

## Index

- $A(G)$ , absolutely convergent  
 $\hat{G}$ -series, 150  
 $A(\Omega)$ , absolutely convergent  
 $W$ -series, 150  
 $A(\mathbf{T})$ , absolutely convergent Fourier series, 149  
 absolutely summing operators:  
   definition, 91–2  
   examples, 92  
   study by Lindenstrauss and Pełczyński, 54, 87–8  
 adaptive stochastic integration, 290, 317, Chapter X §8, 409–10  
 algebraically independent spectral sets,  
   *see also* Steinhaus system  
   definition, 191–2, 436  
   example, 192, 436  
 $\alpha(U)$  (optimal value of linear programming problem), 478  
 $\alpha$ -chaos  
   construction of exact  $n$ -chaos, 338  
   definition, 337, 364  
   detection, 526, 528  
   for non-integer  $\alpha$  (question), 338  
   general constructions, 420  
     (Exercise 17), Chapter XIV §6  
   homogeneous integrator, 364  
   marking randomness, 348  
   variations of associated  $F$ -measures, 337, 356–7  
 $\alpha$ -product  
   definition, 475–6  
   deterministic constructions,  
     Chapter XIII §5  
   random constructions,  
     Chapter XIII §6  
 $\alpha$ -system (exact, asymptotic), *see also*  
    $\alpha$ -chaos;  $\alpha$ -variable; sub- $\alpha$ -variable  
   definition, 364  
   examples, 525–6  
 $\alpha$ -variable (exact, asymptotic,  
   standard), *see also* sub- $\alpha$ -variable  
   definition, 335  
   in limit theorems, 335, 524  
 ambient product, 458, *see also*  
   fractional Cartesian product  
 atomic-molecular hypothesis, 280, 281  
 Banach's theorem, 53, 173  
 bimeasures, *see also* multi-measures  
   historical connections, 9, 126–9  
   so dubbed, 7  
 Bonami's inequalities  
   general setting, 194  
   historical context, 171–4  
   measurement of complexity, 174–5  
   statement and proof, 170–1  
 Bourgain's theorem, 56, 338, 372, 524  
 Brownian displacements  
   in Einstein's model, Chapter X §12  
   in Wiener's model, Chapter X §12  
   perceptions, 282–3  
 Brownian motion, *see also* Wiener  
   process  
   first and further approximations,  
     Chapter X §12  
   heuristics leading to models,  
     282–5, 348  
   history, 279–82  
   in the mathematical literature, 306–7  
   mathematical model (Wiener's),  
     Chapter X §2  
   stochastic complexity, 338–9  
 Brownian movement, *see* Brownian  
   motion  
 Brownian particle, 282  
 Brownian sheet, 293  
 Brownian trajectories

- as random walks, 283–4, 331, 336
- assumptions about, 282, 329–30
- observations of, 279
- properties expressed by Wiener process, 289–90
- building blocks, xiii, 73, 135, 187, 191
- Burkholder–Gundy martingale inequalities, 197 (Exercise 11), 299
- Carathéodory–Hahn–Jordan theorem in multidimensional measure theory, Chapter VI §4
- Carleson’s theorem, 147
- Central Limit Theorem, 284, 322, 329, 330, 335, 336, 343 (Exercise 31), 345 (Hint 3)
- chaos, *see*  $\alpha$ -chaos; homogeneous chaos; Wiener Chaos
- characters (of)
  - compact Abelian groups, 137
  - $\Omega$ , 138–9
  - $\Omega^n$ , 159
  - $\mathbb{Z}_n$ , 16 (Exercise 4), 34 (Exercise 8)
- characteristic function of normal r.v. (in proof of Grothendieck’s inequality), 54
- circle group, 29, 55, 109, 136
- combinatorial complexity of random walks, 333–4, 521, 524, 528
- combinatorial device, 488
- combinatorial dimension, *see also* fractional Cartesian products;  $\alpha$ -products
  - basic properties, 476–7
  - definition (upper, lower, exact, asymptotic), 475–6
  - existence of  $\alpha$ -dimensional sets, 477–8, Chapter XIII §5, §6
  - in topological and measurable settings, Chapter XIV §3
  - measurement of interdependence, 456–8, 477
  - motivation, 186–8, 433–4, 436
- combinatorial–harmonic analytic gauge  $r_F$ , 435–6
- combinatorial measurements in Walsh system  $W$ , 493–4
- complete boundedness (relation to  $L^2$ -factorizability and convolvability), 271–2
- complexity, *see also* interdependence; stochastic complexity; combinatorial complexity of random walks
  - $\delta$ -scale, 174–5, Chapter X §10
  - evolving in  $W$ , 137, 499–500
  - ‘hidden’ in drunk’s walks, 334
  - $\sigma$ -scale, 188–9
- continuous geometries, 517–8
- convolution (in)
  - $F_n$ , Chapter IX §7
  - $F(\Omega)$ , 520
  - $F_2$  (preview), 78, Chapter V §3
  - $L^1(\Omega, \mathbb{P})$ , 141
  - $M(\Omega)$ , 139–40
- convolver
  - definition, 266
  - examples, Chapter IX §8
- cover
  - in definition of fractional Cartesian products, 186–7, 457–8
  - in multilinear Grothendieck inequalities, 227–8
  - $k$ -cover, 458
  - maximal  $k$ -cover, 458
  - minimal  $k$ -cover, 493
- crossnorms 81–2, *see also* tensor norms
- cylinder sets, 202 (Hint 3), 518
- decision making machines, Chapter X §13, 524, *see also* random walks
- decoupling, *see also* Mazur–Orlicz identity
  - in general context, 383–4
  - in stochastic analysis, 382–3, 384
- $\delta$ -scale
  - applied to  $E_n$ , 195–6
  - applied to general fractional Cartesian products, Chapter XIII §3
  - applied to homogeneous integrator, 364
  - applied to 3/2-fold Cartesian product, Chapter XII §3
  - applied to  $W_n$ , 174–5
  - ‘continuously’ calibrated? 175, 434
  - in harmonic analysis setting, 174, 434
  - in probability theory setting, Chapter X §10
  - measuring complexity, 175
  - measuring interdependence, Chapter X §9, §10
  - relation to dim-scale, Chapter XIII §8
  - relation to  $\sigma$ -scale, 440, 500
- dependence (functional), 456–7
- difference
  - $\Delta^n$ , 319
  - $\Delta^2$ , 2–3
- differential–space, 282, 288, 330
- diffusion equation, 284

- dissociate sets  
 in  $\Gamma$ , 191–2  
 in  $\mathbb{Z}$  and  $W$ , 185
- dim, *see* combinatorial dimension
- dimension, *see also* combinatorial dimension; Hausdorff dimension  
 in continuous geometries, 517–18  
 in diverse contexts, 517  
 index of interdependence, 427–8  
 of 1-process, 395, 530–1
- direct products, 86–7, *see also* tensor products
- dot product, *see also* inner product in Grothendieck's inequality  
 alternative representation, 40, 43, 45–6, 51  
 Grothendieck's representation, 54–5
- drunk's walk, 331–3, *see also* random walks
- Drury's theorem, 190
- dual group, *see* characters
- elementary tensors, *see also* building blocks  
 as characters, 159  
 as products of 'building blocks', 73, 135  
 definition, 72, 80  
 elementary  $U$ -tensors, 442, 450, 506
- entropy  
 in sense of Shannon, 285  
 metric, 190
- $\eta$ -measurement, *see also*  $\delta$ -scale  
 in harmonic analysis setting, 174, 434  
 in probability theory setting, 298
- $F_k$ -variation, *see* Fréchet variation
- $F_k$ -measures, *see* Fréchet measures
- $F_{n\sigma}$  (symmetric elements in  $F_n$  that vanish on diagonals), 162–3
- $F_2$ -measure associated with  
 $\alpha$ -chaos, 337–8  
 generalized Wiener process, 293–4  
 independent product of 1-integrators, Chapter XI §9  
 integrator, 351–3  
 $\Lambda(q)$ -process, 369–70  
 $n$ th-Wiener chaos, Chapter X §11, 338  
 $p$ -stable motion, 373–4  
 Wiener process, 110–11, 292–3
- $F_U$ -measure associated with  
 multi-parameter process, Chapter XI §7
- $\mathfrak{F}$ -type, *see* type
- factorization, *see also* Grothendieck factorization theorem;  
 $L^2$ -factorizable; Pietsch factorization theorem  
 of linear maps, 98  
 of multilinear functionals, 103–5, 105 (Exercise 5)
- finite Fourier transform, 7, *see also* Gauss matrix
- Fourier–Stieltjes series, 136, *see also* series
- Fourier–Wiener series, 294, *see also* series, stochastic
- fractional Cartesian products, *see also*  $\alpha$ -products  
 definition, 457–8  
 in dimension  $3/2$ , 448  
 preview, 186–7, 226–7
- fractional sum, 465
- Fréchet measures  
 definition (in integer dimensions), 107  
 in fractional dimensions,  
 Chapter XII §5, Chapter XIV §2  
 in harmonic analysis, Chapter XIV §4
- Fréchet's theorem, *see also* multilinear Riesz representation theorem  
 general measurable version, 123  
 original statement, 3  
 primal version, 3–4  
 simplest multidimensional version, 10
- Fréchet variation (definition), *see also* tensor norms; variation  
 $F_k$ -variation in multidimensional measurable setting, 111–12  
 $F_k$ -variation in primal setting, 60  
 in fractional-dimensional setting, 449, 504  
 of function in one variable, 515  
 of function in two variable, 2–3  
 of product  $F$ -measures, 255  
 of two-dimensional array, 4, 23  
 $3/2$ -linear version, 14
- Fubini-type property  
 statement, 67–8  
 verified by Littlewood, 72
- functional independence, *see also* independence  
 'almost functional independence, 189  
 definition, 187–8  
 of generalized Rademacher systems, 28  
 of Rademacher system, 20, 139, 189  
 1-Sidonicity, 188–9
- Gauss matrix, *see also* finite Fourier transform  
 extremal property, 62  
 in  $\{-1, 1\}^{\mathbb{N}}$ , 179–81, 258

- isometry, 28  
 three-dimensional version, 62
- Gaussian distributions in Brownian movement  
 consequence of maximum entropy, 285  
 in Einstein's model, 280, 284, 330–1  
 in Wiener's model, 285–6, 330–1  
 simple random walk model, 283–4
- Gaussian series, 300–1, 342  
 (Exercise 17)
- generalized Minkowski inequality, 25, 32  
 (Exercise 4), 459
- generating set, 153
- gliding hump argument, 72, 93 (Hint 8)
- grandmasters, 137, 300
- Grothendieck factorization theorem, *see also* Pietsch factorization theorem  
 equivalent to Grothendieck's inequality, Chapter V §4, 206–8  
 in proof that every  $F_2$ -measure is projectively bounded, 257  
 in stochastic integration, 379, Chapter XI §6  
 multilinear extensions, Chapter V §5  
 statement and proof, 9, 96–7
- Grothendieck inequality, *see also* multilinear Grothendieck inequality  
 concise statement, 39  
 constant in inequality, 55, 83  
 constructive proof, 49  
 crucial step in 'self-contained' proofs, 45  
 derivation from the Khintchin  $L^1$ – $L^2$  inequality (problem), 40  
 dual formulation, 80, 84–85  
 equivalent to Grothendieck factorization theorem, Chapter V §4  
 equivalent to  $\Lambda(2)$ -uniformizability (problem), 54  
 extending to higher dimensions (problem), 13, 88  
 extending to  $l^p$ , 17 (Exercise 6)  
 formulation by Lindenstrauss and Pelczynski, 8, 38, 87, 206  
 generalization of Littlewood's mixed-norm inequality, 7, 11, 17 (Exercise 5)  
 Grothendieck's original formulation and proof, 54–5, 58 (Exercise 10), 80  
 in proof of Grothendieck factorization theorem, 97  
 in proof that convolution is feasible, 78, 98–100
- in proof that every  $F_2$ -measure is projectively bounded, 257
- multilinear extensions, Chapter VIII  
 proofs based on  $\Lambda(2)$ -uniformizability, Chapter III  
 restatements, 8–9, 38–9, 80, 83, 92 (Exercise 19 v), 206, 272 (Exercise 1 i)
- théorème fondamental, 8, 9, 38, 45, 54, 88  
 two-dimensional surprise, 61
- Grothendieck measure  
 definition, 385  
 examples, 387, 422 (Exercise 28)  
 of Wiener product process, 404  
 products, 399
- Grothendieck's 'théorème fondamental de la théorie métrique des produits tensoriels', 8, 9, 38, 45, 54, 88  
 essence, 45  
 milestone, 8–9, 38, 54  
 two-dimensional statement, 88
- Grothendieck-type inequalities, *see also* multilinear Grothendieck inequalities; projectively bounded Fréchet measures; projectively bounded forms  
 expressed by projective boundedness, 13–14, Chapter VIII §2  
 in fractional dimensions, 453, 510  
 linked to product  $F$ -measures, Chapter IX §2, §3, 451–2  
 trilinear, 11, 225–6, 429
- $H_n$ , *see also*  $n$ th Wiener Chaos process  
 definition, 320  
 $\delta_{H_n}$ , 323  
 properties, 324
- Haar measure  
 on locally compact Abelian groups, 137  
 on  $\Omega$ , 140–1  
 on  $\mathbb{Z}_n$ , 16 (Exercise 4), 34 (Exercise 8)
- Haar–Wiener series, 342 (Exercise 13 ii), *see also* Wiener process
- Hadamard sets, 150
- Hausdorff dimension, 517, *see also* dimension
- hidden variables, Chapter X §13, 521, *see also* random walks
- Hilbert inequality (use by Littlewood), 6, 15 (Exercise 1), 62
- homogeneous chaos, 311, 348, *see also*  $n$ th Wiener Chaos process, Wiener Chaos
- homogeneous integrator, 362

- $I_X$  (definition), 358  
 $I_W$  (definition), 290, *see also* Wiener integral  
 $I_{W_n}$  (definition), Chapter X §7, *see also* multiple Wiener integral  
 incidence  $i_U$  (definition), 468  
 indefinite stochastic integral, 354, 419 (Exercise 4)  
 independence, *see also* functional independence, interdependence  
   algebraic, 191–2, 436  
   conveyed by sub-Gaussian system, 297–9  
   functional, 188  
   heuristic sense, 329  
   in basic context, 456–7  
   in Einstein’s model of Brownian motion, 284, 329–30  
   in Wiener’s model of Brownian motion, 285–6, 330–1  
   philosophical ‘exercise’, 342 (Exercise 14)  
   statistical, xvii  
   three notions  
     of independence, 299–300  
 independent products of integrators, Chapter XI §9  
 injective tensor norm, 60, 82, *see also* crossnorms; tensor norms  
 inner product in Grothendieck’s inequality, 9, 13, 17 (Exercise 6), *see also* dot product  
 integral with respect to integrator, *see also* adaptive stochastic integration  
    $I_X(\cdot)$  (functional-analytic approach), 351  
    $\int_{[0,1]} \cdot dX$  (measure-theoretic approach), 353  
   multi-parameter case (preview), Chapter XI §5  
 integration by parts formula, 411  
 integration with respect to Fréchet measures, Chapter VI §5, 122, 130–2 (Exercises 11–16), 506–7  
 integration with respect to  
   ‘ $n$ -dimensional’ 1-process, 396  
 integrator, Chapter XI §1, §7, Chapter XIV §7  
 interchange of limit and integration, 417  
 interdependence, *see also* complexity  
   as complexity, 187–8  
   conveyed by tail-probabilities, 297–9, Chapter X §9, §10, 364  
   functional, 175  
   in random walks, Chapter X §13  
   marked by combinatorial dimension, 477–8, 517  
   marked by ‘dimension’, Chapter XII §1, Chapter XIII §1,  
   marked by dimension of 1-process, 503, 530–1  
   marked by ‘type’, 444–7  
   measurements, 187  
   of elementary tensors, 186–7  
   statistical, 175  
 isoperimetric inequalities, 481–2  
 iterated integral  
   Itô integral, 316–17  
   Lebesgue–Stieltjes, 131–2 (Exercises, 15, 16)  
   Riemann–Stieltjes, 3  
   with respect to Fréchet measure, 120  
   with respect to  $n$ -process, 379  
   with respect to product Fréchet measures, 263–4  
 Itô integral:  
   as iterated integral, Chapter X §8  
   via measure-theoretic approach, 405–8  
 Itô’s formula, 318, 343 (Exercise 27), 409  
  
 $k$ -disjoint rectangles, 63  
 Kahane–Salem–Zygmund estimates, 301  
 Khintchin inequalities  
   application to  $\Lambda(2)$ -uniformizing constants, 49  
   history and impact, 22, 55, 171–4  
   in dimension  $n$ , 168  
   in dimension  $3/2$ , Chapter XII §3  
   in fractional dimensions, Chapter XIII §3  
   proofs, 32 (Exercise 3), 342 (Exercise 15)  
 Khintchin  $L^1$ – $L^2$  inequality, *see also*  $\Lambda(2)$ -set problem,  $\Lambda(2)$ -space:  
   and the Grothendieck inequality, Chapter III §1  
   for general systems, 30  
   history, 22–3  
   in dimension  $n$ , 202 (Exercise 32),  
   equivalence to Littlewood’s and Orlicz’s mixed-norm inequalities, Chapter II §4  
   statement, proof, and history, Chapter II §2  
   upgraded, 40, 46, *see also*  $\Lambda(2)$ -uniformizability  
 Kronecker product, 249  
  
 $L^1$ -bounded additive process, 363, 381, 382, 385, 387, 408, 422

- (Exercises 28, 30), 423  
(Exercise 40)
- $L^2$ -bounded process with orthogonal increments, 357, 359–60, 379, 388, 419 (Exercise 5), 422 (Exercise 30)
- $L^2$ -factorizable, 271, 276 (Exercise 26)
- $L^p$ -bounded martingales, 363, 387, 422 (Exercise 28)
- lacunary, 12, 53, 150, 173, 185, 189, 191, 198 (Exercise 15), 199 (Exercise 19), 424 (Hint 11)
- $\lambda_X$  (measure associated with  $L^2$ -bounded process), 357
- $\Lambda(p)$ -set  
definition, 55, 173–4, 202 (Exercise 31)  
problem, 56, 338, 524
- $\Lambda(p)$ -space, 55, 58 (Exercise 12)
- $\Lambda(q)$ -process,  $\Lambda(q)^\#$ -process  
and the ‘ $\Lambda(q)$ -set problem’, 372  
constructions, 366, 420 (Exercise 18)  
definition, 366  
for  $q \leq 2$ , 372  
model for random walks, 372
- $\Lambda(q)$ -system, 366
- $\Lambda(2)$ -set problem, 56
- $\Lambda(2)$ -set union problem, 56–7
- $\Lambda(2)$ -space, 46, *see also* uniformizable  $\Lambda(2)$ -space
- $\Lambda(2)$ -uniformizability, 40, 53, 54, 56–7, Chapter III §4, Chapter VIII §3, 214, 241
- $\Lambda(2)$ -uniformizing constants, 210
- $\Lambda(2)$ -uniformizing map, 210
- law of the iterated logarithm, 22, 171–2
- limit theorems, 335, 338, 521–2
- linear programming problem (associated with a fractional Cartesian product), 478
- Littlewood index  $\ell$  (of):  
 $\alpha$ -chaos, 364  
 $F$ -measure, 507  
 $\Lambda(q)$ -process, 369  
 $\Lambda(q)^\#$ -process, 372  
 $n$ th Wiener chaos process, 325  
1-integrator, 356  
 $p$ -stable motion, 374  
 $U$ -integrator, 392, 528–9  
Wiener process, 307, 310
- Littlewood’s  $4/3$ -inequality  
answer to question by Daniell, 6–7  
application in harmonic analysis, 178, 185  
application in tensor analysis, 62  
statement and proof, Chapter II §5
- Littlewood inequality in dimension  $3/2$   
application to tensor products, 443  
preview, 185–7  
statement and proof, Chapter XII §2
- Littlewood inequality in fractional dimension  
key in observing ‘ $d$ -dimensional’ 1-processes, 531  
statement and proof, Chapter XIII §2
- Littlewood mixed-norm inequality, *see also* Orlicz’s mixed-norm inequality  
equivalence to Khintchin  $L^1$ – $L^2$  and Orlicz’s mixed-norm inequalities, Chapter II §4  
extensions, 176, 463–4, 489  
feasibility of extension, 17 (Exercise 6)  
in Orlicz’s paper, 33 (Exercise 5)  
in stochastic setting, 371  
precursor to and instance of Grothendieck’s inequality, 7, 11, 17 (Exercise 5), 39–40  
reformulation, 92 (Exercise 19 i)  
statement and proof, 23–4  
use by Davie, 11
- Littlewood  $2n/(n+1)$ -inequality  
an extension of Littlewood’s  $4/3$ -inequality, 10–11  
application in harmonic analysis, 185  
application in tensor analysis, 185–6  
calibrating Plancherel’s theorem, 187  
marking functional interdependence, 175, 188–9  
statement and proof, Chapter VII §10, §11
- lower combinatorial dimension, 476
- $m$ -linear Hölder inequality, 458–9
- martingales, 146, 196–7 (Exercise 11), *see also*  $L^2$ -bounded martingales
- maximal cover (definition), 458
- maximal fractional Cartesian product (definition), 493, *see also* minimal fractional Cartesian product
- Mazur–Orlicz identity, 163, 383, *see also* decoupling
- measure-theoretic approach (to stochastic integration)  
deterministic integrands, 351  
Itô integral, 405  
multi-parameter case, 379, 380  
 $p$ -stable motion, 373  
via Riemann sums, 410  
via stochastic series, 412
- minimal fractional Cartesian product (definition), 493

- mixed-norm inequalities, *see*  
     Littlewood's mixed norm  
     inequalities; Orlicz's mixed-norm  
     inequalities  
 mixed-norm space (in Grothendieck  
     inequality), 51, 251  
 $\mu_X$  ( $F$ -measure associated with process  
      $X$ ; definitions)  
     1-integrator  $X$ , 351  
     1-process  $X$ , 395, 530  
      $U$ -integrator  $X$ , 391  
 multidimensional integral, 379  
 multilinear Grothendieck inequalities,  
     Chapter VIII, *see also*  
     Grothendieck inequality;  
     Grothendieck-type inequalities  
 multilinear Riesz representation  
     theorem, Chapter VI §7, *see also*  
     Fréchet's theorem  
 multi-measures, 83, *see also* bimeasures  
 multiple Wiener integral, Chapter X §7,  
     *see also* iterated (Itô) integral  
 multiple Wiener–Itô integral, 311  
  
 $n$ -disjoint, 485  
 $n$ -process, 343 (Exercise 28)  
 Nikodym boundedness principle, 112,  
     129 (Exercise 1)  
 non-adapted stochastic integrals, 410  
 non-anticipative stochastic  
     integration, 317  
 normalization, 331  
 nowhere differentiability of sample  
     paths of Wiener process, 289  
 $n$ th Wiener Chaos process  $W_n$  (in  
     Chapter X §11)  
     associated  $F_2$ -measure  $\mu_{W_n}$ , 325  
     definition, 325  
     stochastic complexity of  $W_n$ , 328  
     variations of  $\mu_{W_n}$ , 328  
  
 Ogawa integral, 418  
 optimal  $\mathfrak{F}$ -type, *see* type  
 optimal  $\mathfrak{V}$ -type, *see* type  
 Orlicz functions, 297, 307–8, 321  
 Orlicz's mixed-norm inequality  
     equivalence to Khintchin  $L^1$ – $L^2$  and  
     Littlewood's mixed-norm  
     inequalities, Chapter II §4  
     in stochastic setting, 369–70  
     multilinear extension, 176  
     reformulation, 92 (Exercise 19 iv)  
     statement, proof, and history, 24–5,  
     33 (Exercise 5)  
 Orlicz norms (marking stochastic  
     complexity), 311, 328–9  
  
 $p$ -Sidon set, *see also* Sidon set  
     basic characterizations, 182  
     combinatorial characterization  
     problem, 190  
     definition (exact, asymptotic), 182  
     existence problem ( $p$ -Sidon set  
     problem), 13, 189, 428  
     finite union problem, 190  
     historical comments, 185  
     in  $\Gamma$ , 466–7  
     in  $W$ , 465–6  
     terminology, 182  
 $p$ -stable motion  
     definition, 373  
     integrator, 373  
     physical meaning, 378–9  
     properties, 374  
     variations of associated  $F_2$ -measure,  
     374–8  
 $p$ -variation, *see also* Littlewood index  
     of Fréchet measures, 128, 507  
     of scalar functions on  $[0, 1]$ , 515  
 Paley ordering of Walsh system, 146,  
     196–7 (Exercise 11)  
 Parseval's formula, 16 (Exercise 4), 142  
 Pietsch factorization theorem, 98, 101,  
     105 (Exercise 2),  
 Pisier's theorem, 173, 190  
 Plancherel's theorem  
     calibration, 187  
     in  $L^2(\mathbb{Z}_N, \text{uniform measure})$ , 16  
     (Exercise 4)  
     in  $L^2(\Omega, \mathbb{P})$ , 144–5  
     in  $L^2(\mathbf{T}, \mathbf{m})$ , 196 (Exercise 1)  
 polarization identities, 163, 167, 200  
     (Exercise 27), 421 (Exercise 24),  
     *see also* decoupling  
 product Fréchet measure  
     definition, 248  
     in dimension 3/2, Chapter XII §6  
     in fractional dimensions, 509–10  
     in stochastic setting, 399  
     link with Grothendieck-type  
     inequalities, 254  
 products of  $L^1$ -bounded additive  
     processes, 408–9  
 products of Wiener processes, 402–8  
 projective tensor algebra,  
     Chapter IV §7, Chapter VI §6, 130  
     (Exercise 11), 186  
 projective tensor norm, 61, 81, 82, 87,  
     121, 260–1, *see also* crossnorms;  
     tensor norms  
 projective tensor product, *see* projective  
     tensor algebra



- projectively bounded forms, *see also*  
 Grothendieck-type inequalities  
 characterizations, 208–9,  
 Chapter VIII §5, 230  
 definition, 13–14, 208  
 general characterization  
 (problem), 240–2
- projectively bounded Fréchet measures,  
*see also* Grothendieck-type  
 inequalities; product  
 Fréchet-measure, projectively  
 bounded forms  
 characterization, 254  
 convolution, 264–7  
 definition, 253  
 in dimension 3/2, Chapter XII §6  
 in fractional dimensions, 509–12  
 in topological setting, Chapter IX §6  
 in topological-group setting,  
 Chapter IX §7
- projectively unbounded  $F$ -measures,  
 Chapter IX §5, *see also* projectively  
 unbounded functionals
- projectively unbounded functionals,  
 Chapter VIII §6, *see also*  
 projectively unbounded  $F$ -measures
- quadratic variation, 290, 317, 340  
 (Exercise 6)
- Rademacher characters, 146, *see also*  
 Rademacher functions
- Rademacher functions, *see also*  
 Rademacher system
- Rademacher system  
 characters on  $\Omega$ , 137  
 definition, 2, 19, 146  
 statistically independent random  
 variables, 20–1
- Rademacher series, 53
- Rademacher system, *see also*  
 Rademacher functions
- definition, 2, 19  
 generalizations, Chapter II §6, 191  
 in random series, 300  
 independent system, 20–1, 139  
 sub-Gaussian system, 299
- random integrands, Chapter XI §11
- random integrator, 356
- random series, 200–1 (Exercise 30),  
 Chapter X §5
- random walks, *see also* simple random  
 walks; decision making machines  
 by drunks, Chapter X §13  
 $F$ -walks, 333–5, 336, Chapter XIV §5  
 simplest model of Brownian motion,  
 283–4, 331
- randomness, 281, 311, 348, 355–7, 361–2
- reduced fractional Cartesian  
 products, 493
- restriction algebras  
 in harmonic analysis, Chapter VII §7  
 in harmonic and tensor analysis,  
 Chapter VII §8
- restriction algebras (duals and  
 preduals), *see also* tensor  
 representations of restriction  
 algebras  
 $A(F)$ , 158  
 $B(F)$ , 157  
 $A(F)^* = L_F^\infty$ , 158  
 $C_F^* = B(F)$ , 158  
 $L_F^1 = Q^\infty(F)$ , 245 (Hint 4)  
 $V_n|_F$ , 163
- Riemann–Lebesgue lemma, 145
- Riesz product  
 construction, 198–9 (Exercises 17, 18)  
 expansion, 144, 192–3  
 first appearance, 53  
 $L^\infty$ -version, 53–4, 173, 203 (Hint 13)  
 summability kernel, 143–4
- Riesz representation theorem  
 in dimension 3/2, 451, 454  
 (Exercise 2)  
 in fractional dimensions, 507  
 measure-theoretic version, 1  
 multilinear form, 126  
 original form, 1  
 primal form, 1–2, 72
- Riesz set, 200 (Exercise 26)
- Riesz's (M.) theorem, 147, 197  
 (Exercise 12)
- Rosenthal property  
 equivalent to separability, 166, 199  
 (Exercise 25)  
 in general setting, 194  
 products of Sidon sets, 72  
 $W_k$ , Chapter VII §6
- Rosenthal set, 151, *see also* Rosenthal  
 property
- sample-path continuity  
 of  $\alpha$ -chaos, 366  
 of  $\Lambda(q)$ -process, 368  
 of Wiener process, 305  
 via stochastic series, entropy,  
 majorizing measures, and  
 Kolmogorov's theorem, 368
- scales (relations between)  
 dim-scale and  $\delta$ -scale,  
 Chapter XIII §8  
 dim-scale and  $\sigma$ -scale,  
 Chapter XIII §7



- $\sigma$ -scale and  $\delta$ -scale (problem), 500
- $\sigma$ -scale and  $\xi$ -scale (problem), 500
- Schur product, 272 (Exercise 2)
- Schur property
  - definition, 69
  - of  $F_k$ , 69–72
  - of Sidon space, 89 (Exercise 8)
- Schur's theorem, 69
- semi-martingale, 409
- series
  - Fourier–Stieltjes series, 136
  - Fourier–Wiener series, 294
  - Haar–Wiener series, 341–2 (Exercise 13)
  - stochastic series approach to integration, 412–19
  - stochastic series approach to sample-path continuity, 368
  - stochastic series of a Wiener process, 294–5, 341 (Exercise 12)
  - stochastic series of integrator, 387
  - $W$ -series, 140
  - Walsh series, 147
  - Walsh–Wiener series, 341–2 (Exercise 13)
- Sidon, *see also*  $p$ -Sidon set; Pisier's theorem
  - combinatorial characterization of Sidon sets, 190
  - exponent, 12, 182, 428
  - finite union of Sidon sets, 190
  - sequence, 89 (Exercise 8)
  - set (definition), 12, 145, 150
  - set is sub-Gaussian, 300
  - space, 89 (Exercise 8)
  - Sidon's theorem, 12, 150
  - Sidonicity and functional independence, 188–9
- simple random walk, *see also* random walks
  - approximation to Brownian movement, 283–4, 329
  - by drunk, 331
  - instance of  $F$ -walks, 333
- Skorohod integral, 417–18
- spectrum, 145
- standard  $\alpha$ -variable, 335, 524, *see also* limit theorems;  $\alpha$ -variable
- standard step function, 312
- standard sub- $\alpha$ -variable, 522, *see also* limit theorems; sub- $\alpha$ -variable
- Steinhaus functions
  - definition, 30
  - dubbed by Salem and Zygmund, 30, 172, 300
  - in Littlewood's work, 22, 172
  - independent characters, 192, 436
  - involving inequalities equivalent to Khintchin's, 172, 195
- Steinhaus system, *see* Steinhaus functions
- stochastic complexity
  - conveyed by variations of  $F$ -measures, 355–7
  - detecting complexity of Brownian movement, 338–9
  - in  $W_n$ , 328–9
  - measurements, Chapter X §10
  - of  $\alpha$ -chaos, 348, 364
  - of Brownian displacements, 348
  - of random walks, 333–4, 522
  - Wiener process is least complex, 311, 328, 357
- Stone Čech compactification, 93 (Hint 12)
- Stratonovich integral, 407, 416
- strongly disjoint sets, 153
- sub- $\alpha$ -system, 321, *see also*  $\alpha$ -system
- sub- $\alpha$ -variable, 321, *see also*  $\alpha$ -variable
- sub-Gaussian systems, Chapter X §4
- summability kernel, 142
- sup-norm partition, 467
- superior integral, 128–9, 133 (Exercise 19)
- symmetric functions that vanish on the diagonal, 312
- symmetric functions that vanish on the 'hyper-diagonals' 313
- symmetric  $n$ -arrays, 162
- symmetrization
  - in  $[0, 1]^n$ , 314
  - in  $[0, 1]^2$ , 312
  - role in stochastic integration, 315–16
- tail-probabilities, *see also* complexity; stochastic complexity; interdependence
  - exponential estimates, 363–4, 524
  - gauge (scale) of interdependence, 297–9, 320, 363–4
  - measuring independence, 295, 297–8
  - polynomial estimates, 364, 524
- tensor norms (definitions)
  - $\|\cdot\|_{F_k}$  (instance of injective tensor norm), 60
  - $\|\cdot\|_{V_k}$  (instance of projective tensor norm), 73
  - $\|\cdot\|_{\otimes}$  (injective tensor norm), 82
  - $\|\cdot\|_{\otimes}$  (projective tensor norm), 82
  - $g$ -norms, 39, 85–6
  - greatest and least crossnorms, 82

- tensor product (definitions)  
 algebraic, 72–3, 81  
 in dimension  $3/2$ , Chapter XII §4  
 in fractional dimension, 467–9  
 injective, 82  
 projective, 81
- tensor representations of restriction algebras; *see also* restriction algebras; tensor products; tensor norms  
 $A(R^n) = V_n(R, \dots, R)$ , 161  
 $A(R_n) = V_n|_{D_n}$ , 163  
 $A(R^U) = V_U(\mathbb{N}^m)$ , 237  
 $B(R^n) = F_n(R, \dots, R)^*$ , 161  
 $B(R^n) = \tilde{V}_n(R, \dots, R)$ , 167  
 $B(R^U) = \tilde{V}_U(\mathbb{N}^m)$ , 237–8  
 $C_{R_n} = F_{n\sigma}$ , 163, 167  
 in general setting, 193–4
- ‘théorème fondamental de la théorie métrique des produits tensoriels’, *see* Grothendieck’s ‘théorème fondamental de la théorie métrique des produits tensoriels’
- tilde algebra, 79–80, *see also* restriction algebras; tensor representations of restriction algebras
- time-directions, 445
- time homogeneity (assumption in Brownian movement), 282–3, 330
- time-independence, 350, 394
- time-inhomogeneity, 523
- time-sequence dependence, 396, 444–7
- transforms  
 Fourier–Stieltjes, 136  
 Fourier, 196 (Exercise 1)  
 of convolution of  $F_n$ -measures, 266  
 of  $F(\Omega)$ -measures, 520  
 of  $f \in L^1(\Omega, \mathbb{P})$ , 141  
 of  $F_n$ -measure, 264  
 $W^-$ , 141
- true  $F$ -measures, 108, 508, 509, 514, 520
- truncation argument (in proof of Grothendieck’s inequality), 49
- type  
 $F_k$ , 63, 186, 340–1 (Exercise 7)  
 $F_U$  and  $V_U$ , 443–7, 512–5, 519  
 optimal  $\mathfrak{F}$ -type, 514, 530  
 optimal  $\mathfrak{Y}$ -type, 515  
 $V_k$ , 78, 186
- uniformizable  $\Lambda(2)$ -set (definition), 210
- uniformizable  $\Lambda(2)$ -space (definition), 46
- uniformly incident cover, 470
- variation, *see also* Fréchet variation;  $p$ -variation; quadratic variation  
 in sense of Fréchet, 2–3, 126
- in sense of Vitali, 2, 127  
 total variation of measure, 112
- von-Neumann inequality, 11
- $W$ -polynomials, 141
- Walsh characters, 146
- Walsh functions, 146
- Walsh series, *see* series
- Walsh system  
 character group of  $\Omega$ , 146  
 of continuously increasing index, 499–500  
 of integer order, 147–8  
 of non-integer order (preview), 175
- Walsh–Wiener series, *see* series
- white noise  
 associated with a product of Wiener processes, 405  
 associated with integrator, 355, 388, 394  
 associated with  $L^1$ -additive process, 422 (Exercise 30 ii)  
 associated with  $p$ -stable motion, 422 (Exercise 30 i)  
 associated with Wiener process, 111, 292–3  
 $n$ -dimensional (question), 319
- Wiener Chaos, *see also*  $n$ th Wiener Chaos process  
 decomposition, 320  
 of order  $n$ , 320
- Wiener  $F_2$ -measure:  
 definition, 110–11, 292  
 generalized, 293–4  
 variations, Chapter X §6
- Wiener integral  
 definition, 290  
 generalization, 358–9
- Wiener measure, 288
- Wiener process  
 constructions, 286–8  
 definition, 285–6  
 generalized, 293–4  
 least complex model, 311  
 limit of simple random walks, 283–4, 329  
 preview, 17–18 (Exercise 8)  
 series representation, 294–5  
 Wiener’s first approximation to Brownian movement, 329
- Wiener space, 287–8
- ‘zero knowledge’, 282, 284, 330