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## Complex interpolation of vector measures. A generalization of the Stein-Weiss formula.

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Classical Results: Interpolation spaces of integrable function spaces with respect to a scalar positive measure.

- Complex interpolation (M. Riesz, 1926, G.O. Thorin, 1938, Calderón, 60', Lions, 60')

$$
\left[L^{p_{0}}(\mu), L^{p_{1}}(\mu)\right]_{[\theta]}=\left[L^{p_{0}}(\mu), L^{p_{1}}(\mu)\right]^{[\theta]}=L^{p(\theta)}(\mu)
$$

- Real interpolation (J. Marcinkiewicz, 1939, Lions, Peetre, 60')

$$
\left(L^{p_{0}}(\mu), L^{p_{1}}(\mu)\right)_{\theta, q}=L^{p(\theta), q}(\mu) .
$$

For $1 \leq p_{0} \neq p_{1} \leq \infty$ and $0<\theta<1$,

$$
\frac{1}{p(\theta)}=\frac{1-\theta}{p_{0}}+\frac{\theta}{p_{1}}
$$

## E.M. Stein and G. Weiss, 1958

Generalizations of the theorems of M. Riesz and J. Marcinkiewicz to operators defined on $L^{p}$ spaces with change of measure

- Complex interpolation

$$
\left[L^{p_{0}}\left(f_{0} \mu\right), L^{p_{1}}\left(f_{1} \mu\right)\right]_{[\theta]}=L^{p(\theta)}\left(f_{0}^{1-\alpha} f_{1}^{\alpha} \mu\right), \alpha=\frac{\theta p(\theta)}{p_{1}}
$$

- Real interpolation (the diagonal case, Stein-Weiss, Lions, Peetre)

$$
\left(L^{p_{0}}\left(f_{0} \mu\right), L^{p_{1}}\left(f_{1} \mu\right)\right)_{\theta, p(\theta)}=L^{p(\theta)}\left(f_{0}^{1-\alpha} f_{1}^{\alpha} \mu\right), \alpha=\frac{\theta p(\theta)}{p_{1}}
$$

- Real interpolation (the off-diagonal case, Lizorkin, 1976 and Freitag, 1978, Gilbert, Peetre,...)


## Classical Results: Interpolation spaces with change of measure.

## Extensions

- (I. Asekritova, N. Kruglyak, L. Nikolova, St. Math. 2005) The Lizorkin-Freitag formula for several weighted $L^{p}$ spaces.
- (M. Cwikel, Proc. Amer. Math. Soc. 1974) The Lions-Peetre formula

$$
\left(L^{p_{0}}\left(A_{0}\right), L^{p_{1}}\left(A_{1}\right)\right)_{\theta, q}=L^{p(\theta)}\left(\left(A_{0}, A_{1}\right)_{\theta, q}\right), q=p(\theta)
$$

has no natural extension for $q \neq p(\theta)$.

- (Ferreyra, Proc. Amer. Math. Soc. 1997) The Stein-Weiss theorem cannot be extended to Lorentz spaces $L^{p, r}$ with change of measure.


## What's about spaces of integrable functions with respect to a vector measure?

For a Banach space $X$, a measurable space $(\Omega, \Sigma)$ (where $\Sigma$ is a $\sigma$-algebra of subsets of $\Omega$ ) and a vector measure (a countably additive set function)

$$
m: \Sigma \longrightarrow X
$$

let us consider, for $1 \leq p<\infty$, the spaces

- $L_{w}^{p}(m)$ of scalar measurable functions $f$, on $(\Omega, \Sigma)$, such that $|f|^{p}$ is weakly integrable with respect to $m$.
- $L^{P}(m)$ of scalar measurable functions $f$, on $(\Omega, \Sigma)$, such that $|f|^{p}$ is integrable with respect to $m$.


## Interpolation of $L^{p}(m)$ and $L_{w}^{p}(m)$ spaces

- Complex interpolation (A. Fernández, F. Naranjo, F. Mayoral, E.A. Sánchez-Pérez, Collect. Math., 2010)

$$
\begin{aligned}
& {\left[L^{p_{0}}(m), L^{p_{1}}(m)\right]_{[\theta]}=\left[L_{w}^{p_{0}}(m), L_{w}^{p_{1}}(m)\right]_{[\theta]}=L^{p(\theta)}(m)} \\
& {\left[L^{p_{0}}(m), L^{p_{1}}(m)\right]^{[\theta]}=\left[L_{w}^{p_{0}}(m), L_{w}^{p_{1}}(m)\right]^{[\theta]}=L_{w}^{p(\theta)}(m)}
\end{aligned}
$$

- Real interpolation (A. Fernández, F. Naranjo and F. Mayoral, J. Math. Anal. Appl., 2011)

$$
\left(L^{p_{0}}(m), L^{p_{1}}(m)\right)_{\theta, q}=\left(L_{w}^{p_{0}}(m), L_{w}^{p_{1}}(m)\right)_{\theta, q}=L^{p(\theta), q}(\|m\|)
$$

- Complex interpolation with change of measure (R. del Campo, A. Fernández, F. Naranjo, F. Mayoral, E.A. Sánchez-Pérez, Acta Math. Sinica, 2011)

$$
\left[L^{p_{0}}\left(m_{0}\right), L^{p_{1}}\left(m_{1}\right)\right]_{[\theta]}=? ?
$$

## Outline

(1) Spaces $L^{p}(m)$ and $L_{w}^{p}(m)$.
(2) The interpolated vector measure.
(3) Complex interpolation of $L^{P}(m)-$ spaces.
(1) Spaces $L^{p}(m)$ and $L_{w}^{p}(m)$.

- Vector measures.
- The function spaces.
- Applications.
(2) The interpolated vector measure.
(3) Complex interpolation of $L^{P}(m)-$ spaces.


## Vector Measures

- $(\Omega, \Sigma)$ measurable space ( $\Sigma$ is a $\sigma$-algebra over a set $\Omega$ ).
- $m: \Sigma \longrightarrow X$ (countably additive) vector measure in a Banach space $X$ with dual $X^{\prime}$.
- The semivariation of $m$. For $A \in \Sigma$,

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

- $\left|\left\langle m, x^{\prime}\right\rangle\right|$ is the variation measure of the scalar measure $\left\langle m, x^{\prime}\right\rangle$ defined by $\left\langle m, x^{\prime}\right\rangle(A):=\left\langle m(A), x^{\prime}\right\rangle$,

$$
\Sigma \xrightarrow{m} X \xrightarrow{x^{\prime}} \mathbb{R} .
$$

## The space $L_{w}^{p}(m)$

- $L_{w}^{p}(m)$ is the space of all scalar measurable functions $f$ on $\Omega$ such that $|f|^{P}$ is a weakly integrable function with respect to $m$. That is, $|f|^{p}$ is integrable with respect to each $\left|\left\langle m, x^{\prime}\right\rangle\right|, x^{\prime} \in X^{\prime}$.
- It is a Banach lattice with the natural order (a.e.) and the norm

$$
\|f\|_{p}:=\sup \left\{\int_{\Omega}|f|^{p} d\left|\left\langle m, x^{\prime}\right\rangle\right|:\left\|x^{\prime}\right\| \leq 1\right\}, \quad f \in L_{w}^{p}(m)
$$

- $L_{w}^{p}(m)$ has the Fatou property.


## The space $L^{p}(m)$

- $L^{P}(m)$ is the space of all scalar measurable functions $f$ on $\Omega$ such that $|f|^{P}$ is an integrable function with respect to $m$. That is, $f \in L_{w}^{p}(m)$ and for each $A \in \Sigma$ there exists $\int_{A}|f|^{p} d m \in X$ such that

$$
\left.\left.\left\langle\int_{A}\right| f\right|^{p} d m, x^{\prime}\right\rangle=\int_{A}|f|^{p} d\left\langle m, x^{\prime}\right\rangle, \forall x^{\prime} \in X^{\prime}
$$

- $L^{P}(m)$ is an order-continuous closed ideal in $L_{w}^{p}(m)$.
- $L^{p}(m)$ is the closure, in $L_{w}^{p}(m)$, of the simple functions.
- $L^{1}(m)=L_{w}^{1}(m)$ if and only if $L^{p}(m)$ is reflexive for some/every $1<p<\infty$.


## The spaces $L^{p}(m)$ and $L_{w}^{p}(m)$

For $1<p<q<\infty$,

$$
\begin{array}{rlccccl} 
& L_{w}^{q}(m) & \subset L_{w}^{p}(m) & \subset L_{w}^{1}(m) & \subset L^{0}(m) \\
& \cup & & \cup & & \cup & \\
L^{\infty}(m) \subset \quad L^{q}(m) & \subset & L^{p}(m) & \subset & L^{1}(m) & L_{w}^{q}(m) \subset L^{p}(m)
\end{array}
$$

## Representation of Banach lattices.

## Theorem.

- (G. Curbera, 1992) Every order continuous Banach lattice with weak unit is order isometric to a space $L^{1}(m)$.
- (A. Fernández, F. Mayoral, F. Naranjo, C. Sáez and E.A. Sánchez-Pérez, 2006) Every abstract $p$-convex Banach lattice with order continuous norm and a weak unit is Banach lattice isomorphic to a space $L^{p}(m)$.
- (G. Curbera and W. Ricker, 2007) Every abstract p-convex Banach lattice $E$ with the $\sigma$-Fatou property and possessing a weak unit which belongs to $\left\{x \in E:|x| \geq u_{n} \downarrow 0\right.$ implies $\left.\left\|u_{n}\right\| \downarrow 0\right\}$ is Banach lattice isomorphic to a space $L_{w}^{p}(m)$.


## Optimal domains

For an order continuous Banach function space $X(\mu)$ (over a positive finite measure), a Banach space $E$ and a continuos linear operator $T: X(\mu) \longrightarrow E$, define

$$
m_{T}: A \in \Sigma \longrightarrow m_{T}(A)=T\left(\chi_{A}\right) \in E
$$

Then:

- $m_{T}$ is a ( $\sigma$-additive) vector measure.
- $X(\mu) \hookrightarrow L^{1}\left(m_{T}\right)$ and

$$
T\left(f \chi_{A}\right)=\int_{A} f d m_{T}, A \in \Sigma
$$

## Optimal domains

The integration operator with respect to $m_{T}$ extends $T$ and in a natural sense $L^{1}\left(m_{T}\right)$ is the optimal domain for $T$.

- Convolution operators (G. Curbera,...)
- Kernel operators (G. Curbera, O. Delgado, W. Ricker,...)
- Hardy operator (O. Delgado, J. Soria)
- Fourier transform (G. Mockenhaupt, W. Ricker)
- ...
(1) Spaces $L^{p}(m)$ and $L_{w}^{p}(m)$.
(2) The interpolated vector measure.
- The framework.
- The interpolated measure.
- The compatibility condition.
(3) Complex interpolation of $L^{P}(m)-$ spaces.


## The motivation

If $\mu_{0}$ and $\mu_{1}$ are two scalar positive measures (over the same measurable space) then they are both absolutely continuous with respect to $\mu=\mu_{0}+\mu_{1}$. The Radon-Nikodym theorem gives us $0 \leq f_{0}, f_{1} \in L^{1}(\mu)$ such that

$$
\mu_{0}(A)=\int_{A} f_{0} d \mu \text { and } \mu_{1}(A)=\int_{A} f_{1} d \mu .
$$

For each $0<\alpha<1$, Stein and Weiss consider the scalar positive measure defined by $\mu_{\alpha}(A)=\int_{A} f_{0}^{1-\alpha} f_{1}^{\alpha} d \mu$. Then the Stein-Weiss interpolation formula reads,

$$
\left[L^{p_{0}}\left(\mu_{0}\right), L^{p_{1}}\left(\mu_{1}\right)\right]_{[\theta]}=L^{p(\theta)}\left(\mu_{\alpha}\right)
$$

with

$$
\frac{1}{p(\theta)}=\frac{1-\theta}{p_{0}}+\frac{\theta}{p_{1}} \text { and } \alpha=\frac{\theta p(\theta)}{p_{1}}
$$

## The motivation

The measure $\mu_{\alpha}$ can be defined by

$$
\mu_{\alpha}(A)=\inf \left\{\sum_{B \in \pi} \mu_{0}(A \cap B)^{1-\alpha} \mu_{1}(A \cap B)^{\alpha}: \pi \in \Pi(\Omega)\right\} .
$$

Here $\Pi(\Omega)$ is the family of finite measurable partitions of $\Omega$.

## The motivation

## Example 1. The argument fails for positive vector measures.

Let $([0,1], \mathcal{M}, \lambda)$ be the Lebesgue measure space and consider the vector measures defined by

$$
m_{0}(A)=(\lambda(A), 0) \in \mathbb{R}^{2} \text { and } m_{1}(A)=(0, \lambda(A)) \in \mathbb{R}^{2}
$$

- $L^{1}\left(m_{0}\right)=L^{1}\left(m_{1}\right)=L^{1}\left(m_{0}+m_{1}\right)=L^{1}([0,1])$.
- $\int f d\left(m_{0}+m_{1}\right)=\left(\int f d \lambda, \int f d \lambda\right)$.
- $m_{0}([0,1])=(1,0)$ and $m_{1}([0,1])=(0,1)$.
- There are no functions $f_{0}, f_{1} \in L^{1}\left(m_{0}+m_{1}\right)$ such that

$$
\int_{\Omega} f_{0} d\left(m_{0}+m_{1}\right)=m_{0}(\Omega) \text { and } \int_{\Omega} f_{1} d\left(m_{0}+m_{1}\right)=m_{1}(\Omega)
$$

## The framework

We consider vector measures with values in Köthe-Banach function spaces $X$ on a complete $\sigma$-finite measure space $(\Theta, \Lambda, \eta)$.
That is, $X$ is a Banach lattice consisting in classes, modulo equality $\eta$ - a.e., of locally integrable, real valued functions on $\Theta$ that satisfies
(a) If $f \in L^{0}(\eta), g \in X$ and $|f| \leq|g| \eta$-a.e., then $f \in X$ and $\|f\|_{X} \leq\|g\|_{X}$.
(b) $\chi_{A} \in X$ for every $A \in \Lambda$ with finite measure.

If $X$ has order-continuous norm, the dual $X^{\prime}$ of $X$ coincides with the Köthe dual

$$
X^{\times}:=\left\{g \in L^{0}(\eta): f g \in L^{1}(\eta) \text { for every } f \in X\right\}
$$

## The Calderón product

For a couple ( $X_{0}, X_{1}$ ) of Köthe-Banach function spaces on the same measure space, and $0<\alpha<1$, the Calderón product $X(\alpha):=X_{0}^{1-\alpha} X_{1}^{\alpha}$ is the set of $x \in L^{0}(\eta)$ such that

$$
|x| \leq x_{0}^{1-\alpha} x_{1}^{\alpha} \text { for some } 0 \leq x_{0} \in X_{0}, 0 \leq x_{1} \in X_{1} .
$$

- $X(\alpha)$ is a Köthe-Banach function space with the norm

$$
\|x\|_{X(\alpha)}:=\inf \left\{\left\|x_{0}\right\|^{1-\alpha}\left\|x_{1}\right\|^{\alpha}:|x| \leq x_{0}^{1-\alpha} x_{1}^{\alpha}, 0 \leq x_{i} \in X_{i}\right\}
$$

- For every $x_{0} \in X_{0}, x_{1} \in X_{1}$,

$$
\left\|\left|x_{0}\right|^{1-\alpha}\left|x_{1}\right|^{\alpha}\right\|_{X(\alpha)} \leq\left\|x_{0}\right\|^{1-\alpha}\left\|x_{1}\right\|^{\alpha}
$$

- If $X_{0}$ or $X_{1}$ has order continuous norm then the norm of $X(\alpha)$ is order-continuous too and

$$
\left[X_{0}, X_{1}\right]_{[\alpha]}=X(\alpha)
$$

## The interpolated measure

Let $0<\alpha<1$ and $X_{0}$ and $X_{1}$ be two Köthe-Banach function spaces such that

$$
X(\alpha):=X_{0}^{1-\alpha} X_{1}^{\alpha}
$$

is order-continuous. Now consider two positive vector measures on the same measurable space $(\Omega, \Sigma)$,

$$
m_{0}: \Sigma \longrightarrow X_{0} \text { and } m_{1}: \Sigma \longrightarrow X_{1}
$$

For a measurable partition $\pi \in \Pi(\Omega)$ of $\Omega$ and a measurable subset $A \in \Sigma$, denote

$$
C_{\pi}(A):=\sum_{B \in \pi} m_{0}(A \cap B)^{1-\alpha} m_{1}(A \cap B)^{\alpha} \in X(\alpha)
$$

## The interpolated measure

## Definition

$$
\left[m_{0}, m_{1}\right]_{\alpha}(A):=\lim _{\pi} C_{\pi}(A)\left(=\inf _{\pi} C_{\pi}(A)\right)
$$

- $\left[m_{0}, m_{1}\right]_{\alpha}(A) \in X(\alpha)$ is well-defined since $X(\alpha)$ is order-continuous.
- $0 \leq\left[m_{0}, m_{1}\right]_{\alpha}(A) \leq m_{0}(A)^{1-\alpha} m_{1}(A)^{\alpha}(\mu-$ a.e. $)$
- $\left\|\left[m_{0}, m_{1}\right]_{\alpha}(A)\right\|_{X(\alpha)} \leq\left\|m_{0}(A)\right\|_{X_{0}}^{1-\alpha}\left\|m_{1}(A)\right\|_{X_{1}}^{\alpha}$.


## The interpolated measure

## Lemma

Let $m_{0}$ and $m_{1}$ be two equivalent positive vector measures and $0<\alpha<1$.

- $\left[m_{0}, m_{1}\right]_{\alpha}: \Sigma \longrightarrow X(\alpha)$ is a (countably additive) positive vector measure.
- For every $A \in \Sigma$ and every $0 \leq x^{\prime} \in X(\alpha)^{\prime}$ such that

$$
\begin{aligned}
& x^{\prime} \leq\left(x_{0}^{\prime}\right)^{1-\alpha}\left(x_{1}^{\prime}\right)^{\alpha}, 0 \leq x_{0}^{\prime} \in X_{0}^{\prime}, 0 \leq x_{1}^{\prime} \in X_{1}^{\prime}, \\
& \left\langle\left[m_{0}, m_{1}\right]_{\alpha}(A), x^{\prime}\right\rangle \leq\left\langle m_{0}(A), x_{0}^{\prime}\right\rangle^{1-\alpha}\left\langle m_{1}(A), x_{1}^{\prime}\right\rangle^{\alpha}
\end{aligned}
$$

- In particular, $\left\langle\left[m_{0}, m_{1}\right]_{\alpha}, x^{\prime}\right\rangle \leq\left[\left\langle m_{0}, x_{0}^{\prime}\right\rangle,\left\langle m_{1}, x_{1}^{\prime}\right\rangle\right]_{\alpha}$.
- $\left\|\left[m_{0}, m_{1}\right]_{\alpha}\right\|(A) \leq\left(\left\|m_{0}\right\|(A)\right)^{1-\alpha}\left(\left\|m_{1}\right\|(A)\right)^{\alpha}$.


## The $L^{1}(m)$-space of the interpolated measure

## Proposition

Let $m_{0}: \Sigma \longrightarrow X_{0}$ and $m_{1}: \Sigma \longrightarrow X_{1}$ two equivalent positive vector measures on $(\Omega, \Sigma)$. Then, for every $0<\alpha<1$,

$$
\left(L^{1}\left(m_{0}\right)\right)^{1-\alpha}\left(L^{1}\left(m_{1}\right)\right)^{\alpha} \subseteq L^{1}\left(\left[m_{0}, m_{1}\right]_{\alpha}\right)
$$

is a continuous inclusion.
Remark. In general, this inclusion is non-injective. The interpolated measure $\left[m_{0}, m_{1}\right]_{\alpha}$ can be the null measure even if $m_{0}$ and $m_{1}$ are non-trivial. In this case, the inclusion is simply the zero map.

## Examples

## Example 1

Let $([0,1], \mathcal{M}, \lambda)$ be the Lebesgue measure space and consider the vector measures defined by

$$
m_{0}(A)=(\lambda(A), 0) \in \mathbb{R}^{2} \text { and } m_{1}(A)=(0, \lambda(A)) \in \mathbb{R}^{2}
$$

- $L^{1}\left(m_{0}\right)=L^{1}\left(m_{1}\right)=L^{1}([0,1])$.
- $\left[m_{0}, m_{1}\right]_{\alpha}=0$ for every $0<\alpha<1$.
- $\left(L^{1}\left(m_{0}\right)\right)^{1-\alpha}\left(L^{1}\left(m_{1}\right)\right)^{\alpha}=L^{1}([0,1])$.


## Examples

## Example 2

Let $([0,1], \mathcal{M}, \lambda)$ be the Lebesgue measure space and consider $1 \leq s_{1} \leq s_{0}<\infty$ and a function $0<g \in L^{t}(\lambda)$, where
$\frac{1}{s_{0}}+\frac{1}{t}=\frac{1}{s_{1}}$. Consider the vector measures defined by

$$
\begin{aligned}
& m_{0}: A \in \mathcal{M} \longrightarrow m_{0}(A)=\chi_{A} \in L^{s_{0}}(\lambda) \\
& m_{1}: A \in \mathcal{M} \longrightarrow m_{1}(A)=g \chi_{A} \in L^{s_{1}}(\lambda)
\end{aligned}
$$

- $\left[m_{0}, m_{1}\right]_{\alpha}(A)=g^{\alpha} \chi_{A} \in L^{s}(\lambda), \frac{1}{s}=\frac{1-\alpha}{s_{0}}+\frac{\alpha}{s_{1}}$.
- $g \in L^{t}(\lambda) \Longrightarrow g^{\alpha} \in L^{s}(\lambda)$ since $\alpha s<t$.
- $L^{1}\left(m_{0}\right)=L^{s_{0}}(\lambda), L^{1}\left(m_{1}\right)=\left\{f: f g \in L^{s_{1}}(\lambda)\right\}=L^{s_{1}}\left(g^{s_{1}} \lambda\right)$,
- $\left(L^{1}\left(m_{0}\right)\right)^{1-\alpha}\left(L^{1}\left(m_{1}\right)\right)^{\alpha}=L^{s}\left(g^{\alpha s} \lambda\right)$.
- $L^{1}\left(\left[m_{0}, m_{1}\right]_{\alpha}\right)=\left\{f: f^{\alpha} \in L^{s}(\lambda)\right\}=L^{s}\left(g^{\alpha s} \lambda\right)$.


## Examples

## Example 3

Let $X_{0}$ and $X_{1}$ be two Köthe-Banach function spaces over a $\sigma$-finite measure space. For a pair of positive unconditionally convergent series $\sum_{n} f_{n}$ in $X_{0}$ and $\sum_{n} g_{n}$ in $X_{1}$ consider the vector measures defined over $\mathcal{P}(\mathbb{N})$ by

$$
m_{0}(A)=\sum_{n \in A} f_{n} \in X_{0} \text { and } m_{1}(A)=\sum_{n \in A} g_{n} \in X_{1}
$$

- $\sum_{n} f_{n}^{1-\alpha} g_{n}^{\alpha}$ is a positive unconditionally convergent series in $X_{0}^{1-\alpha} X_{1}^{\alpha}$.
- $\left[m_{0}, m_{1}\right]_{\alpha}(A)=\sum_{n \in A} f_{n}^{1-\alpha} g_{n}^{\alpha}$.
- $L^{1}\left(m_{0}\right)^{1-\alpha} L^{1}\left(m_{1}\right)^{\alpha}=L^{1}\left(\left[m_{0}, m_{1}\right]_{\alpha}\right)$ ?


## The compatibility condition

## Definition. Compatibility

A pair of equivalent vector measures $m_{0}$ and $m_{1}$ are said to be $\alpha$-compatible, for $0<\alpha<1$ if

$$
\left(L^{1}\left(m_{0}\right)\right)^{1-\alpha}\left(L^{1}\left(m_{1}\right)\right)^{\alpha}=L^{1}\left(\left[m_{0}, m_{1}\right]_{\alpha}\right)
$$

Equivalently, $\left[L^{1}\left(m_{0}\right), L^{1}\left(m_{1}\right)\right]_{\alpha}=L^{1}\left(\left[m_{0}, m_{1}\right]_{\alpha}\right)$.
Remark. If $m_{0}, m_{1}: \Sigma \longrightarrow X$ are two positive vector measures such that there exists a vector measure $m$ and functions $0<f_{0}, f_{1} \in L^{1}(m)$ such that

$$
m_{0}=f_{0} m \text { and } m_{1}=f_{1} m \quad\left(f_{i} m(A):=\int_{A} f_{i} d m\right)
$$

then $m_{0}$ and $m_{1}$ are $\alpha$-compatible for every $0<\alpha<1$.

## Radon-Nikodym derivative with respect to a vector measure

## Definitions

Let $m, n: \Sigma \longrightarrow X$ two vector measures with values in a Banach space. We say that
a) $n$ is scalarly uniformly absolutely continuous with respect to $m$ if $\forall \varepsilon>0, \exists \delta>0$ such that
$\forall x^{\prime} \in X^{\prime}, A \in \Sigma:\left|\left\langle m, x^{\prime}\right\rangle\right|(A)<\delta \Longrightarrow\left|\left\langle n, x^{\prime}\right\rangle\right|(A)<\varepsilon$
b) $n$ is scalarly dominated by $m$ if there exists $M>0$ such that $\left|\left\langle n, x^{\prime}\right\rangle\right|(A) \leq M\left|\left\langle m, x^{\prime}\right\rangle\right|(A), \forall A \in \Sigma, x^{\prime} \in X^{\prime}$.

## Radon-Nikodym derivative with respect to a vector measure

## Theorem, Musial, 1993

The following conditions are equivalent:

1) $n$ has a Radon-Nikodym derivative with respect to $m$. That is, there exists a (scalar) bounded measurable function $f$ such that

$$
n(A)=\int_{A} f d m \forall A \in \Sigma
$$

2) $n$ is scalarly uniformly absolutely continuous with respect to $m$.
3) $n$ is scalarly dominated by $m$.
(1) Spaces $L^{p}(m)$ and $L_{w}^{p}(m)$.
(2) The interpolated vector measure.
(3) Complex interpolation of $L^{p}(m)$-spaces.

- Interpolation of $L^{1}(m)$-spaces.
- Interpolation of $L^{p}(m)$-spaces.
- Interpolation of tensor products.


## Interpolation of $L^{1}(m)$-spaces

## Theorem

Let $m_{0}: \Sigma \longrightarrow X_{0}$ and $m_{1}: \Sigma \longrightarrow X_{1}$ be two $\alpha$-compatible vector measures and consider two functions $0<f_{0} \in L^{1}\left(m_{0}\right)$ and $0<f_{1} \in L^{1}\left(m_{1}\right)$. Then

$$
\left(L^{1}\left(f_{0} m_{0}\right)\right)^{1-\alpha}\left(L^{1}\left(f_{1} m_{1}\right)\right)^{\alpha}=L^{1}\left(f_{0}^{1-\alpha} f_{1}^{\alpha}\left[m_{0}, m_{1}\right]_{\alpha}\right)
$$

## Interpolation of $L^{p}(m)$-spaces

## Theorem

Let $m_{0}: \Sigma \longrightarrow X_{0}$ and $m_{1}: \Sigma \longrightarrow X_{1}$ be two $\alpha$-compatible vector measures and consider two functions $0<f_{0} \in L^{1}\left(m_{0}\right)$ and $0<f_{1} \in L^{1}\left(m_{1}\right)$. Then, for $0<\theta<1 \leq p_{0}, p_{1}<\infty$,

$$
\left[L^{p_{0}}\left(f_{0} m_{0}\right), L^{p_{1}}\left(f_{1} m_{1}\right)\right]_{[\theta]}=L^{p(\theta)}\left(f_{0}^{1-\alpha} f_{1}^{\alpha}\left[m_{0}, m_{1}\right]_{\alpha}\right)
$$

with $\alpha=\frac{\theta p(\theta)}{p_{1}}$.

$$
p_{1}
$$

## Corollary

Let $m$ be a positive vector measure with values in a Köthe-Banach function space and consider two functions $0<f_{0}, f_{1} \in L^{1}(m)$.
Then, for $0<\theta<1 \leq p_{0}, p_{1}<\infty$,

$$
\left[L^{p_{0}}\left(f_{0} m\right), L^{p_{1}}\left(f_{1} m\right)\right]_{[\theta]}=L^{p(\theta)}\left(f_{0}^{1-\alpha} f_{1}^{\alpha} m\right)
$$

with $\alpha=\frac{\theta p(\theta)}{p_{1}}$.

## Corollary

Let $0<\theta<1 \leq p_{0}, p_{1}, q_{0}, q_{1}<\infty$ and $\alpha=\frac{\theta p(\theta)}{p_{1}}, \beta=\frac{\theta q(\theta)}{q_{1}}$ with $\frac{1}{p(\theta)}=\frac{1-\theta}{p_{0}}+\frac{\theta}{p_{1}}, \frac{1}{q(\theta)}=\frac{1-\theta}{q_{0}}+\frac{\theta}{q_{1}}$. Let $\left(m_{0}, m_{1}\right)$ be a couple of $\alpha$-compatible vector measures and $\left(n_{0}, n_{1}\right)$ be a couple of $\beta$-compatible vector measures. If

$$
T: L^{p_{0}}\left(m_{0}\right)+L^{p_{1}}\left(m_{1}\right) \longrightarrow L^{q_{0}}\left(n_{0}\right)+L^{q_{1}}\left(n_{1}\right)
$$

is a linear operator such that the restrictions
$T_{0}: L^{p_{0}}\left(m_{0}\right) \longrightarrow L^{q_{0}}\left(n_{0}\right)$ and $T_{1}: L^{p_{1}}\left(m_{1}\right) \longrightarrow L^{q_{1}}\left(n_{1}\right)$ are well defined and continuous then

$$
T: L^{p(\theta)}\left(\left[m_{0}, m_{1}\right]_{\alpha}\right) \longrightarrow L^{q(\theta)}\left(\left[n_{0}, n_{1}\right]_{\beta}\right)
$$

is well defined and continuous

## Interpolation of injective tensor products

## Corollary

Let $0<\theta<1 \leq p_{0}, p_{1}, q_{0}, q_{1}<\infty, \alpha, \beta, p(\theta), q(\theta),\left(m_{0}, m_{1}\right)$ and ( $n_{0}, n_{1}$ ) be as before.

- If $L^{p_{0}}\left(m_{0}\right), L^{p_{1}}\left(m_{1}\right), L^{q_{0}}\left(n_{0}\right)$ and $L^{q_{1}}\left(n_{1}\right)$ are 2-concave Banach lattices, then

$$
\begin{gathered}
{\left[L^{p_{0}}\left(m_{0}\right) \hat{\otimes}_{\varepsilon} L^{q_{0}}\left(n_{0}\right), L^{p_{1}}\left(m_{1}\right) \hat{\otimes}_{\varepsilon} L^{q_{1}}\left(n_{1}\right)\right]_{[\theta]}=(\text { Kouba }, 1991)} \\
\quad=\left[L^{p_{0}}\left(m_{0}\right), L^{p_{1}}\left(m_{1}\right)\right]_{[\theta]} \hat{\otimes}_{\varepsilon}\left[L^{q_{0}}\left(n_{0}\right), L^{q_{1}}\left(n_{1}\right)\right]_{[\theta]} \\
\quad=L^{p(\theta)}\left(\left[m_{0}, m_{1}\right]_{\alpha}\right) \hat{\otimes}_{\varepsilon} L^{q(\theta)}\left(\left[n_{0}, n_{1}\right]_{\beta}\right) .
\end{gathered}
$$

## Interpolation of tensor products

## Corollary

Let $0<\theta<1 \leq p_{0}, p_{1}, q_{0}, q_{1}<\infty, \alpha, \beta, p(\theta), q(\theta),\left(m_{0}, m_{1}\right)$ and ( $n_{0}, n_{1}$ ) be as before.

- If $p_{0}, p_{1}, q_{0}, q_{1} \geq 2$ ( $\Rightarrow$ the spaces are 2 -convex Banach laticces), then

$$
\begin{gathered}
{\left[L^{p_{0}}\left(m_{0}\right) \hat{\otimes}_{\pi} L^{q_{0}}\left(n_{0}\right), L^{p_{1}}\left(m_{1}\right) \hat{\otimes}_{\pi} L^{q_{1}}\left(n_{1}\right)\right]_{[\theta]}=(\text { Kouba }, 1991)} \\
\quad=\left[L^{p_{0}}\left(m_{0}\right), L^{p_{1}}\left(m_{1}\right)\right]_{[\theta]} \hat{\otimes}_{\pi}\left[L^{q_{0}}\left(n_{0}\right), L^{q_{1}}\left(n_{1}\right)\right]_{[\theta]} \\
\quad=L^{p(\theta)}\left(\left[m_{0}, m_{1}\right]_{\alpha}\right) \hat{\otimes}_{\pi} L^{q(\theta)}\left(\left[n_{0}, n_{1}\right]_{\beta}\right) .
\end{gathered}
$$

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That's all.
Thank you.

