{F}, \widehat{K}}(A) := \int_A d\Sigma_t(\widehat{m}_0, \widehat{m}_1)$$

The steps towards the interpolated measure (cont.)

- The vector space

$$\mathcal{F}((0, \infty); \ell^\infty(\Lambda_0 \times \Lambda_1))$$

of all the $\ell^\infty(\Lambda_0 \times \Lambda_1)$ -valued functions

- The function

$$(\widehat{m}_0, \widehat{m}_1)_{\mathcal{F}, \widehat{K}}(A) := \int_A d\Sigma_t(\widehat{m}_0, \widehat{m}_1)$$

is a countably additive, positive set function with

$$(\widehat{m}_0, \widehat{m}_1)_{\mathcal{F}, \widehat{K}}(A)(t) = \Sigma_t(\widehat{m}_0, \widehat{m}_1)(A) = \left(\int_A \min\{h_\phi, t g_\psi\} d\mu \right)_{(\phi, \psi) \in \Lambda_0 \times \Lambda_1}$$

Stay motivated !

The interpolated measure

- E – a Banach lattice over a measurable space $(\mathbb{R}_+, dt/t)$ satisfying $1 \wedge t \in E$
- We denote by $E(\ell^\infty(\Lambda_0 \times \Lambda_1))$ the Köthe-Bochner space of all

$$\mathcal{G} \in \mathcal{F} := \mathcal{F}((0, \infty); \ell^\infty(\Lambda_0 \times \Lambda_1))$$

equipped with the norm

$$\|\mathcal{G}\|_{E(\ell^\infty(\Lambda_0 \times \Lambda_1))} := \left\| \|\mathcal{G}(\cdot)\|_{\ell^\infty(\Lambda_0 \times \Lambda_1)} \right\|_E$$

$$E(\ell^\infty(\Lambda_0 \times \Lambda_1)) := \left\{ \mathcal{G} \in \mathcal{F} : \left\| \|\mathcal{G}(\cdot)\|_{\ell^\infty(\Lambda_0 \times \Lambda_1)} \right\|_E < \infty \right\}$$

The interpolated measure

- E – a Banach lattice over a measurable space $(\mathbb{R}_+, dt/t)$ satisfying $1 \wedge t \in E$
- We denote by $E(\ell^\infty(\Lambda_0 \times \Lambda_1))$ the Köthe-Bochner space of all

$$\mathcal{G} \in \mathcal{F} := \mathcal{F}((0, \infty); \ell^\infty(\Lambda_0 \times \Lambda_1))$$

equipped with the norm

$$\|\mathcal{G}\|_{E(\ell^\infty(\Lambda_0 \times \Lambda_1))} := \left\| \|\mathcal{G}(\cdot)\|_{\ell^\infty(\Lambda_0 \times \Lambda_1)} \right\|_E$$

$$E(\ell^\infty(\Lambda_0 \times \Lambda_1)) := \left\{ \mathcal{G} \in \mathcal{F} : \left\| \|\mathcal{G}(\cdot)\|_{\ell^\infty(\Lambda_0 \times \Lambda_1)} \right\|_E < \infty \right\}$$

Definition

We write in this case $(\widehat{m}_0, \widehat{m}_1)_{E; \widehat{K}}$ for the set function $(\widehat{m}_0, \widehat{m}_1)_{\mathcal{F}; \widehat{K}}$

- The set function $(\widehat{m}_0, \widehat{m}_1)_{E; \widehat{K}}$ is a positive vector measure on $E(\ell^\infty(\Lambda_0 \times \Lambda_1))$

Theorem [2018 Sánchez Pérez, Szwedek]

- *Suppose that both X_0 and X_1 are Banach lattices*
- *Let $m_0: \Sigma \rightarrow X_0$ and $m_1: \Sigma \rightarrow X_1$ be two arbitrary vector measures*
- *Let E be a Banach lattice of functions on $(\mathbb{R}_+, dt/t)$ satisfying the condition $1 \wedge t \in E$*

Then

$$\left((L^1(m_0), L^1(m_1))_{E;K} \right)_a \cong L^1 \left((\widehat{m}_0, \widehat{m}_1)_{E;\widehat{K}} \right)$$



E. A. Sánchez Pérez, R. Szwedek

Vector measures with values in $\ell^\infty(\Gamma)$ and interpolation of Banach lattices

J. Convex Anal. 25 (2018), 75–92

Classical cases

- In the case where $E = L^q(t^{-\theta}, dt/t)$, with $1 \leq q < \infty$ and $\theta \in (0, 1)$ we have

Corollary

If $1 \leq q < \infty$ and $0 < \theta < 1$, then

$$(L^1(m_0), L^1(m_1))_{\theta, q} \cong L^1((\widehat{m}_0, \widehat{m}_1)_{L^q(t^{-\theta}, dt/t); \widehat{K}})$$

- In the case where $E = L^\infty(t^{-\theta}, dt/t)$ with $\theta \in [0, 1]$ we have

Corollary

If $0 \leq \theta \leq 1$, then

$$\left((L^1(m_0), L^1(m_1))_{\theta, \infty} \right)_a \cong L^1((\widehat{m}_0, \widehat{m}_1)_{F; \widehat{K}})$$

for

$$F = \overline{L^\infty \cap L^\infty(t^{-1})}^{L^\infty(t^{-\theta}, dt/t)}$$

Thank you for your attention!

Any questions?