Riesz-Kantorovich formulas for operators on multi-wedged spaces

Christopher M. Schwanke

Department of Mathematics North-West University

July 20, 2017 Positivity IX University of Alberta

Joint work with Marten Wortel







Definition

For a vector space *E*, we call a nonempty subset *W* of *E* a wedge if $W + W \subseteq W$ and $\lambda W \subseteq W$ for all $0 \leq \lambda \in \mathbb{R}$.



Definition

For a vector space E, we call a nonempty subset W of E a wedge if $W + W \subseteq W$ and $\lambda W \subseteq W$ for all $0 \le \lambda \in \mathbb{R}$. In this case, (E, W) is called a preordered vector space.



Definition

For a vector space E, we call a nonempty subset W of E a wedge if $W + W \subseteq W$ and $\lambda W \subseteq W$ for all $0 \le \lambda \in \mathbb{R}$. In this case, (E, W) is called a preordered vector space. A cone K is a wedge that satisfies $K \cap (-K) = \{0\}$.



Definition

For a vector space E, we call a nonempty subset W of E a wedge if $W + W \subseteq W$ and $\lambda W \subseteq W$ for all $0 \le \lambda \in \mathbb{R}$. In this case, (E, W) is called a preordered vector space. A cone K is a wedge that satisfies $K \cap (-K) = \{0\}$. In this case (E, K) is called an ordered vector space.



We call a pair (E, W) a multi-wedged space if E is a vector space and W is a nonempty set of wedges in E.



We call a pair (E, W) a multi-wedged space if E is a vector space and W is a nonempty set of wedges in E.

The idea in the aforementioned work of Marcel de Jeu and Miek Messerschmidt was to extend some classical results for ordered vector spaces to results that hold for special types of multi-wedged spaces.



Theorem (Andô's theorem)

Let E be a real Banach space ordered by a closed cone K for which E = K - K.



Theorem (Andô's theorem)

Let E be a real Banach space ordered by a closed cone K for which E = K - K. Then there exists a constant C > 0 such that for every $x \in E$ there exist $y \in K$ and $z \in -K$ for which x = y + zand $||y|| + ||z|| \le C||x||$.



Let (E, W) be a multi-wedged space, where E is a Banach space, and let $\{W_i\}_{i \in I}$ be a collection of closed wedges in W for which every $x \in E$ can be written as an absolutely convergent series $x = \sum_{i \in I} w_i$, with $w_i \in W_i$.



Let (E, W) be a multi-wedged space, where E is a Banach space, and let $\{W_i\}_{i \in I}$ be a collection of closed wedges in W for which every $x \in E$ can be written as an absolutely convergent series $x = \sum_{i \in I} w_i$, with $w_i \in W_i$.

Then there exist continuous positively homogeneous maps $\gamma_i : E \to W_i$ such that



Let (E, W) be a multi-wedged space, where E is a Banach space, and let $\{W_i\}_{i \in I}$ be a collection of closed wedges in W for which every $x \in E$ can be written as an absolutely convergent series $x = \sum_{i \in I} w_i$, with $w_i \in W_i$.

Then there exist continuous positively homogeneous maps $\gamma_i: E \to W_i$ such that

(1.)
$$x = \sum_{i \in I} \gamma_i(x)$$
 for all $x \in E$,



Let (E, W) be a multi-wedged space, where E is a Banach space, and let $\{W_i\}_{i \in I}$ be a collection of closed wedges in W for which every $x \in E$ can be written as an absolutely convergent series $x = \sum_{i \in I} w_i$, with $w_i \in W_i$.

Then there exist continuous positively homogeneous maps $\gamma_i : E \to W_i$ such that

(1.)
$$x = \sum_{i \in I} \gamma_i(x)$$
 for all $x \in E$,
(2.) $\sum_{i=1} ||\gamma_i(x)|| \le C||x||$ for all $x \in E$.



A curious mind who is interested in vector lattices and multi-wedged spaces could very well ask if results from vector lattice theory can likewise be extended to certain multi-wedged spaces.



In this talk, we'll focus on extending the Riesz-Kantorovich formulas to the multi-wedged setting.



Suppose (E, W) is a preordered vector space with the Riesz decomposition property, and assume E = W - W.



Suppose (E, W) is a preordered vector space with the Riesz decomposition property, and assume E = W - W. Let (F, F^+) be a Dedekind complete vector lattice.



Suppose (E, W) is a preordered vector space with the Riesz decomposition property, and assume E = W - W. Let (F, F^+) be a Dedekind complete vector lattice. Then $(\mathcal{L}_b(E, F), \mathcal{L}_b^+(E, F))$ is a Dedekind complete vector lattice.



Suppose (E, W) is a preordered vector space with the Riesz decomposition property, and assume E = W - W. Let (F, F^+) be a Dedekind complete vector lattice. Then $(\mathcal{L}_b(E, F), \mathcal{L}_b^+(E, F))$ is a Dedekind complete vector lattice. For $T_1, T_2 \in \mathcal{L}_b(E, F)$ and $x \in W$,

$$(T_1 \vee T_2)(x) = \sup \{T_1(y_1) + T_2(y_2) \colon y_1, y_2 \in W, y_1 + y_2 = x\}.$$



Suppose (E, W) is a preordered vector space with the Riesz decomposition property, and assume E = W - W. Let (F, F^+) be a Dedekind complete vector lattice. Then $(\mathcal{L}_b(E, F), \mathcal{L}_b^+(E, F))$ is a Dedekind complete vector lattice. For $T_1, T_2 \in \mathcal{L}_b(E, F)$ and $x \in W$,

$$(T_1 \vee T_2)(x) = \sup \{T_1(y_1) + T_2(y_2) \colon y_1, y_2 \in W, y_1 + y_2 = x\}.$$

Note the importance of the RDP.



Our first step in obtaining multi-wedged Riesz-Kantorovich formulas is to generalize the concept of suprema in ordered vector spaces to the multi-wedged setting.



A geometrical interpretation of suprema

Remark

For an ordered vector space (E, K) and a collection $(x_i)_{i \in I}$ in E,



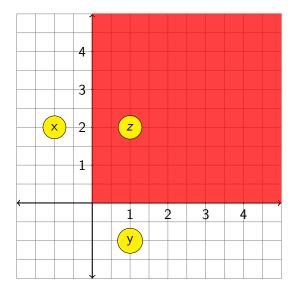
For an ordered vector space (E, K) and a collection $(x_i)_{i \in I}$ in E, it is true that $z = \sup_{i \in I} \{x_i\}$



For an ordered vector space (E, K) and a collection $(x_i)_{i \in I}$ in E, it is true that $z = \sup_{i \in I} \{x_i\}$ if and only if $\bigcap_{i \in I} (x_i + K) = z + K$.

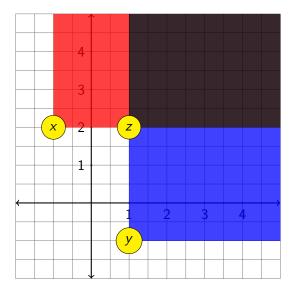


A geometrical interpretation of suprema





A geometrical interpretation of suprema





If (E, W) is a multi-wedged space and $(x_i, W_i)_{i \in I}$ is a collection in $E \times W$



If (E, W) is a multi-wedged space and $(x_i, W_i)_{i \in I}$ is a collection in $E \times W$ then any $z \in E$ that satisfies

$$\bigcap_{i\in I}(x_i+W_i)=z+\bigcap_{i\in I}W_i$$



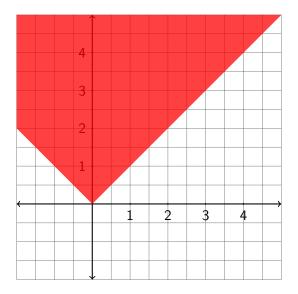
If (E, W) is a multi-wedged space and $(x_i, W_i)_{i \in I}$ is a collection in $E \times W$ then any $z \in E$ that satisfies

$$\bigcap_{i\in I}(x_i+W_i)=z+\bigcap_{i\in I}W_i$$

can be viewed as a generalized supremum of $(x_i, W_i)_{i \in I}$.

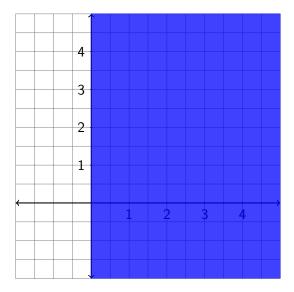


Generalized suprema



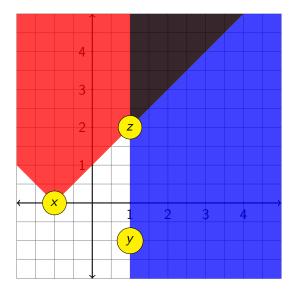


Generalized suprema





Generalized suprema





We refer to a generalized suprema of $(x_i, W_i)_{i \in I}$ as a multi-suprema of $(x_i, W_i)_{i \in I}$.



We refer to a generalized suprema of $(x_i, W_i)_{i \in I}$ as a multi-suprema of $(x_i, W_i)_{i \in I}$. The set of all multi-suprema of $(x_i, W_i)_{i \in I}$ is denoted msup (x_i, W_i) .



We refer to a generalized suprema of $(x_i, W_i)_{i \in I}$ as a multi-suprema of $(x_i, W_i)_{i \in I}$. The set of all multi-suprema of $(x_i, W_i)_{i \in I}$ is denoted msup (x_i, W_i) .

Remark

In order for such a set of multi-suprema to be nonempty, $(x_i, W_i)_{i \in I}$ must be multi-bounded above,



We refer to a generalized suprema of $(x_i, W_i)_{i \in I}$ as a multi-suprema of $(x_i, W_i)_{i \in I}$. The set of all multi-suprema of $(x_i, W_i)_{i \in I}$ is denoted msup (x_i, W_i) .

Remark

In order for such a set of multi-suprema to be nonempty, $(x_i, W_i)_{i \in I}$ must be multi-bounded above, meaning that $\bigcap_{i \in I} (x_i + W_i) \neq \emptyset$.



Multi-wedged spaces in which $\underset{i \in I}{\operatorname{msup}}(x_i, W_i) \neq \emptyset$ for all multi-bounded above collections $(x_i, W_i)_{i \in I}$ with $|I| \leq \kappa$ are called κ -multi-lattices.



Multi-wedged spaces in which $\underset{i \in I}{\operatorname{msup}}(x_i, W_i) \neq \emptyset$ for all multi-bounded above collections $(x_i, W_i)_{i \in I}$ with $|I| \leq \kappa$ are called κ -multi-lattices.

Definition

Dedekind complete multi-lattices are multi-wedged spaces that are κ -multi-lattices for any cardinal number κ .



Example

Consider the vector space $E = \mathbb{R}^{[0,2]}$.



Example

Consider the vector space $E = \mathbb{R}^{[0,2]}$. Define

$$W_{[0,1]} = \{ f \in E : f(x) \ge 0 \text{ for all } x \in [0,1] \},\$$



Example

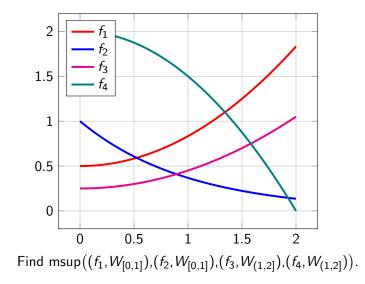
Consider the vector space $E = \mathbb{R}^{[0,2]}$. Define

$$W_{[0,1]} = \{ f \in E : f(x) \ge 0 \text{ for all } x \in [0,1] \}, \text{ and }$$

$$W_{(1,2]} = \{ f \in E : f(x) \ge 0 \text{ for all } x \in (1,2] \}.$$

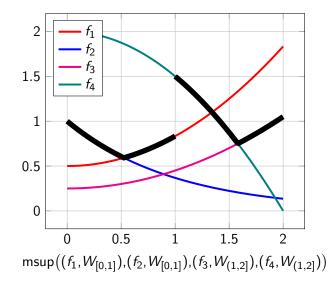


Example 1 continued





Example 1 continued





We can infer from this example that $(\mathbb{R}^{[0,2]}, \{W_{[0,1]}, W_{(1,2]}\})$ is a Dedekind complete multi-lattice.



We can infer from this example that $(\mathbb{R}^{[0,2]}, \{W_{[0,1]}, W_{(1,2]}\})$ is a Dedekind complete multi-lattice.

Remark

We also see that the particular multi-supremum in this example is unique.



We can infer from this example that $(\mathbb{R}^{[0,2]}, \{W_{[0,1]}, W_{(1,2]}\})$ is a Dedekind complete multi-lattice.

Remark

We also see that the particular multi-supremum in this example is unique.

Remark

 $\underset{i \in I}{\operatorname{msup}}(x_i, W_i) \text{ is a singleton set if and only if } \bigcap_{i \in I} W_i \text{ is a cone.}$



Besides losing uniqueness of suprema in the venturing from vector lattices to multi-lattices,



Besides losing uniqueness of suprema in the venturing from vector lattices to multi-lattices, we also lose the inductive property that vector lattices are closed under finite suprema.



Besides losing uniqueness of suprema in the venturing from vector lattices to multi-lattices, we also lose the inductive property that vector lattices are closed under finite suprema. Indeed, there exist multi-wedged spaces that are n-multi-lattices but not (n + 1)-multi-lattices.



It is of particular interest when the set of multi-suprema is a singleton set.



It is of particular interest when the set of multi-suprema is a singleton set. In this case we say we have a proper multi-supremum.



It is of particular interest when the set of multi-suprema is a singleton set. In this case we say we have a proper multi-supremum. For sake of time, we'll only focus on proper multi-suprema from now on.



Let (E, W) and (F, V) be multi-wedged spaces.



Let (E, \mathcal{W}) and (F, \mathcal{V}) be multi-wedged spaces. For $W \in \mathcal{W}$ and $V \in \mathcal{V}$, we say that a map $T : E \to F$ is (W, V)-positive if $T(W) \subseteq V$.



Let (E, \mathcal{W}) and (F, \mathcal{V}) be multi-wedged spaces. For $W \in \mathcal{W}$ and $V \in \mathcal{V}$, we say that a map $T : E \to F$ is (W, V)-positive if $T(W) \subseteq V$. We denote by $\mathcal{L}_{W,V}(E, F)$ the set of all (W, V)-positive operators $T : E \to F$.



Let (E, \mathcal{W}) and (F, \mathcal{V}) be multi-wedged spaces. For $W \in \mathcal{W}$ and $V \in \mathcal{V}$, we say that a map $T : E \to F$ is (W, V)-positive if $T(W) \subseteq V$. We denote by $\mathcal{L}_{W,V}(E, F)$ the set of all (W, V)-positive operators $T : E \to F$. Also, we set

$$\mathcal{L}_{W,\mathcal{V}}(E,F) = \{\mathcal{L}_{W,V}(E,F) \colon W \in \mathcal{W}, V \in \mathcal{V}\}.$$



Let (E, \mathcal{W}) and (F, \mathcal{V}) be multi-wedged spaces. For $W \in \mathcal{W}$ and $V \in \mathcal{V}$, we say that a map $T : E \to F$ is (W, V)-positive if $T(W) \subseteq V$. We denote by $\mathcal{L}_{W,V}(E, F)$ the set of all (W, V)-positive operators $T : E \to F$. Also, we set

$$\mathcal{L}_{W,\mathcal{V}}(E,F) = \{\mathcal{L}_{W,V}(E,F) \colon W \in \mathcal{W}, V \in \mathcal{V}\}.$$

Proposition

$$(\mathcal{L}(E, F), \mathcal{L}_{W, \mathcal{V}}(E, F))$$
 is a multi-wedged space.



Since we wish to obtain Riesz-Kantorovich formulas for multi-wedged spaces of operators, we need a natural generalization of the Riesz decomposition property for the multi-wedged setting.



 (E, \mathcal{W}) has the (m, n)-Riesz decomposition property if for any $W_1, \ldots, W_n \in \mathcal{W}$



(E, W) has the (m, n)-Riesz decomposition property if for any $W_1, \ldots, W_n \in W$ and any $x_1, \ldots, x_m \in \sum_{j=1}^n W_j$



(E, W) has the (m, n)-Riesz decomposition property if for any $W_1, \ldots, W_n \in W$ and any $x_1, \ldots, x_m \in \sum_{j=1}^n W_j$ and $y_1 \in W_1, \ldots, y_n \in W_n$



(E, W) has the (m, n)-Riesz decomposition property if for any $W_1, \ldots, W_n \in W$ and any $x_1, \ldots, x_m \in \sum_{j=1}^n W_j$ and $y_1 \in W_1, \ldots, y_n \in W_n$ such that

$$\sum_{i=1}^m x_i = \sum_{j=1}^n y_j,$$



(E, W) has the (m, n)-Riesz decomposition property if for any $W_1, \ldots, W_n \in W$ and any $x_1, \ldots, x_m \in \sum_{j=1}^n W_j$ and $y_1 \in W_1, \ldots, y_n \in W_n$ such that

$$\sum_{i=1}^m x_i = \sum_{j=1}^n y_j,$$

there exist $z_{ij} \in W_j$ for which



(E, W) has the (m, n)-Riesz decomposition property if for any $W_1, \ldots, W_n \in W$ and any $x_1, \ldots, x_m \in \sum_{j=1}^n W_j$ and $y_1 \in W_1, \ldots, y_n \in W_n$ such that

$$\sum_{i=1}^m x_i = \sum_{j=1}^n y_j,$$

there exist $z_{ij} \in W_j$ for which

$$x_i = \sum_{j=1}^n z_{ij}$$
 and $y_j = \sum_{i=1}^m z_{ij}$.



Losing more properties from the classical theory

"Lost in Abstraction"

There exist (Dedekind complete) multi-lattices that do not even have the (2,2)-RDP.



There exist (Dedekind complete) multi-lattices that do not even have the (2,2)-RDP.

"Lost in Abstraction"

There exist multi-wedged spaces that have the (m, n)-RDP but not the (m, n + 1)-RDP.



Let (E, W) be a multi-wedged space



Let (E, W) be a multi-wedged space and (F, V) be an ordered vector space that is a Dedekind complete multi-lattice.



Let (E, W) be a multi-wedged space and (F, V) be an ordered vector space that is a Dedekind complete multi-lattice. Consider the multi-wedged space $(\mathcal{L}(E, F), \mathcal{L}_{W, \{V\}}(E, F))$.



Let (E, W) be a multi-wedged space and (F, V) be an ordered vector space that is a Dedekind complete multi-lattice. Consider the multi-wedged space $(\mathcal{L}(E, F), \mathcal{L}_{W, \{V\}}(E, F))$. Also consider a multi-bounded above collection $(T_i, \mathcal{L}_{W_i, V}(E, F))_{i \in I}$.



Let (E, W) be a multi-wedged space and (F, V) be an ordered vector space that is a Dedekind complete multi-lattice. Consider the multi-wedged space $(\mathcal{L}(E, F), \mathcal{L}_{W, \{V\}}(E, F))$. Also consider a multi-bounded above collection $(T_i, \mathcal{L}_{W_i, V}(E, F))_{i \in I}$. Assume $E = \sum_{i \in I} W_i - \sum_{i \in I} W_i$.



If either

(1) $|I| \leq n$ and (E, W) has the (2, n)-RDP,



If either

- (1) $|I| \leq n$ and (E, W) has the (2, n)-RDP, or
- (2) the cardinality of I is arbitrary and (E, W) has the (2, n)-RDP for every $n \in \mathbb{N}$



If either

- (1) $|I| \leq n$ and (E, W) has the (2, n)-RDP, or
- (2) the cardinality of I is arbitrary and (E, W) has the (2, n)-RDP for every $n \in \mathbb{N}$

then for $x \in \sum_{i \in I} W_i$,



If either

- (1) $|I| \leq n$ and (E, W) has the (2, n)-RDP, or
- (2) the cardinality of I is arbitrary and (E, W) has the (2, n)-RDP for every $n \in \mathbb{N}$

then for $x \in \sum_{i \in I} W_i$,

$$\underset{i \in I}{\mathrm{msup}} (T_i, \mathcal{L}_{W_i, V}(E, F))(x) =$$

$$\sup\left\{\sum_{i\in I} T_i(y_i)\colon (y_i)_{i\in I}\in \bigoplus_{i\in I} W_i, \sum_{i\in I} y_i=x\right\}.$$



In particular, under the assumptions of (1) we have that $(\mathcal{L}(E, F), \mathcal{L}_{W,\{V\}}(E, F))$ is an n-multi-lattice, whereas $(\mathcal{L}(E, F), \mathcal{L}_{W,\{V\}}(E, F))$ is a Dedekind complete multi-lattice under the assumptions of (2).

- (1) $|I| \leq n$ and (E, W) has the (2, n)-RDP,
- (2) the cardinality of *I* is arbitrary and (E, W) has the (2, n)-RDP for every $n \in \mathbb{N}$



This theorem is also valid even if $E \neq \sum_{i \in I} W_i - \sum_{i \in I} W_i$ and when V is a wedge that is not a cone, but the Riesz-Kantorovich formulas get a bit unwieldy.



Acknowledgment

This research was partially funded by the Claude Leon Foundation and by the DST-NRF Centre of Excellence in Mathematical and Statistical Sciences (CoE-MaSS).



Thank you for listening!

