



## Non-Commutative $H_E(\mathcal{A}; \ell_\infty)$ and $H_E(\mathcal{A}; \ell_1)$ Spaces

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**Abstract.** In this paper, we introduce non-commutative  $H_E(\mathcal{A}; \ell_\infty)$  and  $H_E(\mathcal{A}; \ell_1)$  spaces. Then it is shown that these spaces possess many of the properties of non-commutative  $H_p(\mathcal{A})$  spaces, such as various factorization results including a Riesz type factorization theorem and contractibility of conditional expectation.

### 1. Introduction and Preliminaries

#### 1.1. Quasi-Banach symmetric function spaces

Let  $L_0[0, 1]$  be the space of all measurable real-valued functions on  $[0, 1]$  equipped with the Lebesgue measure  $m$  (functions which coincide almost everywhere are considered identical). Define  $S[0, 1]$  to be the subset of  $L_0[0, 1]$  which consists of all functions  $x$  such that  $m(\{t : |x(t)| > s\})$  is finite for some  $s > 0$ .

For  $x \in S[0, 1]$  we denote by  $\mu(x)$  the decreasing rearrangement of the function  $|f|$ . That is,

$$\mu(t, x) = \inf\{s \geq 0 : m(\{|x| > s\}) \leq t\}, \quad t > 0.$$

**Definition 1.1.** We say that  $(E, \|\cdot\|_E)$  is a symmetric quasi-Banach function space if the following holds.

- (a)  $E$  is a subset of  $S[0, 1]$ .
- (b)  $(E, \|\cdot\|_E)$  is a quasi-Banach space.
- (c) If  $x \in E$  and if  $y \in S[0, 1]$  are such that  $|y| \leq |x|$ , then  $y \in E$  and  $\|y\|_E \leq \|x\|_E$ .

Furthermore we recall that the quasi-norm in  $E$  is said to be order continuous if, for every sequence  $\{x_n\}_{n \geq 0} \subset E$  such that  $x_n \downarrow 0$  in  $S[0, 1]$ , we have that  $\|x_n\|_E \rightarrow 0$ . Order continuity of the quasi-norm is equivalent to separability of the space  $E$  (see [10, 16]).

Special examples of such quasi-Banach function spaces are the spaces  $L_p[0, 1]$ ,  $0 < p \leq \infty$ , equipped with their usual quasi-norm  $\|\cdot\|_p$ .

We recall that that every symmetric Banach function space satisfies

$$L_\infty[0, 1] \subset E \subset L_1[0, 1]$$

2010 Mathematics Subject Classification. Primary 46L51; Secondary 46L52

Keywords. von Neumann algebra, subdiagonal algebra, non-commutative vector valued symmetric Hardy space, conditional expectation

Received: 29 December 2016; Revised: 20 March 2017; Accepted: 21 March 2017

Communicated by Ljubiša D.R. Kočinac

This work was supported by the target program BR05236656 of the Science Committee of the Ministry of Education and Science of the Republic of Kazakhstan

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with continuous embeddings. For more details see [15].

We say that  $y$  is submajorized by  $x$  in the sense of Hardy-Littlewood (written  $y \prec\prec x$ ) if

$$\int_0^t \mu(s, y) ds \leq \int_0^t \mu(s, x) ds, \quad t > 0.$$

Now let  $E$  be a quasi-Banach lattice. Let  $0 < r < \infty$ . Then  $E$  is said to be  $r$ -convex and  $r$ -concave, if there exists a constant  $C > 0$  such that for all finite sequence  $(x_n)$  in  $E$

$$\left\| \left( \sum_{k=1}^n |x_k|^r \right)^{1/r} \right\|_E \leq C \left( \sum_{k=1}^n \|x_k\|_E^r \right)^{1/r},$$

and

$$\left( \sum_{k=1}^n \|x_k\|_E^r \right)^{1/r} \leq C \left\| \left( \sum_{k=1}^n |x_k|^r \right)^{1/r} \right\|_E,$$

and as usual the best constant  $C > 0$  is denoted by  $M^{(r)}(E)$  and  $M_{(r)}(E)$ , respectively. We recall that for  $r_1 \leq r_2$  we have

$$M^{r_1}(E) \leq M^{r_2}(E)$$

and

$$M_{r_2}(E) \leq M_{r_1}(E).$$

To see example: each  $L_p(m)$  with Lebesgue measure  $m$  is  $p$ -convex and  $p$ -concave with constant 1, and as a sequence  $M^{(2)}(L_p(m)) = 1$  for  $2 \leq p$  and  $M_{(2)}(L_p(m)) = 1$  for  $p \leq 2$ . For all needed information on convexity and concavity we once again refer to [16]. If  $M^{\max(1,r)}(E) = 1$ , then the  $r$ 'th power

$$E^r := \{x \in L_0(\Omega) : |x|^{1/r} \in E\}$$

endowed with the norm

$$\|x\|_{E^r} = \||x|^{1/r}\|_E^r$$

is again a Banach function space which is  $1/\min(1, r)$ -convex.

### 1.2. Quasi-Banach symmetric operator spaces

Let  $\mathbb{H}$  be a Hilbert space. The closed densely defined linear operator  $x$  in  $\mathbb{H}$  with domain  $D(x)$  is said to be affiliated with  $\mathcal{M}$  if and only if  $uxu = x$  for all unitary operators  $u$  which belong to the commutant  $\mathcal{M}'$  of  $\mathcal{M}$ . If  $x$  is affiliated with  $\mathcal{M}$ ; then  $x$  is said to be  $\tau$ -measurable if for every  $\varepsilon > 0$  there exists a projection  $e$  in  $\mathcal{M}$  such that  $e(\mathbb{H}) \subseteq D(x)$  and  $\tau(1 - e) < \varepsilon$ . The set of all  $\tau$ -measurable operators will be denoted by  $L_0(\mathcal{M})$ . The set  $L_0(\mathcal{M})$  is a  $*$ -algebra with sum and product being the respective closure of the algebraic sum and product [19]. For each  $x$  on  $\mathbb{H}$  affiliated with  $\mathcal{M}$ , all spectral projection  $e_s^\pm(|x|) = \chi_{(s,\infty)}(|x|)$  corresponding to the interval  $(s; \infty)$  belong to  $\mathcal{M}$ , and  $x \in L_0(\mathcal{M})$  if and only if  $\chi_{(s,\infty)}(|x|) < \infty$  for some  $s \in \mathbb{R}$ . Recall that the decreasing rearrangement (or generalized singular numbers) of an operator  $x \in L_0(\mathcal{M})$  is defined as follows

$$\mu(s, x) = \inf\{t > 0 : \lambda_t(x) \leq s\}, \quad s > 0$$

where

$$\lambda_t(x) = \tau(e_t^\pm(|x|)); \quad t > 0.$$

The function  $s \mapsto \lambda_s(x)$  is called the distribution function of  $x$ . For more details on generalized singular value function of measurable operators we refer to [12]. Recall the construction of a quasi-Banach symmetric operator space  $L_E(\mathcal{M}, \tau)$  (for convenience  $L_E(\mathcal{M})$ ). Let  $E$  be a quasi-Banach symmetric function space. Set

$$L_E(\mathcal{M}, \tau) = \{x \in L_0(\mathcal{M}, \tau) : \mu(x) \in E\}.$$

We equip  $L_E(\mathcal{M}, \tau)$  with a natural quasi-norm

$$\|x\|_{L_E(\mathcal{M}, \tau)} = \|\mu(x)\|_E, \quad x \in E(\mathcal{M}, \tau).$$

It was further established in [20] (see also [23]) that  $E(\mathcal{M}, \tau)$  is quasi-Banach.

Since for each operator  $x \in L_0(\mathcal{M})$

$$\mu(|x|^r) = \mu(x)^r,$$

we conclude for every symmetric Banach function space  $E$  on the interval  $[0, 1]$  which satisfies  $M^{\max(1,r)}(E) = 1$  that

$$L_{E^r}(\mathcal{M}) := \{x \in L_0(\mathcal{M}) : |x|^{1/r} \in L_E(\mathcal{M})\}$$

and

$$\|x\|_{L_{E^r}(\mathcal{M})} = \|\mu(|x|)\|_{E^r} = \|\mu(|x|^{1/r})\|_E^r = \| |x|^{1/r} \|_{L_E(\mathcal{M})}^r.$$

See [8, 10].

### 1.3. Non-commutative Hardy spaces

Let  $\mathcal{M}$  be a finite von Neumann algebra on the Hilbert space  $\mathbb{H}$  equipped with a normal faithful tracial state  $\tau$ . Let  $\mathcal{D}$  be a von Neumann subalgebra of  $\mathcal{M}$ , and let  $\Phi : \mathcal{M} \rightarrow \mathcal{D}$  be the unique normal faithful conditional expectation such that  $\tau \circ \Phi = \tau$ . A finite subdiagonal algebra of  $\mathcal{M}$  with respect to  $\Phi$  is a  $w^*$ -closed subalgebra  $\mathcal{A}$  of  $\mathcal{M}$  satisfying the following conditions:

- (i)  $\mathcal{A} + J(\mathcal{A})$  is  $w^*$ -dense in  $\mathcal{M}$ ;
- (ii)  $\Phi$  is multiplicative on  $\mathcal{A}$ , i.e.,  $\Phi(ab) = \Phi(a)\Phi(b)$  for all  $a, b \in \mathcal{A}$ ;
- (iii)  $\mathcal{A} \cap J(\mathcal{A}) = \mathcal{D}$ , where  $J(\mathcal{A})$  is the family of all adjoint elements of the element of  $\mathcal{A}$ , i.e.,  $J(\mathcal{A}) = \{a^* : a \in \mathcal{A}\}$ .

The algebra  $\mathcal{D}$  is called the diagonal of  $\mathcal{A}$ . It's proved by Exel [11] that a finite subdiagonal algebra  $\mathcal{A}$  is automatically maximal in the sense that if  $\mathcal{B}$  is another subdiagonal algebra with respect to  $\Phi$  containing  $\mathcal{A}$ , then  $\mathcal{B} = \mathcal{A}$ . Given  $0 < p \leq \infty$  we denote by  $L_p(\mathcal{M})$  the usual non-commutative  $L_p$ -spaces associated with  $(\mathcal{M}, \tau)$ . Recall that  $L_\infty(\mathcal{M}) = \mathcal{M}$ , equipped with the operator norm  $\|\cdot\|_\infty := \|\cdot\|$  (see [19]). The norm of  $L_p(\mathcal{M})$  will be denoted by  $\|\cdot\|_p$ . For  $p < \infty$  we define  $H_p(\mathcal{A})$  to be closure of  $\mathcal{A}$  in  $L_p(\mathcal{M})$ , and for  $p = \infty$  we simply set  $H_\infty(\mathcal{A}) = \mathcal{A}$  for convenience. These are so called Hardy spaces associated with  $\mathcal{A}$ . They are non-commutative extensions of the classical Hardy space on the torus  $\mathbb{T}$ . These non-commutative Hardy spaces have received a lot of attention since Arveson's pioneer work. For more details on non-commutative Hardy space we refer to [1, 7, 17] and [19].

### 1.4. Non-commutative $\ell_\infty$ - and $\ell_1$ -valued symmetric Hardy spaces

For brevity, we introduce the following definition which was defined in [4].

**Definition 1.2.** Let  $E$  be a symmetric quasi Banach space on  $[0;1]$  and  $\mathcal{A}$  be a finite subdiagonal subalgebra of  $\mathcal{M}$ . Then  $H_E(\mathcal{A}) = [\mathcal{A}]_{L_E(\mathcal{M})}$  called symmetric Hardy space associated with  $\mathcal{A}$ , where  $[\cdot]_{L_E(\mathcal{M})}$  means closure in the norm of  $L_E(\mathcal{M})$ . We denote  $[\mathcal{A}_0]_{L_E(\mathcal{M})}$  by  $H_E^0(\mathcal{A})$ .

The theory of vector-valued non-commutative  $L_p$ -spaces were introduced by Pisier in [18] for the case, when  $\mathcal{M}$  is hyperfinite and Junge introduced these spaces for general setting in [13] (see also [9, 14]). The theory for the spaces  $L_E(\mathcal{M}; \ell_\infty)$  and  $L_E(\mathcal{M}; \ell_1)$  was developed by Defant in [8] and Dirksen in [10] and in full analogy with the special case  $L_E = L_p$  considered in [9, 13, 14].

Denote by  $L_E(\mathcal{M}; \ell_\infty)$  the space of all families  $x = (x_n)_{n \geq 1}$  in  $L_E(\mathcal{M}, \tau)$  for which there are operators  $a, b \in L_{E^{1/2}}(\mathcal{M})$  and a uniformly bounded sequence  $(y_n)_{n \geq 1}$  in  $\mathcal{M}$  such that  $x_n = ay_n b$  for all  $n \in \mathbb{N}$ . We set

$$\|x\|_{L_E(\mathcal{M}; \ell_\infty)} := \inf\{\|a\|_{L_{E^{1/2}}(\mathcal{M})} \sup_n \|y_n\|_\infty \|b\|_{L_{E^{1/2}}(\mathcal{M})}\},$$

where the infimum is taken over all such possible factorizations. Moreover, we denote by  $L_E(\mathcal{M}; \ell_\infty^{col})$  (here "col" should remind on the word "column") the space of all  $x = (x_n)_{n \geq 1}$  in  $L_E(\mathcal{M})$  for which there are  $b \in L_E(\mathcal{M})$  and a bounded sequence  $(y_n)_{n \geq 1}$  in  $\mathcal{M}$  such that  $x_n = y_n b$  for all  $n$ . We then put

$$\|x\|_{L_E(\mathcal{M}; \ell_\infty^{col})} := \inf\{\sup \|y_n\|_\infty \|b\|_{L_E(\mathcal{M})}\}.$$

Similarly, the row version consisting of all families  $x = (x_n)_{n \geq 1}$  admitting a factorization  $x_n = a y_n$  with  $a \in L_E(\mathcal{M})$  and  $(y_n)_{n \geq 1}$  bounded in  $\mathcal{M}$  is denoted by  $L_E(\mathcal{M}; \ell_\infty^{row})$  and we define

$$\|x\|_{L_E(\mathcal{M}; \ell_\infty^{row})} := \inf\{\|a\|_{L_E(\mathcal{M})} \sup \|y_n\|_\infty\}.$$

In both cases the infimum is again taken over all possible factorizations. The space  $L_E(\mathcal{M}; \ell_1)$  is defined as the space of all sequences  $x = (x_n)_{n \geq 1}$  in  $L_E(\mathcal{M})$  which can be decomposed as

$$x_n = \sum_{k=1}^{\infty} u_{kn} v_{nk}, \forall n \geq 1$$

for two families  $(u_{kn})_{k, n \geq 1}$  and  $(v_{nk})_{n, k \geq 1}$  in  $L_{E^{1/2}}(\mathcal{M})$  such that

$$\sum_{k, n=1}^{\infty} u_{kn} u_{kn}^* \in L_E(\mathcal{M}) \quad \text{and} \quad \sum_{n, k=1}^{\infty} v_{nk}^* v_{nk} \in L_E(\mathcal{M}),$$

where the series converge in norm. For  $x \in L_E(\mathcal{M}; \ell_1)$  we define

$$\|x\|_{L_E(\mathcal{M}; \ell_1)} := \inf\{\|\sum_{k, n=1}^{\infty} u_{kn} u_{kn}^*\|_{L_E(\mathcal{M})}^{1/2} \|\sum_{n, k=1}^{\infty} v_{nk}^* v_{nk}\|_{L_E(\mathcal{M})}^{1/2}\},$$

where the infimum runs over all decompositions of  $x$  as above.

Now we define the Hardy space analogue of these spaces by a similar way.

**Definition 1.3.** (i) We define  $H_E(\mathcal{A}; \ell_\infty)$  as the space of all sequences  $x = (x_n)_{n \geq 1}$  in  $H_E(\mathcal{A})$  which admit a factorization of the following form: there are  $a, b \in H_{E^{1/2}}(\mathcal{A})$ , and a bounded sequence  $y = (y_n) \subset \mathcal{A}$  such that

$$x_n = a y_n b, \forall n \geq 1.$$

Given  $x \in H_E(\mathcal{A}; \ell_\infty)$  define

$$\|x\|_{H_E(\mathcal{A}; \ell_\infty)} := \inf\{\|a\|_{H_{E^{1/2}}(\mathcal{A})} \sup_n \|y_n\|_\infty \|b\|_{H_{E^{1/2}}(\mathcal{A})}\},$$

where the infimum runs over all factorizations of  $(x_n)$  as above. Moreover, let us define  $H_E(\mathcal{A}; \ell_\infty^{col})$  as the space of all  $(x_n)_{n \geq 1}$  in  $H_E(\mathcal{A})$  for which there are  $b \in H_E(\mathcal{A})$  and bounded sequence  $(y_n)_{n \geq 1}$  in  $\mathcal{M}$  such that  $x_n = y_n b$  and

$$\|x\|_{H_E(\mathcal{A}; \ell_\infty^{col})} := \inf\{\sup_n \|y_n\|_\infty \|b\|_{H_E(\mathcal{A})}\}.$$

Similarly, we define the row version  $H_E(\mathcal{A}; \ell_\infty^{row})$  all sequences which allow a uniform factorization  $x_n = a y_n$ , again with  $a \in H_E(\mathcal{A})$  and  $(y_n)_{n \geq 1}$  uniformly bounded in  $\mathcal{M}$ .

(ii) We define  $H_E(\mathcal{A}; \ell_1)$  as the space of all sequences  $x = (x_n)_{n \geq 1}$  in  $H_E(\mathcal{A})$  which can be decomposed as

$$x_n = \sum_{k=1}^{\infty} u_{kn} v_{nk}, \forall n \geq 1$$

for two families  $(u_{kn})_{k, n \geq 1}$  and  $(v_{nk})_{n, k \geq 1}$  in  $H_{E^{1/2}}(\mathcal{A})$  such that

$$\sum_{k, n=1}^{\infty} u_{kn} u_{kn}^* \in L_E(\mathcal{M}) \quad \text{and} \quad \sum_{n, k=1}^{\infty} v_{nk}^* v_{nk} \in L_E(\mathcal{M}).$$

In this space we define norm in the following form:

$$\|x\|_{H_E(\mathcal{A}; \ell_1)} := \inf \left\{ \left\| \sum_{k,n=1}^{\infty} u_{kn} u_{kn}^* \right\|_{H_E(\mathcal{A})}^{1/2} \left\| \sum_{n,k=1}^{\infty} v_{nk}^* v_{nk} \right\|_{H_E(\mathcal{A})}^{1/2} \right\},$$

where the infimum runs over all decompositions of  $x$  as above.

**Example 1.4.** For  $E = L_p$ , we obtain with  $H_E(\mathcal{A}) = H_p(\mathcal{A})$  and  $H_{E^{1/2}}(\mathcal{A}) = H_{2p}(\mathcal{A})$  the symmetric case of the spaces  $H_p^{(r,s)}(\mathcal{A}; \ell_\infty)$ , i.e.

$$H_E(\mathcal{A}; \ell_\infty) = H_p^{(2p,2p)}(\mathcal{A}; \ell_\infty).$$

Moreover, we then have

$$H_E(\mathcal{A}; \ell_\infty^{col}) = H_p^{right}(\mathcal{A}; \ell_\infty)$$

and

$$H_E(\mathcal{A}; \ell_\infty^{row}) = H_p^{left}(\mathcal{A}; \ell_\infty).$$

Particular cases which are shown in Example 1.4 with  $H_p(\mathcal{A}; \ell_1)$  were introduced in [5, 21, 22] with some basic properties. Section 1 contains some preliminary definitions. In section 2, we prove that  $H_E(\mathcal{A}, \ell_\infty)$  and  $H_E(\mathcal{A}; \ell_1)$  are quasi-Banach spaces and an analogue Saito’s theorem (see [20, Proposition 2]). In section 3, we extend that the conditional expectation  $\Phi$  to a contractive projection from  $H_E(\mathcal{A}; \ell_\infty)$  onto  $L_E(\mathcal{D}; \ell_\infty)$  and from  $H_E(\mathcal{A}; \ell_1)$  onto  $L_E(\mathcal{D}; \ell_1)$ , respectively.

## 2. Some Properties of $H_E(\mathcal{A}; \ell_\infty)$ and $H_E(\mathcal{A}; \ell_1)$ Spaces

The following is our key lemma.

**Lemma 2.1.** (i) Let  $E$  be a  $r$ -convex symmetric quasi Banach function space on  $[0; 1]$  for some  $0 < r < \infty$  and  $E$  do not contain  $c_0$ , where  $c_0 = \{a_n : \lim_{n \rightarrow \infty} a_n = 0\}$ . If  $(x_n) \in L_E(\mathcal{M}; \ell_\infty)$ , then there exist  $h, g \in H_{E^{1/2}}(\mathcal{A})$  and  $(z_n) \subset \mathcal{M}$  such that  $h^{-1}, g^{-1} \in \mathcal{A}$ , and for all  $n$ ,  $x_n = h z_n g$ , and  $\sup_n \|z_n\|_\infty \leq 1$ . Moreover,

$$\|(x_n)\|_{L_E(\mathcal{M}; \ell_\infty)} = \inf \{ \|h\|_{H_{E^{1/2}}(\mathcal{A})} \sup_n \|z_n\|_\infty \|g\|_{H_{E^{1/2}}(\mathcal{A})} \},$$

where the infimum runs over all factorizations of  $(x_n)$  as above.

(ii) Let  $E$  be a symmetric quasi Banach function space on  $[0; 1]$ , then

$$L_E(\mathcal{M}; \ell_\infty) = L_{E^{1/2}}(\mathcal{M}; \ell_\infty^{row}) \cdot L_{E^{1/2}}(\mathcal{M}; \ell_\infty^{col}).$$

*Proof.* (i) If  $x \in L_E(\mathcal{M}; \ell_\infty)$ , then for any  $\varepsilon > 0$  there is a bounded sequence  $y = (y_n)$  in  $\mathcal{M}$  and operators  $a, b \in L_{E^{1/2}}(\mathcal{M})$  such that for all  $n$

$$x_n = a y_n b, \quad \|y_n\| \leq 1,$$

and  $\|a\|_{L_{E^{1/2}}(\mathcal{M})} \|b\|_{L_{E^{1/2}}(\mathcal{M})} < \|x\|_{L_E(\mathcal{M}; \ell_\infty)} + \varepsilon$ . Let  $a^* = u|a^*|$  and  $b = v|b|$  the polar decompositions of  $a^*$  and  $b$ , respectively. Put  $c = (|a^*|^2 + \varepsilon)^{\frac{1}{2}}$  and  $d = (|b|^2 + \varepsilon)^{\frac{1}{2}}$ . Clearly,  $|a^*|^2 \leq c^2$  and  $|b|^2 \leq d^2$ . Then by Remark 2.3. in [9] there exist contractions  $\omega, \theta \in \mathcal{M}$  such that  $|a^*| = \omega c$ ,  $|b| = \theta d$ . Since  $c, d \in L_{E^{1/2}}(\mathcal{M})$  and  $c^{-1}, d^{-1} \in \mathcal{M}$ , by Proposition 3.3 (i) in [4] there exist  $h, g \in H_{E^{1/2}}(\mathcal{A})$  and unitary operators  $v, w \in \mathcal{M}$  such that  $c = h v$ ,  $d = w g$ , and  $h^{-1}, g^{-1} \in \mathcal{A}$ . Obviously,

$$x_n = h[v\omega^* u^* y_n v\theta w]g.$$

Put

$$z_n = v\omega^* u^* y_n v\theta w,$$

then it is clear that  $\sup_n \|z_n\|_\infty \leq 1$ . The norm estimate is clear.

(ii) Let  $x \in L_E(\mathcal{M}; \ell_\infty)$ , then  $x_n = ay_nb$ . Choosing  $x_n^{(1)} = a$  and  $x_n^{(2)} = y_nb$  for all  $n$ , we see that

$$x_n = x_n^{(1)}x_n^{(2)}, \quad \forall n.$$

Since  $\mathcal{M}$  is finite and  $a, b \in L_{E^{1/2}}(\mathcal{M})$ , we have  $(x_n^{(1)}) \in L_{E^{1/2}}(\mathcal{M}; \ell_\infty^{row}), (x_n^{(2)}) \in L_{E^{1/2}}(\mathcal{M}; \ell_\infty^{col})$ .

This completes the proof.  $\square$

**Proposition 2.2.** Let  $E$  be a  $r$ -convex symmetric quasi Banach function space on  $[0; 1]$  for some  $0 < r < \infty$  and  $E$  do not contain  $c_0$ . Then

$$H_E(\mathcal{A}; \ell_\infty) = \{(x_n) \in L_E(\mathcal{M}; \ell_\infty) : (x_n) \subset H_E(\mathcal{A})\}. \tag{1}$$

Moreover,

$$\|(x_n)\|_{L_E(\mathcal{M}; \ell_\infty)} = \|(x_n)\|_{H_E(\mathcal{A}; \ell_\infty)}, \quad \forall (x_n) \in H_E(\mathcal{A}; \ell_\infty). \tag{2}$$

*Proof.* The inclusion  $H_E(\mathcal{A}; \ell_\infty) \subset \{(x_n) \in L_E(\mathcal{M}; \ell_\infty) : (x_n) \in H_E(\mathcal{A})\}$  is clearly. Let  $(y_n) \in \{(x_n) \in L_E(\mathcal{M}; \ell_\infty) : (x_n) \in H_E(\mathcal{A})\}$ . Then by (i) of Lemma 2.1 there exist  $a, b \in H_{E^{1/2}}(\mathcal{A})$ , and  $z_n \in \mathcal{M}$  such that

$$y_n = az_nb, \quad \forall n,$$

and  $a^{-1}, b^{-1} \in \mathcal{A}$ , and  $\sup_n \|z_n\|_\infty \leq 1$ . By Proposition 3.3. (ii) in [4], we have that

$$z_n = a^{-1}y_nb^{-1} \in H_r(\mathcal{A}) \cap \mathcal{M} = \mathcal{A}, \quad \forall n.$$

Hence  $(y_n) \in H_E(\mathcal{A}; \ell_\infty)$ . So (1) holds. Using (i) of Lemma 2.1 we get (2).  $\square$

**Theorem 2.3.** Let  $E$  be a  $r$ -convex symmetric quasi Banach function space on  $[0; 1]$  for some  $0 < r < \infty$  and  $E$  do not contain  $c_0$ . Then  $H_E(\mathcal{A}, \ell_\infty)$  is a quasi-Banach space.

*Proof.* By (2), it suffices to show  $H_E(\mathcal{A}, \ell_\infty)$  is a closed linear subspace of  $L_E(\mathcal{M}, \ell_\infty)$ . Let  $(x_n^{(1)}), (x_n^{(2)}) \in H_E(\mathcal{A}, \ell_\infty)$  and  $\alpha, \beta \in \mathbb{C}$ . Then  $(\alpha x_n^{(1)} + \beta x_n^{(2)}) \in L_E(\mathcal{M}, \ell_\infty)$  and for all  $n, \alpha x_n^{(1)} + \beta x_n^{(2)} \in H_E(\mathcal{A})$ . By Proposition 2.2, we have that  $(\alpha x_n^{(1)} + \beta x_n^{(2)}) \in H_E(\mathcal{A}, \ell_\infty)$ , i.e.,  $H_E(\mathcal{A}, \ell_\infty)$  is a linear subspace of  $L_E(\mathcal{M}, \ell_\infty)$ . Next to prove  $H_E(\mathcal{A}, \ell_\infty)$  is closed. Let  $(x_n^{(j)}) \in H_E(\mathcal{A}, \ell_\infty)$  ( $j = 1, 2, \dots$ ) and  $(x_n) \in L_E(\mathcal{M}, \ell_\infty)$  such that

$$\lim_{j \rightarrow \infty} \|(x_n^{(j)}) - (x_n)\|_{H_E(\mathcal{A}, \ell_\infty)} = 0.$$

Since

$$\|x_n^{(j)} - x_n\|_{H_E(\mathcal{A})} \leq \|(x_n^{(j)}) - (x_n)\|_{H_E(\mathcal{A}, \ell_\infty)}, \quad \forall n \in \mathbb{N},$$

it follows that  $\lim_{j \rightarrow \infty} \|x_n^{(j)} - x_n\|_{H_E(\mathcal{A})} = 0$ , so  $x_n \in H_E(\mathcal{A})$ . Using Proposition 2.2 we obtain  $(x_n) \in H_E(\mathcal{A}, \ell_\infty)$ , i.e.,  $H_E(\mathcal{A}, \ell_\infty)$  is closed.  $\square$

**Corollary 2.4.** Let  $E$  be a  $r$ -convex symmetric quasi Banach function space on  $[0; 1]$  for some  $0 < r < \infty$  and  $E$  do not contain  $c_0$ . Then

$$H_E(\mathcal{A}; \ell_\infty) = H_{E^{1/2}}(\mathcal{A}; \ell_\infty^{row}) \cdot H_{E^{1/2}}(\mathcal{A}; \ell_\infty^{col}).$$

**Lemma 2.5.** Let  $E$  be a  $r$ -convex symmetric quasi Banach function space on  $[0; 1]$  for some  $0 < r < \infty$  and  $E$  do not contain  $c_0$ . If  $x \in L_E(\mathcal{M}; \ell_1)$ , then for each  $n$  there exist  $(a_{kn})_{k \geq 1} \subset H_{E^{1/2}}(\mathcal{A}), (b_{nk})_{k \geq 1} \subset H_{E^{1/2}}(\mathcal{A})$  and  $(y_{nk})_{k \geq 1} \subset \mathcal{M}$  such that

$$x_n = \sum_{k=1}^{\infty} a_{kn}y_{nk}b_{nk},$$

where  $(a_{kn}^{-1})_{k \geq 1}, (b_{nk}^{-1})_{k \geq 1} \subset \mathcal{A}$ , and  $\sup_n \|y_{nk}\|_\infty \leq 1$  for all  $n$  and  $k$ . Moreover,

$$\|x\|_{L_E(\mathcal{M}; \ell_1)} = \inf \left\{ \left\| \sum_{k,n=1}^{\infty} a_{kn}a_{kn}^* \right\|_{H_E(\mathcal{A})}^{1/2} \sup_n \|y_{nk}\|_\infty \left\| \sum_{n,k=1}^{\infty} b_{nk}^*b_{nk} \right\|_{H_E(\mathcal{A})}^{1/2} \right\},$$

where the infimum runs over all decompositions of  $x$  as above.

*Proof.* Let  $(x_n) \in L_E(\mathcal{M}; \ell_1)$ . Then for  $\varepsilon > 0$  there are two families  $(u_{kn}), (v_{nk}) \in L_{E^{1/2}}(\mathcal{M})$  such that  $x_n = \sum_{k=1}^{\infty} u_{kn}v_{nk} \in L_E(\mathcal{M})$ ,  $\sum v_{nk}^*v_{nk}, \sum u_{kn}u_{kn}^* \in L_E(\mathcal{M})$  and

$$\left\| \sum_{k,n=1}^{\infty} u_{kn}u_{kn}^* \right\|_{L_E(\mathcal{M})}^{1/2} \left\| \sum_{n,k=1}^{\infty} v_{nk}^*v_{nk} \right\|_{L_E(\mathcal{M})}^{1/2} < \|x\|_{L_E(\mathcal{M}; \ell_1)} + \varepsilon.$$

Let  $u_{kn}^* = \vartheta_{kn}|u_{kn}^*|$  and  $v_{nk} = v_{nk}|v_{nk}|$  be the polar decompositions of  $u_{kn}^*$  and  $v_{nk}$ , for all  $n$  and  $k$ , respectively. Put  $c_{kn} := (|u_{kn}^*|^2 + \frac{\varepsilon}{2^{k+n}})^{\frac{1}{2}}$  and  $d_{nk} := (|v_{nk}|^2 + \frac{\varepsilon}{2^{k+n}})^{\frac{1}{2}}$ . It is clear that  $|u_{kn}^*|^2 \leq c_{kn}^2$  and  $|v_{nk}|^2 \leq d_{nk}^2$ . By Remark 2.3 in [9], there exist contractions  $\omega_{kn}, \theta_{nk} \in \mathcal{M}$  such that  $|u_{kn}^*| = \omega_{kn}c_{kn}, |v_{nk}| = \theta_{nk}d_{nk}$ . Notice that  $c_{kn} \in L_{E^{1/2}}(\mathcal{M})$ ,  $d_{nk} \in L_{E^{1/2}}(\mathcal{M})$  and  $c_{kn}^{-1}, d_{nk}^{-1} \in \mathcal{M}$ . Hence, by Proposition 3.3 (i) in [4], there exist unitary operators  $v_{kn}, w_{nk} \in \mathcal{M}$  and  $h_{kn} \in H_{E^{1/2}}(\mathcal{A}), g_{nk} \in H_{E^{1/2}}(\mathcal{A})$  such that  $c_{kn} = h_{kn}v_{kn}$  and  $d_{nk} = w_{nk}g_{nk}$ , and  $h_{kn}^{-1}, g_{nk}^{-1} \in \mathcal{A}$ . Clearly,

$$x_n = \sum_{k=1}^{\infty} h_{kn}[v_{kn}\omega_{kn}^*u_{kn}^*v_{nk}\theta_{nk}w_{nk}]g_{nk}.$$

Set

$$y_{nk} = v_{kn}\omega_{kn}^*u_{kn}^*v_{nk}\theta_{nk}w_{nk}.$$

Then

$$x_n = \sum_{k=1}^{\infty} h_{kn}y_{nk}g_{nk} \quad \text{and} \quad \sup_n \|y_{nk}\|_{\infty} \leq 1.$$

The norm estimate is clear.  $\square$

Similar to Proposition 2.2, we have the following result.

**Proposition 2.6.** *Let  $E$  be an  $r$ -convex symmetric quasi Banach function space on  $[0; 1]$  for some  $0 < r < \infty$  and  $E$  do not contain  $c_0$ . Then*

$$H_E(\mathcal{A}; \ell_1) = \{(x_n) \in L_E(\mathcal{M}; \ell_1) : (x_n) \subset H_E(\mathcal{A})\}.$$

Moreover,

$$\|(x_n)\|_{L_E(\mathcal{M}; \ell_1)} = \|(x_n)\|_{H_E(\mathcal{A}; \ell_1)}, \quad \forall (x_n) \in H_E(\mathcal{A}; \ell_1).$$

Using Lemma 2.5 and Proposition 2.6 we obtain the following result.

**Theorem 2.7.** *Let  $E$  be a  $r$ -convex symmetric quasi Banach function space on  $[0; 1]$  for some  $0 < r < \infty$  and  $E$  do not contain  $c_0$ . Then  $H_E(\mathcal{A}; \ell_1)$  is a quasi-Banach space.*

**Proposition 2.8.** *Let  $E$  be an  $r$ -convex symmetric quasi Banach function space on  $[0; 1]$  for some  $0 < r < \infty$  and  $E$  do not contain  $c_0$ . Then*

$$H_E(\mathcal{A}; \ell_{\infty}) = H_r(\mathcal{A}; \ell_{\infty}) \cap L_E(\mathcal{M}; \ell_{\infty}) \quad \text{and} \quad H_E^0(\mathcal{A}; \ell_{\infty}) = H_r^0(\mathcal{A}; \ell_{\infty}) \cap L_E(\mathcal{M}; \ell_{\infty}).$$

*Proof.* We prove only the first equivalence. The proof of the second equivalence is similar. It is obvious that  $H_E(\mathcal{A}; \ell_{\infty}) \subset H_r(\mathcal{A}; \ell_{\infty}) \cap L_E(\mathcal{M}; \ell_{\infty})$ . To prove the converse inclusion let  $(y_n)_{n \geq 1} \in H_r(\mathcal{A}; \ell_{\infty}) \cap L_E(\mathcal{M}; \ell_{\infty})$ , then  $(y_n)_{n \geq 1} \in L_E(\mathcal{M}; \ell_{\infty})$ . By Proposition 3.3. in [4],  $(y_n) \subset H_r(\mathcal{A}) \cap L_E(\mathcal{M}) = H_E(\mathcal{A})$ . Applying Lemma 2.2 we find  $(y_n) \in H_E(\mathcal{A}; \ell_{\infty})$ .  $\square$

**Proposition 2.9.** *Let  $E$  be a  $r$ -convex symmetric quasi Banach function space on  $[0; 1]$  for some  $0 < r < \infty$  and  $E$  do not contain  $c_0$ . Then*

$$H_E(\mathcal{A}; \ell_1) = H_r(\mathcal{A}; \ell_1) \cap L_E(\mathcal{M}; \ell_1) \quad \text{and} \quad H_E^0(\mathcal{A}; \ell_1) = H_r^0(\mathcal{A}; \ell_1) \cap L_E(\mathcal{M}; \ell_1).$$

The following proposition is analogue of Proposition 2 in [20] on the  $H_E(\mathcal{A}; \ell_{\infty})$  space.

**Proposition 2.10.** *Let  $E$  be a symmetric Banach function space on  $[0; 1]$  and  $E$  do not contain  $c_0$ . Then we have the following, where  $H_E^0(\mathcal{A}; \ell_\infty) = \{x \in H_E(\mathcal{A}; \ell_\infty) : \Phi(x_n) = 0, \forall n\}$  :*

$$H_E(\mathcal{A}; \ell_\infty) = \{x \in L_E(\mathcal{M}; \ell_\infty) : \tau(x_n c) = 0, \text{ for all } c \in \mathcal{A}_0 \text{ and } n\}.$$

Moreover,

$$H_E^0(\mathcal{A}; \ell_\infty) = \{x \in L_E(\mathcal{M}; \ell_\infty) : \tau(x_n c) = 0, \text{ for all } c \in \mathcal{A} \text{ and } n\}. \tag{3}$$

*Proof.* The inclusion  $H_E(\mathcal{A}; \ell_\infty) \subset \{x \in L_E(\mathcal{M}; \ell_\infty) : \tau(x_n c) = 0, \text{ for all } c \in \mathcal{A}_0 \text{ and } n\}$  is clearly. Let  $y \in \{x \in L_E(\mathcal{M}; \ell_\infty) : \tau(x_n c) = 0, \text{ for all } c \in \mathcal{A}_0 \text{ and } n\}$ . Then by Lemma 2.1 (i) there exist  $a \in H_{E^{1/2}}(\mathcal{A})$ ,  $b \in H_{E^{1/2}}(\mathcal{A})$  and  $z_n \in \mathcal{M}$  such that

$$y_n = az_n b, \forall n$$

where  $a^{-1}, b^{-1} \in \mathcal{A}$  and  $\sup_n \|y_n\|_\infty \leq 1$ . On the other hand, we have  $\tau(y_n c) = 0, \forall c \in \mathcal{A}_0$ . Since  $a^{-1}sb^{-1} \in \mathcal{A}_0, \forall s \in \mathcal{A}_0$ , substituting  $c$  by  $a^{-1}sb^{-1}$  we obtain  $z_n \in \mathcal{A}$  (see [4, Lemma 3.1.]), so  $(y_n) \in H_E(\mathcal{A}; \ell_\infty)$ . Now we prove the (3). It is obvious that  $H_E^0(\mathcal{A}; \ell_\infty) \subset \{x \in L_E(\mathcal{M}; \ell_\infty) : \tau(x_n c) = 0, \text{ for all } c \in \mathcal{A} \text{ and } n\}$ . Let  $x \in L_E(\mathcal{M}; \ell_\infty)$ , then as above by using Lemma 2.1 (i) and since  $\tau(x_n d) = 0, \forall d \in \mathcal{A}_0$  we get that  $x \in H_E(\mathcal{A}; \ell_\infty)$ . On the other hand we have  $\tau(x_n c) = 0, \forall c \in \mathcal{A}$ . Then since  $x_n \in L_E(\mathcal{M})$ , we deduce  $x_n \in H_E^0(\mathcal{A})$  (see [4, Lemma 3.1.]), which is the conclusion.  $\square$

### 3. Contractibility of $\Phi$ on $H_E(\mathcal{A}; \ell_\infty)$ and $H_E(\mathcal{A}; \ell_1)$ Spaces

It is well-known that conditional expectation  $\Phi$  extends to a contractive projection from  $L_p(\mathcal{M})$  onto  $L_p(\mathcal{D})$  for every  $1 \leq p \leq \infty$ . In general,  $\Phi$  cannot be, of course, continuously extended to  $L_p(\mathcal{M})$  for  $p < 1$ . However, in [3] proved that  $\Phi$  contractive projection from  $H_p(\mathcal{A})$  onto  $L_p(\mathcal{D})$  for  $p < 1$ . In this section we prove that  $\Phi$  extends to a contractive projection on  $H_E(\mathcal{A}; \ell_\infty)$  and  $H_E(\mathcal{A}; \ell_1)$  spaces.

**Theorem 3.1.** *Let  $E$  be a symmetric quasi-Banach function space on  $[0;1]$  with  $M^{(r)}(E) = 1$  for some  $0 < r < \infty$  and let  $h = (h_n)_{n \geq 1} \subset H_E(\mathcal{A})$ . Define  $(h_n)_{n \geq 1} \mapsto (\Phi(h_n))_{n \geq 1}$ , then  $\Phi$  extends to a contractive projection from  $H_E(\mathcal{A}; \ell_\infty)$  onto  $L_E(\mathcal{D}; \ell_\infty)$ , i.e.*

$$\|\Phi(h)\|_{L_E(\mathcal{D}; \ell_\infty)} \leq \|h\|_{H_E(\mathcal{A}; \ell_\infty)}$$

for all  $h \in H_E(\mathcal{A}; \ell_\infty)$ . The extension will be denoted still by  $\Phi$ .

*Proof.* Let  $h = (h_n)_{n \geq 1} \in H_E(\mathcal{A}; \ell_\infty)$ , then for all  $\varepsilon > 0$  there exist  $a, b \in H_{E^{1/2}}(\mathcal{A})$  and a bounded sequence  $(x_n) \subset \mathcal{A}$  such that for all  $n, h_n = ax_n b$ , and

$$\|(h_n)_{n \geq 1}\|_{H_E(\mathcal{A}; \ell_\infty)} + \varepsilon \geq \|a\|_{H_{E^{1/2}}(\mathcal{A})} \sup_n \|x_n\|_\infty \|b\|_{H_{E^{1/2}}(\mathcal{A})}.$$

Hence, by Corollary 2.3. and Theorem 2.2. in [4],

$$\Phi(h_n) = \Phi(ax_n b) = \Phi(a)\Phi(x_n)\Phi(b),$$

where

$$\Phi(a) \in L_E(\mathcal{D}), \quad \Phi(x_n) \in \mathcal{D}, \quad \Phi(b) \in L_E(\mathcal{D})$$

and

$$\|\Phi(a)\|_{L_{E^{1/2}}(\mathcal{D})} \leq \|a\|_{H_{E^{1/2}}(\mathcal{A})}, \quad \|\Phi(x_n)\|_\infty \leq \|x_n\|_\infty, \quad \|\Phi(b)\|_{L_{E^{1/2}}(\mathcal{D})} \leq \|b\|_{H_{E^{1/2}}(\mathcal{A})}.$$

Therefore,

$$\begin{aligned} \|(\Phi(h_n))_{n \geq 1}\|_{L_E(\mathcal{D}; \ell_\infty)} &\leq \|\Phi(a)\|_{L_{E^{1/2}}(\mathcal{D})} \sup_n \|\Phi(x_n)\|_{L_\infty(\mathcal{D})} \|\Phi(b)\|_{L_{E^{1/2}}(\mathcal{D})} \\ &\leq \|a\|_{H_{E^{1/2}}(\mathcal{A})} \sup_n \|x_n\|_{H_\infty(\mathcal{A})} \|b\|_{H_{E^{1/2}}(\mathcal{A})} \leq \|(h_n)\|_{H_E(\mathcal{A}; \ell_\infty)} + \varepsilon. \end{aligned}$$

Then letting  $\varepsilon \rightarrow 0$  we obtain the desired inequality.  $\square$



**Theorem 3.2.** Let  $E$  be a symmetric quasi-Banach function space on  $[0;1]$  with  $M^{(r)}(E) = 1$  for some  $0 < r < \infty$  and let  $y = (y_n)_{n \geq 1} \subset H_E(\mathcal{A})$ . Define  $(y_n)_{n \geq 1} \mapsto (\Phi(y_n))_{n \geq 1}$ , then  $\Phi$  extends to a contractive projection from  $H_E(\mathcal{A}; \ell_1)$  onto  $L_E(\mathcal{D}; \ell_1)$ , i.e.

$$\|\Phi(y)\|_{L_E(\mathcal{D}; \ell_1)} \leq \|y\|_{H_E(\mathcal{A}; \ell_1)}$$

for all  $y \in H_E(\mathcal{A}; \ell_1)$ . The extension will be denoted still by  $\Phi$ .

*Proof.* Let  $y = (y_n)_{n \geq 1} \in H_E(\mathcal{A}; \ell_1)$ , then for all  $\varepsilon > 0$  there are  $(u_{kn})_{k,n \geq 1}$  and  $(v_{nk})_{n,k \geq 1}$  in  $H_{E^{1/2}}(\mathcal{A})$  such that

$$x_n = \sum_{k=1}^{\infty} u_{kn} v_{nk}, \quad \forall n,$$

and  $\sum_{k,n=1}^{\infty} u_{kn} u_{kn}^* \in L_E(\mathcal{M})$  and  $\sum_{n,k=1}^{\infty} v_{nk}^* v_{nk} \in L_E(\mathcal{M})$ , and

$$\|(y_n)_{n \geq 1}\|_{H_E(\mathcal{A}; \ell_1)} + \varepsilon \geq \left\| \sum_{k,n=1}^{\infty} u_{kn} u_{kn}^* \right\|_{H_E(\mathcal{A})}^{\frac{1}{2}} \left\| \sum_{k,n=1}^{\infty} v_{nk}^* v_{nk} \right\|_{H_E(\mathcal{A})}^{\frac{1}{2}}.$$

Hence, by Corollary 2.3. and Theorem 2.2. in [4]

$$\Phi(y_n) = \Phi\left(\sum_{k=1}^{\infty} u_{kn} v_{nk}\right) = \sum_{k=1}^{\infty} \Phi(u_{kn} v_{nk}) = \sum_{k=1}^{\infty} \Phi(u_{kn}) \Phi(v_{nk}), \quad \forall n.$$

Then by using the inequality in the proof of Lemma 5.1 in [4] we obtain

$$\begin{aligned} \|(\Phi(y_n))_{n \geq 1}\|_{L_E(\mathcal{D}; \ell_1)} &= \left\| \left( \sum_{k=1}^{\infty} \Phi(u_{kn}) \Phi(v_{nk}) \right)_{n \geq 1} \right\|_{L_E(\mathcal{D}; \ell_1)} \\ &\leq \left\| \left( \sum_{k,n=1}^{\infty} |\Phi(u_{kn}^*)|^2 \right)^{1/2} \right\|_{L_{E^{1/2}}(\mathcal{D})} \left\| \left( \sum_{k,n=1}^{\infty} |\Phi(v_{nk})|^2 \right)^{1/2} \right\|_{L_{E^{1/2}}(\mathcal{D})} \\ \text{equation} &\leq \left\| \left( \sum_{k,n=1}^{\infty} |u_{kn}^*|^2 \right)^{1/2} \right\|_{H_{E^{1/2}}(\mathcal{A})} \left\| \left( \sum_{k,n=1}^{\infty} |v_{nk}|^2 \right)^{1/2} \right\|_{H_{E^{1/2}}(\mathcal{A})} \\ &\leq \|(y_n)_{n \geq 1}\|_{H_E(\mathcal{A}; \ell_1)} + \varepsilon. \end{aligned}$$

So letting  $\varepsilon \rightarrow 0$  we obtain verifies inequality.  $\square$

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