

Contents

| | |
|---|---------------|
| <i>Introduction</i> | <i>page</i> x |
| <i>Description of the contents</i> | xiv |
| 1 Banach space valued martingales | 1 |
| 1.1 Banach space valued L_p -spaces | 1 |
| 1.2 Banach space valued conditional expectation | 7 |
| 1.3 Martingales: basic properties | 9 |
| 1.4 Examples of filtrations | 12 |
| 1.5 Stopping times | 17 |
| 1.6 Almost sure convergence: Maximal inequalities | 19 |
| 1.7 Independent increments | 28 |
| 1.8 Phillips's theorem | 31 |
| 1.9 Reverse martingales | 34 |
| 1.10 Continuous time* | 36 |
| 1.11 Notes and remarks | 41 |
| 2 Radon-Nikodým property | 42 |
| 2.1 Vector measures | 42 |
| 2.2 Martingales, dentability and the Radon-Nikodým property | 46 |
| 2.3 The dual of $L_p(B)$ | 57 |
| 2.4 Generalizations of $L_p(B)$ | 60 |
| 2.5 The Krein-Milman property | 63 |
| 2.6 Edgar's Choquet theorem | 67 |
| 2.7 The Lewis-Stegall theorem | 70 |
| 2.8 Notes and remarks | 73 |

| | | |
|----------|---|-----|
| 3 | Harmonic functions and RNP | 76 |
| 3.1 | Harmonicity and the Poisson kernel | 76 |
| 3.2 | The h^p spaces of harmonic functions on D | 80 |
| 3.3 | Non-tangential maximal inequalities: boundary behaviour | 87 |
| 3.4 | Harmonic functions and RNP | 97 |
| 3.5 | Brownian martingales* | 101 |
| 3.6 | Notes and remarks | 110 |
| 4 | Analytic functions and ARNP | 112 |
| 4.1 | Subharmonic functions | 112 |
| 4.2 | Outer functions and $H^p(D)$ | 116 |
| 4.3 | Banach space valued H^p -spaces for $0 < p \leq \infty$ | 118 |
| 4.4 | Analytic Radon-Nikodým property | 127 |
| 4.5 | Hardy martingales and Brownian motion* | 131 |
| 4.6 | B -valued h^p and H^p over the half-plane U^* | 140 |
| 4.7 | Further complements* | 146 |
| 4.8 | Notes and remarks | 148 |
| 5 | The UMD property for Banach spaces | 151 |
| 5.1 | Martingale transforms (scalar case): Burkholder's inequalities | 151 |
| 5.2 | Square functions for B -valued martingales: Kahane's inequalities | 154 |
| 5.3 | Definition of UMD | 159 |
| 5.4 | Gundy's decomposition | 162 |
| 5.5 | Extrapolation | 168 |
| 5.6 | The UMD_1 property: Burgess Davis decomposition | 175 |
| 5.7 | Examples: UMD implies super-RNP | 180 |
| 5.8 | Dyadic UMD implies UMD | 183 |
| 5.9 | The Burkholder-Rosenthal inequality | 190 |
| 5.10 | Stein inequalities in UMD spaces | 195 |
| 5.11 | Burkholder's geometric characterization of UMD space | 197 |
| 5.12 | Appendix: hypercontractivity on $\{-1, 1\}$ | 206 |
| 5.13 | Appendix: Hölder-Minkowski inequality | 207 |
| 5.14 | Appendix: basic facts on weak- L_p | 209 |
| 5.15 | Appendix: reverse Hölder principle | 210 |
| 5.16 | Appendix: Marcinkiewicz theorem | 212 |
| 5.17 | Appendix: exponential inequalities and growth of L_p -norms | 214 |
| 5.18 | Notes and remarks | 214 |

| <i>Contents</i> | | vii |
|-----------------|---|-----|
| 6 | The Hilbert transform and UMD Banach spaces | 218 |
| 6.1 | Hilbert transform: HT spaces | 218 |
| 6.2 | Bourgain's transference theorem: HT implies UMD | 228 |
| 6.3 | UMD implies HT | 233 |
| 6.4 | UMD implies HT (with stochastic integrals)* | 246 |
| 6.5 | Littlewood-Paley inequalities in UMD spaces | 249 |
| 6.6 | The Walsh system Hilbert transform | 254 |
| 6.7 | Analytic UMD property* | 255 |
| 6.8 | UMD operators* | 257 |
| 6.9 | Notes and remarks | 260 |
| 7 | Banach space valued H^1 and BMO | 263 |
| 7.1 | Banach space valued H^1 and BMO: Fefferman's duality theorem | 263 |
| 7.2 | Atomic B -valued H^1 | 266 |
| 7.3 | H^1 , BMO and atoms for martingales | 282 |
| 7.4 | Regular filtrations | 291 |
| 7.5 | From dyadic BMO to classical BMO | 292 |
| 7.6 | Notes and remarks | 297 |
| 8 | Interpolation methods (complex and real) | 299 |
| 8.1 | The unit strip | 300 |
| 8.2 | The complex interpolation method | 303 |
| 8.3 | Duality for the complex method | 321 |
| 8.4 | The real interpolation method | 332 |
| 8.5 | Real interpolation between L_p -spaces | 336 |
| 8.6 | The K -functional for $(L_1(B_0), L_\infty(B_1))$ | 342 |
| 8.7 | Real interpolation between vector valued L_p -spaces | 346 |
| 8.8 | Duality for the real method | 352 |
| 8.9 | Reiteration for the real method | 357 |
| 8.10 | Comparing the real and complex methods | 362 |
| 8.11 | Symmetric and self-dual interpolation pairs | 363 |
| 8.12 | Notes and remarks | 368 |
| 9 | The strong p-variation of scalar valued martingales | 372 |
| 9.1 | Notes and remarks | 380 |
| 10 | Uniformly convex Banach space valued martingales | 382 |
| 10.1 | Uniform convexity | 382 |
| 10.2 | Uniform smoothness | 395 |
| 10.3 | Uniform convexity and smoothness of L_p | 404 |
| 10.4 | Type, cotype and UMD | 406 |

| | | |
|-----------|---|-----|
| viii | <i>Contents</i> | |
| | 10.5 Square function inequalities in q -uniformly convex and p -uniformly smooth spaces | 417 |
| | 10.6 Strong p -variation, uniform convexity and smoothness | 423 |
| | 10.7 Notes and remarks | 425 |
| 11 | Super-reflexivity | 428 |
| | 11.1 Finite representability and super-properties | 428 |
| | 11.2 Super-reflexivity and inequalities for basic sequences | 433 |
| | 11.3 Uniformly non-square and J -convex spaces | 446 |
| | 11.4 Super-reflexivity and uniform convexity | 454 |
| | 11.5 Strong law of large numbers and super-reflexivity | 457 |
| | 11.6 Complex interpolation: θ -Hilbertian spaces | 459 |
| | 11.7 Complex analogues of uniform convexity* | 463 |
| | 11.8 Appendix: ultrafilters, ultraproducts | 472 |
| | 11.9 Notes and remarks | 474 |
| 12 | Interpolation between strong p-variation spaces | 477 |
| | 12.1 The spaces $v_p(B)$, $\mathcal{W}_p(B)$ and $\mathcal{W}_{p,q}(B)$ | 478 |
| | 12.2 Duality and quasi-reflexivity | 482 |
| | 12.3 The intermediate spaces $u_p(B)$ and $v_p(B)$ | 485 |
| | 12.4 L_q -spaces with values in v_p and \mathcal{W}_p | 489 |
| | 12.5 Some applications | 492 |
| | 12.6 K -functional for $(v_r(B), \ell_\infty(B))$ | 494 |
| | 12.7 Strong p -variation in approximation theory | 496 |
| | 12.8 Notes and remarks | 499 |
| 13 | Martingales and metric spaces | 500 |
| | 13.1 Exponential inequalities | 500 |
| | 13.2 Concentration of measure | 503 |
| | 13.3 Metric characterization of super-reflexivity: trees | 506 |
| | 13.4 Another metric characterization of super-reflexivity: diamonds | 512 |
| | 13.5 Markov type p and uniform smoothness | 519 |
| | 13.6 Notes and remarks | 521 |
| 14 | An invitation to martingales in non-commutative L_p-spaces* | 523 |
| | 14.1 Non-commutative probability space | 523 |
| | 14.2 Non-commutative L_p -spaces | 524 |
| | 14.3 Conditional expectations: non-commutative martingales | 527 |
| | 14.4 Examples | 529 |

| <i>Contents</i> | ix |
|--|---------|
| 14.5 Non-commutative Khintchin inequalities | 531 |
| 14.6 Non-commutative Burkholder inequalities | 533 |
| 14.7 Non-commutative martingale transforms | 535 |
| 14.8 Non-commutative maximal inequalities | 537 |
| 14.9 Martingales in operator spaces | 539 |
| 14.10 Notes and remarks | 541 |
| <i>Bibliography</i> | 542 |
| <i>Index</i> | 560 |