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GOOD λ–INEQUALITIES AND REARRANGEMENT INEQUALITIES FOR VECTOR–VALUED MARTINGALES

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Abstract. In this paper, we obtain some good λ-inequalities and rearrangement inequalities for vector-valued martingales, which are closely related to the geometric properties of the underlying Banach space. In particular, our results extend some important inequalities in classical martingale H_p theory, and we establish a relationship between the good λ-inequality and the rearrangement inequality for some vector-valued martingale function pairs.

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