FACTORING FUNCTIONS OF MAUREY'S FACTORIZATION THEOREM

BY

CHO-ICHIRO MATSUOKA Faculty of Engineering, Doshisha University, Kyoto, 602 Japan

ABSTRACT

It is proved that the best possible factoring functions of Maurey's factorization theorem are unique up to multiplication by constant-modular functions.

1. Introduction

Let $L^{s}(\Omega, \mu)$ denote a usual L^{s} -space on an arbitrary measure space $\{\Omega, \mu\}$. The norm or quasi-norm of $L^{s}(\Omega, \mu)$ is denoted by $||f||_{s}$. Our argument on Maurey's factorization theorem depends on the following facts (Lemma 1). Let Tdenote a nonempty bounded closed convex subset of $L^{s}(\Omega, \mu)$, each element of which is nonnegative. Then, in the case 0 < s < 1, T has a unique function gwhose quasi-norm is maximal in T. This extremal function g satisfies the inequality

$$\int (f-g)g^{s-1}d\mu \leq 0, \quad \forall f \in T.$$

In the case $1 < s < +\infty$, the above inequality is reversed, that is, in any T of $L^{s}(\Omega, \mu)$ as cited above there exists a unique function g which satisfies the inequality

$$\int (f-g)g^{s-1}d\mu \ge 0, \quad \forall f \in T.$$

From these facts we can directly derive Maurey's factorization theorem. Let u be a continuous linear map from a quasi-normed space E into $L^{p}(\Omega, \mu)$. This theorem gives certain equivalent conditions for u to be factored as

$$E \xrightarrow{\nu} L^{q}(\Omega, \mu) \xrightarrow{(h)} L^{p}(\Omega, \mu) \qquad (0$$

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where (h) is the multiplication operator by a function $h \in L'(\Omega, \mu)$ and 1/r = 1/p - 1/q. The theorem also covers the case that a linear map u from a linear subspace S_q of $L^q(\Omega, \mu)$ into E admits a factorization

$$S_q \xrightarrow{(h)} S_p \xrightarrow{v} E.$$

Incidentally our argument yields that the best possible factoring functions h are essentially unique: i.e., the h's are uniquely determined up to multiplication by constant-modular functions, if they minimize the values $||v|| \cdot ||h||$, among all possible factorizations.

Finally the author expresses his deep gratitude to the referee for his valuable advice.

2. Proof of the statements

We start by recalling Minkowski's inequality: with $f, g \in L^{s}(\Omega, \mu)$,

$$\left(\int |f|^{s} d\mu\right)^{1/s} + \left(\int |g|^{s} d\mu\right)^{1/s} \leq \left\{\int (|f| + |g|)^{s} d\mu\right\}^{1/s}, \quad 0 < s < 1.$$

The equality holds if and only if $|f|/|g| = \text{const. a.e. } \mu$. Of course the converse inequality is valid in the case $1 < s < +\infty$.

The latter half of the following lemma is due to the referee.

LEMMA 1. Let T be a nonempty bounded closed convex subset of $L^{s}(\Omega, \mu)$. Suppose all functions of T are nonnegative. Then, in the case 0 < s < 1, T has a unique function g whose quasi-norm is maximum in T. The extremal function g satisfies the inequality

$$\int (f-g)g^{s-1}d\mu \leq 0, \quad \forall f \in T.$$

If $1 < s < +\infty$, T admits a unique function g whose norm is minimum in T and the function g satisfies

$$\int (f-g)g^{s-1}d\mu \geq 0, \quad \forall f \in T.$$

In this case the assumption that T is bounded is unnecessary.

PROOF. We may assume that $1 = \sup\{||f||_s : f \in T\}$. We first deal with the case $1 < s < +\infty$. Since $L^s(\Omega, \mu)$ is reflexive in this case, T is weakly compact. Applying the lower semi-continuity of the norm in the weak topology, we have that T has a function g whose norm is minimum in T. The uniqueness of such g

is due to Minkowski's inequality. Now, assume that a function $f \in T$ satisfies the inequality $\int (f-g)g^{s-1}d\mu < 0$. It is easy to check, using the dominated convergence theorem, that

$$\frac{d}{d\varepsilon}\int \left[\varepsilon f+(1-\varepsilon)g\right]^{s}d\mu=s\int \left[\varepsilon f+(1-\varepsilon)g\right]^{s-1}(f-g)d\mu$$

so

$$\frac{d}{d\varepsilon}\int \left[\varepsilon f+(1-\varepsilon)g\right]^{s}d\mu\Big|_{\varepsilon=0}=s\int g^{s-1}(f-g)d\mu<0.$$

Hence for $0 < \varepsilon$ small enough we get $\|\varepsilon f + (1 - \varepsilon)g\|_s^s < \|g\|_s^s$, a contradiction to the minimality of $\|g\|_s$. This establishes the latter half of the assertion.

In the sequel we suppose that 0 < s < 1. Pick up an arbitrary sequence $\{g_n\}$ from T so that $||g_n||_s \rightarrow 1 = \sup\{||f||_s : f \in T\}$. We will prove that such a sequence is always convergent in L^s , which will lead to the existence and uniqueness of the desired function. We first show that the sequence $\{(g_n)^s\}$ in L^1 converges in norm. Assume that this is false. Then since $\int (g_n)^s d\mu \rightarrow 1$, there exist two subsequences $\{m_k\}$ and $\{n_k\}$ of $\{n\}$ and a positive number c such that $n_k < m_k$ and

$$\int_{E_k} \left[(g_{m_k})^s - (g_{n_k})^s \right] d\mu \ge c > 0, \qquad k \in \mathbb{N},$$

where

$$E_k = \Omega[g_{n_k} < g_{m_k}] = \{\omega \in \Omega: g_{n_k}(\omega) < g_{m_k}(\omega)\}$$

For each E_k we define a quasi-norm preserving map $f \rightarrow [f]_k = (f_1, f_2)$ from T into l_2^s by the relation

$$f_1 = \left(\int_{E_k} f^s d\mu\right)^{1/s}, \qquad f_2 = \left(\int_{\Omega \setminus E_k} f^s d\mu\right)^{1/s}.$$

By Minkowski's inequality, we have that for any pair $f, g \in T$

$$qf_1 + pg_1 = \left(\int_{E_k} (qf)^s d\mu\right)^{1/s} + \left(\int_{E_k} (pg)^s d\mu\right)^{1/s}$$
$$\leq \left(\int_{E_k} (qf + pg)^s d\mu\right)^{1/s} = (qf + pg)_1$$

with the constants p, q nonnegative. Similarly the inequality $qf_2 + pg_2 \le (qf + pg)_2$ holds. These yield that

 $||q[g_{n_k}]_k + p[g_{m_k}]_k||_s \leq ||[qg_{n_k} + pg_{m_k}]_k||_s = ||qg_{n_k} + pg_{m_k}||_s.$

Therefore each convex combination of $[g_{nk}]_k$ and $[g_{mk}]_k$ has the quasi-norm bounded by 1. The same is true for two vectors $\alpha = \lim_k [g_{mk}]_k$, $\beta = \lim_k [g_{nk}]_k$, if they exist. Surely we can suppose so, by considering subsequences of $\{n_k\}$ and $\{m_k\}$ if necessary. Then the assumption

$$\int_{E_k} \left[(g_{m_k})^s - (g_{n_k})^s \right] d\mu \geq c > 0$$

implies $\alpha \neq \beta$, while $||\alpha||_s = ||\beta||_s = 1$ by $\int (g_n)^s d\mu \to 1$. This is evidently a contradiction, because the implicit function $y = (1 - x^s)^{1/s}$, $0 \le x \le 1$, of $x^s + y^s = 1$ is strictly convex. So $\{(g_n)^s\}$ converges to some function G of L^1 in norm. Clearly $G \ge 0$, $\int G d\mu = 1$. Here putting $g = G^{1/s}$, we claim that $g_n \to g$ in the s-th mean. Take any number ε from the open interval (0, 1) and call

$$A_{\varepsilon} = \sup\left\{\frac{(1-x)^s}{1-x^s}: 0 \leq x \leq 1-\varepsilon\right\}.$$

It is easy to see that on a set $W_n = \Omega[(1-\varepsilon)g \le g_n \le (1-\varepsilon)^{-1}g]$ the inequality $|g-g_n|^s \le (\varepsilon/1-\varepsilon)^s g^s$ holds, and on $\Omega \setminus W_n$ we have $|g-g_n|^s \le A_{\varepsilon} |g^s - g_n^s|$. Therefore

$$\int |g-g_n|^s d\mu = \int_{W_n} |g-g_n|^s d\mu + \int_{\Omega\setminus W_n} |g-g_n|^s d\mu$$
$$\leq (\varepsilon/1-\varepsilon)^s \int g^s d\mu + A_\varepsilon \int |g^s-g_n^s| d\mu.$$

This yields $\lim_n \int |g - g_n|^s d\mu \leq (\varepsilon/(1 - \varepsilon))^s$. Since ε is arbitrary, we conclude that $g_n \to g$ in the s-th mean. In particular the desired function g exists in T and is also unique.

Finally we show the inequality satisfied by this extremal function: $\int (f-g)g^{s-1}d\mu \leq 0, \forall f \in T$ (conventions 0/0=0). We first note that this integral is definite in Lebesgue's sense, because the negative portion $\int_{\Omega[f \leq g]} (f-g)g^{s-1}d\mu$ is finite. Assume that a function $f \in T$ satisfies the reverse inequality $\int (f-g)g^{s-1}d\mu > 0$. We decompose the underlying measure space $\{\Omega, \mu\}$ into a finite number of sets $\{E_1, \ldots, E_N\}$. They are the totality of the following sets:

$$\Omega[f \le g] \cap \Omega[k/2^m \le f < (k+1)/2^m] \cap \Omega[j/2^m \le g < (j+1)/2^m],$$

$$\Omega[f > g] \cap \Omega[k/2^m \le f < (k+1)/2^m] \cap \Omega[j/2^m \le g < (j+1)/2^m],$$

$$\Omega[f \le g] \cap \Omega[g \ge m] \quad \text{and} \quad \Omega[f > g] \cap \Omega[f \ge m],$$

where m is a positive integer and k, j run through all integers in the interval

 $[0, m2^m)$. Using this decomposition, we define a quasi-norm preserving map: $h \rightarrow \bar{h} = (\bar{h}_1, \dots, \bar{h}_N)$ from T into l_N^s such that

$$\bar{h}_n = \left(\int_{E_n} h^s d\mu\right)^{1/s}, \qquad 1 \leq n \leq N.$$

Observe that for each *n* and nonnegative constants $p, q, p\bar{f}_n + q\bar{g}_n \leq (p\bar{f} + q\bar{g})_n$, so that

$$\|p\overline{f} + q\overline{g}\|_{s} \leq \overline{pf + qg}\|_{s} = \|pf + qg\|_{s}$$

by Minkowski's inequality. Now, by the very definition of the integral, the summation $\sum_{I} (\bar{f}_n - \bar{g}_n) \bar{g}_n^{s-1}$ taken over all *n*'s with $E_n \subset \Omega[f \leq g]$ converges to $\int_{\Omega[f \leq g]} (f - g) g^{s-1} d\mu$ as $m \to \infty$. Also by Fatou's lemma, the summation $\sum_{II} (\bar{f}_n - \bar{g}_n) \bar{g}_n^{s-1}$ taken over all remaining *n*'s satisfies

$$\underline{\lim}_{m} \sum_{\mathfrak{ll}} \geq \int_{\Omega[f>g]} (f-g) g^{s-1} d\mu \qquad \left(\text{possibly } \sum_{\mathfrak{ll}} = +\infty \right).$$

So from the assumption, we are led to the inequality $\sum_{n=1}^{N} (\bar{f}_n - \bar{g}_n) \bar{g}_n^{s^{-1}} > 0$ for sufficiently large *m*. Fix such an *m*, and pick up a small number $\varepsilon > 0$. Let us estimate the quasi-norm

$$\|\varepsilon \bar{f} + (1-\varepsilon)\bar{g}\|_{s} = \left\{\sum_{1}^{N} \left[\bar{g}_{n} + \varepsilon (\bar{f}_{n} - \bar{g}_{n})\right]^{s}\right\}^{1/s}$$

Let $D_R\psi(\varepsilon)$ denote the right derivative of $\psi(\varepsilon)$. If either of the relations $\bar{g}_n > 0$ or $\bar{g}_n = \bar{f}_n = 0$ holds for each $n, 1 \le n \le N$, then

$$D_R \|\varepsilon \overline{f} + (1-\varepsilon)\overline{g}\|_s^s \Big|_{\varepsilon=0} = s \sum_{n=1}^N \overline{g}_n^{s-1} (\overline{f}_n - \overline{g}_n) > 0.$$

If on the other hand there are *n*'s such that $\bar{g}_n = 0$ and $\bar{f}_n > 0$, we get $D_R \|\varepsilon \bar{f} + (1-\varepsilon)\bar{g}\|_s^s|_{\varepsilon=0} = +\infty$. Therefore in both cases, for ε small enough we have $\|\bar{g}\|_s^s < \|\varepsilon \bar{f} + (1-\varepsilon)\bar{g}\|_s^s$, so that

$$\|g\|_{s} < \|\varepsilon \overline{f} + (1-\varepsilon)\overline{g}\|_{s} \leq \|\overline{\varepsilon f} + (1-\varepsilon)g\|_{s} = \|\varepsilon f + (1-\varepsilon)g\|_{s}.$$

This contradicts the maximality of $||g||_s$.

THEOREM 2 (B. Maurey [1]). Let $\{\Omega, \mu\}$ be a measure space and let E and G be two quasi-normed spaces. Furthermore let p, q, r be real numbers such that 0 , <math>1/p = 1/q + 1/r. For a continuous linear map u from E into $L^{p}(\Omega, \mu, G)$, the following conditions are equivalent:

(1) u is factored as $E \xrightarrow{v} L^q(\Omega, \mu, G) \xrightarrow{(h)} L^p(\Omega, \mu, G)$, where (h) denotes the

multiplication operator by the function $h \in L'(\Omega, \mu)$ and the linear map v(e) = u(e)/h ($e \in E$) is continuous.

(2) There exists a constant C such that every finite sequence $\{e_n\}$ in E satisfies the inequality

$$\left\{\int \left(\sum \|u(e_n)\|_G^q\right)^{p/q} d\mu\right\}^{1/p} \leq C\left(\sum \|e_n\|^q\right)^{1/q}.$$

The best possible constant C_{pq} of C in (2) equals the infimum of $||v|| \cdot ||h||$, taken over all factorizations in (1). Moreover, there exist factorizations $u = (h) \circ v$ attaining this infimum, $||v|| \cdot ||h||_{r} = C_{pq}$, and in this case the functions $||v|| \cdot ||h||$ of $L'(\Omega, \mu)$ are uniquely determined.

PROOF. Applying Hölder's inequality, we can easily establish the implication (1) \Rightarrow (2) and the inequality $C_{pq} \leq ||v|| \cdot ||h||$, (cf. [1]).

Conversely assume that a nonzero linear map u satisfies (2). By scaling u, we may assume, without loss of generality, that $C_{pq} = 1$.

In case that $q = +\infty$, we repeat the original argument of [1]. Note that condition (2) in the case $q = +\infty$ can be written as

$$\left(\int [\sup\{\|u(e_n)\|\}]^p d\mu\right)^{1/p} \leq \sup\{\|e_n\|\},\$$

 $\{e_n\}$ a finite sequence in E. This implies that the lattice theoretic supremum g of the family $\{||u(e)|| \in L^p : e \in E, ||e|| \leq 1\}$ belongs to $L^p(\Omega, \mu)$ and satisfies $||g||_p \leq 1 = C_{pq}$. Call v(e) = u(e)/g. Then with $L^q = L^{\infty}(\Omega, \mu, G), ||v(e)||_{L^{\infty}} \leq ||e||$, or equivalently $||v|| \leq 1$. Therefore $u = (g) \circ v$ gives a desired factorization with the property $||v|| \cdot ||g||_p \leq 1$, and so we have $||v|| \cdot ||g||_p = 1$. Now, take any factorization $u = (h) \circ w$ such that $||w|| \cdot ||h||_p = 1$. By scaling, we may assume that ||w|| = 1. Then $||u(e)/h||_{L^{\infty}} \leq 1$ if $||e|| \leq 1$. So $||g/h||_{\infty} \leq 1$, i.e. $g \leq |h|$ a.e. μ , while $||g||_p = ||h||_p = 1$. These imply that g = |h| a.e. μ .

In the sequel, we shall assume that 0 . Put <math>s = p/q, 0 < s < 1. We first observe that for each finite sequence $\{e_n\}$ in E, the function $\Sigma || u(e_n) ||^q$ belongs to $L^s(\Omega, \mu)$. Noting this fact, let us consider the set T' of functions in $L^s(\Omega, \mu)$ which can be written as

 $\sum \|u(e_n)\|^q, \qquad \{e_n\} \text{ a finite sequence in } E \text{ such that } \sum \|e_n\|^q \leq 1.$

Clearly T' is convex. On the other hand, since the inequality in (2) reads as

$$\left\{\int \left(\sum \|u(e_n)\|^q\right)^s d\mu\right\}^{1/s} \leq \sum \|e_n\|^q,$$

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T' is bounded in $L^{s}(\Omega, \mu)$. Consequently, by Lemma 1, the closure of T' in $L^{s}(\Omega, \mu)$ has a unique function g whose quasi-norm is maximum in the set. Under the present situation, this extremal function satisfies the inequality: with $f \in T'$

$$||g||_{s} = 1$$
 and $\int (f-g)g^{s-1}d\mu \leq 0$ or $\int fg^{s-1}d\mu \leq ||g||_{s}^{s} = 1$.

Put $k = g^{1/(q+r)}$. Then from the identity r/(q+r) = p/q = s, it follows that $||k||_{r} = 1$. Define w(e) by w(e) = u(e)/k $(e \in E)$. We claim that w is a continuous linear map from E into $L^{q}(\Omega, \mu, G)$ with the norm $||w|| \le 1$. Pick up an arbitrary vector $e \ne 0$ of E. Since T' contains the function ||u(e)||/||e||, we have

$$1 \ge \int \left[\|u(e)\| / \|e\| \right]^q g^{s-1} d\mu = \int \left[\|u(e)\| / \|e\| \right]^q k^{-q} d\mu,$$

i.e., $||e|| \ge ||w(e)||_{L^q}$. This guarantees the above property of w. Therefore $u = (k) \circ w$ gives a factorization of u satisfying $||w|| \cdot ||k||_r \le 1$, so that $||w|| \cdot ||k||_r = 1$, because $||w|| \cdot ||k||_r \ge 1$ as pointed earlier.

Finally take any factorization $u = (h) \circ v$ with $||v|| \cdot ||h||_r = 1$. By scaling, we may normalize v, h as $||v|| = ||h||_r = 1$. Since g is in the closure of T', there exists a sequence $\{g_n\}$ in T' which converges to g a.e. μ and in the *s*-th mean. From the inequality

$$\int \left(\sum \| u(e_n) \|^q / |h|^q \right) d\mu = \sum \| v(e_n) \|_{L^q}^q \leq \sum \| e_n \|^q,$$

it follows that $\int g_n/|h|^q d\mu \leq 1$. Hence by Fatou's lemma $\int g|h|^{-q} d\mu \leq 1$. This yields, together with Hölder's inequality, that

$$1 = \int g^{s} d\mu = \int (g |h|^{-q})^{s} |h|^{qs} d\mu = \int (g |h|^{-q})^{s} (|h|^{r})^{1-s} d\mu$$
$$\leq \left(\int g |h|^{-q} d\mu \right)^{s} \left(\int |h|^{r} d\mu \right)^{1-s} \leq 1.$$

Since every term in the above is actually identical, we conclude that

 $g |h|^{-q} / |h|' = \text{const.}$ a.e. or k / |h| = const. a.e. μ .

This implies that k = |h| a.e. μ , because $||k||_r = ||h||_r = 1$.

THEOREM 3 (B. Maurey [1]). Let $\{\Omega, \mu\}$ be a measure space and let E and g be two quasi-normed spaces. Furthermore let p, q, r be real numbers such that

0 , <math>1/p = 1/q + 1/r. Suppose u is a continuous linear map from a linear subspace S_q of $L^q(\Omega, \mu, G)$ into E. Then the following are equivalent: (1) u is factored as $S_q \xrightarrow{(h)} S_p \xrightarrow{v} E$ with some $h \in L'(\Omega, \mu)$ and v a continuous

(1) u is factored as $S_q \xrightarrow{(n)} S_p \xrightarrow{v} E$ with some $h \in L'(\Omega, \mu)$ and v a continuous linear map.

(2) There exists a constant C such that every finite sequence $\{f_n\}$ in S_q satisfies the inequality

$$\left\{\sum \|u(f_n)\|^p\right\}^{1/p} \leq C\left\{\int \left(\sum \|f_n\|^p_G\right)^{q/p} d\mu\right\}^{1/q}.$$

The best possible constant C_{pq} of C in (2) equals the infimum of $||v|| \cdot ||h||$, taken over all factorizations in (1). Moreover, there exist factorizations $u = (h) \circ v$ attaining this infimum, $||v|| \cdot ||h||$, $= C_{pq}$, and in this case the functions $||v|| \cdot |h|$ of $L'(\Omega, \mu)$ are uniquely determined.

REMARK. The following proof was suggested by the referee.

PROOF. The implication (1) \Rightarrow (2) and the inequality $C_{pq} \leq ||v|| \cdot ||h||$, are immediate from Hölder's inequality (cf. [1]).

Conversely assume that a nonzero linear map u satisfies (2). By scaling u, we may assume that $C_{pq} = 1$. Put s = q/p, $1 < s < +\infty$, and consider the subset T' of $L^{s}(\Omega, \mu)$, each function of which is in the form

 $\sum ||f_n||^p, \quad \{f_n\} \text{ a finite sequence in } S_q \text{ such that } \sum ||u(f_n)||^p = 1.$

Clearly T' is convex and so its closure admits a unique function g with the minimum norm. Note that the inequality in (2) reads as

$$\left\{\int \left(\sum \|f_n\|^p\right)^s d\mu\right\}^{1/s} \geq \sum \|u(f_n)\|^p$$

Therefore $||g||_s = 1$, since $C_{pq} = 1$. Furthermore by Lemma 1, this function g satisfies

$$\int fg^{s-1}d\mu \geq ||g||_s^s = 1, \quad \forall f \in T'.$$

So, if we put $k = g^{1/(r-p)}$, the above inequality can be expressed in the form

(1.1)
$$\int \|f\|^p g^{s-1} d\mu = \int \|f\|^p k^p d\mu \geq \|u(f)\|^p, \quad \forall f \in S_q.$$

Put $S_p = \{kf: f \in S_q\}$. It is easy to check, invoking Hölder's inequality that S_p is a linear subspace of $L^p(\Omega, \mu, G)$. Here we require that the correspondence

w: $S_p \ni kf \to u(f) \in E$ $(f \in S_q)$ gives a continuous linear map from S_p into E. Indeed, for any pair $f_1, f_2 \in S_q$, replacing f with $f_1 - f_2$ in (1.1), we find that $u(f_1) = u(f_2)$ whenever $kf_1 = kf_2$, so that w is well-defined. Again by (1.1), we get $||w|| \le 1$. Thus the desired factorization $u = w \circ (k)$ has been obtained: clearly $k \in L'(\Omega, \mu)$ and $||k||_r = 1$. Also the pair satisfy $||w|| \cdot ||k||_r \le 1$, and so $||w|| \cdot ||k||_r = 1$.

Finally take any factorization $u = v \circ (h)$ with the equality $||v|| \cdot ||h||_r = 1$. By scaling we may normalize h as $||h||_r = 1$. Since g is in the closure of T', there exists a sequence $\{g_n\}$ in T' which converges to g in the *s*-th mean. From the inequality

$$\sum \|u(f_n)\|^p = \sum \|v(hf_n)\|^p \leq \int \left(\sum \|hf_n\|^p\right) d\mu,$$

it follows that $\int g_n |h|^p d\mu \ge 1$. Therefore, using Hölder's inequality, we get $\int g |h|^p d\mu \ge 1$, and so

$$1 \leq \int g |h|^{p} d\mu \leq \left\{ \int g^{s} d\mu \right\}^{1/s} \left\{ \int |h|^{r} d\mu \right\}^{p/r} = 1$$

Since every term in the above is identical, we conclude that $g^s/|h|^r = k^r/|h|^r = \cosh(1+h)$ const. a.e. μ , so that k = |h| a.e. μ , because $||k||_r = ||h||_r = 1$.

REFERENCE

1. B. Maurey, Théorème de factorisation pour les opérateurs linéaires à valeurs dans les espaces L^{p} , Astérisque 11 (1974).