Multilinear Hölder-type inequalities on Lorentz sequence spaces

Daniel Carando ∗ Verónica Dimant † Pablo Sevilla-Peris ‡

Abstract

We establish Hölder type inequalities for Lorentz sequence spaces and their duals. In order to achieve these and some related inequalities, we study diagonal multilinear forms in general sequence spaces, and obtain estimates for their norms. We also consider norms of multilinear forms in different Banach multilinear ideals.

1 Introduction

Given a sequence \( \alpha \in \ell_\infty \), the generalized Hölder’s inequality affirms that, for \( 1 \leq p \leq n \), there exists a constant \( C > 0 \) such that for every \( x_1, \ldots, x_n \in \ell_p \)

\[
\left| \sum_{k=1}^{\infty} \alpha(k)x_1(k) \cdots x_n(k) \right| \leq C \|x_1\|_{\ell_p} \cdots \|x_n\|_{\ell_p}.
\] (1)

On the other hand, if \( n < p < \infty \), again Hölder’s inequality gives that (1) holds if and only if \( \alpha \in \ell_{p/(p-n)} \). Moreover, it can be shown that the best constant \( C \) in (1) is in each case \( \|\alpha\|_{\ell_\infty} \) and \( \|\alpha\|_{\ell_{p/(p-n)}} \). A natural question now is if inequalities analogous to (1) can be found in other Banach sequence spaces (see below for definitions). More precisely, given \( E \) a Banach sequence space, under what conditions on \( \alpha \in \ell_\infty \) there exists \( C > 0 \) such that for every \( x_1, \ldots, x_n \in E \) the following holds

\[
\left| \sum_{k=1}^{\infty} \alpha(k)x_1(k) \cdots x_n(k) \right| \leq C \|x_1\|_E \cdots \|x_n\|_E? \tag{2}
\]
Our aim in this paper is to analyze the situation when $E$ is a Lorentz space $d(w,p)$ or a dual of a Lorentz space $d(w,p)^*$. Then our two main results are

**Theorem 1.1.** Let $\alpha \in \ell_\infty$ and $E = d(w,p)$, then

(a) If $n \leq p$, then (2) holds if and only if $\alpha \in d(w,p/n)^*$. 

(b) If $n > p$, then (2) holds if and only if $\alpha \in m_\Psi$, where $m_\Psi$ is the Marcinkiewicz space associated with $\Psi(N) = \left(\sum_{k=1}^N w(k)\right)^{n/p}$. If in addition $w$ is $n/(n - p)$-regular, then we can change $m_\Psi$ by $\ell_\infty$.

The best constant is $\|\alpha\|_{d(w,p/n)^*}$ in case (a) and $\|\alpha\|_{m_\Psi}$ in case (b).

**Theorem 1.2.** Let $\alpha \in \ell_\infty$ and $E = d(w,p)^*$, then

(a) If $n' \leq p$, then (2) holds if and only if $\alpha \in \ell_\infty$.

(b) If $n' > p > 1$, then (2) holds if and only if $\alpha \in d(w'^{-1}, \frac{p'}{p'})$. 

(c) If $p = 1$, then (2) holds if and only if $\alpha \in d(w^n, 1)$.

The best constant in each case is the norm of $\alpha$ in the corresponding space.

Our approach to this question is to study multilinear forms on the corresponding sequence spaces. Inequality (2) can be read as the continuity of the diagonal multilinear form on $E$ with coefficients $(\alpha(k))_k$. This way to look at Hölder inequalities is crucial to our proofs of Theorems 1.1 and 1.2. Moreover, it motivates us to pose an analogous question in a more general framework: if $\mathcal{A}$ is a Banach ideal of multilinear mappings and $E$ is a Banach sequence space, under what conditions on $\alpha \in \ell_\infty$ does the diagonal multilinear form with coefficients $(\alpha(k))_k$ belong to $\mathcal{A}(^nE)$? As a direct application of our results in this general framework, we consider nuclear and integral multilinear forms on Lorentz and dual of Lorentz spaces.

The article is organized as follows. In Section 2 we introduce notation, definitions and some general results. Sections 3 and 4 are devoted to the proofs of Theorems 1.1 and 1.2. In Section 5 we broaden the object of our study, considering diagonal multilinear forms belonging to different ideals defined on general sequence spaces. Combining this with the results of the previous sections we characterize the diagonal integral (and nuclear) multilinear forms on Lorentz sequence spaces and their duals.

## 2 Preliminaries

All through the paper we will use standard notation of the Banach space theory. We will consider complex Banach spaces $E, F, \ldots$ and its duals will be denoted by $E^*, F^*, \ldots$. Sequences of complex numbers will be denoted
by \(x = (x(k))_{k=1}^{\infty}\), where each \(x(k) \in \mathbb{C}\). By a Banach sequence space we will mean a Banach space \(E \subseteq \mathbb{C}^\mathbb{N}\) of sequences in \(\mathbb{C}\) such that \(\ell_1 \subseteq E \subseteq \ell_\infty\) satisfying that if \(x \in \mathbb{C}^\mathbb{N}\) and \(y \in E\) are such that \(|x(k)| \leq |y(k)|\) for all \(k \in \mathbb{N}\) then \(x \in E\) and \(\|x\| \leq \|y\|\). For each element in a Banach sequence space \(x \in E\) its decreasing rearrangement \((x^*(k))_{k=1}^{\infty}\) is given by

\[
x^*(k) := \inf\{ \sup_{j \in \mathbb{N} \setminus J} |x(j)| : J \subseteq \mathbb{N}, \ \text{card}(J) < k \}.
\]

A Banach sequence space \(E\) is called symmetric if \(\|(x(k))_k\|_E = \|(x^*(k))_k\|_E\) for every \(x \in E\). For each \(N \in \mathbb{N}\) we consider the \(N\)-dimensional truncation \(E_N := \text{span}\{e_1, \ldots, e_N\}\) and we denote by \(E_0\) the space of sequences in \(E\) that are all \(0\) except for a finite number of coordinates. The canonical inclusion \(i_N : E_N \hookrightarrow E\) and projection \(\pi_N : E \to E_N\) are defined by

\[
i_N((x(k))_{k=1}^\infty) = (x(1), \ldots, x(N), 0, 0, \ldots) \quad \text{and} \quad \pi_N((x(k))_{k=1}^\infty) = (x(k))_{k=1}^N.
\]

Given two Banach spaces, we will write \(E = F\) if they are topologically isomorphic and \(E^1 = F^1\) if they are isometrically isomorphic.

The Köthe dual of a Banach sequence space \(E\) is defined as

\[
E^\times := \{z \in \mathbb{C}^\mathbb{N} : \sum_{j \in \mathbb{N}} |z(j)x(j)| < \infty \text{ for all } x \in E\}.
\]

This can be considered even if \(E\) is not normed. If \(E\) is quasi-normed, \(E^\times\) with the norm

\[
\|z\|_{E^\times} := \sup_{\|x\|_E \leq 1} \sum_{j \in \mathbb{N}} |z(j)x(j)|
\]

is a Banach sequence space. It is easily seen that \(z \in E^\times\) if and only if \(\sum_{j \in \mathbb{N}} z(j)x(j)\) is finite for all \(x \in E\) and that

\[
\|z\|_{E^\times} = \sup_{\|x\|_E \leq 1} \left| \sum_{j \in \mathbb{N}} z(j)x(j) \right|.
\]

Also, \(E^\times\) is symmetric whenever \(E\) is symmetric. Note that \((E_N)^* = (E^\times)_N\) holds for every \(N\).

Following [19, 1.d], a Banach sequence space \(E\) is said to be \(r\)-convex (with \(1 \leq r < \infty\)) if there exists a constant \(\kappa > 0\) such that for any choice \(x_1, \ldots, x_m \in E\) we have

\[
\left\| \left( \sum_{j=1}^m |x_j(k)|^r \right)^{1/r} \right\|_E^{\infty}_{k=1} \leq \kappa \left( \sum_{j=1}^m \|x_j\|_E^r \right)^{1/r}.
\]
On the other hand, $E$ is $s$-concave (with $1 \leq s < \infty$) if there is a constant $\kappa > 0$ such that
\[
\left( \sum_{j=1}^{m} \|x_j\|_E \right)^{1/s} \leq \kappa \left( \left( \sum_{j=1}^{m} |x_j(k)|^s \right)^{1/s} \right)_{k=1}^{\infty}
\]
for all $x_1, \ldots, x_m \in E$. We denote by $M^{(r)}(E)$ and $M^{(s)}(E)$ the smallest constants in each inequality. Recall that $E$ is $r$-convex ($s$-concave) if and only if $E^\times$ is $r'$-concave ($s'$-convex), where $r'$ and $s'$ are the conjugates of $r$ and $s$ respectively (see [19, 1.d.4]). Moreover, we have $M^{(r)}(E) = M^{(r)}(E^\times)$ $(M^{(s)}(E) = M^{(s)}(E^\times))$. If $E$ is $r$-convex for some $r$ or $s$-concave for some $s$, then we say that $E$ has non-trivial convexity or non-trivial concavity.

Following standard notation, given a symmetric Banach sequence space $E$ we consider the fundamental function of $E$:
\[
\lambda_E(N) := \left\| \sum_{k=1}^{N} e_k \right\|_E
\]
for $N \in \mathbb{N}$. For a detailed study and general facts of Banach sequence space, see [18, 19, 20].

**Remark 2.1.** With this notation we can give a first positive answer to our question. If $E$ is $n$-concave, then $\alpha$ satisfies (2) if and only if $\alpha \in \ell_\infty$. Indeed, it is easily seen that being $n$-concave implies $E \hookrightarrow \ell_n$ (given $x \in E$, just take $x_k = x(k)e_k \in E$ and apply the definition of concavity). This and (1) immediately give that (2) holds for any $\alpha \in \ell_\infty$.

The space of continuous linear operators between two Banach spaces $E, F$ will be denoted $\mathcal{L}(E; F)$ and the space of continuous $n$-linear mappings $E_1 \times \cdots \times E_n \to F$ by $\mathcal{L}(E_1, \ldots, E_n; F)$; with the norm
\[
\|T\| := \sup \{ \|T(x_1, \ldots, x_n)\|_F : \|x_i\|_{E_i} \leq 1, i = 1, \ldots, n \}
\]
this is a Banach space. If $E_1 = \cdots = E_n = E$ we will write $\mathcal{L}(nE; F)$ and whenever $F = \mathbb{C}$ we will simply write $\mathcal{L}(E_1, \ldots, E_n)$ or $\mathcal{L}(nE)$.

A mapping $P : E \to F$ is a continuous $n$-homogeneous polynomial if there exists an $n$-linear mapping $T \in \mathcal{L}(nE; F)$ such that $P(x) = T(x, \ldots, x)$ for every $x \in E$. The space of all continuous $n$-homogeneous polynomials from $E$ to $F$ is denoted by $\mathcal{P}(nE; F)$; endowed with the norm $\|P\| = \sup_{\|x\| \leq 1} \|P(x)\|$ this is a Banach space. If $P$ is an $n$-homogeneous polynomial and $T$ is the associated symmetric $n$-linear mapping, then the polarization formula gives (see [8, Proposition 1.8])
\[
\|P\| \leq \|T\| \leq \frac{n^n}{n!} \|P\|.
\]
A general study of the theory of polynomials on Banach spaces can be found in [8].

Ideals of multilinear forms were introduced in [21]. Let us recall the definition. An ideal of multilinear forms $\mathfrak{A}$ is a subclass of $\mathcal{L}$, the class of all multilinear forms such that, for any Banach spaces $E_1, \ldots, E_n$ the set 

$$\mathfrak{A}(E_1, \ldots, E_n) = \mathfrak{A} \cap \mathcal{L}(E_1, \ldots, E_n)$$

satisfies

1. For any $\gamma_1 \in E_1^*, \ldots, \gamma_n \in E_n^*$, the mapping 

$$(x_1, \ldots, x_n) \mapsto \gamma_1(x_1) \cdots \gamma_n(x_n)$$

belongs to $\mathfrak{A}(E_1, \ldots, E_n)$.

2. If $S, T \in \mathfrak{A}(E_1, \ldots, E_n)$, then $S + T \in \mathfrak{A}(E_1, \ldots, E_n)$.

3. If $T \in \mathfrak{A}(E_1, \ldots, E_n)$ and $S_i \in \mathcal{L}(F_i, E_i)$ for $i = 1, \ldots, n$, then $T \circ (S_1, \ldots, S_n) \in \mathfrak{A}(F_1, \ldots, F_n)$.

An ideal of multilinear forms is called normed if for each $E_1, \ldots, E_n$ there is a norm $\| \cdot \|_{\mathcal{A}(E_1, \ldots, E_n)}$ in $\mathfrak{A}(E_1, \ldots, E_n)$ such that

1. $\|(x_1, \ldots, x_n) \mapsto \gamma_1(x_1) \cdots \gamma_n(x_n)\|_{\mathfrak{A}(E_1, \ldots, E_n)} = \|\gamma_1\| \cdots \|\gamma_n\|$.

2. $\|T \circ (S_1, \ldots, S_n)\|_{\mathfrak{A}(F_1, \ldots, F_n)} \leq \|T\|_{\mathfrak{A}(E_1, \ldots, E_n)} \cdot \|S_1\| \cdots \|S_n\|$.

Analogously ideals of homogeneous polynomials were defined and studied in [9, 10, 11, 12]. However [11] shows that a polynomial is in a normed ideal of polynomials if and only if its associated multilinear mapping is in some ideal of multilinear forms. Hence, dealing with one or the other type of ideals will not lead to essentially different conclusions.

If $(a(k))_k$ and $(b(k))_k$ are real sequences, we denote $a(k) \prec b(k)$ when there exists $C > 0$ such that $a(k) \leq Cb(k)$ for all $k \in \mathbb{N}$. Also, we denote $a(k) \asymp b(k)$ when $a(k) \prec b(k)$ and $b(k) \prec a(k)$.

## 3 Lorentz spaces

Our aim in this section is to give the proof of Theorem 1.1. Let us recall first the definition of Lorentz spaces; further details and properties can be found in [18 Section 4.e] and [19 Section 2.a]. Let $(w(k))_{k=1}^\infty$ be a decreasing sequence of positive numbers such that $w(1) = 1$, $\lim_{k} w(k) = 0$ and
\[ \sum_{k=1}^{\infty} w(k) = \infty. \] Then the corresponding Lorentz sequence space, denoted by \( d(w, p) \), is defined as the space of all sequences \( (x(k))_k \) such that

\[
\|x\| = \sup_{\pi \in \Sigma_N} \left( \sum_{k=1}^{\infty} |x(\pi(k))|^p w(k) \right)^{1/p} = \left( \sum_{k=1}^{\infty} |x^*(k)|^p w(k) \right)^{1/p} < \infty
\]

where \( \Sigma_N \) denotes the group of permutations of the natural numbers. Each \( d(w, p) \) is clearly a symmetric Banach sequence space.

The sequence \( w \) is said to be \( \alpha \)-regular \( (0 < \alpha < \infty) \) if \( w(k)^\alpha \approx \frac{1}{k} \sum_{j=1}^{k} w(j)^\alpha \) and regular if it is \( \alpha \)-regular for some \( \alpha \).

In [22] it can be found that \( d(w, p) \) is \( r \)-convex (and \( M^{(r)}(d(w, p)) = 1 \)) whenever \( 1 \leq r \leq p \). Also [22, Theorem 2] shows that, for \( p < s < \infty \), \( d(w, p) \) is \( s \)-concave if and only if \( w \) is \( \frac{s}{s-p} \)-regular. It is non-trivially concave if and only if \( w \) is 1-regular.

In [14] and [18] a description of \( d(w, p)^* \), the dual of \( d(w, p) \), is given as the space of those sequences \( x \) such that there exists a decreasing \( y \in B_{\ell_p'} \) with

\[
\sup_N \frac{\sum_{k=1}^{N} x^*(k)}{\sum_{k=1}^{N} y(k)w(k)^{1/p}} < \infty
\]

for \( p > 1 \). The norm in \( d(w, p)^* \) is the infimum of the expression above over all possible decreasing \( y \in B_{\ell_p'} \). For \( p = 1 \),

\[
d(w, 1)^* = \left\{ x : \|x\| = \sup_N \frac{\sum_{k=1}^{N} x^*(k)}{\sum_{k=1}^{N} w(k)} < \infty \right\}.
\]

If \( w \) is regular, an easier description of \( d(w, p)^* \) with \( p > 1 \) can be given. In this case we have in [2] and [23] that

\[
d(w, p)^* = \left\{ x : \left( \frac{x^*(k)}{w(k)^{1/p}} \right)_{k=1}^{\infty} \in \ell_p' \right\}.
\]

The \( \ell_p' \) norm of this sequence is a positive homogeneous function of \( x \) which, although not a norm, is equivalent to the norm in \( d(w, p)^* \) (see [23, Theorem 1]).

Lorentz spaces \( d(w, p) \) are reflexive whenever \( p > 1 \) [18, Sect 4.e]. If \( p = 1 \) the predual of \( d(w, 1) \) can be described as (see [24, 13])

\[
d_*(w, 1) = \left\{ x \in c_0 : \lim_{N \to \infty} \frac{\sum_{k=1}^{N} x^*(k)}{\sum_{k=1}^{N} w(k)} = 0 \right\}
\]

with the norm \( \|x\| = \sup_N \frac{\sum_{k=1}^{N} x^*(k)}{\sum_{k=1}^{N} w(k)} \).
Let us recall that, given a strictly positive, increasing sequence $\Psi$ such that $\Psi(0) = 0$, the associated Marcinkiewicz sequence space $m_\Psi$ (see [10] Definition 4.1, also [6, 15]) consists of all sequences $(x(k))_k$ such that
\[
\|x\|_{m_\Psi} = \sup_N \frac{\sum_{k=1}^N x^*(k)}{\Psi(N)} < \infty.
\]

In order to prove part (a) of Theorem 1.1 we make use of a general result. Let us recall first that if $E$ is a symmetric Banach sequence space, its $n$-concavification $E_{(n)}$ (see [19] Section 1.d]) is defined as the set consisting of those sequences $(z(k))_k$ so that $(|z(k)|^{1/n})_k \in E$. On $E_{(n)}$ we can define a symmetric quasi-norm by $\|z\|_{E_{(n)}} = \|(z(k)^{1/n})_k\|_E^{1/n}$. This quasi-norm verifies the “monotonicity condition”: if $z \in C^n$ and $w \in E_{(n)}$ are such that $|z(k)| \leq |w(k)|$ for all $k \in \mathbb{N}$ then $z \in E_{(n)}$ and $\|z\|_{E_{(n)}} \leq \|w\|_{E_{(n)}}$. If $E$ is $n$-convex and $M_{(n)}(E) = 1$, then $\|\cdot\|_{E_{(n)}}$ is actually a norm and $E_{(n)}$ turns out to be a symmetric Banach sequence space.

We can now give the result we need. This could be deduced from a result on orthogonally additive polynomials on Banach lattices given in [3, Theorem 2.3]. However, in our setting (symmetric Banach sequence spaces) it is easier to give a direct proof. Note that the Köthe dual is by definition the set in which we have some Hölder inequality. In [2] we aim to an $n$-linear Hölder inequality; it is no surprise then that the Köthe dual of $E_{(n)}$ appears.

**Lemma 3.1.** Let $\alpha \in \ell_\infty$ and $E$ be a symmetric Banach sequence space, then [2] holds if and only if $\alpha \in (E_{(n)})^\times$ and the best constant in [2] is $\|\alpha\|_{(E_{(n)})^\times}$.

**Proof.** Let $\alpha$ satisfy [2]; then there exists $C > 0$ such that for every $x \in E$,
\[
\left| \sum_{k=1}^\infty \alpha(k) x(k)^n \right| \leq C \|x\|^n.
\]
This implies that $\sum_k \alpha(k) z(k)$ is finite for every $z \in E_{(n)}$ hence $\alpha \in (E_{(n)})^\times$ and $\|\alpha\|_{(E_{(n)})^\times} \leq C$.

On the other hand, if $\alpha \in (E_{(n)})^\times$ let us take $x_1, \ldots, x_n \in E$. Note first that the inequality
\[
|x_1(k)| \cdots |x_n(k)|^{1/n} \leq \frac{|x_1(k)| + \cdots + |x_n(k)|}{n} \tag{4}
\]
implies that $(x_1(k) \cdots x_n(k))^{1/n} \in E$ and then $z := (x_1(k) \cdots x_n(k))_k \in E_{(n)}$. As a consequence of (4) we have $\|z\|_{E_{(n)}} \leq \|x_1\|_E \cdots \|x_n\|_E$. Therefore
\[
\sum_{k=1}^N \alpha(k) x_1(k) \cdots x_n(k) \leq \sum_{k=1}^N |\alpha(k) x_1(k) \cdots x_n(k)| \\
\leq \|\alpha\|_{(E_{(n)})^\times} \|z\|_{E_{(n)}} \leq \|\alpha\|_{(E_{(n)})^\times} \|x_1\|_E \cdots \|x_n\|_E
\]
holds for every $N$. Thus (2) is verified with $C = \|\alpha\|_{(E(n))^\times}$ and this completes the proof.

The last inequality in the previous proof can be seen as an estimation of the norm of a multilinear form. Let us say that a multilinear form $T$ on a sequence space $E$ is called diagonal if there exists a sequence $\alpha$ such that for every $x_1, \ldots, x_n \in E$

$$T(x_1, \ldots, x_n) = \sum_{k=1}^{\infty} \alpha(k)x_1(k) \cdots x_n(k).$$

In this case we write $T = T_\alpha$. With this terminology, Lemma 3.1 states that diagonal $n$-linear forms on $E$ correspond to sequences $\alpha \in (E(n))^\times$ and

$$\|T_\alpha\| = \|\alpha\|_{(E(n))^\times}.$$

The $n$-homogeneous polynomial associated to $T_\alpha$ is also called diagonal and is denoted $P_\alpha$.

**Remark 3.2.** We observe in (3) the general relationship between the norms of a polynomial and its associated symmetric $n$-linear form. For diagonal forms and polynomials defined on a symmetric Banach sequence space $E$ the situation is different. It is proved in the previous lemma that, if $x_1, \ldots, x_n$ are in $E$ then $\left(\left(\prod_{k=1}^{n} x_k(k)\right)^{1/n}\right)$ also belongs to $E$ and

$$\left\|\left(\left(\prod_{k=1}^{n} x_k(k)\right)^{1/n}\right)\right\|^n \leq \|x_1\| \cdots \|x_n\|$$

Then, the norm of any multilinear diagonal form on $E$ coincides with the norm of its associated diagonal polynomial, that is $\|T_\alpha\| = \|P_\alpha\|$.

Lemma 3.1 provides an abstract characterization of the sequences $\alpha$ such that inequality (2) is verified. However, the Köthe dual of the $n$-concavification of $E$ is not always the simplest way to obtain an explicit description of such sequences. Therefore, in some cases we will use different approaches.

Now we prove our first theorem.

**Proof of Theorem 1.1**

For the statement (a), since $n \leq p$, the $n$-concavification of $d(w, p)$ is the space $d(w, p/n)$. Then Lemma 3.1 gives the conclusion.

For the statement (b), let $\alpha$ and $C > 0$ satisfy (2) with $E = d(w, p)$. For any fixed $N \in \mathbb{N}$, let $J_N \subseteq \mathbb{N}$ be such that $|J_N| = N$ then for any $\lambda_1, \ldots, \lambda_n \in \mathbb{C}$ with $|\lambda_k| = 1$,

$$\left| \sum_{k \in J_N} \alpha(k)\lambda_k^n \right| \leq C \left\| \sum_{k \in J_N} \lambda_k e_k \right\|_{d(w, p)^n} = C \left( \sum_{k=1}^{N} w(k) \right)^{n/p}. $$

8
Choosing $\lambda_k$ and $J_N$ so that $\sum_{k \in J_N} \lambda_k^N \alpha(k) = \sum_{k=1}^N \alpha^*(k)$ we get, for any $N$,

$$\frac{\sum_{k=1}^N \alpha^*(k)}{(\sum_{k=1}^N w(k))^{n/p}} \leq C.$$ 

Thus, $\alpha \in m_\Psi$, with $\Psi(N) = (\sum_{k=1}^N w(k))^{n/p}$.

For the reverse inclusion, let $\alpha \in m_\Psi$. Without loss of generality we can assume $\alpha = \alpha^*$. Let us consider the diagonal $n$-linear mapping $T_\alpha : d(w, p) \times \cdots \times d(w, p) \to \mathbb{C}$. By Remark 3.2 $T_\alpha$ is continuous if and only if the associated polynomial $P_\alpha : d(w, p) \to \ell_n$ is continuous, and their norms are equal. First of all

$$|P_\alpha(x)| = \left| \sum_{k=1}^\infty \alpha(k) x(k)^n \right| \leq \sum_{k=1}^\infty \alpha(k) x^*(k)^n.$$ 

If we prove that

$$\sum_{k=1}^N \alpha(k) x^*(k)^n \leq \|\alpha\|_{m_\Psi} \left( \sum_{k=1}^N w(k) x^*(k)^p \right)^{n/p}$$

holds for every $N$, then we will have $|P_\alpha(x)| \leq \|\alpha\|_{m_\Psi} \|x\|_{d(w, p)}^n$ and the result will follow.

We can assume that $x = x^*$. By the definition of $m_\Psi$ we have

$$\sum_{k=1}^N \alpha(k) x(k)^n = \sum_{i=1}^{N-1} \left( \sum_{k=1}^i \alpha(k) \right) x(i)^n - x(i+1)^n + \left( \sum_{k=1}^N \alpha(k) \right) x(N)^n$$

$$\leq \|\alpha\|_{m_\Psi} \sum_{i=1}^N \Psi(i) x(i)^n - x(i+1)^n + \|\alpha\|_{m_\Psi} \Psi(N) x(N)^n$$

$$= \|\alpha\|_{m_\Psi} \left[ \Psi(1) x(1)^n + \sum_{i=2}^N \left( \Psi(i) - \Psi(i-1) \right) x(i)^n \right].$$

To obtain (5), we need to prove that for every $N$, the following inequality holds:

$$\Psi(1) x(1)^n + \sum_{i=2}^N \left( \Psi(i) - \Psi(i-1) \right) x(i)^n \leq \left( \sum_{k=1}^N w(k) x(k)^p \right)^{n/p}. \quad (6)$$

We proceed by induction. For $N = 1$, the inequality is obvious. By the induction hypothesis we have

$$\Psi(1) x(1)^n + \sum_{i=2}^{N+1} \left( \Psi(i) - \Psi(i-1) \right) x(i)^n$$

$$\leq \left( \sum_{k=1}^N w(k) x(k)^p \right)^{n/p} + \left( \Psi(N+1) - \Psi(N) \right) x(N+1)^n.$$
We want to show that the last expression is at most \( (\sum_{k=1}^{N+1} w(k) x(k)^p)^{n/p}. \) Equivalently, we have to prove

\[
\Psi(N+1) - \Psi(N) \leq \left( \sum_{k=1}^{N+1} w(k) \left( \frac{x(k)}{x(N+1)} \right)^p \right)^{n/p} - \left( \sum_{k=1}^{N} w(k) \left( \frac{x(k)}{x(N+1)} \right)^p \right)^{n/p} \tag{7}
\]

Consider the increasing function \( \phi(t) = (t + w(N+1))^{n/p} - t^{n/p} \) (recall that \( n \geq p \)). Since \( x \) is decreasing, \( \sum_{k=1}^{N} w(k) \leq \sum_{k=1}^{N} w(k) \left( \frac{x(k)}{x(N+1)} \right)^p \). Hence

\[
\phi\left( \sum_{k=1}^{N} w(k) \right) \leq \phi\left( \sum_{k=1}^{N} w(k) \left( \frac{x(k)}{x(N+1)} \right)^p \right),
\]

but this is exactly what we want in (7). This gives (5), hence (3) holds and the result follows.

If in addition \( w \) is \( n/(n-p) \)-regular, then it is easy to see that \( m_\psi \) is isomorphic to \( \ell_\infty \). This completes the proof. \( \square \)

**Remark 3.3.** It is known (and can be deduced, for example, from [15 Lemma 3.3]) that \( m_\psi \) is isomorphic to the dual of a Lorentz space \( d(\overline{w},1) \) for some sequence \( \overline{w} \), understanding \( d(\overline{w},1) = \ell_1 \) if \( \overline{w} \) is not a null sequence.

In some cases, the sequence \( \overline{w} \) can be determined. For example, for \( \tilde{w}(k) = \Psi(k) - \Psi(k-1) \), we have

\[
\frac{\sum_{k=1}^{N} \alpha^*(k)}{\Psi(N)} = \frac{\sum_{k=1}^{N} \alpha^*(k)}{\sum_{k=1}^{N} \tilde{w}(k)}.
\]

If \( \tilde{w} \) is decreasing, we obtain that (2) holds for \( E = d(w,p) \) if and only if \( \alpha \in d(\tilde{w},1)^* \). Moreover, there are universal constants \( A_n, B_n \) (not depending on \( \alpha \)) so that the best \( C > 0 \) in (2) satisfies \( A_n \| \alpha \|_{d(\tilde{w},1)^*} \leq C \leq B_n \| \alpha \|_{d(\tilde{w},1)^*} \).

If \( w \) is regular (i.e., 1-regular) and the sequence \( \tilde{w}(k) = \frac{(kw(k))^{n/p}}{k} \) is decreasing we get another description, namely \( m_\psi = d(\tilde{w},1)^* \). Indeed, by the mean value theorem

\[
\Psi(k) - \Psi(k-1) = \frac{n}{p} z(k)^{n/p-1} w(k)
\]

for some \( \sum_{j=1}^{k-1} w(j) \leq z(k) \leq \sum_{j=1}^{k} w(j) \). But \( \sum_{j=1}^{k} w(j) \asymp kw(k) \) and \( \sum_{j=1}^{k-1} w(j) \asymp (k-1)w(k-1) \geq (k-1)w(k) > kw(k) \). So we have \( z(k) \asymp (kw(k)) \). Consequently, \( \tilde{w}(k) \asymp (kw(k))^{n/p-1} w(k) = \tilde{w}(k) \) and, since \((\tilde{w}(k))_k \) is decreasing, we have that \( m_\psi = d(\tilde{w},1)^* \). Hence, in this case, (2) holds if and only if \( \alpha \in d(\tilde{w},1)^* \).

Note that \( \tilde{w}(k) \asymp \tilde{w}(k) \) if and only if \( w \) is regular. Also, if either \( \tilde{w} \) or \( \tilde{w} \) is decreasing but does not converge to zero, then the corresponding Lorentz space \( d(\cdot,1) \) is in fact \( \ell_1 \) and then its dual is \( \ell_\infty \).
In the following example we apply our results to the Lorentz sequence spaces \( \ell_{p,q} \). For the particular case \( q < n < p \), this example shows that the regularity condition in part (b) of Theorem 1.1 is sharp: for any \( r < n/(n-p) \) there are \( r \)-regular sequences \( w \) so that (2) does not hold for some \( \alpha \in \ell_{\infty} \) and \( E = d(w,p) \).

**Example 3.4.** Special cases of Lorentz sequence spaces are the \( \ell_{p,q} \) spaces. For \( p > q \geq 1 \) these spaces are defined as:

\[
\ell_{p,q} = \left\{ x : \|x\| = \left( \sum_{k=1}^{\infty} \frac{(x^*(k))^q}{k^{1-\frac{q}{p}}} \right)^{1/q} < \infty \right\}.
\]

The space \( \ell_{p,q} \) is the Lorentz sequence space \( d(w,q) \) with \( w(k) = k^{q/p} - 1 \).

We apply the above results to these particular spaces. By part (a) of Theorem 1.1, we obtain for \( n \leq q \), that (2) holds for \( E = \ell_{p,q} \) if and only if \( \alpha \in (\ell_{p,n})^* \).

If \( n \geq p \), since \( \ell_{p,q} \hookrightarrow \ell_n \), we have that (2) holds if and only if \( \alpha \in \ell_{\infty} \).

Finally, for \( q < n < p \) we can apply part (b) of Theorem 1.1. However, since \( w \) is regular and \( \tilde{w}(k) = \frac{(kw(k))^n}{k} = k^{n/p-1} \) is a decreasing sequence, Remark 3.3 gives that (2) holds if and only if \( \alpha \in d(\tilde{w}, 1)^* = (\ell_{p,1})^* \).

It is easy to check that the sequence \( (k^{q/p-1})_k \) is \( r \)-regular if and only if \( r < p/(p-q) \). Therefore, for any \( r < n/(n-q) \) we can find \( p > n \) such that \( r < p/(p-q) \). In this case, the sequence associated to \( \ell_{p,q} \) is \( r \)-regular but (2) does not hold for some \( \alpha \in \ell_{\infty} \).

### 4 Duals of Lorentz spaces

We give now the proof of Theorem 1.2. We have seen in Section 3 that using \( n \)-linear diagonal forms can sometimes be helpful. In the same spirit, an operator \( D \in \mathcal{L}(E; F) \) between Banach sequence spaces is called diagonal if there exists a sequence \( \sigma \) such that \( D(x) = (\sigma(k)x(k))_{k=1}^{\infty} \); in this case we write \( D = D_\sigma \). Some relationship between diagonal operators and diagonal \( n \)-linear forms is shown in the following lemma, that we will need later.

**Lemma 4.1.** Let \( E \) be a symmetric Banach sequence space and \( T_\alpha : E \times \cdots \times E \to \mathbb{C} \) a diagonal \( n \)-linear form. Let \( D_\sigma : E \to \ell_n \) be the diagonal operator associated to \( \sigma = \alpha^{1/n} \) (coordinatewise). Then \( T_\alpha \) is continuous if and only if \( D_\sigma \) is continuous and

\[
\|T_\alpha\| = \|D_\sigma\|^n.
\]

**Proof.** If \( P_\alpha \) is the \( n \)-homogeneous polynomial associated to \( T_\alpha \), by Remark 3.2 we have that \( \|T_\alpha\| = \|P_\alpha\| \leq \|D_\sigma\|^n \).
On the other hand, if $|\lambda(k)| = 1$ for all $j$, then $\| (\lambda(k)x(k))_k \|_E = \| x \|_E$ and
\[
\| T_\alpha \| \geq \sup_{\| \alpha(k) \|_{n} \leq 1} \left| \sum_{k=1}^{\infty} \alpha(k) x(k)^n \right| = \sup_{\| x \|_{k} \leq 1} \sum_{k=1}^{\infty} |\alpha(k)| |x(k)|^n = \| D_\sigma \|^n.
\]

Now we are ready to proof our theorem for duals of Lorentz spaces.

**Proof of Theorem 1.2**

Part (a) follows from Remark 2.1 and the fact that $d(w, p)^*$ is $n$-concave if and only if $d(w, p)$ is $n'$-convex and this happens if and only if $1 \leq n' \leq p$. In this case we have that the $n$-concavity constant $M_{(\alpha)}(d(w, p)^*)$ is 1. Since the norm of a diagonal multilinear form coincides with the norm of its associated polynomial, the best constant is $\| \alpha \|_\infty$.

To get part (b), let us take $\alpha \in \ell_\infty$ and $\sigma = \alpha^{1/n}$. If $D_\sigma : d(w, p)^* \to \ell_n$ is the diagonal operator associated to $\sigma$ and $D'_\sigma : \ell_{n'} \to d(w, p)$ is the adjoint operator, we want to show that
\[
\| D'_\sigma \| = \| \alpha \|^{1/n}_{d(w, p), \frac{n'}{p-n'}}.
\]

If this is the case, then by Lemma 4.1
\[
\| \alpha \|_{d(w, \frac{n'}{p-n'}, \frac{p'}{p-n'})} = \| D'_\sigma \|^n = \| D_\sigma \|^n = \| T_\alpha \|
\]
and for every $x_1, \ldots, x_n \in d(w, p)^*$,
\[
\left| \sum_{k=1}^{n} \alpha(k)x_1(k) \cdots x_n(k) \right| \leq \| \alpha \|_{d(w, \frac{n'}{p-n'}, \frac{p'}{p-n'})} \| x_1 \| \cdots \| x_n \|.
\]

Hence, (2) holds if and only if $\alpha \in d(w, \frac{n'}{p-n'}, \frac{p'}{p-n'})$ and the best constant is the norm of $\alpha$ in this space. Let us then show that (3) holds. First,
\[
\| D'_\sigma (x) \| = \| (\sigma(k)x(k))_k \|_{d(w, p)} = \sup_{\pi \in \Sigma_n} \left( \sum_{k} |\alpha(\pi(k))^{1/n} x(\pi(k)) |^p w(k) \right)^{1/p}.
\]

Using Hölder’s inequality with $n'/p$ and $n'/(n' - p)$ we obtain, for each $\pi \in \Sigma_n$,
\[
\left( \sum_{k} |\alpha(\pi(k))^{1/n} x(\pi(k)) |^p w(k) \right)^{1/p} \leq \left( \sum_{k} |x(\pi(k))|^{n'} \left( \sum_{k} |\alpha(\pi(k))|^{p'/(p'-n)} w(k)^{n'/(p'-n)} \right)^{n'/(p'-n)} \right)^{1/n'}.
\]

Using Hölder’s inequality with $n'/p$ and $n'/(n' - p)$ we obtain, for each $\pi \in \Sigma_n$,
Hence $\|D'_\sigma\| \leq \|\alpha\|^{1/n} d(w^{n/p}, p^{1/p})^{1/n'}$. Let us see now that this value is attained. Since all the involved spaces are symmetric we can assume without loss of generality that $\alpha = \alpha^\ast$. Then let us consider

$$x_N(k) = \frac{\alpha(k) w^{\frac{p'}{n'}} w(k) \frac{1}{n'}}{\left(\sum_{i=1}^N \alpha(i) w^{\frac{p'}{n'}} w(i) \frac{1}{n'}\right)^{1/n'}}$$

for $k = 1, \ldots, N$. It is easily seen that $\|(x_N(k))_{k=1}^N\|_{\ell_{n'}} = 1$ and

$$\|D'_\sigma(x_N)\|_{d(w,p)} = \left(\sum_{k=1}^N \alpha(k) w^{\frac{p'}{n'}} w(k) \frac{1}{n'}\right)^{1/p-1/n'} = \left\| \sum_{k=1}^N \alpha(k)e_j \right\|^{1/n} d(w^{n/p}, p^{1/p})^{1/n'}$$

Therefore $\left\| \sum_{k=1}^N \alpha(k)e_j \right\|^{1/n} d(w^{n/p}, p^{1/p})^{1/n'} \leq \|D'_\sigma\|$ for all $N$ and the result follows.

Statement (c) follows similarly. 

\[ \square \]

5 A general approach

We have seen in Sections 3 and 4 that considering diagonal $n$-linear forms helps in proving Hölder-type inequalities. In fact, if in (2) we take the supremum over $\|x_i\|_E \leq 1$, $i = 1, \ldots, n$ then we have that the best constant in (2) is precisely $\|T_\alpha\|$. We see that our problem is closely related with determining the norm of diagonal $n$-linear forms. This sits very much in the philosophy of considering norms of diagonal multilinear forms in different ideals presented in [4, 5] and motivates us to broaden our framework.

Following [17] for the linear case and [5] for the multilinear case, if $\mathfrak{A}$ is a Banach ideal of multilinear mappings we consider, for each $n \in \mathbb{N}$, the space

$$\ell_n(\mathfrak{A}, E) := \{\alpha \in \ell_\infty : T_\alpha \in \mathfrak{A}(n, E)\}.$$ 

With the norm $\|\alpha\|_{\ell_n(\mathfrak{A}, E)} = \|T_\alpha\|_{\mathfrak{A}(n, E)}$ this is a symmetric Banach sequence space whenever $E$ is so.

If $\mathcal{L}$ denotes the ideal of all multilinear forms, then (1) can be rewritten as

$$\ell_n(\mathcal{L}, \ell_p) = \begin{cases} \ell_\infty & \text{if } 1 \leq p \leq n \\ \ell_{p/(p-n)} & \text{if } n < p < \infty \end{cases}$$

13
and our results Theorem 1.1 and 1.2 can be summarized as

\[
\ell_n(\mathcal{L}, d(w,p)) = \begin{cases} 
  \frac{d(w,p/n)^*}{m\Psi} & \text{if } n \leq p \\
  \ell_\infty & \text{if } n > p
\end{cases}
\]

where \(\Psi(N) = \left(\sum_{j=1}^N w(j)\right)^{n/p}\). If \(n > p\) and \(w\) is \(n/(n-p)\)-regular, then \(\ell_n(\mathcal{L}, d(w,p)) = \ell_\infty\).

Our aim in this section is to obtain descriptions of \(\ell_n(\mathcal{A}, d(w,p))\) and \(\ell_n(\mathcal{A}, d(w,p)^*)\) for ideals other than \(\mathcal{L}\). We will make use of some general facts. If \(E\) is a Banach sequence space, we consider the mapping \(\Phi_N : E_N \times \cdots \times E_N \rightarrow \mathbb{C}\) given by

\[
\Phi_N(x_1, \ldots, x_n) = \sum_{k=1}^N x_1(k) \cdots x_n(k).
\]

Clearly \(\|\Phi_N\|_{\mathcal{A}(E)} = \lambda_{\ell_n(\mathcal{A}, E)}(N)\).

If \(F\) and \(G\) are symmetric Banach sequence spaces so that \(F \hookrightarrow G\) then we have, by the closed graph theorem,

\[
\lambda_G(N) \prec \lambda_F(N).
\]

A weak converse of this fact can be obtained under certain assumptions. We need first a lemma.

**Lemma 5.1.** Let \(F\) and \(G\) be symmetric Banach sequence spaces and suppose there exists \(\alpha > 0\) be such that \(\lambda_G(N) \prec \lambda_F(N)^{\alpha}\). Then, for all \(\varepsilon > 0\) we have \(\left(\frac{1}{k^{\varepsilon} \lambda_F(k)^{\alpha}}\right)_{k \in \mathbb{N}} \in G\).

**Proof.** For each \(m \in \mathbb{N} \cup \{0\}\), we define \(\mathbb{N}_m = \{k \in \mathbb{N} : 2^m \leq k < 2^{m+1}\}\) and

\[
x_m = \sum_{k \in \mathbb{N}_m} e(k).
\]

Since \(G\) is symmetric, \(\|x_m\|_G = \lambda_G(2^m) \prec \lambda_F(2^m)^{\alpha}\). Hence,

\[
\sum_m 2^{me} \lambda_F(2^m)^{\alpha} x_m \in G.
\]

Now, for \(k \in \mathbb{N}_m\), we have \(1/k \leq 1/2^m\) and \(1/\lambda_F(k) \leq 1/\lambda_F(2^m)\) and the result follows. \(\square\)
Proposition 5.2. Let $F$ and $G$ be a symmetric Banach sequence spaces for which there exists $0 < \varepsilon < 1$ such that $\lambda_G(N) < \lambda_F(N)^{1-\varepsilon}$. If $F$ satisfies $N^\delta < \lambda_F(N)$ for some $\delta > 0$, then we have $F \hookrightarrow G$.

Proof. Let $x \in F$. We can assume, without loss of generality, that $x(k) = x^*(k)$ is decreasing. Then

$$x(k) \lambda_F(k) \leq \left\| \sum_{j=1}^{k} x(j)e_j \right\|_F \leq \|x\|_F.$$ 

Now, $\lambda_F(k) = \lambda_F(k)^\varepsilon \lambda_F(k)^{1-\varepsilon} > k^\delta \lambda_F(k)^{1-\varepsilon}$. Hence

$$x(k) \leq \frac{\|x\|_F}{k^\delta \lambda_F(k)^{1-\varepsilon}}.$$ 

By Lemma 5.1, $x \in G$. \qed

Note that the additional condition on the sequence space $F$ is automatically satisfied whenever $F$ or $G$ have non-trivial concavity. The previous results can be reformulated to obtain information on the space $\ell_n(\mathfrak{A}, E)$.

Corollary 5.3. Let $E, F$ and $G$ be symmetric Banach sequence spaces and $\mathfrak{A}$ be a Banach ideal of multilinear forms.

(a) If $F \hookrightarrow \ell_n(\mathfrak{A}, E) \hookrightarrow G$, then $\lambda_G(N) < \|\Phi_N\|_{\mathfrak{A}(n,E)} < \lambda_F(N)$.

(b) If there exists $\varepsilon > 0$ such that $\|\Phi_N\|_{\mathfrak{A}(n,E)} < \lambda_F(N)^{1-\varepsilon}$ and $F$ has non-trivial concavity, then $F \hookrightarrow \ell_n(\mathfrak{A}, E)$.

(c) If there exists $\varepsilon > 0$ such that $\lambda_G(N)^{1+\varepsilon} < \|\Phi_N\|_{\mathfrak{A}(n,E)}$ and $G$ has non-trivial concavity, then $\ell_n(\mathfrak{A}, E) \hookrightarrow G$.

If $\mathfrak{A}$ is a normed ideal of $n$-linear forms, the maximal hull $\mathfrak{A}^{\text{max}}$ of $\mathfrak{A}$ is defined as the class of all $n$-linear forms $T$ such that

$$\|T\|_{\mathfrak{A}^{\text{max}}(E_1, \ldots, E_n)} := \sup\{\|T|_{M_1 \times \cdots \times M_n}\|_{\mathfrak{A}(M_1, \ldots, M_n)} : M_i \subset E_i, \dim M_i < \infty\}$$ 

is finite. $\mathfrak{A}^{\text{max}}$ is always complete and it is the largest ideal whose norm coincides with $\|\cdot\|_{\mathfrak{A}}$ in finite dimensional spaces. A normed ideal $\mathfrak{A}$ is called maximal if $(\mathfrak{A}, \|\cdot\|_{\mathfrak{A}}) = (\mathfrak{A}^{\text{max}}, \|\cdot\|_{\mathfrak{A}^{\text{max}}})$. Maximal ideals are those whose norm is uniquely determined by finite dimensional subspaces.

It is a well known fact that the space of $n$-linear forms on a finite dimensional space $M$ can be identified with the $n$-fold tensor product $\otimes^n M^*$ by identifying each tensor $\gamma_1 \otimes \cdots \otimes \gamma_n$ with the mapping $(x_1, \ldots, x_n) \mapsto \gamma_1(x_1) \cdots \gamma_n(x_n)$. Then the ideal norm induces a tensor norm $\eta$ on $\otimes^n M^*$. 

15
(the tensor product with this norm is denoted by $\otimes^n M^*$). By a standard procedure the norm $\eta$ can be extended from tensor norms in the class of finite dimensional normed spaces to the class of all normed spaces. In this case, the tensor norm $\eta$ and the ideal $\mathfrak{A}$ are said to be associated. A detailed study of the subject and presentation of the procedure can be found in [7] [9] [10] [11] [12].

Given a normed ideal $\mathfrak{A}$ associated to the finitely generated tensor norm $\alpha$, its adjoint ideal $\mathfrak{A}^*$ is defined by

$$\mathfrak{A}^*(nE) := (\otimes^n \eta E)^*.$$  

The adjoint ideal is called dual ideal in [9]. The tensor norm associated to $\mathfrak{A}^*$ is denoted by $\eta^*$. We also have the representation theorem [12, Section 3.2] (see also [9, Section 4]):

$$\mathfrak{A}^{\alpha}(nE) = (\otimes^n \eta^* E)^*.$$  

In particular, this shows that the adjoint ideal $\mathfrak{A}^*$ is maximal.

For a maximal ideal $\mathfrak{A}$, the space $\ell_n(\mathfrak{A}, E)$ coincides isometrically with $\ell_n(\mathfrak{A}, E^{\times\times})$. This fact is a consequence of the following lemma, which we believe is of independent interest.

**Lemma 5.4.** Let $E$ be a symmetric Banach sequence space and $\mathfrak{A}$ a maximal Banach ideal of multilinear forms. Let $T : E \times \cdots \times E \to \mathbb{C}$ $n$-linear and suppose there exists $C > 0$ such that, for every $N \in \mathbb{N}$, the restriction $T^N$ to $E_N \times \cdots \times E_N$ satisfies $\|T^N\|_{\mathfrak{A}(nE_N)} \leq C$. Then $T \in \mathfrak{A}(nE)$ and $\|T\|_{\mathfrak{A}(nE)} \leq C$.

**Proof.** Since $\mathfrak{A}$ is maximal, there exists a finitely generated tensor norm $\nu$ such that $(\otimes^n \nu E)^* = \mathfrak{A}(nE)$. Since $E$ is a symmetric space, both the inclusion $i_N : E_N \hookrightarrow E_0$ and the projection $\pi_N : E_0 \to E_N$ have norm 1. These, together with the metric mapping property, give that the mapping $\otimes^n \nu E_N \hookrightarrow \otimes^n \nu E_0$ is an isometry onto its image.

Let now $s \in \otimes^n \nu E_0$; then $s \in \otimes^n \nu E_N$ for some $N$ and

$$|T(s)| = |T^N(s)| \leq C \nu(s, \otimes^n E_N) = C \nu(s, \otimes^n E_0).$$

Hence $T|_{\otimes^n \nu E_0} \in (\otimes^n \nu E_0)^*$. Since $\otimes^n \nu E_0$ is dense in $\otimes^n \nu E$, by the Density Lemma [7, 13.4], $T \in (\otimes^n \nu E)^* = \mathfrak{A}(nE)$ and $\|T\|_{\mathfrak{A}(nE)} \leq C$. □

The previous lemma also holds if $E$ is a Banach space with an unconditional basis with constant $K$. Indeed, in this case $\|\pi_N\| \leq K$, and $\nu(s, \otimes^n E_0) \leq \nu(s, \otimes^n E_N) \leq K^n \nu(s, \otimes^n E_0)$. Then $\|T\|_{\mathfrak{A}(nE)} \leq CK^n$.  


Proposition 5.5. Let $E$ be a symmetric Banach sequence space and $\mathfrak{A}$ a maximal Banach ideal of multilinear forms. Then
\[ \ell_n(\mathfrak{A}, E) \cong \ell_n(\mathfrak{A}, E^{\times \times}) \]

Proof. Since $E$ is contained in $E^{\times \times}$ with a norm one inclusion, it is immediate that $\ell_n(\mathfrak{A}, E^{\times \times}) \subset \ell_n(\mathfrak{A}, E)$ (with norm one inclusion).

Conversely, let $\alpha \in \ell_n(\mathfrak{A}, E)$. For each $N$, $\|T_{\alpha}^N\|_{\mathfrak{A}(n, E_N)} \leq \|T_{\alpha}\|_{\mathfrak{A}(n, E)}$. By Lemma 5.4, $T_{\alpha}$ belongs to $\mathfrak{A}(n, E_N)$ and $\|T_{\alpha}\|_{\mathfrak{A}(n, E_N)} \leq \|T_{\alpha}\|_{\mathfrak{A}(n, E)}$.

The ideal $\mathcal{L}$ of all multilinear forms is obviously maximal; then by Theorem 1.2 (c) we have the following reformulation of [20, Theorem 2.5]
\[ \ell_n(\mathcal{L}, d(w, 1)) \cong d(w^n, 1). \]

Let us recall the trace duality between $\mathfrak{A}(n, E_N)$ and $\mathfrak{A}^*(n, E_N)$. Suppose $T \in \mathfrak{A}(n, E_N)$ can be written as a finite sum of the form
\[ T(\gamma_1, \ldots, \gamma_n) = \sum_j \gamma_1(x_1^j) \cdots \gamma_n(x_n^j) \]
and $S \in \mathfrak{A}(n, E_N)$ is of the form
\[ S(x_1, \ldots, x_n) = \sum_i \gamma_1^i(x_1) \cdots \gamma_n^i(x_n). \]

Then, the duality is given by
\[ \langle T, S \rangle = \sum_{i,j} \gamma_1^i(x_1^j) \cdots \gamma_n^j(x_n^j) = \sum_i T(\gamma_1^i, \ldots, \gamma_n^i) = \sum_j S(x_1^j, \ldots, x_n^j). \] (9)

The following finite dimensional identifications are easy to check. These will enable us to prove a duality result in the proposition below.
\[ \ell_n(\mathfrak{A}, E_N) = [\ell_n(\mathfrak{A}, E)]_N \]
\[ \mathfrak{A}(n, E_N)^* \cong \mathfrak{A}^*(n, E_N) \]
\[ \ell_n(\mathfrak{A}, E_N) \cong \ell_n(\mathfrak{A}, E_N)^* \cong \ell_n(\mathfrak{A}^*, E_N^*) \]
\[ \ell_n(\mathfrak{A}, E_N) \cong \ell_n(\mathfrak{A}, E_N) \cong \ell_n(\mathfrak{A}^*, E_N^*) \]

Proposition 5.6. Let $E$ be a symmetric Banach sequence space and $\mathfrak{A}$ a Banach ideal of multilinear forms; then
\[ \ell_n(\mathfrak{A}, E) \cong \ell_n(\mathfrak{A}^*, E^*). \]
Proof. Let us take first \( \alpha \in \ell_n(\mathfrak{A}, E)^\times \); then the associated \( n \)-linear form \( T_\alpha \) is defined on the space of finite sequences in \( E^\times \). Moreover, using (12), we have

\[
\|T_\alpha\|_{\ell_n(\mathfrak{A}^\times, E^\times)} = \|\pi_N(\alpha)\|_{\ell_n(\mathfrak{A}, E)^\times_N} = \|\pi_N(\alpha)\|_{\ell_n(\mathfrak{A}, E)^\times} \leq \|\alpha\|_{\ell_n(\mathfrak{A}, E)^\times}.
\]

By Lemma 5.4 \( \alpha \) belongs to \( \ell_n(\mathfrak{A}^\times, E^\times) \) and \( \|\alpha\|_{\ell_n(\mathfrak{A}^\times, E^\times)} = \|T_\alpha\|_{\mathfrak{A}^\times} \leq \|\alpha\|_{\ell_n(\mathfrak{A}, E)^\times} \).

We take now \( \alpha \in \ell_n(\mathfrak{A}^\times, E^\times) \) and a norm one \( \beta \in \ell_n(\mathfrak{A}, E) \). For each \( j \), let \( \tilde{\beta}(j) \) be such that \( \alpha(j)\tilde{\beta}(j) = |\alpha(j)\beta(j)| \). Then, by symmetry and (9)

\[
\sum_{j=1}^N |\alpha(j)\tilde{\beta}(j)| = \sum_{j=1}^N \alpha(j)\tilde{\beta}(j) = \langle T_{\pi_N(\alpha)}, T_{\pi_N(\tilde{\beta})} \rangle_{\mathfrak{A}^\times(E^\times)_N, \mathfrak{A}^\times(E^\times)_N} \leq \|T_\alpha\|_{\mathfrak{A}^\times} \|\alpha\|_{\ell_n(\mathfrak{A}^\times, E^\times)} \|T_\tilde{\beta}\|_{\mathfrak{A}(E^\times)} = \|\alpha\|_{\ell_n(\mathfrak{A}^\times, E^\times)}.
\]

And this completes the proof. \( \square \)

By applying Proposition 5.6 to the adjoint ideal and to the Köthe dual of \( E \) and Proposition 5.3 we get

\[
\ell_n(\mathfrak{A}^\times, E^\times)^\times = \ell_n(\mathfrak{A}^{\max}, E^{\max}) = \ell_n(\mathfrak{A}^{\max}, E)
\]

isometrically. Therefore, if \( \mathfrak{A} \) is maximal we immediately have

\[
\ell_n(\mathfrak{A}, E) = \ell_n(\mathfrak{A}^\times, E^\times)^\times.
\]

In view of Proposition 5.6 we can use Theorem 1.1 and Theorem 1.2 to get results on ideals other than \( \mathcal{L} \). Let us recall that \( T \in \mathcal{L}(E) \) is called nuclear if there are sequences \( (\gamma_1,k)_k, \ldots, (\gamma_n,k)_k \in E^\ast \) with \( \|\gamma_i,k\| \leq 1 \) for all \( k \) and \( i = 1, \ldots, n \) and there is \( (\lambda(k))_k \in \ell_1 \) so that for every \( x_1, \ldots, x_n \in E \)

\[
T(x_1, \ldots, x_n) = \sum_k \lambda(k) \cdot \gamma_1,k(x_1) \cdots \gamma_n,k(x_n).
\]

We denote by \( \mathcal{N} \) the ideal of nuclear forms. The nuclear norm is defined as the infimum of \( \sum_k \|\lambda(k)\| \|\gamma_1,k\| \cdots \|\gamma_n,k\| \) over all possible representations.

A mapping \( T \in \mathcal{L}(E) \) is called integral if there exists a positive Borel-Radon measure \( \mu \) on \( B_{E^\ast} \times \cdots \times B_{E^\ast} \) (with the weak*-topologies) such that

\[
T(x_1, \ldots, x_n) = \int_{B_{E^\ast} \times \cdots \times B_{E^\ast}} \gamma_1(x_1) \cdots \gamma_n(x_n) \, d\mu(\gamma_1, \ldots, \gamma_n)
\]
for all $x_1, \ldots, x_n \in X$ (see [7, 4.5] and [1]). The ideal of integral multilinear forms is denoted by $\mathcal{I}$. It is well known that $\mathcal{I}^* = \mathcal{I}$. We then have

$$\ell_n(\mathcal{I}, d(w, p)) = \begin{cases} 
\ell_1 & \text{if } n' \leq p \\
\frac{d(w^n, 1)}{p^n} & \text{if } 1 < p < n' \\
d(w^{p/n}, \frac{p}{n'}) & \text{if } p = 1
\end{cases}$$

Here $m^0_\Phi$ denotes the subspace of order continuous elements of $m_\Phi$, and verifies $(m^0_\Phi)^* = m_\Phi$ (see [15]). The equality $m^\times_\Phi = (m^0_\Phi)^*$ follows from the proof of [15, Theorem 3.4].

Whenever a space $E$ is reflexive or has a separable dual, nuclear and integral mappings on $E$ coincide. Therefore, for $1 < p < \infty$, $\ell_n(\mathcal{I}, d(w, p)) = \ell_n(\mathcal{N}, d(w, p))$ and $\ell_n(\mathcal{I}, d(w, p)^*) = \ell_n(\mathcal{N}, d(w, p)^*)$. Also, $\ell_n(\mathcal{N}, d_n(w, 1)) = \ell_n(\mathcal{I}, d^*(w, 1))$ (the last equality follows from Proposition 5.3).

By Remark 5.3 for $p < n$, $\ell_n(\mathcal{I}, d(w, p)^*)$ can be identified isomorphically with $d(\overline{w}, 1)^{**}$ for some $\overline{w}$. Moreover, if $p < n$ and $w$ is $n/(n-p)$-regular, then $\ell_n(\mathcal{I}, d(w, p)^*) = \ell_1$ by Theorem 1.1.

**Remark 5.7.** We have already mentioned that $\|\Phi_N\|_{\mathcal{N}(\mathcal{E})} = \lambda_{\ell_n(\mathcal{N}, \mathcal{E})}(N)$ always holds. Therefore, all the previous results immediately give estimations for the usual and the nuclear norms of $\Phi_N$ (the nuclear and integral norms of $\Phi_N$ always coincide).

Moreover, these estimates have an immediate tensor counterpart, since $\|\Phi_N\|_{\mathcal{N}(\mathcal{E})} = \|\sum_{j=1}^N e_j' \otimes \cdots \otimes e_j'\|_{\mathcal{N}(\mathcal{E})^*}$ and $\|\Phi_N\|_{\mathcal{N}(\mathcal{E})} = \|\sum_{j=1}^N e_j' \otimes \cdots \otimes e_j'\|_{\mathcal{N}(\mathcal{E})^*}$ ($\varepsilon$ and $\pi$ denote respectively the injective and projective tensor norms).

**Acknowledgements**

We would like to thank Silvia Lassalle and Andreas Defant for helpful conversations and suggestions that improved the final shape of the paper.

Most of the work in this article was performed while the third cited author was visiting the Department of Mathematics at Universidad de Buenos Aires and Universidad de San Andrés during the summer/winter of 2006 supported by grants GV-AEST06/092 and UPV-PAID-00-06. He wishes to
thank all the people in and outside both Departments that made that such a delightful time.

References

[1] R. Alencar. Multilinear mappings of nuclear and integral type. Proc. Amer. Math. Soc., 94(1):33–38, 1985.

[2] G. D. Allen. Duals of Lorentz spaces. Pacific J. Math., 77(2):287–291, 1978.

[3] Y. Benyamini, S. Lassalle, and J. G. Llavona. Homogeneous orthogonally additive polynomials on Banach lattices. Bull. London Math. Soc., 38(3):459–469, 2006.

[4] D. Carando, V. Dimant, and P. Sevilla-Peris. Limit orders and multilinear forms on $l_p$ spaces. Publ. Res. Inst. Math. Sci., 42(2):507–522, 2006.

[5] D. Carando, V. Dimant, and P. Sevilla-Peris. Ideals of multilinear forms—a limit order approach. Positivity, 11(4):589–607, 2007.

[6] Y. S. Choi and K. H. Han. Boundaries for algebras of holomorphic functions on Marcinkiewicz sequence spaces. J. Math. Anal. Appl., 323(2):1116–1133, 2006.

[7] A. Defant and K. Floret. Tensor norms and operator ideals. North-Holland Mathematics Studies 176, Amsterdam, 1993.

[8] S. Dineen. Complex analysis on infinite-dimensional spaces. Springer Monographs in Mathematics, London, 1999.

[9] K. Floret. Minimal ideals of $n$-homogeneous polynomials on Banach spaces. Results Math., 39(3-4):201–217, 2001.

[10] K. Floret. On ideals of $n$-homogeneous polynomials on Banach spaces. In Topological algebras with applications to differential geometry and mathematical physics (Athens, 1999), pages 19–38. Univ. Athens, Athens, 2002.

[11] K. Floret and D. García. On ideals of polynomials and multilinear mappings between Banach spaces. Arch. Math. (Basel), 81(3):300–308, 2003.

[12] K. Floret and S. Hunfeld. Ultrastability of ideals of homogeneous polynomials and multilinear mappings on Banach spaces. Proc. Amer. Math. Soc., 130(5):1425–1435 (electronic), 2002.
[13] D. J. H. Garling. On symmetric sequence spaces. *Proc. London Math. Soc. (3)*, 16:85–106, 1966.

[14] D. J. H. Garling. A class of reflexive symmetric BK-spaces. *Canad. J. Math.*, 21:602–608, 1969.

[15] A. Kamińska and H. J. Lee. M-ideal properties in Marcinkiewicz spaces. *Comment. Math. Prace Mat.*, (Tomus specialis in Honorem Juliani Musielak):123–144, 2004.

[16] A. Kamińska and H. J. Lee. On uniqueness of extension of homogeneous polynomials. *Houston J. Math.*, 32(1):227–252 (electronic), 2006.

[17] H. König. Diagonal and convolution operators as elements of operator ideals. *Math. Ann.*, 218(2):97–106, 1975.

[18] J. Lindenstrauss and L. Tzafriri. *Classical Banach spaces I - Sequence spaces*. Springer-Verlag, Berlin, 1977.

[19] J. Lindenstrauss and L. Tzafriri. *Classical Banach spaces II - Function spaces*, Springer-Verlag, Berlin, 1979.

[20] M. L. Lourenço and L. Pellegrini. Interpolation by analytic functions on preduals of Lorentz sequence spaces. *Glasg. Math. J.*, 48(3):483–490, 2006.

[21] A. Pietsch. Ideals of multilinear functionals (designs of a theory). *Proceedings of the second international conference on operator algebras, ideals, and their applications in theoretical physics (Leipzig 1983)*, Teubner-Texte Math. 67, 185–199, Leipzig, 1984.

[22] S. Reisner. A factorization theorem in Banach lattices and its application to Lorentz spaces. *Ann. Inst. Fourier (Grenoble)*, 31(1):viii, 239–255, 1981.

[23] S. Reisner. On the duals of Lorentz function and sequence spaces. *Indiana Univ. Math. J.*, 31(1):65–72, 1982.

[24] W. L. C. Sargent. Some sequence spaces related to the $l^p$ spaces. *J. London Math. Soc.*, 35:161–171, 1960.

[25] K. Sundaresan. Geometry of spaces of homogeneous polynomials on Banach lattices. In *Applied geometry and discrete mathematics*. DIMACS Ser. Discrete Math. Theoret. Comput. Sci. 4, 571–586. Amer. Math. Soc., Providence, RI, 1991.

[26] N. Tomczak-Jaegermann. *Banach-Mazur distances and finite-dimensional operator ideals*, Pitman Monographs and Surveys in Pure
and Applied Mathematics 38. Longman Scientific & Technical, Harlow, 1989.