

Φ -MOMENT B-VALUED MARTINGALE INEQUALITIES ON LORENTZ SPACES

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Abstract. In this paper, with the help of some new atomic decomposition theorems, several Φ -moment Banach space valued martingale inequalities associated with concave functions in the context of Lorentz spaces are deduced. Our results are closely related with the geometrical properties of the underlying Banach spaces.

Mathematics subject classification (2020): 60G46, 60G42.

Keywords and phrases: Atomic decomposition, Banach-valued martingale, Φ -moment inequality, concave function, Lorentz space.

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