

Gramian Schauder Basic Measures and Gramian Uniformly Bounded Linearly Stationary Processes

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Abstract. For a normal Hilbert $B(H)$ -module X gramian Schauder basic X -valued measures are considered. Some equivalence conditions are given for an X -valued measure to be gramian Schauder basic. As an application gramian uniformly bounded linearly stationary X -valued processes are characterized.

1. Introduction

For a Hilbert space H a normal Hilbert $B(H)$ -module is defined as a model for the space $S(K, H)$ of Hilbert-Schmidt class operators from another Hilbert space K to H , where $B(H)$ is the algebra of all bounded linear operators on H (cf. Kakihara [6] and Ozawa [11]).

If Y is a Banach space and ξ is a Y -valued countably additive measure, Dunford-Schwartz integrability of a complex valued function is defined (cf. Dunford and Schwartz [4]) and the set $L^1_{DS}(\xi)$ of all complex valued Dunford-Schwartz integrable functions is shown to be a Banach space with a suitable norm (cf. Abreu and Salehi [2]). Using these objects Abreu and Salehi defined and characterized Y -valued Schauder basic measures. Moreover, they applied it to characterize uniformly bounded linearly stationary Hilbert space valued processes.

Our objective is to define normal Hilbert $B(H)$ -module valued gramian Schauder basic measures together with their characterization. In order to do this let X be a normal Hilbert $B(H)$ -module and (Θ, \mathfrak{A}) be a measurable space. In addition to the usual scalar valued inner product X has the trace class operator valued inner product, called a gramian. For an X -valued measure ξ we have to construct an L^1 -space consisting not only of complex valued functions but also of operator valued functions. Recently a suitable such space $\mathfrak{L}^1_*(\xi)$ is defined and shown to be a Banach space (cf. Kakihara [7]), where the pseudo (weak) Radon-Nikodým derivative ξ' with respect to a dominating measure is used. Then X -valued gramian Schauder basic measures are obtained as an analogy of [2], where their characterization is also discussed.

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Finally, X -valued gramian uniformly bounded linearly stationary processes on a locally compact abelian group are studied in terms of gramian Schauder basic measures. Originally this kind of Hilbert space valued processes are considered by Tjøstheim and Thomas [12] and Niemi [9] in connection with shift operator groups. Then Abreu and Salehi [2] gave a measure theoretic view on them.

In Section 2, some necessary definitions and preliminary results will be stated. In Section 3, the structure of the space $\mathfrak{L}_*^1(\xi)$ is studied for a normal Hilbert $B(H)$ -module valued measure ξ and in Section 4 gramian Schauder basic measures are considered in detail. Finally in Section 5 we shall develop several types of uniformly bounded linearly stationary processes in the normal Hilbert $B(H)$ -module setting.

2. Preliminaries

Let H be a Hilbert space, $B(H)$ be the algebra of all bounded linear operators on H and $T(H)$ be the Banach space of all trace class operators in $B(H)$. Then a **normal pre-Hilbert $B(H)$ -module** is defined as a left $B(H)$ -module X with a $T(H)$ -valued **gramian** $[\cdot, \cdot]: X \times X \rightarrow T(H)$ such that

- (1) $[x, x] \geq 0$ for $x \in X$, 0 being the null operator;
- (2) $[x, x] = 0$ if and only if $x = 0$;
- (3) $[a \cdot x + b \cdot y, z] = a[x, z] + b[y, z]$ for $x, y, z \in X$ and $a, b \in B(H)$;
- (4) $[x, y]^* = [y, x]$ for $x, y \in X$,

where the action of $B(H)$ on X is denoted by

$$B(H) \times X \ni (a, x) \mapsto a \cdot x \in X.$$

We can define a norm and an inner product respectively by

$$\|x\|_X = \|[x, x]\|_\tau^{1/2}, \quad (x, y)_X = \text{tr}[x, y], \quad x, y \in X,$$

where $\|\cdot\|_\tau$ is the trace norm and $\text{tr}(\cdot)$ is the trace. If X is complete with respect to the norm, then it is called a **normal Hilbert $B(H)$ -module**.

A typical example of a normal Hilbert $B(H)$ -module is the space $S(K, H)$ of all Hilbert-Schmidt class operators from K to H , where K is another Hilbert space and the module action of $B(H)$ and the gramian are respectively given by

$$a \cdot x = ax, \quad [x, y] = xy^*, \quad a \in B(H), \quad x, y \in S(K, H).$$

Another such example is the tensor product Hilbert space $K \otimes H$, where the module action and the gramian are respectively defined by

$$(2.1) \quad \begin{aligned} a \cdot (f \otimes \phi) &= f \otimes (a\phi), \\ [f \otimes \phi, g \otimes \psi] &= (f, g)_K \phi \otimes \bar{\psi} \end{aligned}$$

for $a \in B(H)$, $\phi, \psi \in H$ and $f, g \in K$. Here, $(\cdot, \cdot)_K$ is the inner product in K and $\phi \otimes \bar{\psi}$ is the one-dimensional operator on H given by $(\phi \otimes \bar{\psi})\psi' = (\psi', \psi)_H \phi$ for $\psi' \in H$, $(\cdot, \cdot)_H$ being the inner product in H .

Since for any normal Hilbert $B(H)$ -module X , there exists a Hilbert space K such that $X \cong K \otimes H$, **we shall assume that $X = K \otimes H$ from now on** (cf. Kakihara [6, p. 30]). **Also we shall assume that H is separable.**

An operator S on a normal Hilbert $B(H)$ -module X is called a **module map** if

$$S(a \cdot x) = a \cdot (Sx), \quad a \in B(H), x \in X.$$

Let $A(X)$ denote the set of all bounded module maps in $B(X)$, the set of all bounded linear operators on X . Since $X = K \otimes H$, we can identify $A(X) = B(K) \otimes \mathbf{1} = B(K)$, $\mathbf{1}$ being the identity operator on H .

For a subset $X_0 \subset X$ we denote by $\mathfrak{S}(X_0)$ the closed submodule generated by X_0 , i.e., the closure of

$$\left\{ \sum_{k=1}^n a_k \cdot x_k : a_k \in B(H), x_k \in X_0, 1 \leq k \leq n, n \in \mathbb{N} \right\},$$

\mathbb{N} being the set of all positive integers.

Let (Θ, \mathfrak{A}) be a measurable space, \mathfrak{A} being a σ -algebra of subsets of Θ , and consider X -valued countably additive measures on \mathfrak{A} . The set of all such measures is denoted by $\text{ca}(\mathfrak{A}, X)$. An X -valued measure $\xi \in \text{ca}(\mathfrak{A}, X)$ is said to be **orthogonally scattered** if

$$A, B \in \mathfrak{A}, A \cap B = \emptyset \implies (\xi(A), \xi(B))_X = 0.$$

Let $\text{caos}(\mathfrak{A}, X)$ denote the set of all orthogonally scattered measures in $\text{ca}(\mathfrak{A}, X)$. ξ is said to be **gramian orthogonally scattered**, denoted $\xi \in \text{cagos}(\mathfrak{A}, X)$, if

$$A, B \in \mathfrak{A}, A \cap B = \emptyset \implies [\xi(A), \xi(B)] = 0.$$

For an X -valued measure $\xi \in \text{ca}(\mathfrak{A}, X)$, in addition to semivariation and variation, **operator semivariation** $\|\xi\|_o(A)$ on $A \in \mathfrak{A}$ is defined by

$$(2.2) \quad \|\xi\|_o(A) = \sup \left\{ \left\| \sum_{\Delta \in \pi} a_\Delta \cdot \xi(\Delta) \right\|_X : a_\Delta \in B(H), \|a_\Delta\| \leq 1, \Delta \in \pi \in \Pi(A) \right\},$$

where $\Pi(A)$ is the set of all finite measurable partitions of A . If $a_\Delta \in B(H)$ is replaced by a complex number α_Δ with $|\alpha_\Delta| \leq 1$ in (2.2), then the **semivariation** $\|\xi\|(A)$ is obtained. Let $\text{bca}(\mathfrak{A}, X)$ denote the set of all X -valued measures in $\text{ca}(\mathfrak{A}, X)$ of bounded operator semivariation.

For $x = f \otimes \phi \in X = K \otimes H$ and $\psi \in H$ define $\langle x, \psi \rangle_H \in K$ by

$$(2.3) \quad \langle x, \psi \rangle_H = \langle f \otimes \phi, \psi \rangle_H = (\phi, \psi)_H f.$$

In general, for $x = \sum_{n=1}^\infty f_n \otimes \phi_n \in X$, we can define

$$\langle x, \psi \rangle_H = \left\langle \sum_{n=1}^\infty f_n \otimes \phi_n, \psi \right\rangle_H = \sum_{n=1}^\infty (\phi_n, \psi)_H f_n \in K,$$

where the series converges in the norm $\|\cdot\|_K$. Let $\{\phi_n\}_{n=1}^\infty$ be an orthonormal basis of H . Then, note that each $x \in X$ and its norm can be written as

$$(2.4) \quad x = \sum_{n=1}^\infty \langle x, \phi_n \rangle_H \otimes \phi_n, \quad \|x\|_X^2 = \sum_{n=1}^\infty \|\langle x, \phi_n \rangle_H\|_K^2,$$

where the first series converges in the norm $\|\cdot\|_X$. Then the following characterization of a gramian orthogonally scattered measure is obtained (cf. [6, p. 66, Proposition 18]).

Proposition 2.1. *For an X -valued measure $\xi \in \text{ca}(\mathfrak{A}, X)$ the following conditions are equivalent.*

- (1) $\xi \in \text{cagos}(\mathfrak{A}, X)$.
- (2) $\xi_\phi \in \text{caos}(\mathfrak{A}, K)$ for every $\phi \in H$, where $\xi_\phi(\cdot) = \langle \xi(\cdot), \phi \rangle_H$.
- (3) ξ_ϕ and ξ_ψ are mutually orthogonally scattered for every $\phi, \psi \in H$. That is, if $A, B \in \mathfrak{A}$ are disjoint, then $(\xi_\phi(A), \xi_\psi(B))_K = 0$.

Proof. Let $\{\phi_n\}_{n=1}^\infty$ be an orthonormal basis of H . Let $\phi, \psi \in H, A, B \in \mathfrak{A}$ and write $\xi(A)$ and $\xi(B)$ using (2.4) by

$$\xi(A) = \sum_{n=1}^\infty g_n \otimes \phi_n, \quad \xi(B) = \sum_{n=1}^\infty h_n \otimes \phi_n,$$

where $g_n = \langle \xi(A), \phi_n \rangle_H, h_n = \langle \xi(B), \phi_n \rangle_H \in K, n \geq 1$. Then we see that

$$\begin{aligned} (\xi_\phi(A), \xi_\psi(B))_K &= ((\xi(A), \phi)_H, (\xi(B), \psi)_H)_K \\ &= \left(\left\langle \sum_{n=1}^\infty g_n \otimes \phi_n, \phi \right\rangle_H, \left\langle \sum_{m=1}^\infty h_m \otimes \phi_m, \psi \right\rangle_H \right)_K \end{aligned}$$

$$\begin{aligned}
 &= \left(\sum_{n=1}^{\infty} g_n(\phi_n, \phi)_H, \sum_{m=1}^{\infty} h_m(\phi_m, \psi)_H \right)_K \\
 &= \sum_{n,m=1}^{\infty} (g_n, h_m)_K(\phi_n, \phi)_H \overline{(\phi_m, \psi)_H} \\
 &= \sum_{n,m=1}^{\infty} (g_n, h_m)_K((\psi, \phi_m)_H \phi_n, \phi)_H \\
 &= \sum_{n,m=1}^{\infty} (g_n, h_m)_K((\phi_n \otimes \overline{\phi_m})\psi, \phi)_H \\
 &= \left(\sum_{n,m=1}^{\infty} (g_n, h_m)_K(\phi_n \otimes \overline{\phi_m})\psi, \phi \right)_H \\
 &= ([\xi(A), \xi(B)]\psi, \phi)_H, \quad \text{by (2.1),}
 \end{aligned}$$

and hence

$$(\xi_\phi(A), \xi_\psi(B))_K = ([\xi(A), \xi(B)]\psi, \phi)_H.$$

It follows from the above that (1) and (3) are equivalent. (3) \Rightarrow (2) is obvious. (2) \Rightarrow (3) follows from

$$([\xi(A), \xi(B)]\psi, \phi)_H = 0 \text{ for } \phi, \psi \in H \iff ([\xi(A), \xi(B)]\phi, \phi)_H = 0 \text{ for } \phi \in H.$$

This completes the proof. □

3. Structure of $\mathfrak{L}_*^1(\xi)$

First we define the Dunford-Schwartz integral for a \mathbb{C} -valued function with respect to a Banach space valued measure and then define Schauder basic measures, where \mathbb{C} is the set of all complex numbers. So let (Θ, \mathfrak{A}) be a measurable space as before and Y be a Banach space with the norm $\|\cdot\|_Y$. Consider a Y -valued countably additive measure ξ on \mathfrak{A} , denoted $\xi \in \text{ca}(\mathfrak{A}, Y)$. Then the Dunford-Schwartz integrability is defined as follows.

Definition 3.1. Let $\xi \in \text{ca}(\mathfrak{A}, Y)$. A measurable complex valued function f on Θ is said to be **Dunford-Schwartz integrable (DS-integrable)** with respect to ξ if there exists a sequence $\{f_n\}_{n=1}^\infty \subset L^0(\Theta)$ of \mathbb{C} -valued \mathfrak{A} -simple functions such that

- (i) $f_n \rightarrow f$ ξ -a.e.;
- (ii) $\left\{ \int_A f_n d\xi \right\}_{n=1}^\infty$ is a Cauchy sequence in Y for every $A \in \mathfrak{A}$.

The **integral** of f with respect to ξ over $A \in \mathfrak{A}$ is defined by

$$\int_A f d\xi = \lim_{n \rightarrow \infty} \int_A f_n d\xi,$$

where the integral in the right side is defined in an obvious way.

Let $L^1_{DS}(\xi)$ denote the set of all \mathbb{C} -valued functions on Θ that are DS-integrable with respect to ξ . For $f \in L^1_{DS}(\xi)$ define $\xi_f(\cdot)$ and $\|f\|_{s,\xi}$ by

$$(3.1) \quad \xi_f(A) = \int_A f d\xi, \quad A \in \mathfrak{A},$$

$$(3.2) \quad \|f\|_{s,\xi} = \|\xi_f\|(\Theta).$$

Then, clearly $\xi_f \in \text{ca}(\mathfrak{A}, Y)$ for $f \in L^1_{DS}(\xi)$ and $\|\cdot\|_{s,\xi}$ is a norm on $L^1_{DS}(\xi)$. Abreu and Salehi [2] proved that the space $(L^1_{DS}(\xi), \|\cdot\|_{s,\xi})$ is a Banach space. Let $T_\xi: L^1_{DS}(\xi) \rightarrow Y$ be given by

$$(3.3) \quad T_\xi f = \xi_f(\Theta) = \int_\Theta f d\xi, \quad f \in L^1_{DS}(\xi).$$

Definition 3.2. Let $\xi \in \text{ca}(\mathfrak{A}, Y)$ be a Y -valued countably additive measure and the operator $T_\xi: L^1_{DS}(\xi) \rightarrow Y$ be defined by (3.3). Then, ξ is said to be **Schauder basic** if T_ξ is one-to-one and its range is closed.

Let $\xi \in \text{ca}(\mathfrak{A}, Y)$. It follows from (3.2) and (3.3) that $\|T_\xi\| \leq 1$, so that ξ is Schauder basic if and only if T_ξ is bounded below, i.e., there exists a constant $\alpha > 0$ such that

$$\|T_\xi f\|_Y \geq \alpha \|f\|_{s,\xi}, \quad f \in L^1_{DS}(\xi)$$

(cf. [1, p. 70]). Here are some equivalence conditions for a Hilbert space valued measure to be Schauder basic obtained by Abreu and Salehi [2] (see also Niemi [9, 10]), which is stated as follows.

Proposition 3.3. *Let \mathcal{H} be a Hilbert space and $\xi \in \text{ca}(\mathfrak{A}, \mathcal{H})$. Then the following conditions are equivalent.*

- (1) ξ is Schauder basic.
- (2) There exists a bounded operator $Q \in B(\mathcal{H})$ with a bounded inverse such that $Q\xi \in \text{caos}(\mathfrak{A}, \mathcal{H})$.
- (3) There exist an $m \in \text{ca}(\mathfrak{A}, \mathbb{R}^+)$ and a constant $M > 0$ such that for any $f \in L^0(\Theta)$,

$$\frac{1}{M} \int_\Theta |f|^2 dm \leq \left\| \int_\Theta f d\xi \right\|_{\mathcal{H}}^2 \leq M \int_\Theta |f|^2 dm.$$

- (4) There exists a constant $\alpha > 0$ such that for any $\{A_1, A_2, \dots, A_n\} \in \Pi(\Theta)$ and $\alpha_j \in \mathbb{C}$ with $|\alpha_j| \leq 1, 1 \leq j \leq n$,

$$\frac{1}{\alpha} \sum_{j=1}^n |\alpha_j|^2 \|\xi(A_j)\|_{\mathcal{H}}^2 \leq \left\| \sum_{j=1}^n \alpha_j \xi(A_j) \right\|_{\mathcal{H}}^2 \leq \alpha \sum_{j=1}^n |\alpha_j|^2 \|\xi(A_j)\|_{\mathcal{H}}^2.$$

In our normal Hilbert $B(H)$ -module setting, to obtain similar equivalence conditions we need to consider operator valued functions and create a space corresponding to $L^1_{DS}(\xi)$ for a Banach space valued measure ξ . First we state some measurability concepts for operator valued functions. Then, we define an integrability concept for such functions using a pseudo Radon-Nikodým derivative and construct an L^1 space for a normal Hilbert $B(H)$ -module valued measure.

Definition 3.4. A $B(H)$ -valued function Φ on Θ is said to be **\mathfrak{A} -measurable** if, for every $\phi \in H$, the H -valued function $\Phi(\cdot)\phi$ is strongly measurable, i.e., if there exists a sequence $\{\phi_n\}_{n=1}^\infty \subset L^0(\Theta; H)$ of H -valued \mathfrak{A} -simple functions such that $\|\Phi(\theta)\phi - \phi_n(\theta)\|_H \rightarrow 0$ for every $\theta \in \Theta$.

Let $O(H)$ denote the set of all linear operators a with domain $\mathfrak{D}(a) \subseteq H$. An $O(H)$ -valued function Φ on Θ is said to be **\mathfrak{A} -measurable** if there exists a sequence $\{\Phi_n\}_{n=1}^\infty$ of $B(H)$ -valued \mathfrak{A} -measurable functions on Θ such that $\|\Phi_n(\theta)\phi - \Phi(\theta)\phi\|_H \rightarrow 0$ for every $\theta \in \Theta$ and $\phi \in \mathfrak{D}(\Phi(\theta))$.

We shall denote the action of $a \in B(H)$ on $x \in X$ simply by ax instead of $a \cdot x$. Let $\xi \in \text{bca}(\mathfrak{A}, X)$ be an X -valued measure of bounded operator semivariation. There always exists a positive finite measure $\nu \in \text{ca}(\mathfrak{A}, \mathbb{R}^+)$ such that $\xi \ll \nu$. If ξ is of bounded variation, denoted $\xi \in \text{vca}(\mathfrak{A}, X)$, then it has an ordinary Radon-Nikodým derivative $\xi' = d\xi/d\nu$ with respect to ν . If this is not the case we shall consider a pseudo Radon-Nikodým derivative as follows, where we called it a weak Radon-Nikodým derivative in [7].

Definition 3.5. Let $\xi \in \text{bca}(\mathfrak{A}, X)$ and $\xi \ll \nu$ with a finite $\nu \in \text{ca}(\mathfrak{A}, \mathbb{R}^+)$. Then, ξ is said to have a **pseudo Radon-Nikodým derivative** ξ' with respect to ν , denoted $\xi' = d\xi/d\nu$, if there exists a sequence $\{\Phi_n\}_{n=1}^\infty \subset L^0(\Theta; X)$ of X -valued \mathfrak{A} -simple functions on Θ such that

- (1) $\|\Phi_n(\theta) - \xi'(\theta)\|_X \rightarrow 0$ for ν -a.e. θ ;
- (2) $\left\| \int_A \Phi_n d\nu - \xi(A) \right\|_X \rightarrow 0$ for $A \in \mathfrak{A}$.

The sequence $\{\Phi_n\}_{n=1}^\infty$ is called a **determining sequence** for the X -valued function ξ' . We may write

$$\int_A \xi' d\nu = \lim_{n \rightarrow \infty} \int_A \Phi_n d\nu = \xi(A), \quad A \in \mathfrak{A}.$$

It is shown that a pseudo Radon-Nikodým derivative does not depend on a determining sequence if the derivative exists (cf. [7]). Using a pseudo Radon-Nikodým derivative we can define a Dunford-Schwartz type integral of operator valued functions.

Definition 3.6. Let $\xi \in \text{bca}(\mathfrak{A}, X)$ have a pseudo Radon-Nikodým derivative $\xi' = d\xi/d\nu$ with respect to a dominating measure ν .

(1) An $O(H)$ -valued function Φ on Θ is said to be ξ -**integrable** if $\Phi(\theta)\xi'(\theta) \in X$ ν -a.e. θ and if there exists a sequence $\{\Phi_n\}_{n=1}^\infty \subset L^0(\Theta; B(H))$ of $B(H)$ -valued \mathfrak{A} -simple functions on Θ such that

- (a) $\|\Phi_n(\theta)\xi'(\theta) - \Phi(\theta)\xi'(\theta)\|_X \rightarrow 0$ for ν -a.e. θ ;
- (b) The sequence $\{\int_A \Phi_n d\xi\}_{n=1}^\infty$ is a Cauchy sequence in X in the norm $\|\cdot\|_X$ for every $A \in \mathfrak{A}$, where for $\Psi = \sum_{k=1}^m a_k 1_{A_k} \in L^0(\Theta; B(H))$ we define

$$\int_A \Psi d\xi = \sum_{k=1}^m a_k \xi(A \cap A_k),$$

1_A being the indicator function of $A \in \mathfrak{A}$. In this case, the **integral** of Φ with respect to ξ over $A \in \mathfrak{A}$ is defined by

$$\int_A \Phi d\xi = \int_A \Phi \xi' d\nu = \lim_{n \rightarrow \infty} \int_A \Phi_n d\xi.$$

Let $\mathfrak{L}^1(\xi)$ denote the set of all $O(H)$ -valued \mathfrak{A} -measurable functions on Θ that are ξ -integrable.

(2) For a function $\Phi \in \mathfrak{L}^1(\xi)$ we define an X -valued measure ξ_Φ by

$$\xi_\Phi(A) = \int_A \Phi d\xi, \quad A \in \mathfrak{A}.$$

Finally, a special subset $\mathfrak{L}_*^1(\xi)$ of $\mathfrak{L}^1(\xi)$ is defined as

$$\mathfrak{L}_*^1(\xi) = \{\Phi \in \mathfrak{L}^1(\xi) : \xi_\Phi \in \text{bca}(\mathfrak{A}, X)\},$$

where the norm of $\Phi \in \mathfrak{L}_*^1(\xi)$ is given by the total operator semivariation

$$\|\Phi\|_{o,\xi} = \|\xi_\Phi\|_o(\Theta).$$

For $\xi \in \text{bca}(\mathfrak{A}, X)$ it is shown that $(\mathfrak{L}_*^1(\xi), \|\cdot\|_{o,\xi})$ is a Banach space and the set $L^0(\Theta; B(H))$ of all $B(H)$ -valued \mathfrak{A} -simple functions is dense in it (cf. [7]).

It may be interesting to consider scalar valued functions f on Θ instead of operator valued functions. So let $L_{\text{DS}}^1(\xi)$ be the set of all \mathbb{C} -valued functions that are DS-integrable with respect to ξ as given in Definition 3.1, while $L^1(\xi)$ be the set of \mathbb{C} -valued measurable functions that are ξ -integrable using the pseudo Radon-Nikodým derivative as given in Definition 3.6. Then, it was proved in [7] that $L^1(\xi) = L_{\text{DS}}^1(\xi)$. Let us define

$$(3.4) \quad L_*^1(\xi) = \{f \in L^1(\xi) : \xi_f \in \text{bca}(\mathfrak{A}, X)\},$$

$$(3.5) \quad \|f\|_{o,\xi} = \|\xi_f\|_o(\Theta), \quad f \in L_*^1(\xi),$$

where ξ_f is defined by (3.1). Then we have the following.

Proposition 3.7. *Let $\xi \in \text{bca}(\mathfrak{A}, X)$ have a pseudo Radon-Nikodým derivative with respect to ν . Then, the space $(L_*^1(\xi), \|\cdot\|_{o,\xi})$ given by (3.4) and (3.5) is a Banach space. Moreover, the set $L^0(\Theta)$ of \mathbb{C} -valued \mathfrak{A} -simple functions is dense in it.*

Proof. Let $\{f_n\}_{n=1}^\infty \subset L_*^1(\xi)$ be a Cauchy sequence. Then it is a Cauchy sequence in $(L^1(\xi), \|\cdot\|_{s,\xi})$ since $\|f_n - f_m\|_{s,\xi} \leq \|f_n - f_m\|_{o,\xi} \rightarrow 0$ as $n, m \rightarrow \infty$. Since the space $(L^1(\xi), \|\cdot\|_{s,\xi})$ is a Banach space there exists a unique $f \in L^1(\xi)$ such that $\|f_n - f\|_{s,\xi} \rightarrow 0$ as $n \rightarrow \infty$. Let $\pi = \{A_1, \dots, A_k\} \in \Pi(\Theta)$, $a_j \in B(H)$ with $\|a_j\| \leq 1$ for $1 \leq j \leq k$. For any $\varepsilon > 0$ choose an $n_0 = n_0(\varepsilon, \pi) \in \mathbb{N}$ such that

$$\|\xi_{f_n}(A_j) - \xi_f(A_j)\|_X < \frac{\varepsilon}{k}, \quad 1 \leq j \leq k, \quad n \geq n_0.$$

Then it follows that for $n \geq n_0$,

$$\begin{aligned} \left\| \sum_{j=1}^k a_j \xi_f(A_j) \right\|_X &\leq \left\| \sum_{j=1}^k a_j (\xi_f - \xi_{f_n})(A_j) \right\|_X + \left\| \sum_{j=1}^k a_j \xi_{f_n}(A_j) \right\|_X \\ &\leq \sum_{j=1}^k \|a_j\| \|(\xi_f - \xi_{f_n})(A_j)\|_X + \|\xi_{f_n}\|_o(\Theta) \\ &< \varepsilon + \|f_n\|_{o,\xi} < \infty. \end{aligned}$$

This implies that

$$\|f\|_{o,\xi} \leq \liminf_{n \rightarrow \infty} \|f_n\|_{o,\xi} < \infty$$

since $\{\|f_n\|_{o,\xi}\}_{n=1}^\infty$ is convergent. Thus we have $f \in L_*^1(\xi)$ and

$$0 = \lim_{n \rightarrow \infty} \lim_{m \rightarrow \infty} \|f_n - f_m\|_{o,\xi} = \lim_{n \rightarrow \infty} \|f_n - f\|_{o,\xi},$$

so that $L_*^1(\xi)$ is closed.

To see that $L^0(\Theta)$ is dense in $L_*^1(\xi)$ let $f \in L_*^1(\xi)$ and let $\{f_n\}_{n=1}^\infty \subset L^0(\Theta)$ be its determining sequence of \mathbb{C} -valued functions. Then the rest of the proof is similarly done as in the proof of Theorem 3.4.5 in [7], showing $\|f_n - f\|_{o,\xi} \rightarrow 0$. □

For $\xi \in \text{bca}(\mathfrak{A}, X)$ consider two sets given by

$$\begin{aligned} L^1(\xi) \otimes B(H) &= \left\{ \sum_{j=1}^n f_j \otimes a_j : f_j \in L^1(\xi), a_j \in B(H), 1 \leq j \leq n, n \in \mathbb{N} \right\}, \\ L_*^1(\xi) \otimes B(H) &= \left\{ \sum_{j=1}^n f_j \otimes a_j : f_j \in L_*^1(\xi), a_j \in B(H), 1 \leq j \leq n, n \in \mathbb{N} \right\}, \end{aligned}$$

where $f \otimes a$ is a function on Θ defined by $(f \otimes a)(\theta) = f(\theta)a$ for $f \in L^1(\xi)$ and $a \in B(H)$. It is clear that

$$L^1(\xi) \otimes B(H) \subseteq \mathfrak{L}^1(\xi), \quad L^1_*(\xi) \otimes B(H) \subseteq \mathfrak{L}^1_*(\xi).$$

Let us denote the closure of each space with respect to $\|\cdot\|_{s,\xi}$ and $\|\cdot\|_{o,\xi}$ respectively by

$$L^1(\xi) \otimes_{s,\xi} B(H) \subseteq \mathfrak{L}^1(\xi), \quad L^1_*(\xi) \otimes_{o,\xi} B(H) \subseteq \mathfrak{L}^1_*(\xi).$$

Since the space $L^0(\Theta; B(H))$ is dense in all four spaces mentioned above it is easy to see the following proposition.

Proposition 3.8. *For $\xi \in \text{bca}(\mathfrak{A}, X)$ it holds that*

$$L^1(\xi) \otimes_{s,\xi} B(H) = \mathfrak{L}^1(\xi), \quad L^1_*(\xi) \otimes_{o,\xi} B(H) = \mathfrak{L}^1_*(\xi).$$

4. Gramian Schauder basic measures

Banach space valued Schauder basic measures were mentioned in Definition 3.2. In this section we introduce gramian Schauder basic measures in our setting. We assume that $X = K \otimes H$, where H and K are separable Hilbert spaces. Now we are ready to define gramian Schauder basic measures.

Definition 4.1. Let $\xi \in \text{bca}(\mathfrak{A}, X)$ be such that $\xi \ll \nu$ for a finite measure ν , and assume that ξ has a pseudo Radon-Nikodým derivative ξ' with respect to ν . Then, ξ is said to be **gramian Schauder basic** if the operator $T_\xi: \mathfrak{L}^1_*(\xi) \rightarrow X$ defined by

$$(4.1) \quad T_\xi \Phi = \int_{\Theta} \Phi d\xi, \quad \Phi \in \mathfrak{L}^1_*(\xi)$$

is one-to-one and the range $T_\xi(\mathfrak{L}^1_*(\xi)) = \{T_\xi \Phi : \Phi \in \mathfrak{L}^1_*(\xi)\}$ of T_ξ is closed in X .

Remark 4.2. (1) Let $\xi \in \text{bca}(\mathfrak{A}, X)$ be gramian Schauder basic. Then the operator T_ξ defined by (4.1) is bounded with $\|T_\xi\| \leq 1$ since for $\Phi \in \mathfrak{L}^1_*(\xi)$ it holds that

$$\|T_\xi \Phi\|_X = \|\xi_\Phi(\Theta)\|_X \leq \|\xi_\Phi\|_o(\Theta) = \|\Phi\|_{o,\xi}.$$

Since T_ξ is one-to-one with a closed range, T_ξ is bounded below and has a bounded inverse $T_\xi^{-1}: T_\xi(\mathfrak{L}^1_*(\xi)) \rightarrow \mathfrak{L}^1_*(\xi)$.

(2) If $\xi \in \text{bca}(\mathfrak{A}, X)$ is gramian Schauder basic, then ξ is Schauder basic. In fact, suppose ξ is gramian Schauder basic. Then there exists a constant $\alpha > 0$ such that

$$\|T_\xi \Phi\|_X \geq \alpha \|\Phi\|_{o,\xi}, \quad \Phi \in \mathfrak{L}^1_*(\xi).$$

This implies that

$$\|T_\xi f\|_X \geq \alpha \|f\|_{o,\xi} \geq \alpha \|f\|_{s,\xi}, \quad f \in L^0(\Theta).$$

Since $\|T_\xi f\|_X \leq \|f\|_{s,\xi}$ for $f \in L^1(\xi)$ we see that $T_\xi: L^1(\xi) \rightarrow X$ has a bounded inverse and hence ξ is Schauder basic.

The following lemma may be interesting.

Lemma 4.3. *Let $\xi \in \text{bca}(\mathfrak{A}, X)$ be gramian Schauder basic with the operator T_ξ defined by (4.1). Then the operator T_ξ restricted to $L_*^1(\xi)$ is one-to-one with a closed range.*

Proof. T_ξ is obviously one-to-one since $L_*^1(\xi) \subset \mathfrak{L}_*^1(\xi)$. To see that the range $T_\xi(L_*^1(\xi))$ is closed, let $\{x_n\}_{n=1}^\infty \subset T_\xi(L_*^1(\xi))$ be a Cauchy sequence such that $x_n = T_\xi f_n$ with $f_n \in L_*^1(\xi)$ for $n \geq 1$. Then $\{x_n\}_{n=1}^\infty$ is Cauchy in X , so that there exists a unique $x \in X$ such that $\|x_n - x\|_X \rightarrow 0$. Since $T_\xi(L_*^1(\xi)) \subset T_\xi(\mathfrak{L}_*^1(\xi))$ and the latter is closed, there exists some $\Phi \in \mathfrak{L}_*^1(\xi)$ such that $x = T_\xi \Phi$. Hence it follows that

$$\|x_n - x\|_X = \|T_\xi f_n - T_\xi \Phi\|_X = \|T_\xi(f_n - \Phi)\|_X \rightarrow 0$$

and that

$$\|T_\xi^{-1}(x_n - x)\|_{o,\xi} = \|f_n - \Phi\|_{o,\xi} \rightarrow 0.$$

Since $L_*^1(\xi)$ is closed in $\mathfrak{L}_*^1(\xi)$ by Proposition 3.7 we have $\Phi \in L_*^1(\xi)$. Thus the range $T_\xi(L_*^1(\xi))$ is closed. □

Let $F \in \text{ca}(\mathfrak{A}, T^+(H))$ be a $T^+(H)$ -valued measure, where $T^+(H) = \{a \in T(H) : a \geq 0\}$. Then, $\nu(\cdot) = |F|(\cdot) = \|F(\cdot)\|_\tau$ is a dominating measure for F and the ordinary Radon-Nikodým derivative $F' = dF/d\nu$ exists in $L^1(\Theta, \nu; T(H))$ since $T(H)$ is a separable dual space (cf. [3]). Let Φ and Ψ be two $O(H)$ -valued \mathfrak{A} -measurable functions on Θ . Then, a pair (Φ, Ψ) is said to be **F -integrable** if $\Phi F'^{1/2}$ and $\Psi F'^{1/2}$ are $S(H)$ -valued functions and the $T(H)$ -valued function $(\Phi F'^{1/2})(\Psi F'^{1/2})^*$ is Bochner integrable with respect to ν . Here, $S(H)$ is the set of all Hilbert-Schmidt class operators on H . In this case we write

$$(4.2) \quad [\Phi, \Psi]_F = \int_\Theta \Phi dF \Psi^* = \int_\Theta (\Phi F'^{1/2})(\Psi F'^{1/2})^* d\nu \in T(H).$$

Then, the space $L^2(F)$ is defined by

$$L^2(F) = \{\Phi : \Phi \text{ is } O(H)\text{-valued, } \mathfrak{A}\text{-measurable, and } (\Phi, \Phi) \text{ is } F\text{-integrable}\}$$

with the norm defined by

$$\|\Phi\|_F = \|[\Phi, \Phi]_F\|_\tau^{1/2}, \quad \Phi \in L^2(F).$$

As was shown by Mandrekar and Salehi [8] $L^2(F)$ is a normal Hilbert $B(H)$ -module with the gramian given by (4.2). Moreover, the set $L^0(\Theta; B(H))$ of \mathfrak{A} -simple $B(H)$ -valued functions on Θ is dense in $L^2(F)$.

Remark 4.4. For $\xi \in \text{cagos}(\mathfrak{A}, X)$ let

$$F_\xi(\cdot) = [\xi(\cdot), \xi(\cdot)].$$

Then, $F_\xi \in \text{ca}(\mathfrak{A}, T^+(H))$ and $L^2(F_\xi)$ is formed with $\nu_\xi(\cdot) = \|F_\xi(\cdot)\|_\tau \in \text{ca}(\mathfrak{A}, \mathbb{R}^+)$ and $F'_\xi = dF_\xi/d\nu_\xi \in L^1(\Theta, \nu_\xi; T(H))$. If ξ has a pseudo Radon-Nikodým derivative, then it holds that $\mathfrak{L}^1(\xi) = \mathfrak{L}^1_*(\xi) = L^2(F_\xi)$ and $\|\Phi\|_\xi = \|\Phi\|_{F_\xi}$ for all Φ in these spaces.

Note that an orthogonally scattered measure is Schauder basic [2]. Similarly a gramian orthogonally scattered measure is gramian Schauder basic as described below.

Proposition 4.5. *If $\xi \in \text{cagos}(\mathfrak{A}, X)$ is an X -valued gramian orthogonally scattered measure with a pseudo Radon-Nikodým derivative ξ' with respect to a dominating measure, then it is gramian Schauder basic.*

Proof. Let T_ξ be defined by (4.1). Then, for $\Phi \in \mathfrak{L}^1_*(\xi) = L^2(F_\xi)$ it holds that

$$[T_\xi\Phi, T_\xi\Phi] = \left[\int_\Theta \Phi d\xi, \int_\Theta \Phi d\xi \right] = \int_\Theta \Phi dF_\xi\Phi^* = [\Phi, \Phi]_{F_\xi}.$$

Hence, T_ξ is gramian unitary, so that it is one-to-one and of norm 1. Also it is clear that $T_\xi(L^2(F_\xi)) = \mathfrak{G}(\xi)$, the closed submodule of X generated by the set $\{\xi(A) : A \in \mathfrak{A}\}$. Thus the range of T_ξ is closed. Therefore ξ is gramian Schauder basic. □

Another basic fact is the following.

Proposition 4.6. *Let $\xi \in \text{bca}(\mathfrak{A}, X)$ be gramian Schauder basic with a pseudo Radon-Nikodým derivative $\xi' = d\xi/d\nu$, ν being a dominating measure, and $S \in A(X)$ be a bounded module map with a bounded inverse $S^{-1} \in A(X)$. Then, $\eta = S\xi \in \text{bca}(\mathfrak{A}, X)$ is gramian Schauder basic with a pseudo Radon-Nikodým derivative $\eta' = d\eta/d\nu = S\xi'$. Moreover, it holds that $T_\eta = ST_\xi$ and $\mathfrak{L}^1_*(\eta) = \mathfrak{L}^1_*(\xi)$.*

Proof. Let $T_\xi: \mathfrak{L}^1_*(\xi) \rightarrow X$ be defined by (4.1). Then, T_ξ is one-to-one and its range $T_\xi(\mathfrak{L}^1_*(\xi)) = \mathfrak{G}(\xi)$ is closed. Obviously $\eta = S\xi$ is of bounded operator semivariation since $\|\eta\|_o(\Theta) \leq \|S\|\|\xi\|_o(\Theta)$. It follows from Corollary 2.3.5 of [7] that the pseudo Radon-Nikodým derivative $\eta' = d\eta/d\nu$ of η with respect to ν exists and $\eta' = S\xi'$. Hence $\mathfrak{L}^1_*(\eta)$ is defined.

To show that $\mathfrak{L}^1_*(\eta) = \mathfrak{L}^1_*(\xi)$ first let $\Phi \in \mathfrak{L}^1_*(\xi)$. Then $\Phi\xi' \in X$ ν -a.e. and there exists a sequence $\{\Phi_n\}_{n=1}^\infty \subset L^0(\Theta; B(H))$ of $B(H)$ -valued \mathfrak{A} -simple functions such that

- (a) $\|\Phi_n\xi' - \Phi\xi'\|_X \rightarrow 0$ ν -a.e.;
- (b) $\left\{ \int_A \Phi_n d\xi \right\}_{n=1}^\infty$ is a Cauchy sequence in X for every $A \in \mathfrak{A}$.

Hence, we have that

$$\begin{aligned} \|\Phi_n \eta' - S(\Phi \xi')\|_X &= \|\Phi_n S \xi' - S(\Phi \xi')\|_X \\ &= \|S(\Phi_n \xi') - S(\Phi \xi')\|_X \\ &\leq \|S\| \|\Phi_n \xi' - \Phi \xi'\|_X \rightarrow 0. \end{aligned}$$

Thus, $\{\Phi_n \eta'\}_{n=1}^\infty$ is a Cauchy sequence in X ν -a.e. If we define

$$\Phi \eta' = \lim_{n \rightarrow \infty} \Phi_n \eta' = S(\Phi \xi'),$$

then $\Phi \eta' \in X$ ν -a.e. and $\|\Phi_n \eta' - \Phi \eta'\|_X \rightarrow 0$ ν -a.e. Moreover, $\{\int_A \Phi_n d\eta\}_{n=1}^\infty$ is a Cauchy sequence for every $A \in \mathfrak{A}$ since

$$\int_A \Phi_n d\eta = \int_A \Phi_n d(S\xi) = S \int_A \Phi_n d\xi.$$

Consequently $\Phi \in \mathfrak{L}_*^1(\eta)$. Therefore $\mathfrak{L}_*^1(\xi) \subseteq \mathfrak{L}_*^1(\eta)$. The reverse inclusion is obtained by considering $\xi = S^{-1}\eta$, so that $\mathfrak{L}_*^1(\eta) = \mathfrak{L}_*^1(\xi)$.

Note that for $\Phi \in \mathfrak{L}_*^1(\eta) = \mathfrak{L}_*^1(\xi)$,

$$\int_A \Phi d\eta = \int_A \Phi d(S\xi) = S \int_A \Phi d\xi, \quad A \in \mathfrak{A}.$$

That is, $T_\eta = ST_\xi$. Hence T_η is one-to-one and obviously $T_\eta(\mathfrak{L}_*^1(\eta))$ is closed. Thus η is gramian Schauder basic. □

We say that two measures $\xi, \eta \in \text{bca}(\mathfrak{A}, X)$ are **gramian similar** if there exists a bounded module map $S \in A(X)$ with a bounded inverse such that $\eta = S\xi$. The operator S is called a **gramian similarity operator**. Then, Proposition 4.6 asserts that if two measures in $\text{bca}(\mathfrak{A}, X)$ are gramian similar and one is gramian Schauder basic, then the other is also gramian Schauder basic.

In a same way, two measures $\xi, \eta \in \text{ca}(\mathfrak{A}, K)$ are said to be **similar** if there exists a bounded operator $S \in B(K)$ with a bounded inverse such that $\eta = S\xi$, where S is called a **similarity operator**. It follows from Proposition 3.3 that any measure in $\text{ca}(\mathfrak{A}, K)$ is Schauder basic if and only if it is similar to an orthogonally scattered measure in $\text{caos}(\mathfrak{A}, K)$.

The following proposition is a part of our main theorem in this section that characterises gramian Schauder basic measures, where the gramian in X is denoted by $[\cdot, \cdot]_X$.

Proposition 4.7. *Let $\xi \in \text{bca}(\mathfrak{A}, X)$ have a pseudo Radon-Nikodým derivative $\xi' = d\xi/d\nu$ for some dominating measure ν . Then the following conditions are equivalent.*

- (1) *There exist another normal Hilbert $B(H)$ -module Y , a Y -valued gramian orthogonally scattered measure $\eta \in \text{cagos}(\mathfrak{A}, Y)$ and a bounded module map $S: \mathfrak{S}(\eta) \rightarrow \mathfrak{S}(\xi)$ with a bounded inverse such that $\xi = S\eta$.*
- (2) *There exist a $T^+(H)$ -valued measure $F \in \text{ca}(\mathfrak{A}, T^+(H))$ and a positive constant $\alpha > 0$ such that*

$$\frac{1}{\alpha} [\Phi, \Phi]_F \leq [T_\xi \Phi, T_\xi \Phi]_X \leq \alpha [\Phi, \Phi]_F, \quad \Phi \in L^0(\Theta; B(H)).$$

Proof. (1) \Rightarrow (2). Assume the existence of such Y , η and S . Let $\Phi = \sum_{i=1}^n a_i 1_{A_i} \in L^0(\Theta; B(H))$ with $a_1, \dots, a_n \in B(H)$ and $\{A_1, \dots, A_n\} \in \Pi(\Theta)$. Then we see that

$$\int_{\Theta} \Phi dF_{\eta} \Phi^* = \sum_{i=1}^n a_i F_{\eta}(A_i) a_i^* = [\Phi, \Phi]_{F_{\eta}}$$

and

$$\begin{aligned} [T_\xi \Phi, T_\xi \Phi]_X &= \left[\int_{\Theta} \Phi d\xi, \int_{\Theta} \Phi d\xi \right]_X = \left[\sum_{i=1}^n a_i \xi(A_i), \sum_{j=1}^n a_j \xi(A_j) \right]_X \\ &= \left[\sum_{i=1}^n a_i S\eta(A_i), \sum_{j=1}^n a_j S\eta(A_j) \right]_X = \left[S \sum_{i=1}^n a_i \eta(A_i), S \sum_{j=1}^n a_j \eta(A_j) \right]_X \\ &\leq \|S\|^2 \left[\sum_{i=1}^n a_i \eta(A_i), \sum_{j=1}^n a_j \eta(A_j) \right]_Y = \|S\|^2 \left[\int_{\Theta} \Phi d\eta, \int_{\Theta} \Phi d\eta \right]_Y \\ &= \|S\|^2 [\Phi, \Phi]_{F_{\eta}}, \end{aligned}$$

or $[T_\xi \Phi, T_\xi \Phi]_X \leq \|S\|^2 [\Phi, \Phi]_{F_{\eta}}$.

Similarly we see that $[\Phi, \Phi]_{F_{\eta}} \leq \|S^{-1}\|^2 [T_\xi \Phi, T_\xi \Phi]_X$. Hence, by letting $\alpha = \max\{\|S\|^2, \|S^{-1}\|^2\}$ and $F = F_{\eta}$ we have the desired inequalities.

(2) \Rightarrow (1). Assume the existence of F and α . Define a mapping $[\cdot, \cdot]_o: \mathfrak{S}(\xi) \times \mathfrak{S}(\xi) \rightarrow T(H)$ as follows. For $\Phi = \sum_{i=1}^m a_i 1_{A_i}, \Psi = \sum_{j=1}^n b_j 1_{B_j} \in L^0(\Theta; B(H))$ let $x = T_\xi \Phi, y = T_\xi \Psi \in \mathfrak{S}(\xi)$ and set

$$[x, y]_o = [T_\xi \Phi, T_\xi \Psi]_o = \sum_{i=1}^m \sum_{j=1}^n a_i F(A_i \cap B_j) b_j^*.$$

Then, we see that

$$[\Phi, \Psi]_F = \int_{\Theta} \Phi dF \Psi^* = \sum_{i=1}^m \sum_{j=1}^n a_i F(A_i \cap B_j) b_j^* = [x, y]_o.$$

By assumption it holds that

$$\frac{1}{\alpha}[x, x]_o \leq [T_\xi\Phi, T_\xi\Phi]_X \leq \alpha[x, x]_o,$$

or

$$\frac{1}{\alpha}[x, x]_X \leq [x, x]_o \leq \alpha[x, x]_X.$$

Thus there exists a bounded positive module map $S: \mathfrak{G}(\xi) \rightarrow \mathfrak{G}(\xi)$ with a bounded inverse such that

$$[Sx, y]_X = [x, y]_o, \quad x, y \in \mathfrak{G}(\xi)$$

(cf. Kakihara [6, pp. 25–26]). Consider $S^{1/2}: \mathfrak{G}(\xi) \rightarrow \mathfrak{G}(\xi)$ which is a bounded module map with a bounded inverse and define $\eta(A) = S^{1/2}\xi(A)$ for $A \in \mathfrak{A}$. Then observe that for $A, B \in \mathfrak{A}$

$$\begin{aligned} [\eta(A), \eta(B)]_X &= [S^{1/2}\xi(A), S^{1/2}\xi(B)]_X = [S\xi(A), \xi(B)]_X \\ &= [\xi(A), \xi(B)]_o = F(A \cap B), \end{aligned}$$

which implies that $\eta \in \text{cagos}(\mathfrak{A}, \mathfrak{G}(\xi)) \subset \text{cagos}(\mathfrak{A}, X)$. Therefore (1) holds. □

Remark 4.8. In (1) of the above proposition, since $S: \mathfrak{G}(\xi) \rightarrow \mathfrak{G}(\eta)$ is a bounded module map with a bounded inverse, there exists a gramian unitary operator $U_0: \mathfrak{G}(\eta) \rightarrow \mathfrak{G}(\xi)$. Consider the normal Hilbert $B(H)$ -module $\tilde{Y} = \mathfrak{G}(\eta) \oplus \mathfrak{G}(\xi)^\#$, where $\mathfrak{G}(\xi)^\# = \{x \in X : [x, y] = 0, y \in \mathfrak{G}(\xi)\}$, the gramian orthogonal complement of $\mathfrak{G}(\xi)$. Define $U, \tilde{S}: \tilde{Y} \rightarrow X$ by

$$Uy = \begin{cases} U_0y & \text{if } y \in \mathfrak{G}(\eta), \\ y & \text{if } y \in \mathfrak{G}(\xi)^\#, \end{cases} \quad \tilde{S}y = \begin{cases} Sy & \text{if } y \in \mathfrak{G}(\eta), \\ y & \text{if } y \in \mathfrak{G}(\xi)^\#. \end{cases}$$

Then U is gramian unitary and \tilde{S} is a bounded module map with a bounded inverse. Note that $\tilde{\eta}$ given by $\tilde{\eta} = U\eta$ is in $\text{cagos}(\mathfrak{A}, X)$. If we define $T = \tilde{S}U^{-1}$, then we see that $T \in A(X)$ with a bounded inverse and

$$T\tilde{\eta} = \tilde{S}U^{-1}U\eta = S\eta = \xi.$$

Thus, ξ is gramian similar to a gramian orthogonally scattered measure.

Let $\xi \in \text{ca}(\mathfrak{A}, X)$, $\phi \in H$ and define $\xi_\phi(\cdot)$ by

$$(4.3) \quad \xi_\phi(A) = \langle \xi(A), \phi \rangle_H, \quad A \in \mathfrak{A}$$

(cf. Proposition 2.1 and (2.3)). Then, ξ_ϕ is a K -valued measure, i.e., $\xi_\phi \in \text{ca}(\mathfrak{A}, K)$.

After defining scalarly Schauder basic measures in the following we can obtain some necessary and sufficient conditions for an X -valued measure to be gramian Schauder basic.

Definition 4.9. Let $\xi \in \text{bca}(\mathfrak{A}, X)$. We say that ξ is **scalarly Schauder basic** if ξ_ϕ is Schauder basic for each $\phi \in H$, where ξ_ϕ is defined by (4.3). That is, for each $\phi \in H$ there exists a constant $\alpha_\phi > 0$ such that

$$\|T_{\xi_\phi} f\|_K \geq \alpha_\phi \|f\|_{s, \xi_\phi}, \quad f \in L^1(\xi_\phi),$$

where, as in (3.3), $T_{\xi_\phi} : L^1(\xi_\phi) \rightarrow K$ is defined by

$$T_{\xi_\phi} f = \int_{\Theta} f \, d\xi_\phi, \quad f \in L^1(\xi_\phi).$$

ξ is said to be **uniformly scalarly Schauder basic** if there exists an $\alpha > 0$ such that for each $\phi \in H$ it holds that

$$\|T_{\xi_\phi} f\|_K \geq \alpha \|f\|_{s, \xi_\phi}, \quad f \in L^1(\xi_\phi).$$

Let $\xi \in \text{bca}(\mathfrak{A}, X)$ have a pseudo Radon-Nikodým derivative with respect to a dominating measure. If $\{\phi_n\}_{n=1}^\infty$ is an orthonormal basis of H , then it follows from (2.3) that

$$\xi(\cdot) = \sum_{n=1}^\infty \xi_{\phi_n}(\cdot) \otimes \phi_n,$$

where the series converges in the norm $\|\cdot\|_X$. Moreover, for $\phi \in H$ it holds that

$$(4.4) \quad T_{\xi_\phi} f = \int_{\Theta} f \, d\xi_\phi = \int_{\Theta} f \langle d\xi, \phi \rangle_H = \langle T_\xi f, \phi \rangle_H, \quad f \in L^1(\xi_\phi).$$

Hence, we can consider that $L^1(\xi_\phi) \subseteq \mathfrak{L}_*^1(\xi)$.

If $\xi \in \text{bca}(\mathfrak{A}, X)$ is scalarly Schauder basic, then it follows from Proposition 3.3 that for any $\phi \in H$ there exists an operator $S_\phi \in B(K)$ with a bounded inverse $S_\phi^{-1} \in B(K)$ such that

$$\eta_\phi = S_\phi \xi_\phi \in \text{caos}(\mathfrak{A}, K).$$

In other words, ξ_ϕ is similar to an orthogonally scattered measure η_ϕ by a similarity operator S_ϕ . Using these notations we can prove the following theorem.

Theorem 4.10. *Let $\xi \in \text{bca}(\mathfrak{A}, X)$ have a pseudo Radon-Nikodým derivative with respect to a suitable dominating measure ν . Then the following conditions are equivalent.*

- (1) ξ is gramian Schauder basic.
- (2) ξ is uniformly scalarly Schauder basic.
- (3) For each nonzero $\phi \in H$ the measure ξ_ϕ is similar to some orthogonally scattered measure $\eta_\phi \in \text{caos}(\mathfrak{A}, K)$ with a similarity operator $S_\phi \in B(K)$. Moreover, there exist constants $\beta, \gamma > 0$ such that $\beta \leq \|S_\phi\| \leq \gamma$ for all nonzero $\phi \in H$.

(4) ξ is gramian similar to some $\eta \in \text{cagos}(\mathfrak{A}, X)$.

(5) There exist a $T^+(H)$ -valued measure $F \in \text{ca}(\mathfrak{A}, T^+(H))$ and a positive constant $\alpha > 0$ such that

$$\frac{1}{\alpha} [\Phi, \Phi]_F \leq [T_\xi \Phi, T_\xi \Phi]_X \leq \alpha [\Phi, \Phi]_F, \quad \Phi \in L^0(\Theta; B(H)).$$

Proof. (1) \Rightarrow (2). Suppose that ξ is gramian Schauder basic, so that there is some $\alpha > 0$ such that $\|T_\xi \Phi\|_X \geq \alpha \|\Phi\|_{o,\xi}$ for $\Phi \in \mathfrak{L}_*^1(\xi)$. Let $X_\xi = T_\xi(\mathfrak{L}_*^1(\xi)) \subseteq X$ be the range of T_ξ . Then there exists a closed subspace $K_\xi \subseteq K$ such that $X_\xi = K_\xi \otimes H$. Let $\phi \in H$ be arbitrary with $\|\phi\|_H = 1$ and $\{\phi_n\}_{n=1}^\infty \subseteq H$ be an orthonormal basis of H such that $\phi_1 = \phi$. It follows from (2.3) that we can identify X_ξ as

$$(4.5) \quad \begin{aligned} X_\xi &= \left\{ (f_1, f_2, \dots) : f_n \in K_\xi, n \geq 1, \sum_{n=1}^\infty \|f_n\|_K^2 < \infty \right\} \\ &= \bigoplus_{n=1}^\infty K_\xi \otimes \phi_n = \ell^2(K_\xi). \end{aligned}$$

Since $T_\xi: \mathfrak{L}_*^1(\xi) \rightarrow X_\xi$ is one-to-one and onto, so is $T_\xi^{-1}: X_\xi \rightarrow \mathfrak{L}_*^1(\xi)$. By $T_{\xi_\phi} f = \langle T_\xi f, \phi \rangle_H$ for $f \in L^1(\xi_\phi)$ (cf. (4.4)) and considering the closed subspace $K_\xi \otimes \phi_1 \subset X_\xi$, we see that $T_{\xi_{\phi_1}} = T_{\xi_\phi}$ is one-to-one and its range $T_{\xi_\phi}(L^1(\xi_\phi)) = K_\xi \otimes \phi$ is closed. Thus ξ_ϕ is Schauder basic. Since $\phi \in H$ is an arbitrary vector of norm 1 we see that ξ is scalarly Schauder basic.

To see that ξ is uniformly scalarly Schauder basic, let $\phi \in H$ be of norm 1 and $\{\phi_n\}_{n=1}^\infty$ be an orthonormal basis of H with $\phi_1 = \phi$. Note that any $\Phi \in \mathfrak{L}_*^1(\xi)$ can be written uniquely in a way that

$$\Phi = T_\xi^{-1}(\langle T_\xi \Phi, \phi_1 \rangle_H, \langle T_\xi \Phi, \phi_2 \rangle_H, \dots)$$

by (4.5). For $f \in L^1(\xi_\phi)$ let $\tilde{f} = T_\xi^{-1}(T_{\xi_\phi} f, 0, 0, \dots) \in \mathfrak{L}_*^1(\xi)$. Then we see that $T_\xi \tilde{f} = (T_{\xi_\phi} f, 0, 0, \dots) \in X_\xi$ and

$$\|T_{\xi_\phi} f\|_K = \|T_\xi \tilde{f}\|_X \geq \alpha \|\tilde{f}\|_{o,\xi} \geq \alpha \|f\|_{s,\xi_\phi}.$$

This implies that ξ is uniformly scalarly Schauder basic.

(2) \Rightarrow (3). Assume that ξ is uniformly scalarly Schauder basic, so that there exists a constant $\alpha > 0$ such that $\|T_{\xi_\phi} f\|_K \geq \alpha \|f\|_{s,\xi_\phi}$ for $\phi \in H$ and $f \in L^1(\xi_\phi)$. Since, for each nonzero $\phi \in H$, $\xi_\phi \in \text{ca}(\mathfrak{A}, K)$ is Schauder basic it is similar to an orthogonally scattered measure $\eta_\phi \in \text{caos}(\mathfrak{A}, K)$ by a similarity operator $S_\phi \in B(K)$ with a bounded inverse such that $\eta_\phi = S_\phi \xi_\phi$. Since $T_{\eta_\phi} = S_\phi T_{\xi_\phi}$, $\|T_{\xi_\phi}\| \leq 1$ and $\|T_{\eta_\phi}\| = 1$, we see that

$$1 = \|T_{\eta_\phi}\| = \|S_\phi T_{\xi_\phi}\| \leq \|S_\phi\| \|T_{\xi_\phi}\| \leq \|S_\phi\|.$$

If we use $S_\phi = T_{\eta_\phi} T_{\xi_\phi}^{-1}$, then we have that $\|S_\phi\| \leq \|T_{\xi_\phi}^{-1}\|$, and hence $1 \leq \|S_\phi\| \leq \|T_{\xi_\phi}^{-1}\|$. Since $\|T_{\xi_\phi}\| \geq \alpha$ for every $\phi \in H$, there exists some $\gamma > 0$ such that $\|T_{\xi_\phi}^{-1}\| \leq \gamma$ for $\phi \in H$. Thus (3) holds with this γ and $\beta = 1$.

(3) \Rightarrow (4). Assume (3) is true. Then, for each nonzero $\phi \in H$, ξ_ϕ is similar to an $\eta_\phi = S_\phi \xi_\phi \in \text{caos}(\mathfrak{A}, K)$ with a similarity operator $S_\phi \in B(K)$, where there are two positive constants $\beta, \gamma > 0$ independent of ϕ such that $\beta \leq \|S_\phi\| \leq \gamma$. Let $\{\phi_n\}_{n=1}^\infty$ be an orthonormal basis of H and define η and S respectively by

$$\begin{aligned} \eta(A) &= \sum_{n=1}^\infty \eta_{\phi_n}(A) \otimes \phi_n, & A \in \mathfrak{A}, \\ Sx &= \sum_{n=1}^\infty S_{\phi_n} \langle x, \phi_n \rangle_H \otimes \phi_n, & x \in X. \end{aligned}$$

Then we see that for $A \in \mathfrak{A}$,

$$\begin{aligned} \|\eta(A)\|_X^2 &= \left\| \sum_{n=1}^\infty S_{\phi_n} \xi_{\phi_n}(A) \otimes \phi_n \right\|_X^2 = \sum_{n=1}^\infty \|S_{\phi_n} \xi_{\phi_n}(A)\|_K^2 \\ &\leq \sum_{n=1}^\infty \|S_{\phi_n}\|^2 \|\xi_{\phi_n}(A)\|_K^2 \leq \gamma^2 \sum_{n=1}^\infty \|\xi_{\phi_n}(A)\|_K^2 = \gamma^2 \|\xi(A)\|_X^2, \end{aligned}$$

and hence η is well-defined. Moreover, η is gramian orthogonally scattered, which follows from Proposition 2.1. Similarly, S is a well-defined bounded operator in $A(X)$ such that $\|S\| \leq \gamma$. Also it is seen that S^{-1} is given by

$$S^{-1}x = \sum_{n=1}^\infty S_{\phi_n}^{-1} \langle x, \phi_n \rangle_H \otimes \phi_n, \quad x \in X,$$

which is bounded. Since $\eta = S\xi$, we conclude that ξ is gramian similar to η .

(4) \Rightarrow (1) is seen from Propositions 4.5 and 4.6.

(4) \Leftrightarrow (5) follows from Proposition 4.7. □

The above theorem is the main theorem of this paper and will be used to characterize gramian uniformly bounded linearly stationary processes in the next section.

5. Gramian uniformly bounded linearly stationary processes

Let $(\Omega, \mathfrak{F}, \mu)$ be a probability measure space and

$$L^2_0(\Omega) = L^2_0(\Omega, \mathfrak{F}, \mu) = \left\{ f \in L^2(\Omega) : \int_\Omega f(\omega) \mu(d\omega) = 0 \right\}.$$

A second order stochastic process $\{x(t)\}$ on a locally compact abelian group G is a mapping $x(\cdot): G \rightarrow L^2_0(\Omega)$. For such processes uniformly bounded linearly stationary ones

are defined and studied by Tjøstheim and Thomas [12] and Niemi [9, 10], where their characterizations are given. Abreu and Salehi [2] showed an equivalence condition using Schauder basic measures.

If we consider Hilbert space valued second order stochastic processes, then

$$X = L_0^2(\Omega; H) = \left\{ x : \Omega \rightarrow H, \int_{\Omega} \|x(\omega)\|_H^2 \mu(d\omega) < \infty, \int_{\Omega} x(\omega) \mu(d\omega) = 0 \right\}$$

is an appropriate space. Note that $X = L_0^2(\Omega) \otimes H = S(L_0^2(\Omega), H)$, so that X is a normal Hilbert $B(H)$ -module with a gramian $[\cdot, \cdot]$ defined by

$$([x, y]\phi, \psi)_H = \int_{\Omega} (x(\omega), \psi)_H (\phi, y(\omega))_H \mu(d\omega)$$

for $x, y \in X$ and $\phi, \psi \in H$. This justifies to study Hilbert space valued second order stochastic processes in a normal Hilbert $B(H)$ -module setting, where we assume that H and $L_0^2(\Omega)$ are separable. X -valued gramian uniformly bounded linearly stationary processes on G were defined in [5, 6]. We shall characterize this class of processes using gramian Schauder basic measures.

To do so we need some terminologies on X -valued processes (cf. [6, Chapter 4]). So let $\tilde{x} = \{x(t)\}$ be an X -valued process on a locally compact abelian group G , i.e., $x(\cdot) : G \rightarrow X$. The **operator covariance function** $\Gamma(s, t)$ of $\{x(t)\}$ is defined by

$$\Gamma(s, t) = [x(s), x(t)], \quad s, t \in G.$$

An X -valued process $\{x(t)\}$ is said to be **operator stationary** if it is norm continuous and its operator covariance function Γ can be written as

$$\Gamma(s, t) = \tilde{\Gamma}(st^{-1}), \quad s, t \in G,$$

for some weakly continuous $T(H)$ -valued function $\tilde{\Gamma}$. In this case there exists a regular gramian orthogonally scattered measure $\xi \in \text{cagos}(\mathfrak{B}, X)$, called the **representing measure**, such that

$$(5.1) \quad x(t) = \int_{\hat{G}} \langle t, \chi \rangle \xi(d\chi), \quad t \in G,$$

where \hat{G} is the dual group of G with the Borel σ -algebra \mathfrak{B} and $\langle \cdot, \cdot \rangle$ is the duality pair. In this section we consider **regular** measures in $\text{ca}(\mathfrak{B}, X)$, $\text{bca}(\mathfrak{B}, X)$, etc. For instance, we denote by $\text{rcagos}(\mathfrak{B}, X)$ the set of all regular measures in $\text{cagos}(\mathfrak{B}, X)$. $\{x(t)\}$ is said to be **weakly operator harmonizable** if its operator covariance function is expressed as

$$\Gamma(s, t) = \iint_{\hat{G}^2} \langle s, \chi \rangle \overline{\langle t, \chi' \rangle} M(d\chi, d\chi'), \quad s, t \in G$$

for some $T(H)$ -valued regular bimeasure M on $\mathfrak{B} \times \mathfrak{B}$ of bounded operator semivariation (cf. [6, Section 3.4]). As is well-known, $\{x(t)\}$ is weakly operator harmonizable if and only if it is represented as (5.1) by some $\xi \in \text{rbca}(\mathfrak{B}, X)$ of bounded operator semivariation, also called the representing measure.

The **modular time domain** $\mathcal{H}(\tilde{x})$ of $\{x(t)\}$ is the closed submodule of X spanned by $\{x(t) : t \in G\}$, i.e., $\mathcal{H}(\tilde{x}) = \mathfrak{S}\{x(t) : t \in G\}$. If we let

$$\mathfrak{S}_1(\tilde{x}) = \left\{ \sum_{j=1}^n a_j x(t_j) : a_j \in B(H), t_j \in G, 1 \leq j \leq n, n \in \mathbb{N} \right\},$$

then $\mathfrak{S}_1(\tilde{x})$ is dense in $\mathcal{H}(\tilde{x})$. $\{x(t)\}$ is said to admit a **shift operator group** if, for each $h \in G$, an operator V_h on $\mathfrak{S}_1(\tilde{x})$ given by

$$(5.2) \quad V_h \left(\sum_{j=1}^n a_j x(t_j) \right) = \sum_{j=1}^n a_j x(t_j h)$$

is well-defined. In this case, every V_h is densely defined and $\{V_h\}_{h \in G}$ forms a group of module maps on $\mathfrak{S}_1(\tilde{x})$. If every V_h is bounded, let us denote its extension to $\mathcal{H}(\tilde{x})$ by the same letter V_h , so that $V_h \in A(\mathcal{H}(\tilde{x}))$ for $h \in G$, where $A(\mathcal{H}(\tilde{x}))$ is the set of all bounded module maps on $\mathcal{H}(\tilde{x})$. When $\{V_h\}_{h \in G}$ is uniformly bounded, i.e., there exists a constant $\alpha > 0$ such that $\|V_h\| \leq \alpha$ for $h \in G$, then we say that $\{x(t)\}$ is **gramian uniformly bounded linearly stationary (gramian UBLs)**. Note that this is equivalent to

$$\left[\sum_{i=1}^n a_i x(t_i h), \sum_{j=1}^n a_j x(t_j h) \right] \leq \alpha^2 \left[\sum_{i=1}^n a_i x(t_i), \sum_{j=1}^n a_j x(t_j) \right]$$

for $a_i \in B(H)$, $t_i, h \in G$, $1 \leq i \leq n$, $n \in \mathbb{N}$.

We use connections between an X -valued process and $L_0^2(\Omega)$ -valued processes it induces. Thus let $\{x(t)\}$ be an X -valued process on G . Then, for $\phi \in H$, $\{x_\phi(t)\} = \{\langle x(t), \phi \rangle_H\}$ is an $L_0^2(\Omega)$ -valued process. Here, the interpretation of $\langle x(t), \phi \rangle_H$ is given by $\langle x(t), \phi \rangle_H(\omega) = (x(t)(\omega), \phi)_H$ for $\omega \in \Omega$. Stationarity, weak harmonizability and uniformly bounded linear stationarity are introduced in a similar way as for X -valued processes. Let γ_ϕ be the (scalar) covariance function of $\{x_\phi(t)\}$, i.e.,

$$\gamma_\phi(s, t) = (x_\phi(s), x_\phi(t))_2, \quad s, t \in G,$$

where $(\cdot, \cdot)_2$ is the inner product in $L_0^2(\Omega)$. Then, $\{x_\phi(t)\}$ is said to be **stationary** if

$$\gamma_\phi(s, t) = \tilde{\gamma}_\phi(st^{-1}), \quad s, t \in G$$

for some continuous function $\tilde{\gamma}_\phi$. In this case, there exists an $L_0^2(\Omega)$ -valued regular orthogonally scattered measure $\xi_\phi \in \text{rcaos}(\mathfrak{B}, L_0^2(\Omega))$ such that

$$(5.3) \quad x_\phi(t) = \int_{\hat{G}} \langle t, \chi \rangle \xi_\phi(d\chi), \quad t \in G.$$

$\{x_\phi(t)\}$ is said to be **weakly harmonizable** if its covariance function γ_ϕ is expressed as

$$\gamma_\phi(s, t) = \iint_{\hat{G}^2} \langle s, \chi \rangle \overline{\langle t, \chi' \rangle} m(d\chi, d\chi'), \quad s, t \in G$$

for some \mathbb{C} -valued bounded regular bimeasure m on $\mathfrak{B} \times \mathfrak{B}$ (cf. [6, Section 3.4]). Also it is known that $\{x_\phi(t)\}$ is weakly harmonizable if and only if it is represented as (5.3) with $\xi_\phi \in \text{rca}(\mathfrak{B}, L_0^2(\Omega))$. In these cases, the measure ξ_ϕ is called the representing measure. $\{x_\phi(t)\}$ is said to be **uniformly bounded linearly stationary (UBLS)** if there exists some $\alpha_\phi > 0$ such that $\|V_{\phi,h}\| \leq \alpha_\phi$ for all $h \in G$, where the operator $V_{\phi,h}$ is defined on the time domain $\mathcal{H}(\tilde{x}_\phi)$ of $\tilde{x}_\phi = \{x_\phi(t)\}$, the closed subspace of $L_0^2(\Omega)$ generated by $\{x_\phi(t) : t \in G\}$:

$$(5.4) \quad V_{\phi,h} \langle x(t), \phi \rangle_H = \langle x(th), \phi \rangle_H = \langle V_h x(t), \phi \rangle_H, \quad t \in G,$$

V_h being defined by (5.2). In this case, $\{V_{\phi,h}\}_{h \in G}$ is forming a shift operator group.

The next proposition follows from Abreu and Salehi [2] and Niemi [9].

Proposition 5.1. *Let $\{p(t)\}$ be a continuous $L_0^2(\Omega)$ -valued process on G . Then, the following conditions are equivalent for $\{p(t)\}$.*

- (1) $\{p(t)\}$ is UBLS.
- (2) $\{p(t)\}$ has a **stationary similarity**, i.e., there exist an $L_0^2(\Omega)$ -valued stationary process $\{q(t)\}$ on G and a bounded operator $L \in B(L_0^2(\Omega))$ with a bounded inverse such that $q(t) = Lp(t)$ for $t \in G$.
- (3) $\{p(t)\}$ is weakly harmonizable with the representing measure $\xi \in \text{rca}(\mathfrak{B}, L_0^2(\Omega))$ such that there exist an orthogonally scattered measure $\eta \in \text{rcaos}(\mathfrak{B}, L_0^2(\Omega))$ and a bounded operator $L \in B(L_0^2(\Omega))$ with a bounded inverse such that $\eta = L\xi$.
- (4) $\{p(t)\}$ is weakly harmonizable with a Schauder basic representing measure $\xi \in \text{rca}(\mathfrak{B}, L_0^2(\Omega))$.

We need a few more definitions and notations. An X -valued process $\{x(t)\}$ is said to be **scalarly uniformly bounded linearly stationary (scalarly UBLS)** if, for each $\phi \in H$, $\{\langle x(t), \phi \rangle_H\}$ is UBLS. $\{x(t)\}$ is said to be **uniformly scalarly uniformly bounded linearly stationary (uniformly scalarly UBLS)** if there exists some $\alpha > 0$ such that

$\|V_{\phi,h}\| \leq \alpha$ for all $\phi \in H$ and $h \in G$, where $V_{\phi,h}$ is defined by (5.4). Two processes $\{x(t)\}$ and $\{y(t)\}$ are said to be **gramian similar** if there exists a bounded module map $S \in A(X)$ with a bounded inverse such that $x(t) = Sy(t)$ for $t \in G$.

Now gramian UBLS processes are characterized as follows.

Theorem 5.2. *For an X -valued process $\{x(t)\}$ on G , the following conditions are equivalent.*

- (1) $\{x(t)\}$ is gramian UBLS.
- (2) $\{x(t)\}$ is uniformly scalarly UBLS.
- (3) $\{x(t)\}$ is gramian similar to an operator stationary process.

If in (3) the representing measure of the operator stationary process has a pseudo Radon-Nikodým derivative, then (1), (2) and (3) are equivalent to (4):

- (4) $\{x(t)\}$ is weakly operator harmonizable with a gramian Schauder basic representing measure.

Proof. (1) \Leftrightarrow (3) was proved in [5] and (3) \Leftrightarrow (4) follows from Theorem 4.10.

(1) \Leftrightarrow (2) can be seen from Proposition 5.1 and the following equalities: for $h, t \in G$,

$$V_h x(t) = \sum_{n=1}^{\infty} V_{\phi_n, h} x_{\phi_n}(t) \otimes \phi_n, \quad \|V_h x(t)\|_X^2 = \sum_{n=1}^{\infty} \|V_{\phi_n, h} x_{\phi_n}(t)\|^2,$$

where $\{\phi_n\}_{n=1}^{\infty}$ is an orthonormal basis of H . □

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