

Norming sets and integration with respect to vector measures

J. Rodríguez (Murcia)

Joint work with A. Fernández, F. Mayoral and F. Naranjo (Sevilla)

Positivity VI

El Escorial – July 20th, 2009

Our General Problem

(Ω, Σ) measurable space, X Banach space with dual X^* ,
 $\nu : \Sigma \rightarrow X$ countably additive (c.a.) vector measure

Our General Problem

(Ω, Σ) measurable space, X Banach space with dual X^* ,
 $\nu : \Sigma \rightarrow X$ countably additive (c.a.) vector measure

Definition

A measurable function $f : \Omega \rightarrow \mathbb{R}$ is:

Our General Problem

(Ω, Σ) measurable space, X Banach space with dual X^* ,
 $\nu : \Sigma \rightarrow X$ countably additive (c.a.) vector measure

Definition

A measurable function $f : \Omega \rightarrow \mathbb{R}$ is:

- 1 **weakly ν -integrable** if $f \in \mathcal{L}^1(x^* \nu)$ for all $x^* \in X^*$;

Our General Problem

(Ω, Σ) measurable space, X Banach space with dual X^* ,
 $\nu : \Sigma \rightarrow X$ countably additive (c.a.) vector measure

Definition

A measurable function $f : \Omega \rightarrow \mathbb{R}$ is:

- 1 **weakly ν -integrable** if $f \in \mathcal{L}^1(x^* \nu)$ for all $x^* \in X^*$;
- 2 **strongly ν -integrable** if it is weakly ν -integrable and for each $A \in \Sigma$ there is a vector $\int_A f d\nu \in X$ such that

$$x^* \left(\int_A f d\nu \right) = \int_A f d(x^* \nu) \quad \text{for all } x^* \in X^*.$$

Here $x^* \nu : \Sigma \rightarrow \mathbb{R}$ denotes the composition of ν and x^* .

Our General Problem

(Ω, Σ) measurable space, X Banach space with dual X^* ,
 $\nu : \Sigma \rightarrow X$ countably additive (c.a.) vector measure

Definition

A measurable function $f : \Omega \rightarrow \mathbb{R}$ is:

- 1 **weakly ν -integrable** if $f \in \mathcal{L}^1(x^* \nu)$ for all $x^* \in X^*$;
- 2 **strongly ν -integrable** if it is weakly ν -integrable and for each $A \in \Sigma$ there is a vector $\int_A f d\nu \in X$ such that

$$\boxed{x^* \left(\int_A f d\nu \right) = \int_A f d(x^* \nu)} \quad \text{for all } x^* \in X^*.$$

Here $x^* \nu : \Sigma \rightarrow \mathbb{R}$ denotes the composition of ν and x^* .

Question

What happens if we replace X^* by a smaller set of functionals in the previous definition ??????

Weak Convergence Tests

Weak Convergence Tests

Grothendieck (1952)

Let (f_n) be a bounded sequence in $C(K)$ and $f \in C(K)$.

If $f_n(t) \rightarrow f(t)$ for all $t \in K$,
then $f_n \rightarrow f$ weakly.

Weak Convergence Tests

Grothendieck (1952)

Let (f_n) be a bounded sequence in $C(K)$ and $f \in C(K)$.

If $f_n(t) \rightarrow f(t)$ for all $t \in K$, then $f_n \rightarrow f$ weakly.

Rainwater (1963)

Let (x_n) be a bounded sequence in X and $x \in X$.

If $x^*(x_n) \rightarrow x^*(x)$ for all $x^* \in \text{ext}(B_{X^*})$, then $x_n \rightarrow x$ weakly.

Weak Convergence Tests

Grothendieck (1952)

Let (f_n) be a bounded sequence in $C(K)$ and $f \in C(K)$.

If $f_n(t) \rightarrow f(t)$ for all $t \in K$, then $f_n \rightarrow f$ weakly.

Rainwater (1963)

Let (x_n) be a bounded sequence in X and $x \in X$.

If $x^*(x_n) \rightarrow x^*(x)$ for all $x^* \in \text{ext}(B_{X^*})$, then $x_n \rightarrow x$ weakly.

► $B \subset B_{X^*}$ is a **James boundary** if $\forall x \in X \exists x^* \in B$ such that $\|x\| = x^*(x)$.

Weak Convergence Tests

Grothendieck (1952)

Let (f_n) be a bounded sequence in $C(K)$ and $f \in C(K)$.

If $f_n(t) \rightarrow f(t)$ for all $t \in K$, then $f_n \rightarrow f$ weakly.

Rainwater (1963)

Let (x_n) be a bounded sequence in X and $x \in X$.

If $x^*(x_n) \rightarrow x^*(x)$ for all $x^* \in \text{ext}(B_{X^*})$, then $x_n \rightarrow x$ weakly.

► $B \subset B_{X^*}$ is a **James boundary** if $\forall x \in X \exists x^* \in B$ such that $\|x\| = x^*(x)$.

Simons (1972)

Let $B \subset B_{X^*}$ be a **James boundary**.

Let (x_n) be a bounded sequence in X and $x \in X$.

If $x^*(x_n) \rightarrow x^*(x)$ for all $x^* \in B$, then $x_n \rightarrow x$ weakly.

Weak Convergence Tests

Grothendieck (1952)

Let (f_n) be a bounded sequence in $C(K)$ and $f \in C(K)$.

If $f_n(t) \rightarrow f(t)$ for all $t \in K$, then $f_n \rightarrow f$ weakly.

Rainwater (1963)

Let (x_n) be a bounded sequence in X and $x \in X$.

If $x^*(x_n) \rightarrow x^*(x)$ for all $x^* \in \text{ext}(B_{X^*})$, then $x_n \rightarrow x$ weakly.

► $B \subset B_{X^*}$ is a **James boundary** if $\forall x \in X \exists x^* \in B$ such that $\|x\| = x^*(x)$.

Simons (1972)

Let $B \subset B_{X^*}$ be a **James boundary**.

Let (x_n) be a bounded sequence in X and $x \in X$.

If $x^*(x_n) \rightarrow x^*(x)$ for all $x^* \in B$, then $x_n \rightarrow x$ weakly.

An application to vector measures

Let $B \subset B_{X^*}$ be a **James boundary**.

A set function $\mu : \Sigma \rightarrow X$ is c.a. iff $x^*\mu$ is c.a. for all $x^* \in B$.

Weak Convergence Tests

Grothendieck (1952)

Let (f_n) be a bounded sequence in $C(K)$ and $f \in C(K)$.

If $f_n(t) \rightarrow f(t)$ for all $t \in K$, then $f_n \rightarrow f$ weakly.

Rainwater (1963)

Let (x_n) be a bounded sequence in X and $x \in X$.

If $x^*(x_n) \rightarrow x^*(x)$ for all $x^* \in \text{ext}(B_{X^*})$, then $x_n \rightarrow x$ weakly.

► $B \subset B_{X^*}$ is a **James boundary** if $\forall x \in X \exists x^* \in B$ such that $\|x\| = x^*(x)$.

Simons (1972)

Let $B \subset B_{X^*}$ be a **James boundary**.

Let (x_n) be a bounded sequence in X and $x \in X$.

If $x^*(x_n) \rightarrow x^*(x)$ for all $x^* \in B$, then $x_n \rightarrow x$ weakly.

An application to vector measures

Let $B \subset B_{X^*}$ be a **James boundary**.

A set function $\mu : \Sigma \rightarrow X$ is c.a. iff $x^*\mu$ is c.a. for all $x^* \in B$.

Pfizner (2008)

Let $B \subset B_{X^*}$ be a **James boundary**. Let $H \subset X$ be a bounded set.

If H is $\sigma(X, B)$ -compact, then H is weakly compact.

Boundedness Tests

Boundedness Tests

Uniform Boundedness Theorem

A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in X^*$.

Uniform Boundedness Theorem

A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in X^*$.

► $T \subset X^*$ is w^* -**thick** (Fonf, 1989) if, whenever we write $T = \bigcup T_n$ with $T_n \subset T_{n+1}$, there is m such that $\inf_{x \in S_X} \sup_{x^* \in T_m} |x^*(x)| > 0$.

Uniform Boundedness Theorem

A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in X^*$.

► $T \subset X^*$ is w^* -**thick** (Fonf, 1989) if, whenever we write $T = \bigcup T_n$ with $T_n \subset T_{n+1}$, there is m such that $\inf_{x \in S_X} \sup_{x^* \in T_m} |x^*(x)| > 0$.

Nygaard et al. (2002-2006)

Let $T \subset X^*$ be w^* -**thick**. Then:

- 1 A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in T$.

Uniform Boundedness Theorem

A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in X^*$.

► $T \subset X^*$ is w^* -**thick** (Fonf, 1989) if, whenever we write $T = \bigcup T_n$ with $T_n \subset T_{n+1}$, there is m such that $\inf_{x \in S_X} \sup_{x^* \in T_m} |x^*(x)| > 0$.

Nygaard et al. (2002-2006)

Let $T \subset X^*$ be w^* -**thick**. Then:

- 1 A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in T$.
- 2 A series $\sum x_n$ in X is weakly unconditionally Cauchy iff

$$\sum |x^*(x_n)| < \infty \quad \text{for all } x^* \in T.$$

Uniform Boundedness Theorem

A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in X^*$.

► $T \subset X^*$ is w^* -**thick** (Fonf, 1989) if, whenever we write $T = \bigcup T_n$ with $T_n \subset T_{n+1}$, there is m such that $\inf_{x \in S_X} \sup_{x^* \in T_m} |x^*(x)| > 0$.

Nygaard et al. (2002-2006)

Let $T \subset X^*$ be w^* -**thick**. Then:

- 1 A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in T$.
- 2 A series $\sum x_n$ in X is weakly unconditionally Cauchy iff

$$\sum |x^*(x_n)| < \infty \quad \text{for all } x^* \in T.$$

- 3 An X -valued set function μ defined on an algebra is bounded and finitely additive iff $x^*\mu$ is bounded and finitely additive for all $x^* \in T$.

Uniform Boundedness Theorem

A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in X^*$.

► $T \subset X^*$ is w^* -**thick** (Fonf, 1989) if, whenever we write $T = \bigcup T_n$ with $T_n \subset T_{n+1}$, there is m such that $\inf_{x \in S_X} \sup_{x^* \in T_m} |x^*(x)| > 0$.

Nygaard et al. (2002-2006)

Let $T \subset X^*$ be w^* -**thick**. Then:

① A set $H \subset X$ is bounded iff $x^*(H)$ is bounded for all $x^* \in T$.

② A series $\sum x_n$ in X is weakly unconditionally Cauchy iff

$$\sum |x^*(x_n)| < \infty \quad \text{for all } x^* \in T.$$

③ An X -valued set function μ defined on an algebra is bounded and finitely additive iff $x^*\mu$ is bounded and finitely additive for all $x^* \in T$.

► Each of these properties characterizes w^* -thickness.

Weak Integrability

(Ω, Σ) measurable space, $\nu : \Sigma \rightarrow X$ c.a. vector measure

Weak Integrability

(Ω, Σ) measurable space, $\nu : \Sigma \rightarrow X$ c.a. vector measure

$$N \subset X^*$$

$$\mathcal{L}_N^1(\nu) := \{f : \Omega \rightarrow \mathbb{R} \text{ measurable} : f \in \mathcal{L}^1(x^* \nu) \text{ for all } x^* \in N\}$$

Weak Integrability

(Ω, Σ) measurable space, $\nu : \Sigma \rightarrow X$ c.a. vector measure

$$N \subset X^*$$

$$\mathcal{L}_N^1(\nu) := \{f : \Omega \rightarrow \mathbb{R} \text{ measurable} : f \in \mathcal{L}^1(x^* \nu) \text{ for all } x^* \in N\}$$

▶ $\mathcal{L}_{X^*}^1(\nu) = \mathcal{L}_w^1(\nu) =$ the set of all weakly ν -integrable functions

Weak Integrability

(Ω, Σ) measurable space, $\nu : \Sigma \rightarrow X$ c.a. vector measure

$$N \subset X^*$$

$$\mathcal{L}_N^1(\nu) := \{f : \Omega \rightarrow \mathbb{R} \text{ measurable} : f \in \mathcal{L}^1(x^* \nu) \text{ for all } x^* \in N\}$$

▶ $\mathcal{L}_{X^*}^1(\nu) = \mathcal{L}_w^1(\nu) =$ the set of all weakly ν -integrable functions

Question

When does the equality $\mathcal{L}_w^1(\nu) = \mathcal{L}_N^1(\nu)$ hold ?????

Weak Integrability

(Ω, Σ) measurable space, $\nu : \Sigma \rightarrow X$ c.a. vector measure

$$N \subset X^*$$

$$\mathcal{L}_N^1(\nu) := \{f : \Omega \rightarrow \mathbb{R} \text{ measurable} : f \in \mathcal{L}^1(x^* \nu) \text{ for all } x^* \in N\}$$

► $\mathcal{L}_{X^*}^1(\nu) = \mathcal{L}_w^1(\nu) =$ the set of all weakly ν -integrable functions

Question

When does the equality $\mathcal{L}_w^1(\nu) = \mathcal{L}_N^1(\nu)$ hold ?????

Theorem

① If N is w^* -thick, then $\mathcal{L}_w^1(\nu) = \mathcal{L}_N^1(\nu)$.

Weak Integrability

(Ω, Σ) measurable space, $\nu : \Sigma \rightarrow X$ c.a. vector measure

$$N \subset X^*$$

$$\mathcal{L}_N^1(\nu) := \{f : \Omega \rightarrow \mathbb{R} \text{ measurable} : f \in \mathcal{L}^1(x^* \nu) \text{ for all } x^* \in N\}$$

► $\mathcal{L}_{X^*}^1(\nu) = \mathcal{L}_w^1(\nu) =$ the set of all weakly ν -integrable functions

Question

When does the equality $\mathcal{L}_w^1(\nu) = \mathcal{L}_N^1(\nu)$ hold ??????

Theorem

- 1 If N is w^* -thick, then $\mathcal{L}_w^1(\nu) = \mathcal{L}_N^1(\nu)$.
- 2 If $\mathcal{L}_w^1(\mu) = \mathcal{L}_N^1(\mu)$ for every c.a. X -valued measure μ , then N is w^* -thick.

When $X \not\subseteq c_0$

- ▶ $\mathcal{L}^1(\nu)$ = the set of all strongly ν -integrable functions

- ▶ $\mathcal{L}^1(\nu)$ = the set of all strongly ν -integrable functions

Lewis (1972)

If $X \not\subset c_0$, then

$$\mathcal{L}^1(\nu) = \mathcal{L}_w^1(\nu).$$

▶ $\mathcal{L}^1(\nu)$ = the set of all strongly ν -integrable functions

Lewis (1972)

If $X \not\subset c_0$, then

$$\mathcal{L}^1(\nu) = \mathcal{L}_w^1(\nu).$$

Fonf (1989)

If $X \not\subset c_0$, then every James boundary $B \subset B_{X^*}$ is w^* -thick.

▶ $\mathcal{L}^1(\nu)$ = the set of all strongly ν -integrable functions

Lewis (1972)

If $X \not\approx c_0$, then

$$\mathcal{L}^1(\nu) = \mathcal{L}_w^1(\nu).$$

Fonf (1989)

If $X \not\approx c_0$, then every James boundary $B \subset B_{X^*}$ is w^* -thick.

Corollary

Suppose $X \not\approx c_0$ and let $B \subset B_{X^*}$ be a **James boundary**. Then

$$\mathcal{L}^1(\nu) = \mathcal{L}_B^1(\nu).$$

Strong Integrability I

$N \subset X^*$ **norming**

That is, there is $\lambda \geq 1$ such that

$$\|x\| \leq \lambda \sup\{x^*(x) : x^* \in \text{span}(N) \cap B_{X^*}\} \quad \text{for all } x \in X.$$

Strong Integrability I

$N \subset X^*$ **norming**

That is, there is $\lambda \geq 1$ such that

$$\|x\| \leq \lambda \sup\{x^*(x) : x^* \in \text{span}(N) \cap B_{X^*}\} \quad \text{for all } x \in X.$$

Definition

Let $f \in \mathcal{L}_N^1(\nu)$. We say that $f \in \mathcal{L}_{N,s}^1(\nu)$ if for each $A \in \Sigma$ there is a vector $\int_A^N f d\nu \in X$ such that

$$x^* \left(\int_A^N f d\nu \right) = \int_A f d(x^* \nu) \quad \text{for all } x^* \in N.$$

Strong Integrability I

$N \subset X^*$ norming

That is, there is $\lambda \geq 1$ such that

$$\|x\| \leq \lambda \sup\{x^*(x) : x^* \in \text{span}(N) \cap B_{X^*}\} \quad \text{for all } x \in X.$$

Definition

Let $f \in \mathcal{L}_N^1(\nu)$. We say that $f \in \mathcal{L}_{N,s}^1(\nu)$ if for each $A \in \Sigma$ there is a vector $\int_A^N f d\nu \in X$ such that

$$x^* \left(\int_A^N f d\nu \right) = \int_A f d(x^* \nu) \quad \text{for all } x^* \in N.$$

Theorem

Let $f \in \mathcal{L}_{N,s}^1(\nu)$. Then:

- 1 The set function $\int_{(\cdot)}^N f d\nu$ is bounded and finitely additive.

Strong Integrability I

$N \subset X^*$ norming

That is, there is $\lambda \geq 1$ such that

$$\|x\| \leq \lambda \sup\{x^*(x) : x^* \in \text{span}(N) \cap B_{X^*}\} \quad \text{for all } x \in X.$$

Definition

Let $f \in \mathcal{L}_N^1(\nu)$. We say that $f \in \mathcal{L}_{N,s}^1(\nu)$ if for each $A \in \Sigma$ there is a vector $\int_A^N f d\nu \in X$ such that

$$x^* \left(\int_A^N f d\nu \right) = \int_A f d(x^* \nu) \quad \text{for all } x^* \in N.$$

Theorem

Let $f \in \mathcal{L}_{N,s}^1(\nu)$. Then:

- 1 The set function $\int_{(\cdot)}^N f d\nu$ is bounded and finitely additive.
- 2 $f \in \mathcal{L}_w^1(\nu)$.

Strong Integrability I

$N \subset X^*$ norming

That is, there is $\lambda \geq 1$ such that

$$\|x\| \leq \lambda \sup\{x^*(x) : x^* \in \text{span}(N) \cap B_{X^*}\} \quad \text{for all } x \in X.$$

Definition

Let $f \in \mathcal{L}_N^1(\nu)$. We say that $f \in \mathcal{L}_{N,s}^1(\nu)$ if for each $A \in \Sigma$ there is a vector $\int_A^N f d\nu \in X$ such that

$$x^* \left(\int_A^N f d\nu \right) = \int_A f d(x^* \nu) \quad \text{for all } x^* \in N.$$

Theorem

Let $f \in \mathcal{L}_{N,s}^1(\nu)$. Then:

- 1 The set function $\int_{(\cdot)}^N f d\nu$ is bounded and finitely additive.
- 2 $f \in \mathcal{L}_w^1(\nu)$.
- 3 $f \in \mathcal{L}^1(\nu) \iff \int_{(\cdot)}^N f d\nu$ is countably additive.

Strong Integrability II

Question

When does the equality $\mathcal{L}^1(\nu) = \mathcal{L}_{N,s}^1(\nu)$ hold ?????

Question

When does the equality $\mathcal{L}^1(\nu) = \mathcal{L}_{N,s}^1(\nu)$ hold ?????

► N has the **Orlicz property** (Thomas, 1970) if for every X -valued set function μ defined on a σ -algebra we have:

$x^* \mu$ countably additive for all $x^* \in N \implies \mu$ countably additive.

Question

When does the equality $\mathcal{L}^1(\nu) = \mathcal{L}_{N,s}^1(\nu)$ hold ?????

► N has the **Orlicz property** (Thomas, 1970) if for every X -valued set function μ defined on a σ -algebra we have:

$x^* \mu$ countably additive for all $x^* \in N \implies \mu$ countably additive.

Corollary

If N has the **Orlicz property**, then

$$\mathcal{L}^1(\nu) = \mathcal{L}_{N,s}^1(\nu).$$

Question

When does the equality $\mathcal{L}^1(\nu) = \mathcal{L}_{N,s}^1(\nu)$ hold ?????

► N has the **Orlicz property** (Thomas, 1970) if for every X -valued set function μ defined on a σ -algebra we have:

$x^* \mu$ countably additive for all $x^* \in N \implies \mu$ countably additive.

Corollary

If N has the **Orlicz property**, then

$$\mathcal{L}^1(\nu) = \mathcal{L}_{N,s}^1(\nu).$$

Examples of sets having the Orlicz property

- Any norming set when $X \not\cong \ell_\infty$.

Question

When does the equality $\mathcal{L}^1(\nu) = \mathcal{L}_{N,s}^1(\nu)$ hold ?????

► N has the **Orlicz property** (Thomas, 1970) if for every X -valued set function μ defined on a σ -algebra we have:

$x^* \mu$ countably additive for all $x^* \in N \implies \mu$ countably additive.

Corollary

If N has the **Orlicz property**, then

$$\mathcal{L}^1(\nu) = \mathcal{L}_{N,s}^1(\nu).$$

Examples of sets having the Orlicz property

- Any norming set when $X \not\cong \ell_\infty$.
- James boundaries.

Final Remarks

Theorem

Suppose $X = Y^*$ for a Banach space Y . Then

$$\mathcal{L}_{Y,s}^1(v) = \mathcal{L}_w^1(v) = \mathcal{L}_Y^1(v).$$

Theorem

Suppose $X = Y^*$ for a Banach space Y . Then

$$\mathcal{L}_{Y,s}^1(v) = \mathcal{L}_w^1(v) = \mathcal{L}_Y^1(v).$$

Summarizing

For any norming set $N \subset X^*$ we have:

$$\mathcal{L}^1(v) \subset \mathcal{L}_{N,s}^1(v) \subset \mathcal{L}_w^1(v) \subset \mathcal{L}_N^1(v).$$

Theorem

Suppose $X = Y^*$ for a Banach space Y . Then

$$\mathcal{L}_{Y,s}^1(\mathbf{v}) = \mathcal{L}_w^1(\mathbf{v}) = \mathcal{L}_Y^1(\mathbf{v}).$$






Summarizing

For any norming set $N \subset X^*$ we have:

$$\mathcal{L}^1(\mathbf{v}) \subset \mathcal{L}_{N,s}^1(\mathbf{v}) \subset \mathcal{L}_w^1(\mathbf{v}) \subset \mathcal{L}_N^1(\mathbf{v}).$$

► There are examples making clear that in the previous chain all combinations of “ \subsetneq ” and “ $=$ ” are possible.

Some References

-  A. Fernández, F. Mayoral, F. Naranjo, and J. Rodríguez, *Norming sets and integration with respect to vector measures*, Indag. Math. **19** (2008), no. 2, 203–215.
-  V. P. Fonf, *Weakly extremal properties of Banach spaces*, Math. Notes **45** (1989), no. 5-6, 488–494.
-  O. Nygaard, *Thick sets in Banach spaces and their properties*, Quaest. Math. **29** (2006), no. 1, 59–72.
-  S. Simons, *A convergence theorem with boundary*, Pacific J. Math. **40** (1972), 703–708.
-  G. E. F. Thomas, *L'intégration par rapport à une mesure de Radon vectorielle*, Ann. Inst. Fourier (Grenoble) **20** (1970), no. 2, 55–191.

[http : //webs.um.es/joserr](http://webs.um.es/joserr)