

WEAK MARTINGALE HARDY SPACES

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Abstract: Weak martingale Hardy spaces generated by an operator T are investigated. The concept of weak atoms is introduced and an atomic decomposition of the space wH_p^T is given if the operator T is predictable. Martingale inequalities between weak Hardy spaces generated by two different operators are considered. In particular, we obtain inequalities for the maximal function, for the q -variation, and for the conditional q -variation. The duals of the weak Hardy spaces generated by these special operators are characterized.

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