

Abstract versions of the Radon-Nikodym theorem

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Integration, Vector Measures and Related Topics
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Classical Radon-Nikodym theorem

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Assume that $X = (X, \mathcal{A})$ is a measurable space and ν, μ are measures defined on X . The Radon-Nikodym theorem says that ν is absolutely continuous with respect to μ (we write $\nu \ll \mu$) if and only if there exists a measurable function $g: X \rightarrow [0, +\infty)$ such that

$$\int f d\nu = \int (f \cdot g) d\mu$$

for all $f \in L^1(\nu)$.

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Radon-Nikodym theorem for vector measures

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We say that a Banach space Y has the Radon-Nikodym property if there exist a μ -integrable function $g: X \rightarrow Y$ such that:

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Every reflexive Banach space has the Radon-Nikodym property. There are spaces which do not have the Radon-Nikodym property, e.g. c_0 , $L^1(\Omega)$, $C(\Omega)$, $L^\infty(\Omega)$.

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can be rewritten as follows: $T = V \circ \pi$.

Results of Maharam and the Luxemburg-Schep theorem

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- ❑ Dorothy Maharam, *On kernel representation of linear operators*, Trans. Amer. Math. Soc., 79 (1955), 229–255.
- ❑ W.A.J. Luxemburg, A.R. Schep, *A Radon-Nikodym type theorem for positive operators and a dual*, Nederl. Akad. Wet., Proc. Ser. A, 81 (1978), 357–375.

Maharam property

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Then V is said to have *Maharam property* if for all $f \in F$ and for all $g \in G$ such that $f \geq 0$ and $0 \leq g \leq Vf$ there exists some $f_1 \in F$ such that $0 \leq f_1 \leq f$ and $Vf_1 = g$.

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In other words, for every positive $f \in F$, the interval $[0, Vf]$ is contained in the set $V([0, f])$.

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This is an operator version of the assertion of the Radon-Nikodym theorem.

The dual theorem: conditions for factorization $T = \pi \circ V$.

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To derive the Radon-Nikodym theorem from the Luxemburg-Schep theorem we need that every orthomorphism of $L^1(\mu)$ is a multiplication operator (so g is the Radon-Nikodym derivative).

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It is true that every Archimedean Riesz space is isomorphic to $C(\Omega)$ with some totally disconnected space Ω and every orthomorphism of $C(\Omega)$ is a multiplication operator (Bigard & Keimel in 1969 and Conrad & Diem in 1971). But this does not imply that every orthomorphism of the original space is a multiplication operator.

Factorization theorems of Arendt

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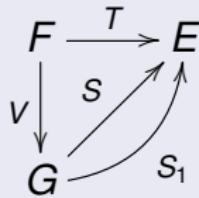
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Theorem (Arendt)

Let E be a Dedekind complete Riesz space, F, G be Riesz spaces and $V: F \rightarrow G$ be a Riesz homomorphism. Then, given a positive linear mapping $S: G \rightarrow E$, every positive linear mapping $T: F \rightarrow E$ which satisfies $T \leq S \circ V$ admits a factorization

$$T = S_1 \circ V,$$

where $S_1: G \rightarrow E$ is a linear mapping such that $0 \leq S_1 \leq S$.

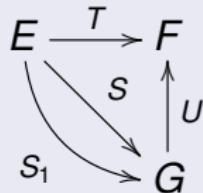


Theorem (Arendt)

Let E, F and G be Banach lattices with G having an order-continuous norm and let $U: G \rightarrow F$ be an interval preserving positive linear mapping. Then, given a positive linear mapping $S: E \rightarrow G$, every positive linear mapping $T: E \rightarrow F$ which satisfies $T \leq U \circ S$ admits a factorization

$$T = U \circ S_1,$$

where $S_1: E \rightarrow G$ is a linear mapping such that $0 \leq S_1 \leq S$.



Some definitions

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If X is a group, then we also have

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A group with a lattice order compatible with its algebraic structure is called ℓ -group.

A map $f: G \rightarrow F$ between ℓ -groups is called *monotone* if

$$x \leq y \implies f(x) \leq f(y)$$

for all $x, y \in G$ and f is called Φ -*invariant* if $f \circ \Phi_s = f$ for all $s \in X$.

Assume that E is a Dedekind complete Riesz space and F and G are Abelian ℓ -groups. Further, denote by $\text{End}^+(G)$ the semigroup of all monotone endomorphisms of G . Moreover, let X be a right-amenable semigroup and let $\Phi: X \rightarrow \text{End}^+(G)$ be a representation of X .

Theorem

Let $V: F \rightarrow G$ be an ℓ -group homomorphism such that $\Phi_s \circ V = V$ for all $s \in X$. Given an additive monotone and Φ -invariant mapping $S: G \rightarrow E$, every additive monotone mapping $T: F \rightarrow E$ such that $T \leq S \circ V$ admits a factorization $T = S_1 \circ V$,

$$\begin{array}{ccc} F & \xrightarrow{T} & E \\ V \downarrow & \nearrow S & \\ X & \xrightarrow{\Phi} & \text{End}^+(G) \end{array}$$

\circlearrowleft

$$S_1$$

where $S_1: G \rightarrow E$ is an additive and Φ -invariant mapping such that $0 \leq S_1 \leq S$.

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$$\begin{aligned} 0 \leq |T(x_1) - T(x_2)| &= |T(x_1 - x_2)| \leq T(|x_1 - x_2|) \\ &\leq S(V(|x_1 - x_2|)) = S(|Vx_1 - Vx_2|) = 0. \end{aligned}$$

Proof

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Therefore, $T(x_1) = T(x_2)$.

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$S_0(\Phi_s(Vx)) = S_0(Vx)$ for all $x \in F$.

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$$\begin{aligned} p(y_1 + y_2) &= S((y_1 + y_2)^+) \leq S(y_1^+ + y_2^+) \\ &= S(y_1^+) + S(y_2^+) = p(y_1) + p(y_2). \end{aligned}$$

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p is monotone: fix $y_1, y_2 \in G$ such that $y_1 \leq y_2$. We have
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A Hahn-Banach type theorem of Z. Gajda provides the existence of an additive monotone and Φ -invariant mapping $S_1: G \rightarrow E$ such that S_0 and S_1 coincide on G_1 and $S_1 \leq p$ on G .

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Result 2

Assume that G is a Dedekind complete Riesz space and E and F are Abelian ℓ -groups. Further, assume that X is a right-amenable group and $\Phi: X \rightarrow \text{End}^+(E)$ is a representation of X in the set of all monotone endomorphisms of E .

Result 2

Theorem

Let $U: G \rightarrow F$ be an injective ℓ -group homomorphism. Given an additive monotone and Φ -invariant mapping $S: E \rightarrow G$, every additive monotone and Φ -invariant mapping $T: E \rightarrow F$ such that $T \leq U \circ S$ admits a factorization $T = U \circ S_1$,

$$\begin{array}{ccccc} X & \xrightarrow{\Phi} & \text{End}^+(E) & \xrightarrow{T} & F \\ & & \curvearrowright & & \\ & & S & \searrow & \\ & & S_1 & \curvearrowright & \\ & & & \uparrow U & \\ & & & G & \end{array}$$

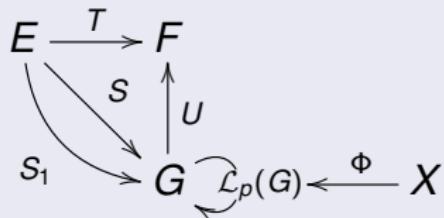
where $S_1: E \rightarrow G$ is an additive and Φ -invariant map such that $0 \leq S_1 \leq S$.

Assume that E , F and G are Banach lattices with G having an order-continuous norm. Further, assume that X is a right-amenable semigroup and $\Phi: X \rightarrow \mathcal{L}_p(G)$ is a representation of X in the set $\mathcal{L}_p(G)$ of all positive linear self-mappings of G .

Result 3

Theorem

Let $U: G \rightarrow F$ be an interval preserving and Φ -invariant positive linear mapping. Given a positive linear mapping $S: E \rightarrow G$ such that $\Phi_s \circ S = S$ for all $s \in X$, every positive linear mapping $T: E \rightarrow F$ such that $T \leq U \circ S$ admits a factorization $T = U \circ S_1$,



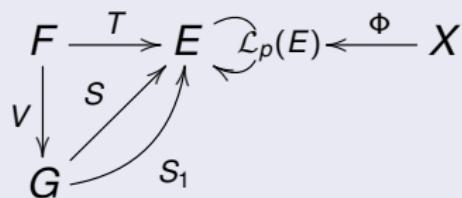
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Result 4

Theorem

Let $V: F \rightarrow G$ be an interval preserving positive and injective linear mapping. Given a positive linear mapping $S: G \rightarrow E$ such that $\Phi_s \circ S = S$ for all $s \in X$, every positive linear mapping $T: F \rightarrow E$ such that $T \leq S \circ V$ and $\Phi_s \circ T = T$ for all $s \in X$ admits a factorization $T = S_1 \circ V$,



where $S_1: G \rightarrow E$ is a linear mapping such that $0 \leq S_1 \leq S$ and $\Phi_s \circ S_1 = S_1$ for all $s \in X$.

Theorem of Z. Gajda

Assume that X is a right-amenable semigroup, G a partially ordered Abelian group, $\Phi: X \rightarrow \text{End}(G)$ is a representation of X , E is a Dedekind complete Riesz space and G_1 is a subgroup of G such that $\Phi_s(G_1) \subseteq G_1$ for every $s \in X$.

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Assume that $p: G \rightarrow E$ is a monotone, subadditive and Φ -subinvariant function and $a_0: G_1 \rightarrow E$ is an additive monotone and Φ -invariant function such that $a_0 \leq p$ on G_1 . Then a_0 has an extension to an additive monotone and Φ -invariant function $a: G \rightarrow E$ such that $a \leq p$ on G .

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Zbigniew Gajda, *Sandwich theorems and amenable semigroups of transformations*, Grazer Math. Ber., 316 (1992), 43–58.

Thank you for your kind attention!!!