

 Info

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$$L^{p,q}$$

 Definition. $L^{p,q}$ spaces

Let

$$f : E \rightarrow \mathbb{C}$$

be a measurable function. Then the (p,q) -quasinorm for $(p,q) \in (0,\infty) \times (0,\infty]$ is

$$\|f\|_{p,q} := p^{\frac{1}{q}} \left\| t \mapsto t(m\{|f| \geq t\})^{\frac{1}{p}} \right\|_q$$

The (p,q) -**Lorentz space** is

$$L^{p,q}(E) := \left\{ f : E \rightarrow \mathbb{C} \mid \|f\|_{p,q} < \infty \right\}$$

In particular,

$$L^{1,\infty}(\mathbb{R}) := \{f : \mathbb{R} \rightarrow \mathbb{C} \text{ measurable} \mid \sup_{\lambda > 0} \lambda m(f > \lambda) < \infty\}$$

Proposition:

 **(Chebyshev's inequality)** Let $f \in L^p(\mathbb{R}^d), p \in (0,\infty)$. Then for any $\alpha > 0$

$$m\{|f| > \alpha\} \leq \frac{\|f\|_p^p}{\alpha^p}$$

$$\begin{aligned} \|f\|_p^p &= \int_{\mathbb{R}^d} |f|^p \\ &\geq \int_{\{|f|>\alpha\}} |f|^p \\ &\geq \alpha^p m\{|f| > \alpha\} \end{aligned}$$

implies

$$L^1(\mathbb{R}) \subseteq L^{1,\infty}(\mathbb{R})$$

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And it has 15 siblings.

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 - $\text{E}([0,1]) = \text{E}(0,1), \text{E}([-\pi,\pi]) = \text{E}(S^1)$