

p -variation of vector measures with respect to bilinear maps.

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Abstract

We introduce the spaces $V_{\mathcal{B}}^p(X)$ (resp. $\mathcal{V}_{\mathcal{B}}^p(X)$) of the vector measures $\mathcal{F} : \Sigma \rightarrow X$ of bounded (p, \mathcal{B}) -variation (resp. of bounded (p, \mathcal{B}) -semivariation) with respect to a bounded bilinear map $\mathcal{B} : X \times Y \rightarrow Z$ and show that the spaces $L_{\mathcal{B}}^p(X)$ consisting in functions which are p -integrable with respect to \mathcal{B} , defined in [4], are isometrically embedded into $V_{\mathcal{B}}^p(X)$. We characterize $\mathcal{V}_{\mathcal{B}}^p(X)$ in terms of bilinear maps from $L^{p'} \times Y$ into Z and $V_{\mathcal{B}}^p(X)$ as a subspace of operators from $L^{p'}(Z^*)$ into Y^* . Also we define the notion of cone absolutely summing bilinear maps in order to describe the (p, \mathcal{B}) -variation of a measure in terms of the cone-absolutely summing norm of the corresponding bilinear map from $L^{p'} \times Y$ into Z .

1 Notation and preliminaries.

Throughout the paper X denotes a Banach space, (Ω, Σ, μ) a positive finite measure space, \mathcal{D}_E the set of all partitions of $E \in \Sigma$ into a finite number of pairwise disjoint elements of Σ of positive measure and $\mathcal{S}_{\Sigma}(X)$ the space of simple functions, $\mathbf{s} = \sum_{k=1}^n x_k \mathbf{1}_{A_k}$, where $x_k \in X$, $(A_k)_k \in \mathcal{D}_{\Omega}$ and $\mathbf{1}_A$ denotes the characteristic function of the set $A \in \Sigma$. Also Y and Z denote Banach spaces over \mathbb{K} (\mathbb{R} or \mathbb{C}) and $\mathcal{B} : X \times Y \rightarrow Z$ a bounded bilinear map. We use the notation B_X for the closed unit ball of X , $\mathcal{L}(X, Y)$ for the space of bounded linear operators from X to Y and $X^* = \mathcal{L}(X, \mathbb{K})$.

For a vector measure $\mathcal{F} : \Sigma \rightarrow X$ we use the notation $|\mathcal{F}|$ and $\|\mathcal{F}\|$ for the non negative set functions $|\mathcal{F}| : \Sigma \rightarrow \mathbb{R}^+$ and $\|\mathcal{F}\| : \Sigma \rightarrow \mathbb{R}^+$ given by

$$|\mathcal{F}|(E) = \sup\left\{\sum_{A \in \pi} \|\mathcal{F}(A)\|_X : \pi \in \mathcal{D}_E\right\}$$

and

$$\|\mathcal{F}\|(E) = \sup\{|\langle \mathcal{F}, x^* \rangle|(E) : x^* \in B_{X^*}\}$$

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respectively. In the case of operator-valued measures $\mathcal{F} : \Sigma \rightarrow \mathcal{L}(Y, Z)$ we use $\|\mathcal{F}\|$ for the strong-variation defined by

$$\|\mathcal{F}\|(E) = \sup\left\{\sum_{A \in \pi} \|\mathcal{F}(A)y\|_Z : y \in B_Y, \pi \in \mathcal{D}_E\right\}.$$

Given a norm τ defined on the space $Y \otimes X$ satisfying $\|y \otimes x\|_\tau \leq C\|y\| \cdot \|x\|$ we write $Y \hat{\otimes} X$ for its completion. In [1] R. Bartle introduced the notion of Y -semivariation of a vector measure $\mathcal{F} : \Sigma \rightarrow X$ with respect to τ by the formula

$$\beta_Y(\mathcal{F}, \tau)(E) = \sup\left\{\left\|\sum_{A \in \pi} y_A \otimes \mathcal{F}(A)\right\|_\tau : y_A \in B_Y, \pi \in \mathcal{D}_E\right\}$$

for every $E \in \Sigma$. This is an intermediate notion between the variation and semivariation, since for every $E \in \Sigma$ we clearly have

$$\|\mathcal{F}\|(E) \leq \beta_Y(\mathcal{F}, \tau)(E) \leq |\mathcal{F}|(E).$$

If $Y \hat{\otimes}_\epsilon X$ and $Y \hat{\otimes}_\pi X$ stand for the injective and projective tensor norms respectively, then we actually have

$$\|\mathcal{F}\|(E) = \beta_Y(\mathcal{F}, \epsilon)(E) \leq \beta_Y(\mathcal{F}, \tau)(E) \leq \beta_Y(\mathcal{F}, \pi)(E) \leq |\mathcal{F}|(E).$$

We refer the reader to [10] for a theory of integration of Y -valued functions with respect to X -valued measures of bounded Y -semivariation initiated by B. Jefferies and S. Okada and to [3] for the study of this notion in the particular cases $X = L^p(\mu)$, $Y = L^q(\nu)$ and τ the norm in the space of vector-valued functions $L^p(\mu, L^q(\nu))$.

We are going to use notions of \mathcal{B} -variation (or \mathcal{B} -semivariation) which allow to obtain all the previous cases for particular instances of bilinear maps.

Recall that, for $1 < p < \infty$, the p -variation and p -semivariation of a vector measure \mathcal{F} are defined by

$$|\mathcal{F}|_p(E) = \sup\left\{\left(\sum_{A \in \pi} \frac{\|\mathcal{F}(A)\|_X^p}{\mu(A)^{p-1}}\right)^{1/p} : \pi \in \mathcal{D}_E\right\} \quad (1)$$

and

$$\|\mathcal{F}\|_p(E) = \sup\left\{\left(\sum_{A \in \pi} \frac{|\langle \mathcal{F}(A), x^* \rangle|^p}{\mu(A)^{p-1}}\right)^{1/p} : x^* \in B_{X^*}, \pi \in \mathcal{D}_E\right\}. \quad (2)$$

We denote $V^p(X)$ and $\mathcal{V}^p(X)$ the Banach spaces of vector-measures for which $|\mathcal{F}|_p(\Omega) < \infty$ and $\|\mathcal{F}\|_p(\Omega) < \infty$ respectively.

The limiting case $p = 1$ corresponds to $\|\mathcal{F}\|_1(E) = |\mathcal{F}|(E)$ and $\|\mathcal{F}\|_1(E) = \|\mathcal{F}\|(E)$. For $p = \infty$ $V^\infty(X) = \mathcal{V}^\infty(X)$ is given by vector-measures satisfying that there exists $C > 0$ such that $\|\mathcal{F}(A)\| \leq C\mu(A)$ for any $A \in \Sigma$ and the ∞ -variation of a measure is defined by

$$\|\mathcal{F}\|_\infty(E) = \sup\left\{\frac{\|\mathcal{F}(A)\|_X}{\mu(A)} : A \in \Sigma, A \subset E, \mu(A) > 0\right\}. \quad (3)$$

We denote by $L^0(X)$ and $L^0_{\text{weak}}(X)$ the spaces of strongly and weakly measurable functions with values in X and write $L^p(X)$ and $L^p_{\text{weak}}(X)$ for the space of functions in $L^0(X)$ and $L^0_{\text{weak}}(X)$ such that $\|f\| \in L^p$ and $\langle f, x^* \rangle \in L^p$ for every $x^* \in X^*$ respectively. As usual for $1 \leq p \leq \infty$ the conjugate index is denoted by p' , i.e. $1/p + 1/p' = 1$.

For each $f \in L^p(X)$, $1 \leq p \leq \infty$, one can define a vector measure

$$\mathcal{F}_f(E) = \int_E f d\mu, \quad E \in \Sigma$$

which is of bounded p -variation and $|\mathcal{F}_f|_p(\Omega) = \|f\|_{L^p(X)}$. On the other hand the converse depends on the Radon-Nikodým property, that is, given $1 < p \leq \infty$, X has the RNP if and only if for any X -valued measure \mathcal{F} of bounded p -variation there exists $f \in L^p(X)$ such that $\mathcal{F} = \mathcal{F}_f$.

For general Banach spaces X , $V^\infty(X)$ can be identified with the space of operators $\mathcal{L}(L^1, X)$ by means of the map $\mathcal{F} \rightarrow T_{\mathcal{F}}$ where

$$T_{\mathcal{F}}(\mathbf{1}_E) = \mathcal{F}(E), \quad E \in \Sigma,$$

and for $1 < p < \infty$ the space $V^p(X)$ can be identified (isometrically) with the space $\Lambda(L^{p'}, X)$, formed by the cone absolutely summing operators from $L^{p'}$ into X with the π_1^+ norm (see [13, 2]). We refer the reader to [8, 6, 10, 13] for the notions appearing in the paper and the basic concepts about vector measures and their variations.

Quite recently the authors started studying the spaces of X -valued functions which are p -integrable with respect to a bounded bilinear map $\mathcal{B} : X \times Y \rightarrow Z$, that is to say functions f satisfying the condition $\mathcal{B}(f, y) \in L^p(Z)$ for all $y \in Y$. Some basic theory was developed and applied to different examples (see [4, ?, 5]). Note that the use of certain bilinear maps, such as

$$\mathcal{B} : X \times \mathbb{K} \rightarrow X, \quad \text{given by } \mathcal{B}(x, \lambda) = \lambda x, \quad (4)$$

$$\mathcal{D} : X \times X^* \rightarrow \mathbb{K}, \quad \text{given by } \mathcal{D}(x, x^*) = \langle x, x^* \rangle, \quad (5)$$

$$\mathcal{D}_1 : X^* \times X \rightarrow \mathbb{K}, \quad \text{given by } \mathcal{D}_1(x^*, x) = \langle x, x^* \rangle, \quad (6)$$

$$\pi_Y : X \times Y \rightarrow X \hat{\otimes} Y, \quad \text{given by } \pi_Y(x, y) = x \otimes y, \quad (7)$$

$$\tilde{\mathcal{O}}_Y : X \times \mathcal{L}(X, Y) \rightarrow Y, \quad \text{given by } \tilde{\mathcal{O}}_Y(x, T) = T(x), \quad (8)$$

$$\mathcal{O}_{Y,Z} : \mathcal{L}(Y, Z) \times Y \rightarrow Z, \quad \text{given by } \mathcal{O}_{Y,Z}(T, y) = T(y) \quad (9)$$

have been around for many years and have been used in different aspects of vector-valued functions, but a systematic study for general bilinear maps was started in [4] and used, among other things, to extend the results on boundedness from $L^p(Y)$ to $L^p(Z)$ of operator-valued kernels by M. Girardi and L. Weiss [9] to the case where $K : \Omega \times \Omega' \rightarrow X$ is measurable and the integral operators are defined by

$$T_K(f)(w) = \int_{\Omega'} \mathcal{B}(K(w, w'), f(w')) d\mu'(w').$$

The reader is also referred [5] for some versions of Hölder's inequality in this setting.

We shall need some notations and definitions from the previous papers. We write $\Phi_{\mathcal{B}} : X \rightarrow \mathcal{L}(Y, Z)$ and $\Psi_{\mathcal{B}} : Y \rightarrow \mathcal{L}(X, Z)$ for the bounded linear operators defined by $\Phi_{\mathcal{B}}(x) = \mathcal{B}_x$ and $\Psi_{\mathcal{B}}(y) = \mathcal{B}^y$ where \mathcal{B}_x and \mathcal{B}^y are given by $\mathcal{B}_x(y) = \mathcal{B}^y(x) = \mathcal{B}(x, y)$.

A bounded bilinear map $\mathcal{B} : X \times Y \rightarrow Z$ is called admissible (see [4]) if $\Phi_{\mathcal{B}}$ is injective. Throughout the paper \mathcal{B} will be always assumed to be admissible. However a stronger condition will be also needed for some results: A Banach space X is said to be (Y, Z, \mathcal{B}) -normed if there exists $k > 0$

$$\|x\|_X \leq k \|\mathcal{B}_x\|_{\mathcal{L}(Y, Z)}, \quad x \in X.$$

The bounded bilinear maps (4)-(9) provide examples of \mathcal{B} -normed spaces.

As in [4] we write $\mathcal{L}_{\mathcal{B}}^p(X)$ for the space of functions $f : \Omega \rightarrow X$ with $\mathcal{B}(f, y) \in L^p(Z)$ for any $y \in Y$ and such that

$$\|f\|_{\mathcal{L}_{\mathcal{B}}^p(X)} = \sup\{\|\mathcal{B}(f, y)\|_{L^p(Z)} : y \in B_Y\} < \infty,$$

and we use the notation $L_{\mathcal{B}}^p(X)$ for the space of functions $f \in \mathcal{L}_{\mathcal{B}}^p(X)$ for which there exists a sequence of simple functions $(\mathbf{s}_n)_n \in \mathcal{S}_{\Sigma}(X)$ such that $\mathbf{s}_n \rightarrow f$ a.e. and $\|\mathbf{s}_n - f\|_{\mathcal{L}_{\mathcal{B}}^p(X)} \rightarrow 0$. In such a case, we write $\|f\|_{L_{\mathcal{B}}^p(X)}$ instead of $\|f\|_{\mathcal{L}_{\mathcal{B}}^p(X)}$ and $\|f\|_{L_{\mathcal{B}}^p(X)} = \lim_{n \rightarrow \infty} \|\mathbf{s}_n\|_{L_{\mathcal{B}}^p(X)}$.

In particular, for the examples \mathcal{B} and \mathcal{D} we have that $\mathcal{L}_{\mathcal{B}}^p(X) = L^p(X)$ and $\mathcal{L}_{\mathcal{D}}^p(X) = L_{\text{weak}}^p(X)$. Also $L_{\mathcal{B}}^p(X) = L^p(X)$ and $L_{\mathcal{D}}^p(X)$ coincides with the space of Pettis p -integrable functions $\mathcal{P}^p(X)$ (see [12], page 54 for the case $p = 1$).

Observe that, for any \mathcal{B} , $L^p(X) \subseteq L_{\mathcal{B}}^p(X)$ and the inclusion can be strict (see [6] page 53, for the case $\mathcal{B} = \mathcal{D}$). Regarding the connection between $L_{\mathcal{B}}^p(X)$ and $L_{\text{weak}}^p(X)$ it was shown that X is (Y, Z, \mathcal{B}) -normed if and only if $L_{\mathcal{B}}^p(X) \subseteq L_{\text{weak}}^p(X)$ with continuous inclusion.

Due to this fact, if $f \in L_{\mathcal{B}}^1(X)$ for some (Y, Z, \mathcal{B}) -normed space X then for each $E \in \Sigma$ there exists a unique element of X , to be denoted by $\int_E^{\mathcal{B}} f d\mu$, verifying

$$\int_E \mathcal{B}(f, y) d\mu = \mathcal{B}\left(\int_E^{\mathcal{B}} f d\mu, y\right), \text{ for all } y \in Y.$$

This allows us to define the vector measure

$$\mathcal{F}_f^{\mathcal{B}}(E) = \int_E^{\mathcal{B}} f d\mu, \quad E \in \Sigma.$$

We shall consider the notion of (p, \mathcal{B}) -variation which fits with the theory allowing to show that the (p, \mathcal{B}) -variation of \mathcal{F}_f coincides with its norm $\|f\|_{L_{\mathcal{B}}^p(X)}$.

This paper is divided into three sections. In the first one we introduce the notion of \mathcal{B} -variation, \mathcal{B} -semivariation of a vector measure and study their connection with the classical notions. We prove that for (Y, Z, \mathcal{B}) -normed spaces the \mathcal{B} -semivariation is equivalent to the semivariation and that the Y -semivariation considered by Bartle coincides the \mathcal{B} -variation for a particular bilinear map \mathcal{B} . Particularly interesting is the observation that any vector-measure with values in $X = L^1(\mu)$ is of bounded \mathcal{B} -variation for every \mathcal{B} whenever Z is a Hilbert space. We also show in this section that the measure $\mathcal{F}_f^{\mathcal{B}}$ is μ -continuous and $\|\mathcal{F}_f^{\mathcal{B}}\|_{\mathcal{B}}(\Omega) = \|f\|_{L_{\mathcal{B}}^1(X)}$. In the next section the natural notion of (p, \mathcal{B}) -semivariation is introduced. Starting with the case $p = \infty$ we describe, for $1 < p \leq \infty$, the space of measures with bounded (p, \mathcal{B}) -semivariation as bounded bilinear maps from $L^{p'} \times Y \rightarrow Z$. Last section deals with the notion of (p, \mathcal{B}) -variation of a vector measure. Several characterizations are presented and the new notion of ‘‘cone absolutely summing bilinear map’’ from $L \times Y \rightarrow Z$, where L is a Banach lattice, is introduced. This allow us to describe the (p, \mathcal{B}) -variation of a vector measure as the norm of the corresponding bilinear map from $L^{p'} \times Y$ into Z in this class.

Throughout the paper $\mathcal{F} : \Sigma \rightarrow X$ always denotes a vector measure, $\mathcal{B} : X \times Y \rightarrow Z$ is admissible and, for each $y \in Y$, $\mathcal{B}(\mathcal{F}, y)$ denotes the Z -valued measure $\mathcal{B}(\mathcal{F}, y)(E) = \mathcal{B}(\mathcal{F}(E), y)$.

2 Variation and semivariation with respect to bilinear maps.

Definition 1 Let $E \in \Sigma$. We define the \mathcal{B} -variation of \mathcal{F} on the set E by

$$\begin{aligned} |\mathcal{F}|_{\mathcal{B}}(E) &= \sup\{|\mathcal{B}(\mathcal{F}, y)|(E) : y \in B_Y\} \\ &= \sup\left\{\sum_{A \in \pi} \|\mathcal{B}(\mathcal{F}(A), y)\|_Z : \pi \in \mathcal{D}_E, y \in B_Y\right\}. \end{aligned}$$

We say that \mathcal{F} has bounded \mathcal{B} -variation if $|\mathcal{F}|_{\mathcal{B}}(\Omega) < \infty$.

Definition 2 Let $E \in \Sigma$. We define the \mathcal{B} -semivariation of \mathcal{F} on the set E by

$$\begin{aligned} \|\mathcal{F}\|_{\mathcal{B}}(E) &= \sup\{\|\mathcal{B}(\mathcal{F}, y)\|(E) : y \in B_Y\} \\ &= \sup\{|\langle \mathcal{B}(\mathcal{F}, y), z^* \rangle|(E) : y \in B_Y, z^* \in B_{Z^*}\} \\ &= \sup\left\{\sum_{A \in \pi} |\langle \mathcal{B}(\mathcal{F}(A), y), z^* \rangle| : \pi \in \mathcal{D}_E, y \in B_Y, z^* \in B_{Z^*}\right\}. \end{aligned}$$

We say that \mathcal{F} has bounded \mathcal{B} -semivariation if $\|\mathcal{F}\|_{\mathcal{B}}(\Omega) < \infty$.

Remark 1 Let \mathcal{F} be a vector measure and $E \in \Sigma$.

- (a) $|\mathcal{F}|_{\mathcal{B}}(E) \leq \|\mathcal{B}\| \cdot |\mathcal{F}|(E)$.
- (b) $\|\mathcal{F}\|_{\mathcal{B}}(E) \leq \|\mathcal{B}\| \cdot \|\mathcal{F}\|(E)$.
- (c) $\sup\{\|\mathcal{B}(\mathcal{F}(C), y)\| : y \in \mathcal{B}_Y, E \supseteq C \in \Sigma\} \approx \|\mathcal{F}\|_{\mathcal{B}}(E)$.

In particular any measure has bounded \mathcal{B} -semivariation for any \mathcal{B} .

We can easily describe the \mathcal{B} -variation and \mathcal{B} -semivariation of vector measures for the bilinear maps given in (1)-(8). The following results are elementary and left to the reader.

Proposition 1 Let \mathcal{F} be a vector measure and $E \in \Sigma$.

- (a) $|\mathcal{F}|_{\mathcal{B}}(E) = |\mathcal{F}|(E)$ and $\|\mathcal{F}\|_{\mathcal{B}}(E) = \|\mathcal{F}\|(E)$.
- (b) $|\mathcal{F}|_{\mathcal{D}}(E) = \|\mathcal{F}\|_{\mathcal{D}}(E) = \|\mathcal{F}\|(E)$.
- (c) $|\mathcal{F}|_{\mathcal{D}_1}(E) = \|\mathcal{F}\|_{\mathcal{D}_1}(E) = \|\mathcal{F}\|(E)$.
- (d) $|\mathcal{F}|_{\pi_Y}(E) = |\mathcal{F}|(E)$ and $\|\mathcal{F}\|_{\pi_Y}(E) = \|\mathcal{F}\|(E)$ (see Proposition 4).
- (e) $|\mathcal{F}|_{\tilde{\mathcal{O}}_Y}(E) = \sup\{|\mathcal{F}|(E) : T \in \mathcal{B}_{\mathcal{L}(Y,Z)}\}$ and $\|\mathcal{F}\|_{\tilde{\mathcal{O}}_Y}(E) = \|\mathcal{F}\|(E)$.
- (f) $|\mathcal{F}|_{\mathcal{O}_{Y,Z}}(E) = \|\mathcal{F}\|(E)$ and $\|\mathcal{F}\|_{\mathcal{O}_{Y,Z}}(E) = \|\mathcal{F}\|(E)$.

The notion of \mathcal{B} -normed space can be described in terms of vector measures.

Proposition 2 Let $\mathcal{B} : X \times Y \rightarrow Z$ be an admissible bounded bilinear map. Then X is (Y, Z, \mathcal{B}) -normed if and only if for any vector measure $\mathcal{F} : \Sigma \rightarrow X$ there exist $C_1, C_2 > 0$ such that

$$C_1 \|\mathcal{F}\|(E) \leq \|\mathcal{F}\|_{\mathcal{B}}(E) \leq C_2 \|\mathcal{F}\|(E)$$

for all $E \in \Sigma$.

PROOF. Obviously $\|\mathcal{F}\|_{\mathcal{B}}(E) \leq \|\mathcal{B}\| \cdot \|\mathcal{F}\|(E)$ for any $E \in \Sigma$. Assume X is (Y, Z, \mathcal{B}) -normed. Then we have that

$$\begin{aligned} \|\mathcal{F}\|(E) &= \sup\{\|\sum_{A \in \pi} \epsilon_A \mathcal{F}(A)\|_X : \pi \in \mathcal{D}_E, \epsilon_A \in \mathcal{B}_{\mathbb{K}}\} \\ &\leq k \sup\{\|\mathcal{B}_{\sum_{A \in \pi} \epsilon_A \mathcal{F}(A)}\|_{\mathcal{L}(Y,Z)} : \pi \in \mathcal{D}_E, \epsilon_A \in \mathcal{B}_{\mathbb{K}}\} \\ &= k \sup\{\|\sum_{A \in \pi} \epsilon_A \mathcal{B}(\mathcal{F}(A), y)\|_Z : \pi \in \mathcal{D}_E, \epsilon_A \in \mathcal{B}_{\mathbb{K}}, y \in \mathcal{B}_Y\} \\ &= k \|\mathcal{F}\|_{\mathcal{B}}(E). \end{aligned}$$

Conversely, for each $x \in X$ select the measure $\mathcal{F}_x(A) = x\mu(A)\mu(\Omega)^{-1}$ and observe that $\|\mathcal{F}_x\|(\Omega) = \|x\|$ and $\|\mathcal{F}_x\|_{\mathcal{B}}(\Omega) = \|\mathcal{B}_x\|$. ■

We use \mathcal{B}^* for the ‘‘adjoint’’ bilinear map from $X \times Z^*$ to Y^* , i.e. $(\mathcal{B}^*)_x = (\mathcal{B}_x)^*$ or

$$\mathcal{B}^* : X \times Z^* \rightarrow Y^*, \quad \text{given by } \langle y, \mathcal{B}^*(x, z^*) \rangle = \langle \mathcal{B}(x, y), z^* \rangle.$$

Note that $\mathcal{B}^* = \mathcal{D}$, $\mathcal{D}_1^* = \mathcal{B}$, $(\pi_Y)^* = \tilde{\mathcal{O}}_{Y^*}$ and $(\mathcal{O}_{Y,Z})^*(T, z^*) = \mathcal{O}_{Z^*, Y^*}(T^*, z^*)$.

Let us see that the \mathcal{B} -semivariation and the \mathcal{B}^* -semivariation always coincide.

Proposition 3 $\|\mathcal{F}\|_{\mathcal{B}}(E) = \|\mathcal{F}\|_{\mathcal{B}^*}(E)$ for all $E \in \Sigma$.

PROOF. Let us take $E \in \Sigma$. Then

$$\begin{aligned}
\|\mathcal{F}\|_{\mathcal{B}}(E) &= \sup\left\{\sum_{A \in \pi} |\langle \mathcal{B}(\mathcal{F}(A), y), z^* \rangle| : \pi \in \mathcal{D}_E, y \in B_Y, z^* \in B_{Z^*}\right\} \\
&= \sup\left\{\sum_{A \in \pi} |\langle y, \mathcal{B}^*(\mathcal{F}(A), z^*) \rangle| : \pi \in \mathcal{D}_E, y \in B_Y, z^* \in B_{Z^*}\right\} \\
&= \sup\left\{\left|\sum_{A \in \pi} \epsilon_A \langle y, \mathcal{B}^*(\mathcal{F}(A), z^*) \rangle\right| : \pi \in \mathcal{D}_E, y \in B_Y, z^* \in B_{Z^*}, \epsilon_A \in \mathbb{B}_{\mathbb{K}}\right\} \\
&= \sup\left\{\left\|\sum_{A \in \pi} \epsilon_A \mathcal{B}^*(\mathcal{F}(A), z^*)\right\|_{Y^*} : \pi \in \mathcal{D}_E, z^* \in B_{Z^*}, \epsilon_A \in \mathbb{B}_{\mathbb{K}}\right\} \\
&= \sup\left\{\sum_{A \in \pi} |\langle \mathcal{B}^*(\mathcal{F}(A), z^*), y^{**} \rangle| : \pi \in \mathcal{D}_E, y^{**} \in B_{Y^{**}}, z^* \in B_{Z^*}\right\} \\
&= \|\mathcal{F}\|_{\mathcal{B}^*}(E).
\end{aligned}$$

■

Proposition 4 Let τ be a norm in $Y \otimes X$ with $\|y \otimes x\|_{\tau} = \|y\|\|x\|$ for all $y \in Y$ and $x \in X$. Define $\tau_Y : X \times Y \rightarrow Y \hat{\otimes}_{\tau} X$ given by $(x, y) \rightarrow y \otimes x$. Then, for each $E \in \Sigma$,

$$\beta_Y(\mathcal{F}, \tau)(E) = |\mathcal{F}|_{(\tau_Y)^*}(E).$$

PROOF. Taking into account that $Y \hat{\otimes}_{\pi} X \subseteq Y \hat{\otimes}_{\tau} X$, then $(Y \hat{\otimes}_{\tau} X)^*$ can be regarded as a subspace of the space of bounded operators $\mathcal{L}(Y, X^*)$. Moreover $\|T\| \leq \|T\|_{(Y \hat{\otimes}_{\tau} X)^*}$ for any $T \in (Y \hat{\otimes}_{\tau} X)^*$, where the duality is given by

$$\left\langle T, \sum_{j=1}^k y_j \otimes x_j \right\rangle = \sum_{j=1}^k \langle x_j, T(y_j) \rangle.$$

From [3, Theorem 2.1]

$$\beta_Y(\mathcal{F}, \tau)(E) \approx \sup\{|T\mathcal{F}|(E) : T \in \mathcal{L}(Y, X^*), \|T\|_{(Y \hat{\otimes}_{\tau} X)^*} \leq 1\}.$$

Hence

$$\beta_Y(\mathcal{F}, \tau)(E) \approx \sup\{|(\tau_Y)^*(\mathcal{F}, T)|(E) : T \in \mathcal{L}(Y, X^*), \|T\|_{(Y \hat{\otimes}_{\tau} X)^*} \leq 1\}.$$

■

Of course vector measures need not be of bounded \mathcal{B} -variation for a general \mathcal{B} (it suffices to take \mathcal{B} such that $|\mathcal{F}|_{\mathcal{B}} = |\mathcal{F}|$), but there are cases where this happens to be true due to the geometrical properties of the spaces into consideration.

Proposition 5 Let $X = L^1(\nu)$ for some σ -finite measure ν and let $Z = H$ be a Hilbert space. Then any vector measure $\mathcal{F} : \Sigma \rightarrow L^1(\nu)$ is of bounded \mathcal{B} -variation for any bounded bilinear map $\mathcal{B} : L^1(\nu) \times Y \rightarrow H$ and any Banach space Y .

PROOF. Recall first that Grothendieck theorem (see [7]) establishes that there exists a constant $\kappa_G > 0$ such that any operator from $L^1(\nu)$ to a Hilbert space H satisfies

$$\sum_{n=1}^N \|T(\phi_n)\|_H \leq \kappa_G \|T\| \sup\left\{\left\|\sum_{n=1}^N \epsilon_n \phi_n\right\|_{L^1(\nu)} : \epsilon_n \in \mathbb{B}_{\mathbb{K}}\right\}$$

for any finite family of functions $(\phi_n)_n$ in $L^1(\nu)$.

If $\mathcal{F} : \Sigma \rightarrow L^1(\nu)$ is a vector measure and π a partition one has that $\|\sum_{A \in \pi} \epsilon_A \mathcal{F}(A)\|_{L^1(\nu)} \leq \|\mathcal{F}\|(\Omega)$. Hence $\mathcal{B}^y \in L(L^1(\nu) \rightarrow H)$ for any $y \in Y$, one obtains

$$\sum_{A \in \pi} \|\mathcal{B}^y(\mathcal{F}(A))\|_Z \leq \kappa_G \cdot \|\mathcal{B}^y\| \cdot \|\mathcal{F}\|(\Omega).$$

Therefore one concludes $|\mathcal{F}|_{\mathcal{B}}(\Omega) \leq \kappa_G \cdot \|\mathcal{F}\|(\Omega)$. ■

Recall that a vector measure $\mathcal{F} : \Sigma \rightarrow X$ is called μ -continuous if $\lim_{\mu(E) \rightarrow 0} \|\mathcal{F}\|(E) = 0$.

Theorem 1 *Let X be (Y, Z, \mathcal{B}) -normed and $f \in L^1_{\mathcal{B}}(X)$. Then*

$$\mathcal{F}_f^{\mathcal{B}} : \Sigma \rightarrow X, \quad \text{given by } \mathcal{F}_f^{\mathcal{B}}(E) = \int_E^{\mathcal{B}} f d\mu \quad (10)$$

is a μ -continuous vector measure of bounded \mathcal{B} -variation. Moreover $|\mathcal{F}_f^{\mathcal{B}}|_{\mathcal{B}}(\Omega) = \|f\|_{L^1_{\mathcal{B}}(X)}$.

PROOF. It was shown (see [4, Theorem 1]) that functions in $L^1_{\mathcal{B}}(X)$ are Pettis-integrable and $\int_E^{\mathcal{B}} f d\mu$ coincides with the Pettis-integral. Hence $\mathcal{F}_f^{\mathcal{B}}$ defines a vector measure.

Using now that, for each $y \in Y$, the vector measure $\mathcal{B}(\mathcal{F}_f^{\mathcal{B}}, y)$ has density $\mathcal{B}(f, y)$ which belongs to $L^1(Z)$ one gets that, for any $E \in \Sigma$,

$$|\mathcal{B}(\mathcal{F}_f, y)|(E) = \int_E \|\mathcal{B}(f, y)\|_Z d\mu.$$

Thus $|\mathcal{F}_f^{\mathcal{B}}|_{\mathcal{B}}(\Omega) = \|f\|_{L^1_{\mathcal{B}}(X)}$. It remains to show that $\mathcal{F}_f^{\mathcal{B}}$ is μ -continuous. Let us fix $\varepsilon > 0$ and select, using that $f \in L^1_{\mathcal{B}}(X)$, a simple function s such that $\|f - s\|_{L^1_{\mathcal{B}}(X)} \leq \varepsilon$. Thus

$$\begin{aligned} \|\mathcal{F}_f^{\mathcal{B}}(E)\|_X &\leq \left\| \int_E^{\mathcal{B}} (f - s) d\mu \right\|_X + \left\| \int_E^{\mathcal{B}} s d\mu \right\|_X \\ &= \left\| \int_E^{\mathcal{B}} (f - s) d\mu \right\|_X + \left\| \int_E s d\mu \right\|_X \\ &\leq k \|\mathcal{B}_{f_E^{\mathcal{B}}(f-s)d\mu}\|_{\mathcal{L}(Y, Z)} + \left\| \int_E s d\mu \right\|_X \\ &\leq k \sup\left\{ \int_E \|\mathcal{B}(f - s, y)\|_Z d\mu : y \in B_Y \right\} + \left\| \int_E s d\mu \right\|_X \\ &\leq k\varepsilon + \left\| \int_E s d\mu \right\|_X. \end{aligned}$$

We have the conclusion just taking limits when $\mu(E) \rightarrow 0$ and $\varepsilon \rightarrow 0^+$. ■

Corollary 1 *Let X is (Y, Z, \mathcal{B}) -normed and $f \in L^1_{\mathcal{B}}(X)$. If $\int_E^{\mathcal{B}} f d\mu = 0$ for all $E \in \Sigma$ then $f = 0$ a.e. in Ω .*

3 Measures of bounded (p, \mathcal{B}) -semivariation.

Extending the notion for $\mathcal{B} = \mathcal{B}$, we say that a vector measure $\mathcal{F} : \Sigma \rightarrow X$ is (\mathcal{B}, μ) -continuous if $\lim_{\mu(E) \rightarrow 0} \|\mathcal{F}\|_{\mathcal{B}}(E) = 0$. Clearly both concepts coincide for \mathcal{B} -normed spaces.

Definition 3 We say that \mathcal{F} has bounded (∞, \mathcal{B}) -semivariation if there exists $C > 0$ such that

$$|\langle \mathcal{B}(\mathcal{F}(A), y), z^* \rangle| \leq C \cdot \|y\| \cdot \|z^*\| \cdot \mu(A), \quad y \in Y, z^* \in Z^*, A \in \Sigma. \quad (11)$$

The space of such measures is denoted by $\mathcal{V}_{\mathcal{B}}^{\infty}(X)$ and we set

$$\begin{aligned} \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)} &= \inf\{C : \text{satisfying (11)}\} \\ &= \sup\left\{\frac{|\langle \mathcal{B}(\mathcal{F}(A), y), z^* \rangle|}{\mu(A)} : y \in B_Y, z^* \in B_{Z^*}, A \in \Sigma, \mu(A) > 0\right\}. \end{aligned}$$

Observe that every vector measure \mathcal{F} belonging to $\mathcal{V}_{\mathcal{B}}^{\infty}(X)$ is (\mathcal{B}, μ) -continuous and it has bounded \mathcal{B} -variation. Also note that \mathcal{F} has bounded (∞, \mathcal{B}) -semivariation if and only if

$$\|\mathcal{B}(\mathcal{F}(A), y)\| \leq C\|y\|\mu(A), \quad y \in Y, A \in \Sigma,$$

or

$$\|\mathcal{F}\|_{\mathcal{B}}(A) \leq C\mu(A), \quad A \in \Sigma,$$

or

$$|\mathcal{F}|_{\mathcal{B}}(A) \leq C\mu(A), \quad A \in \Sigma.$$

It is elementary to see, due to the admissibility of \mathcal{B} , that $\|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)}$ is a norm

Of course

$$\begin{aligned} \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)} &= \sup\{\|\mathcal{B}(\mathcal{F}, y)\|_{V^{\infty}(Z)} : y \in B_Y\} \\ &= \sup\left\{\frac{\|\mathcal{B}(\mathcal{F}(A), y)\|_Z}{\mu(A)} : y \in B_Y, A \in \Sigma\right\} \\ &= \sup\left\{\frac{\|\mathcal{F}\|_{\mathcal{B}}(A)}{\mu(A)} : A \in \Sigma\right\} \\ &= \sup\left\{\frac{|\mathcal{F}|_{\mathcal{B}}(A)}{\mu(A)} : A \in \Sigma\right\}. \end{aligned}$$

Proposition 6 $\mathcal{F} \in \mathcal{V}_{\mathcal{B}}^{\infty}(X)$ if and only if there exists a bounded bilinear map $\mathcal{B}_{\mathcal{F}} : L^1 \times Y \rightarrow Z$ such that

$$\mathcal{B}_{\mathcal{F}}(\mathbf{1}_A, y) = \mathcal{B}(\mathcal{F}(A), y), \quad A \in \Sigma, y \in Y.$$

Moreover $\|\mathcal{B}_{\mathcal{F}}\| = \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)}$.

PROOF. Assume $\mathcal{F} \in \mathcal{V}_{\mathcal{B}}^{\infty}(X)$. Define $\mathcal{B}_{\mathcal{F}}$ on simple functions by the formula

$$\mathcal{B}_{\mathcal{F}}\left(\sum_{k=1}^n \alpha_k \mathbf{1}_{A_k}, y\right) = \sum_{k=1}^n \alpha_k \mathcal{B}(\mathcal{F}(A_k), y).$$

Observe that

$$\|\mathcal{B}_{\mathcal{F}}\left(\sum_{k=1}^n \alpha_k \mathbf{1}_{A_k}, y\right)\|_Z \leq \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)} \|y\| \sum_{k=1}^n |\alpha_k| \mu(A_k).$$

This allows to extend the bilinear map to $L^1 \times Y \rightarrow Z$ with norm $\|\mathcal{B}_{\mathcal{F}}\| \leq \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)}$. Conversely one has

$$\|\mathcal{B}(\mathcal{F}(A), y)\|_Z \leq \|\mathcal{B}_{\mathcal{F}}\| \cdot \|y\| \cdot \|\mathbf{1}_A\|_{L^1}$$

which gives $\|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)} \leq \|\mathcal{B}_{\mathcal{F}}\|$. ■

We use the notation $\text{Bil}(L^1 \times Y, Z)$ for the space of bounded bilinear maps with its natural norm.

Corollary 2 $\mathcal{V}_{\mathcal{B}}^{\infty}(X)$ is isometrically embedded into $\text{Bil}(L^1 \times Y, Z)$. In the case $\mathcal{B} = \mathcal{O}_{Y,Z}$ we have $\mathcal{V}_{\mathcal{O}_{Y,Z}}^{\infty}(\mathcal{L}(Y, Z)) = \text{Bil}(L^1 \times Y, Z)$.

Let $L_{\mathcal{B}}^{\infty}(X)$ stand for the space of measurable functions $f : \Omega \rightarrow X$ such that $\mathcal{B}(f, y) \in L^{\infty}(Z)$ for all $y \in Y$ and write

$$\|f\|_{L_{\mathcal{B}}^{\infty}(X)} = \sup\{\|\mathcal{B}(f, y)\|_{L^{\infty}(Z)} : y \in B_Y\}.$$

Note that $L_{\mathcal{B}}^{\infty}(X) \subseteq L_{\mathcal{B}}^1(X)$ and $|\mathcal{B}(\mathcal{F}_f^{\mathcal{B}}, y)|(A) = \int_A^{\mathcal{B}} \|\mathcal{B}(f, y)\| d\mu$ for any set $A \in \Sigma$. In particular if $f \in L_{\mathcal{B}}^{\infty}(X)$ then the measure $\mathcal{F}_f^{\mathcal{B}} \in \mathcal{V}_{\mathcal{B}}^{\infty}(X)$ and $\|\mathcal{F}_f^{\mathcal{B}}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)} = \|f\|_{L_{\mathcal{B}}^{\infty}(X)}$.

Proposition 7 *The following are equivalent:*

- (a) X is (Y, Z, \mathcal{B}) -normed.
- (b) $\mathcal{V}_{\mathcal{B}}^{\infty}(X) = V^{\infty}(X)$.
- (c) There exists $k > 0$ such that $\|\mathcal{F}_f^{\mathcal{B}}\|_{\mathcal{V}^{\infty}(X)} \leq k\|f\|_{L_{\mathcal{B}}^{\infty}(X)}$ for any $f \in L_{\mathcal{B}}^{\infty}(X)$.

PROOF. (a) \implies (b) Always $V^{\infty}(X) \subseteq \mathcal{V}_{\mathcal{B}}^{\infty}(X)$. Assume X is (Y, Z, \mathcal{B}) -normed and $\mathcal{F} \in \mathcal{V}_{\mathcal{B}}^{\infty}(X)$. Note that

$$\|\mathcal{F}(A)\| \leq k\|\mathcal{B}_{\mathcal{F}(A)}\| \leq k\|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)}\mu(A).$$

(b) \implies (c) Let $f \in L_{\mathcal{B}}^{\infty}(X)$. Clearly

$$\|\mathcal{F}_f^{\mathcal{B}}\|_{\mathcal{V}^{\infty}(X)} \leq k\|\mathcal{F}_f^{\mathcal{B}}\|_{\mathcal{V}_{\mathcal{B}}^{\infty}(X)} = k\|f\|_{L_{\mathcal{B}}^{\infty}(X)}.$$

(c) \implies (a) Let us take $f_x = x\mathbf{1}_{\Omega}$ for a given $x \in X$ and observe that $\mathcal{F}_{f_x}^{\mathcal{B}}(A) = x\mu(A)$ for all $A \in \Sigma$. Note that $\|f_x\|_{L_{\mathcal{B}}^{\infty}(X)} = \|\mathcal{B}_x\|$ and $\|\mathcal{F}_{f_x}^{\mathcal{B}}\|_{\mathcal{V}^{\infty}(X)} = \|x\|$. ■

Definition 4 Let $1 \leq p < \infty$. We say that \mathcal{F} has bounded (p, \mathcal{B}) -semivariation if

$$\|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^p(X)} = \sup \left\{ \left(\sum_{A \in \pi} \frac{|\langle \mathcal{B}(\mathcal{F}(A), y), z^* \rangle|^p}{\mu(A)^{p-1}} \right)^{\frac{1}{p}} : y \in B_Y, z^* \in B_{Z^*}, \pi \in \mathcal{D}_{\Omega} \right\} < \infty.$$

The space of such measures will be denoted by $\mathcal{V}_{\mathcal{B}}^p(X)$.

We have the equivalent formulation

$$\begin{aligned} \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^p(X)} &= \sup\{\|\mathcal{B}(\mathcal{F}, y)\|_{\mathcal{V}^p(Z)} : y \in B_Y\} \\ &= \sup\{\|\langle \mathcal{B}(\mathcal{F}, y), z^* \rangle\|_{\mathcal{V}^p} : y \in B_Y, z^* \in B_{Z^*}\}. \end{aligned}$$

Let us start with the following description.

Proposition 8 Let $1 < p < \infty$. Then $\mathcal{F} \in \mathcal{V}_{\mathcal{B}}^p(X)$ if and only if there exists a bounded bilinear map $\mathcal{B}_{\mathcal{F}} : L^{p'} \times Y \rightarrow Z$ such that

$$\mathcal{B}_{\mathcal{F}}(\mathbf{1}_A, y) = \mathcal{B}(\mathcal{F}(A), y), \quad A \in \Sigma, y \in Y.$$

Moreover $\|\mathcal{B}_{\mathcal{F}}\| = \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^p(X)}$.

PROOF Assume $\mathcal{F} \in \mathcal{V}_{\mathcal{B}}^p(X)$. Define as above $\mathcal{B}_{\mathcal{F}}$ on simple functions by the formula

$$\mathcal{B}_{\mathcal{F}}\left(\sum_{k=1}^n \alpha_k \mathbf{1}_{A_k}, y\right) = \sum_{k=1}^n \alpha_k \mathcal{B}(\mathcal{F}(A_k), y).$$

We use that

$$\begin{aligned} \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^p(X)} &= \sup \left\{ \left| \sum_{A \in \pi} \frac{\langle \mathcal{B}(\mathcal{F}(A), y), z^* \rangle \gamma_A}{\mu(A)^{1/p'}} \right| : y \in B_Y, z^* \in B_{Z^*}, \pi \in \mathcal{D}_{\Omega}, (\gamma_A)_A \in B_{\ell^{p'}} \right\} \\ &= \sup \left\{ \left\| \sum_{A \in \pi} \mathcal{B}(\mathcal{F}(A), y) \beta_A \right\|_Z : y \in B_Y, \pi \in \mathcal{D}_{\Omega}, \sum_{A \in \pi} \beta_A \mathbf{1}_A \in B_{L^{p'}} \right\} \\ &= \sup \left\{ \left\| \mathcal{B}_{\mathcal{F}}\left(\sum_{A \in \pi} \beta_A \mathbf{1}_A, y\right) \right\|_Z : y \in B_Y, \pi \in \mathcal{D}_{\Omega}, \sum_{A \in \pi} \beta_A \mathbf{1}_A \in B_{L^{p'}} \right\}. \end{aligned}$$

Hence using the density of simple functions we extend to $L^{p'}$ and $\|\mathcal{B}_{\mathcal{F}}\| \leq \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^p(X)}$. The converse follows also from the previous formula. ■

It is known that $\mathcal{V}^p(X) = \mathcal{L}(L^{p'}, X)$ (see [11]). Next result is the analogue in the bilinear setting.

Corollary 3 Let $1 < p < \infty$. $\mathcal{V}_{\mathcal{B}}^p(X)$ is isometrically embedded into $\text{Bil}(L^{p'} \times Y, Z)$. In the case $\mathcal{B} = \mathcal{O}_{Y, Z}$ we have $\mathcal{V}_{\mathcal{O}_{Y, Z}}^p(\mathcal{L}(Y, Z)) = \text{Bil}(L^{p'} \times Y, Z)$.

Proposition 9 Let $\mathcal{B} : X \times Y \rightarrow Z$ be an admissible bounded bilinear map and $1 < p < \infty$. Then X is (Y, Z, \mathcal{B}) -normed if and only if the space $\mathcal{V}_{\mathcal{B}}^p(X)$ is continuously contained into $\mathcal{V}^p(X)$.

PROOF. Assume X is (Y, Z, \mathcal{B}) -normed.

$$\begin{aligned} \|\mathcal{F}\|_{\mathcal{V}^p(X)} &= \sup \left\{ \left| \sum_{A \in \pi} \frac{\langle \mathcal{F}(A), x^* \rangle \gamma_A}{\mu(A)^{1/p'}} \right| : x^* \in B_{X^*}, \pi \in \mathcal{D}_{\Omega}, (\gamma_A)_A \in B_{\ell^{p'}} \right\} \\ &= \sup \left\{ \left\| \sum_{A \in \pi} \frac{\mathcal{F}(A) \gamma_A}{\mu(A)^{1/p'}} \right\|_X : \pi \in \mathcal{D}_{\Omega}, (\gamma_A)_A \in B_{\ell^{p'}} \right\} \\ &\leq k \sup \left\{ \left\| \mathcal{B}_{\Sigma} \frac{\mathcal{F}(A) \gamma_A}{\mu(A)^{1/p'}} \right\|_{\mathcal{L}(Y, Z)} : \pi \in \mathcal{D}_{\Omega}, (\gamma_A)_A \in B_{\ell^{p'}} \right\} \\ &= k \sup \left\{ \left\| \sum_{A \in \pi} \mathcal{B}\left(\frac{\mathcal{F}(A) \gamma_A}{\mu(A)^{1/p'}}, y\right) \right\|_Z : y \in B_Y, \pi \in \mathcal{D}_{\Omega}, (\gamma_A)_A \in B_{\ell^{p'}} \right\} \\ &= k \sup \left\{ \left(\sum_{A \in \pi} \frac{\|\mathcal{B}(\mathcal{F}(A), y)\|^p}{\mu(A)^{p-1}} \right)^{1/p} : y \in B_Y, \pi \in \mathcal{D}_{\Omega}, \right\} \\ &= k \|\mathcal{F}\|_{\mathcal{V}_{\mathcal{B}}^p(X)}. \end{aligned}$$

For the converse consider the vector measure $\mathcal{F}_x : \Sigma \rightarrow X$ given by $\mathcal{F}_x(A) = x\mu(A)\mu(\Omega)^{-1}$ for each $x \in X$. Note that $\|\mathcal{F}_x\|_{V^p(X)} = \|x\|$ and $\|\mathcal{F}_x\|_{V_{\mathcal{B}}^p(X)} = \|\mathcal{B}_x\|$. ■

4 Measures of bounded (p, \mathcal{B}) -variation.

Definition 5 We say that \mathcal{F} has bounded (p, \mathcal{B}) -variation if

$$\|\mathcal{F}\|_{V_{\mathcal{B}}^p(X)} = \sup \left\{ \left(\sum_{A \in \pi} \frac{\|\mathcal{B}(\mathcal{F}(A), y)\|_Z^p}{\mu(A)^{p-1}} \right)^{\frac{1}{p}} : y \in B_Y, \pi \in \mathcal{D}_\Omega \right\} < \infty.$$

The space of such measures will be denoted by $V_{\mathcal{B}}^p(X)$.

It is clear that the norm in the vector space $V_{\mathcal{B}}^p(X)$ is also given by the expressions

$$\begin{aligned} \|\mathcal{F}\|_{V_{\mathcal{B}}^p(X)} &= \sup \{ \|\mathcal{B}(\mathcal{F}, y)\|_{V^p(Z)} : y \in B_Y \} \\ &= \sup \left\{ \left\| \sum_{A \in \pi} \frac{\mathcal{B}(\mathcal{F}(A), y)}{\mu(A)} \mathbf{1}_A \right\|_{L^p(Z)} : y \in B_Y, \pi \in \mathcal{D}_\Omega \right\} \\ &= \sup \left\{ \left\| \sum_{A \in \pi} \frac{\mathcal{F}(A)}{\mu(A)} \mathbf{1}_A \right\|_{L_{\mathcal{B}}^p(X)} : \pi \in \mathcal{D}_\Omega \right\}. \end{aligned}$$

Remark 2 For $p = 1$ and $p = \infty$ this corresponds to $|\mathcal{F}|_{\mathcal{B}}(\Omega)$ and $\|\mathcal{F}\|_{V_{\mathcal{B}}^\infty(X)}$. Hence we define $V^\infty(X) = V_{\mathcal{B}}^\infty(X)$.

It is clear that $V_{\mathcal{B}}^p(X) \subseteq V_{\mathcal{B}}^q(X)$ and $\|\mathcal{F}\|_{V_{\mathcal{B}}^q(X)} \leq \|\mathcal{F}\|_{V_{\mathcal{B}}^p(X)}$.

On the other hand, since

$$|\mathcal{F}|_{\mathcal{B}}(E) \leq \|\mathcal{F}\|_{V_{\mathcal{B}}^p(X)} \|\mathbf{1}_E\|_{L^{p'}}, \quad E \in \Sigma,$$

one sees that if $\mathcal{F} \in V_{\mathcal{B}}^p(X)$ then \mathcal{F} has bounded \mathcal{B} -variation and it is (\mathcal{B}, μ) -continuous.

Remark 3 Using the inclusions $L^q(X) \subseteq L^p(X)$ for $1 \leq p \leq q \leq \infty$ one also has

$$V_{\mathcal{B}}^\infty(X) \subseteq V_{\mathcal{B}}^q(X) \subseteq V_{\mathcal{B}}^p(X)$$

and

$$\|\mathcal{F}\|_{V_{\mathcal{B}}^p(X)} \leq \mu(\Omega)^{1/q-1/p} \|\mathcal{F}\|_{V_{\mathcal{B}}^q(X)} \leq \mu(\Omega)^{1/q} \|\mathcal{F}\|_{V_{\mathcal{B}}^\infty(X)}.$$

Let us find different equivalent formulations for the norm in $V_{\mathcal{B}}^p(X)$.

Proposition 10

$$\|\mathcal{F}\|_{V_{\mathcal{B}}^p(X)} = \sup \left\{ \sum_{A \in \pi} \|\mathcal{B}(\mathcal{F}(A), \beta_A y)\|_Z : y \in B_Y, \pi \in \mathcal{D}_\Omega, \sum_{A \in \pi} \beta_A \mathbf{1}_A \in B_{L^{p'}} \right\}. \quad (12)$$

$$\|\mathcal{F}\|_{V_{\mathcal{B}}^p(X)} = \sup \left\{ \left\| \sum_{A \in \pi} \mathcal{B}^*(\mathcal{F}(A), z_A^*) \right\|_{Y^*} : y \in B_Y, \pi \in \mathcal{D}_\Omega, \sum_{A \in \pi} z_A^* \mathbf{1}_A \in B_{L^{p'}(Z^*)} \right\}. \quad (13)$$

PROOF. Given a partition $\pi \in \mathcal{D}_\Omega$, $\alpha_A \in \mathbb{R}$ and $\beta_A = \frac{\alpha_A}{\mu(A)^{1/p'}}$ one has that the simple function $g = \sum_{A \in \pi} \beta_A \mathbf{1}_A$ satisfies $\|g\|_{L^{p'}} = \|(\alpha_A)_{A \in \pi}\|_{\ell^{p'}}$. Therefore

$$\begin{aligned}
\|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)} &= \sup \left\{ \left\| \left(\left\| \mathcal{B} \left(\frac{\mathcal{F}(A)}{\mu(A)^{1/p'}}, y \right) \right\|_Z \right)_{A \in \pi} \right\|_{\ell^p} : y \in B_Y, \pi \in \mathcal{D}_\Omega \right\} \\
&= \sup \left\{ \sum_{A \in \pi} \left\| \mathcal{B} \left(\frac{\mathcal{F}(A)}{\mu(A)^{1/p'}}, y \right) \right\|_Z |\alpha_A| : y \in B_Y, \pi \in \mathcal{D}_\Omega, (\alpha_A)_{A \in \pi} \in B_{\ell^{p'}} \right\} \\
&= \sup \left\{ \sum_{A \in \pi} \left\| \mathcal{B} \left(\mathcal{F}(A) \frac{\alpha_A}{\mu(A)^{1/p'}}, y \right) \right\|_Z : y \in B_Y, \pi \in \mathcal{D}_\Omega, (\alpha_A)_{A \in \pi} \in B_{\ell^{p'}} \right\} \\
&= \sup \left\{ \sum_{A \in \pi} \|\mathcal{B}(\mathcal{F}(A), \beta_A y)\|_Z : y \in B_Y, \pi \in \mathcal{D}_\Omega, \sum_{A \in \pi} \beta_A \mathbf{1}_A \in B_{L^{p'}} \right\}.
\end{aligned}$$

We get (13) from the duality $(\ell^1(Z))^* = \ell^\infty(Z^*)$ and (12). Indeed,

$$\begin{aligned}
\|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)} &= \sup \left\{ \sum_{A \in \pi} \|\mathcal{B}(\mathcal{F}(A), \beta_A y)\|_Z : y \in B_Y, \pi \in \mathcal{D}_\Omega, \sum_{A \in \pi} \beta_A \mathbf{1}_A \in B_{L^{p'}} \right\} \\
&= \sup \left\{ \left| \sum_{A \in \pi} \langle \mathcal{B}(\mathcal{F}(A), \beta_A y), z_A^* \rangle \right| : y \in B_Y, \pi \in \mathcal{D}_\Omega, z_A^* \in B_{Z^*}, \sum_{A \in \pi} \beta_A \mathbf{1}_A \in B_{L^{p'}} \right\} \\
&= \sup \left\{ \left| \sum_{A \in \pi} \langle y, \mathcal{B}^*(\mathcal{F}(A), \beta_A z_A^*) \rangle \right| : y \in B_Y, \pi \in \mathcal{D}_\Omega, z_A^* \in B_{Z^*}, \sum_{A \in \pi} \beta_A \mathbf{1}_A \in B_{L^{p'}} \right\} \\
&= \sup \left\{ \left\| \sum_{A \in \pi} \mathcal{B}^*(\mathcal{F}(A), z_A^*) \right\|_{Y^*} : \pi \in \mathcal{D}_\Omega, \sum_{A \in \pi} z_A^* \mathbf{1}_A \in B_{L^{p'}(Z^*)} \right\}.
\end{aligned}$$

■

Let us give a characterization of the vector measures in the space $V_{\mathbb{B}}^p(X)$ using only scalar valued functions $\{\varphi_y : y \in B_Y\} \subseteq L^p$.

Theorem 2 $\mathcal{F} \in V_{\mathbb{B}}^p(X)$ if and only if there exist $0 \leq \varphi_y \in L^p$ for each $y \in Y$ such that

- (a) $\sup\{\|\varphi_y\|_{L^p} : y \in B_Y\} < \infty$ and
- (b) $\|\mathcal{B}(\mathcal{F}(E), y)\| \leq \int_E \varphi_y d\mu$ for every $y \in Y$ and $E \in \Sigma$.

Moreover $\|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)} = \sup\{\|\varphi_y\|_{L^p} : y \in B_Y\}$.

PROOF. Let $\mathcal{F} \in V_{\mathbb{B}}^p(X)$. Then we have that $\mathcal{B}(\mathcal{F}, y) \in V^p(Z)$ for all $y \in B_Y$ and $|\mathcal{B}(\mathcal{F}, y)|$ is a non negative μ -continuous measure that has bounded variation. Using the Radon-Nikodým theorem there exists a non negative integrable function φ_y such that for all $E \in \Sigma$

$$|\mathcal{B}(\mathcal{F}, y)|(E) = \int_E \varphi_y d\mu. \quad (14)$$

In fact φ_y can be chosen belonging to L^p and verifying that $\|\varphi_y\|_{L^p} = \|\mathcal{B}(\mathcal{F}, y)\|_{V^p(Z)}$.

Then for every $E \in \Sigma$ and $y \in B_Y$

$$\|\mathcal{B}(\mathcal{F}(E), y)\| \leq |\mathcal{F}|_{\mathcal{B}}(E) = \sup\{|\mathcal{B}(\mathcal{F}, y)|(E) : y \in B_Y\} = \sup\left\{\int_E \varphi_y d\mu : y \in B_Y\right\}$$

and we obtain the result.

Conversely observe that using Hölder's inequality we have that

$$\|\mathcal{B}(\mathcal{F}(E), y)\| \leq \int_E \varphi_y d\mu \leq \left(\int_E \varphi_y^p d\mu\right)^{1/p} \mu(E)^{1/p'}$$

for all $E \in \Sigma$ and $y \in B_Y$. Hence for every $\pi \in \mathcal{D}_\Omega$

$$\sum_{A \in \pi} \frac{\|\mathcal{B}(\mathcal{F}(A), y)\|^p}{\mu(A)^{p-1}} \leq \int_\Omega \varphi_y^p d\mu.$$

This shows that $\mathcal{F} \in V_{\mathcal{B}}^p(X)$ and $\|\mathcal{F}\|_{V_{\mathcal{B}}^p(X)} \leq \sup\{\|\varphi_y\|_{L^p} : y \in B_Y\}$. ■

Let us now see the analogue to Theorem 1 in the cases $1 < p < \infty$.

Theorem 3 *Assume X is (Y, Z, \mathcal{B}) -normed and $1 < p < \infty$. If $f \in L_{\mathcal{B}}^p(X)$ then $\mathcal{F}_f^{\mathcal{B}} \in V_{\mathcal{B}}^p(X)$ and $\|\mathcal{F}_f^{\mathcal{B}}\|_{V_{\mathcal{B}}^p(X)} = \|f\|_{L_{\mathcal{B}}^p(X)}$.*

PROOF. Let us take $f \in L_{\mathcal{B}}^p(X)$. From Theorem 1 one knows that $\mathcal{F}_f^{\mathcal{B}} : \Sigma \rightarrow X$ is a vector measure of bounded variation. Now, for each $y \in Y$, $\mathcal{B}^y \mathcal{F}_f^{\mathcal{B}} : \Sigma \rightarrow Z$ is a vector measure verifying that

$$\mathcal{B}^y \mathcal{F}_f^{\mathcal{B}}(E) = \mathcal{B}(\mathcal{F}_f^{\mathcal{B}}(E), y) = \mathcal{B}\left(\int_E^{\mathcal{B}} f d\mu, y\right) = \int_E \mathcal{B}(f, y) d\mu, \quad E \in \Sigma.$$

Therefore we have

$$\|f\|_{L_{\mathcal{B}}^p(X)} = \sup\{\|\mathcal{B}(f, y)\|_{L^p(Z)} : y \in B_Y\} = \sup\{\|\mathcal{B}(\mathcal{F}_f^{\mathcal{B}}, y)\|_{V^p(Z)} : y \in B_Y\} = \|\mathcal{F}_f^{\mathcal{B}}\|_{V_{\mathcal{B}}^p(X)}. \quad \blacksquare$$

Corollary 4 *If X is (Y, Z, \mathcal{B}) -normed then $L_{\mathcal{B}}^p(X)$ is isometrically contained into $V_{\mathcal{B}}^p(X)$.*

From the definition one clearly has the following interpretations of $V_{\mathcal{B}}^p(X)$ as operators:

$V_{\mathcal{B}}^p(X)$ is isometrically embedded into $\mathcal{L}(Y, V^p(Z))$ by composition, i.e. $\mathcal{F} \rightarrow \Phi_{\mathcal{F}}(y) = \mathcal{B}^y \mathcal{F}$.

Let us see other processes that generate operators from vector measures: Given a vector measure $\mathcal{F} : \Sigma \rightarrow X$ and a bounded bilinear map $\mathcal{B} : X \times Y \rightarrow Z$ we can consider the operators $T_{\mathcal{F}}^{\mathcal{B}}$ (resp. $S_{\mathcal{F}}^{\mathcal{B}}$) defined on Y -valued simple functions $s = \sum_{k=1}^n y_k \mathbf{1}_{A_k}$ (resp. Z^* -valued simple functions $t = \sum_{k=1}^n z_k^* \mathbf{1}_{A_k}$) by

$$T_{\mathcal{F}}^{\mathcal{B}}(s) = \sum_{k=1}^n \mathcal{B}(\mathcal{F}(A_k), y_k)$$

and

$$S_{\mathcal{F}}^{\mathcal{B}}(t) = \sum_{k=1}^n \mathcal{B}^*(\mathcal{F}(A_k), z_k^*).$$

Observe that actually $S_{\mathcal{F}}^{\mathcal{B}} = T_{\mathcal{F}}^{\mathcal{B}*}$.

Theorem 4 Let $1 < p < \infty$. $V_{\mathbb{B}}^p(X)$ is continuously contained into $\mathcal{L}(L^{p'} \hat{\otimes} Y, Z)$.

PROOF. Let $\mathcal{F} \in V_{\mathbb{B}}^p(X)$. Consider the linear operator $T_{\mathcal{F}}^{\mathbb{B}}$ defined on Y -valued simple functions and with values in Z . Note that for any partition π , $\phi = \sum_{A \in \pi} \alpha_A \mathbf{1}_A$ and $y \in Y$

$$\|T_{\mathcal{F}}^{\mathbb{B}}(\phi \otimes y)\|_Z \leq \sum_{A \in \pi} \|\mathcal{B}(\mathcal{F}(A), \alpha_A y)\|_Z.$$

Using (12) and the definition of projective tensor product one gets $\|T_{\mathcal{F}}^{\mathbb{B}}\| \leq \|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)}$. ■

Theorem 5 Let $1 < p < \infty$. $V_{\mathbb{B}}^p(X)$ is isometrically embedded into $\mathcal{L}(L^{p'}(Z^*), Y^*)$.

PROOF. Let $\mathcal{F} \in V_{\mathbb{B}}^p(X)$. Consider the linear operator $S_{\mathcal{F}}^{\mathbb{B}}$ from the space of Z^* -valued simple functions into Y^* . Note that for any partition π

$$\left\| S_{\mathcal{F}}^{\mathbb{B}} \left(\sum_{A \in \pi} z_A^* \mathbf{1}_A \right) \right\|_{Y^*} = \left\| \sum_{A \in \pi} \mathcal{B}^*(\mathcal{F}(A), z_A^*) \right\|_{Y^*}.$$

Using (13) and the density of simple functions in $L^{p'}(Z^*)$ one gets $\|S_{\mathcal{F}}^{\mathbb{B}}\| = \|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)}$. ■

Note that $V_{\mathbb{B}}^p(X) \subseteq \mathcal{V}_{\mathbb{B}}^p(X)$ and, from Corollary 3, $\mathcal{V}_{\mathbb{B}}^p(X)$ is embedded into $\text{Bil}(L^{p'} \times Y, Z)$. Hence $V_{\mathbb{B}}^p(X)$ is continuously contained into $\text{Bil}(L^{p'} \times Y, Z)$ by means of the mapping $\mathcal{F} \rightarrow \mathcal{B}_{\mathcal{F}} : L^{p'} \times Y \rightarrow Z$ given by

$$\mathcal{B}_{\mathcal{F}}(s, y) = \sum_{k=1}^n \mathcal{B}(\mathcal{F}(A_k), \alpha_k y)$$

where $s = \sum_{k=1}^n \alpha_k \mathbf{1}_{A_k}$. Let us find out which special class of bilinear maps represent elements in $V_{\mathbb{B}}^p(X)$.

In the case of $Y = \mathbb{K}$ the corresponding operators would correspond to the class of cone absolutely summing ones.

Definition 6 Let L be a Banach lattice, Y and Z be Banach spaces and $\mathcal{U} : L \times Y \rightarrow Z$ be a bounded bilinear map. We say that \mathcal{U} is cone absolutely summing if there exists $C > 0$ such that

$$\sup \left\{ \sum_{n=1}^N \|\mathcal{U}(\varphi_n, y)\|_Z : y \in B_Y \right\} \leq C \sup \left\{ \sum_{n=1}^N |\langle \varphi_n, \psi \rangle| : \psi \in B_{L^*} \right\}$$

for any finite family $(\varphi_n)_n$ of positive elements in L .

We denote by $\Lambda(L \times Y, Z)$ the space of such bilinear maps and we endow the space with the norm $\pi^+(\mathcal{U})$ given by the infimum of the constants satisfying the above inequality.

Theorem 6 If $\mathcal{F} \in V_{\mathbb{B}}^p(X)$ then $\mathcal{B}_{\mathcal{F}} \in \Lambda(L^{p'} \times Y, Z)$ and $\|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)} = \pi^+(\mathcal{B}_{\mathcal{F}})$.

PROOF. Given $\mathcal{F} \in V_{\mathbb{B}}^p(X)$ then $\mathcal{B}_{\mathcal{F}} : L^{p'} \times Y \rightarrow Z$ is bounded. Let us show that $\mathcal{B}_{\mathcal{F}} \in \Lambda(L^{p'} \times Y, Z)$ and $\pi^+(\mathcal{B}_{\mathcal{F}}) = \|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)}$.

From Theorem 2 there exists $0 \leq \varphi_y \in L^p$ such that $\|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)} = \sup\{\|\varphi_y\|_{L^p} : y \in B_Y\}$ and

$$\|\mathcal{B}_{\mathcal{F}}(\mathbf{1}_A, y)\| \leq \int_{\Omega} \mathbf{1}_A \varphi_y d\mu, \quad A \in \Sigma.$$

Using linearity and density of simple functions one also extends to

$$\|\mathcal{B}_{\mathcal{F}}(\psi, y)\| \leq \int_{\Omega} \psi \varphi_y d\mu,$$

for any $0 \leq \psi \in L^{p'}$ and $y \in Y$.

Now, given a finite family $0 \leq \psi_n \in L^{p'}$ and $y \in Y$, we can write

$$\begin{aligned} \sum_{n=1}^N \|\mathcal{B}_{\mathcal{F}}(\psi_n, y)\| &\leq \sum_{n=1}^N \int_{\Omega} \psi_n \varphi_y d\mu \\ &= \sum_{n=1}^N \|\varphi_y\|_{L^p} \langle \psi_n, \frac{\varphi_y}{\|\varphi_y\|_{L^p}} \rangle d\mu \\ &\leq \|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)} \sup\left\{ \sum_{n=1}^N |\langle \psi_n, \varphi \rangle| : \varphi \in B_{L^p} \right\}. \end{aligned}$$

This shows $\pi^+(\mathcal{B}_{\mathcal{F}}) \leq \|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)}$.

On the other hand, given a partition π , a sequence $(\alpha_A)_A \in \ell^{p'}$ and denoting $\psi_A = \frac{|\alpha_A|}{\mu(A)^{1/p'}} \mathbf{1}_A$ one can apply the condition of cone absolutely summing bilinear map to get

$$\begin{aligned} \sum_{A \in \pi} \|\mathcal{B}\left(\frac{\mathcal{F}(A)}{\mu(A)^{1/p'}}, \alpha_A y\right)\|_Z &= \sum_{A \in \pi} \|\mathcal{B}_{\mathcal{F}}(\psi_A, y)\|_Z \\ &\leq \pi^+(\mathcal{B}_{\mathcal{F}}) \|y\| \sup\left\{ \sum_{A \in \pi} \int_{\Omega} \psi_A |\varphi| d\mu : \varphi \in B_{L^p} \right\} \\ &= \pi^+(\mathcal{B}_{\mathcal{F}}) \|y\| \sup\left\{ \sum_{A \in \pi} \frac{|\alpha_A|}{\mu(A)^{1/p'}} \int_A |\varphi| d\mu : \varphi \in B_{L^p} \right\} \\ &\leq \pi^+(\mathcal{B}_{\mathcal{F}}) \|y\| \sup\left\{ \sum_{A \in \pi} |\alpha_A| \left(\int_A |\varphi|^p d\mu \right)^{1/p} : \varphi \in B_{L^p} \right\} \\ &\leq \pi^+(\mathcal{B}_{\mathcal{F}}) \cdot \|y\| \cdot \|(\alpha_A)_A\|_{\ell^{p'}}. \end{aligned}$$

Now (12) allows to conclude that $\|\mathcal{F}\|_{V_{\mathbb{B}}^p(X)} \leq \pi^+(\mathcal{B}_{\mathcal{F}})$. ■

Corollary 5 $V_{\mathbb{B}}^p(X)$ is isometrically embedded into $\Lambda(L^{p'} \times Y, Z)$.

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