

**SPACES $L_2(\lambda)$ OF A POSITIVE VECTOR
MEASURE λ AND GENERALIZED
FOURIER COEFFICIENTS**

S. OLTRA, E.A. SÁNCHEZ PÉREZ AND O. VALERO

ABSTRACT. Let L be a Banach lattice and consider a countably additive vector measure λ with values on L . Let $L_2(\lambda)$ be the Banach lattice of square integrable functions with respect to λ . In this paper we obtain several structure results for this space and the Fourier coefficients related to orthonormal sequences under the assumption that λ is positive. However, $L_2(\lambda)$ is not in general isomorphic to a Hilbert space. In fact, the norm of this space depends on the norm of L .

1. Introduction and basic results. Let L be a Banach lattice and let (Ω, Σ) be a measurable space. Let $\lambda : \Sigma \rightarrow L$ be a countably additive vector measure. If f is a measurable function, it is said that it is scalarly integrable if it is integrable with respect to each scalar measure like $\lambda_{x'}$ for every $x' \in L'$, where $\lambda_{x'}(A) := \langle \lambda(A), x' \rangle$, $A \in \Sigma$. If f is scalarly integrable, it is said that it is integrable with respect to λ (λ -integrable for short) if for every $A \in \Sigma$ there is a vector $\int_A f d\lambda \in L$ such that $\langle \int_A f d\lambda, x' \rangle = \int_A f d\lambda_{x'}$. The definition of integrability of scalar functions with respect to a vector measure was first given by Bartle, Dunford and Schwartz [1] and studied by Lewis [11] and [12].

The Banach lattice $L_1(\lambda)$, see for example [4], is defined by the equivalence classes of λ -integrable functions such that the set where they differ has zero semi-variation, with the natural order and the norm

$$\|f\|_\lambda = \sup \left\{ \int_\Omega |f| d|\langle \lambda, x' \rangle| : x' \in B_{X'} \right\}, \quad f \in L_1(\lambda),$$

where $|\langle \lambda, x' \rangle|$ denotes the variation of the scalar measure $\lambda_{x'}$. The following expression gives an equivalent norm,

$$\|f\|_\lambda = \sup_{A \in \Sigma} \left\| \int_A f d\lambda \right\|, \quad f \in L_1(\lambda),$$

2000 AMS *Mathematics Subject Classification.* Primary 46E30, 46G10, 42A65.
Key words and phrases. Vector measures, orthogonal functions, Hilbert spaces.
Received by the editors on December 13, 2001, and in revised form on July 31, 2002.