

# A tale of two inequalities

R. Blei, Department of Mathematics  
University of Connecticut

July 21, 2014

## Abstract

The Khintchin inequality (1930) and the Grothendieck inequality (1953) are among the important and fundamental mathematical discoveries in the last century, each a milestone in the development of modern analysis. I will discuss certain upgrades of these two inequalities, and also a basic connection between them.

## The setting

Start with the space of  $\{-1, 1\}$ -valued functions on  $\mathbb{N}$ ,

$$\Omega = \{-1, 1\}^{\mathbb{N}},$$

endowing it with the usual product topology, i.e.,

$$\omega_n \xrightarrow[n \rightarrow \infty]{} \omega \text{ in } \Omega \Leftrightarrow \omega_n(j) \xrightarrow[n \rightarrow \infty]{} \omega(j) \text{ for each } j \in \mathbb{N}.$$

Define multiplication in  $\Omega$  by coordinate-wise multiplication, i.e., if  $\omega, \omega' \in \Omega$ , then

$$(\omega \cdot \omega')(j) = \omega(j)\omega'(j), \quad j \in \mathbb{N}.$$

Let  $\mathbb{P}$  be the uniform probability measure on  $\Omega$ , i.e.,  $\mathbb{P}$  is the infinite product measure  $\mathbb{P}_0^{\mathbb{N}}$ , where

$$\mathbb{P}_0(\{1\}) = \mathbb{P}_0(\{-1\}) = \frac{1}{2}.$$

# The Rademacher system and the Walsh system

Consider the system of projections  $R := \{r_j : j \in \mathbb{N}\}$ ,

$$r_j(\omega) = \omega(j), \quad \omega \in \Omega, \quad j \in \mathbb{N} \quad (\text{Rademacher characters}),$$

and adjoin to it the function  $r_0 \equiv 1$  on  $\Omega$ .

**Note.** The system  $R$  is *independent*.

Next take all finite products of Rademacher characters

$$W := \left\{ w : w = \prod_{r \in F} r, \quad F \subset R, \quad |F| < \infty \right\} \quad (\text{Walsh characters}).$$

Then,

$$W = \widehat{\Omega} \quad (\text{continuous characters on } \Omega).$$

I.e.,  $W$  is an orthonormal basis for  $L^2(\Omega, \mathbb{P})$ , generated by  $R$ .

# Walsh series

Recall the classical Banach spaces

$$L^p(\Omega, \mathbb{P}) \quad (1 \leq p \leq \infty), \quad C(\Omega), \quad M(\Omega),$$

and the duality between them

$$L^p(\Omega, \mathbb{P})^* = L^q(\Omega, \mathbb{P}), \quad 1 \leq p < \infty, \quad q = \frac{p}{p-1}, \quad C(\Omega)^* = M(\Omega).$$

For  $f \in L^1(\Omega, \mathbb{P})$  and  $\mu \in M(\Omega)$ , we have the Walsh transforms

$$\hat{f}(w) = \int_{\omega \in \Omega} w(\omega) f(\omega) \mathbb{P}(d\omega), \quad \hat{\mu}(w) = \int_{\omega \in \Omega} w(\omega) \mu(d\omega), \quad w \in W,$$

and then the representations of  $f$  and  $\mu$  by the Walsh series

$$S[f] \sim \sum_{w \in W} \hat{f}(w) w, \quad S[\mu] \sim \sum_{w \in W} \hat{\mu}(w) w.$$

# Issues regarding spectra

Note the proper inclusions

$$\mathcal{A}(\Omega) \subsetneq \mathcal{C}(\Omega) \subsetneq L^\infty(\Omega, \mathbb{P}) \subsetneq L^p(\Omega, \mathbb{P}) \subsetneq L^2(\Omega, \mathbb{P}) \subsetneq L^1(\Omega, \mathbb{P}) \subsetneq M(\Omega),$$

where

$$\mathcal{A}(\Omega) = \{f \in \mathcal{C}(\Omega) : \sum_{w \in W} |\hat{f}(w)| < \infty\}.$$

Let  $\mathcal{D}(\Omega)$  stand for any of the spaces above, and define

$$\mathcal{D}_E(\Omega) = \{\mathbf{x} \in \mathcal{D}(\Omega) : \hat{\mathbf{x}}(w) = 0, w \notin E\}, \quad E \subset W.$$

**Questions.**  $E \subset W$ ,

$$\mathcal{A}_E(\Omega) \stackrel{?}{=} \mathcal{C}_E(\Omega) \stackrel{?}{=} L_E^\infty(\Omega, \mathbb{P}) \stackrel{?}{=} L_E^p(\Omega, \mathbb{P}) \stackrel{?}{=} L_E^2(\Omega, \mathbb{P}) \stackrel{?}{=} L_E^1(\Omega, \mathbb{P}) \stackrel{?}{=} M_E(\Omega).$$

# Independence of the Rademacher system implies

## Theorem 1

$$\mathcal{A}_R(\Omega) = \mathcal{C}_R(\Omega) = L_R^\infty(\Omega, \mathbb{P}) \subsetneq L_R^p(\Omega, \mathbb{P}) = L_R^2(\Omega, \mathbb{P}) = L_R^1(\Omega, \mathbb{P}) = M_R(\Omega).$$

- The first two equalities (*Sidon property* and *Rosenthal property*) are easy to verify.
- So is the *proper* inclusion  $L_R^\infty \subsetneq L_R^p$ ,  $p < \infty$ .
- The equality  $L_R^p = L_R^2$  ( $\Lambda(p)$ -property) is a consequence of the Khintchin inequalities (Khintchin, 1924).
- The equality  $L_R^2 = L_R^1$  ( $\Lambda(2)$ -property) follows from the preceding equality (Littlewood, 1930).
- The last equality  $L_R^1 = M_R$  (*Riesz property*) is easy to verify.

Our focus is on the  $\Lambda(2)$ -property of  $R$ .

# The $L^1_R \hookrightarrow L^2$ - Khintchin inequality

## Theorem 2 (Littlewood, 1930)

For every  $f \in L^2_R(\Omega, \mathbb{P})$ ,

$$\|f\|_{L^1(\Omega, \mathbb{P})} \leq \|f\|_{L^2(\Omega, \mathbb{P})} \leq \sqrt{3} \|f\|_{L^1(\Omega, \mathbb{P})}. \quad (1)$$

*I.e.,*

$$\sup \left\{ \frac{\|f\|_{L^2(\Omega, \mathbb{P})}}{\|f\|_{L^1(\Omega, \mathbb{P})}} : f \in L^2_R, f \neq \mathbf{0} \right\} := \kappa \leq \sqrt{3}. \quad (2)$$

**Note.**

$$\kappa < \infty \Leftrightarrow L^1_R(\Omega, \mathbb{P}) = L^2_R(\Omega, \mathbb{P}). \quad (3)$$

The assertion in (2) with various upper estimates for the *Khintchin constant*  $\kappa$  was observed nearly a century ago, independently, by Littlewood, Orlicz, Steinhaus, and Zygmund;  $\kappa = \sqrt{2}$  was proved by S. Szarek in his 1976 Master's thesis.

# Littlewood's proof

**Step 1.** By independence of  $R$  and elementary counting,

$$\begin{aligned} \int_{\Omega} \left| \sum_n \mathbf{x}(n) r_n \right|^4 d\mathbb{P} &= \sum_{n_1, n_2, n_3, n_4} \mathbf{x}(n_1) \mathbf{x}(n_2) \overline{\mathbf{x}(n_3) \mathbf{x}(n_4)} \int_{\Omega} r_{n_1} r_{n_2} r_{n_3} r_{n_4} d\mathbb{P} \\ &\leq 3 \sum_{n_1, n_2} |\mathbf{x}(n_1)|^2 |\mathbf{x}(n_2)|^2. \end{aligned}$$

i.e.,

$$\left\| \sum_n \mathbf{x}(n) r_n \right\|_{L^4} \leq 3^{\frac{1}{4}} \left\| \sum_n \mathbf{x}(n) r_n \right\|_{L^2}. \quad (4)$$

**Step 2.** Write

$$\int_{\Omega} \left| \sum_n \mathbf{x}(n) r_n \right|^2 d\mathbb{P} = \int_{\Omega} \left| \sum_n \mathbf{x}(n) r_n \right|^{\frac{2}{3}} \left| \sum_n \mathbf{x}(n) r_n \right|^{\frac{4}{3}} d\mathbb{P}.$$

By Hölder, Step 1, and arithmetic,

$$\left\| \sum_n \mathbf{x}(n) r_n \right\|_{L^2} \leq \sqrt{3} \left\| \sum_n \mathbf{x}(n) r_n \right\|_{L^1}.$$



## First application: Littlewood's mixed-norm inequality

Let  $(a_{jk})_{j,k}$  be a finite scalar array. Then,

$$\sum_j \left( \sum_k |a_{jk}|^2 \right)^{\frac{1}{2}} \leq 2\sqrt{2} \sup_{\omega_1, \omega_2} \left| \sum_{j,k} a_{jk} r_j(\omega_1) r_k(\omega_2) \right|. \quad (5)$$

**Proof:**

$$\begin{aligned} \sup_{\omega_1, \omega_2} \left| \sum_{j,k} a_{jk} r_j(\omega_1) r_k(\omega_2) \right| &= \sup_{\omega_1} \sup_{\omega_2} \left| \sum_j \left( \sum_k a_{jk} r_k(\omega_2) \right) r_j(\omega_1) \right| \\ &\geq \frac{1}{2} \sup_{\omega} \sum_j \left| \sum_k a_{jk} r_k(\omega) \right| \\ &\geq \frac{1}{2} \sum_j \int_{\Omega} \left| \sum_k a_{jk} r_k(\omega) \right| \mathbb{P}(d\omega) \geq \frac{1}{2\sqrt{2}} \sum_j \left( \sum_k |a_{jk}|^2 \right)^{\frac{1}{2}} \\ &\quad \text{(by the Khintchin } (L_R^1 \leftrightarrow L^2)\text{-inequality).} \end{aligned}$$

## Foreshadowing the Grothendieck inequality...

**Littlewood's mixed-norm inequality** asserts:

for all finite scalar arrays  $(a_{jk})_{j,k}$ ,

$$\sup \left\{ \left| \sum_{j,k} a_{jk} \langle \mathbf{e}_j, \mathbf{y}_k \rangle \right| : \mathbf{y}_k \in B_{\ell^2} \right\} \leq 2\sqrt{2} \left\| \sum_{j,k} a_{jk} r_j \otimes r_k \right\|_{\infty}, \quad (6)$$

where  $\mathbf{e}_j$ ,  $j \in \mathbb{N}$ , is the standard basis in the Euclidean space  $\ell^2(\mathbb{N})$ ,  $\langle \cdot, \cdot \rangle$  is the usual dot product, and  $B_{\ell^2}$  is the Euclidean ball in  $\ell^2(\mathbb{N})$ .

Whereas **Grothendieck's inequality** [Grothendieck, 1953] asserts:

there exists  $K > 0$  such that for all finite scalar arrays  $(a_{jk})_{j,k}$ ,

$$\sup \left\{ \left| \sum_{j,k} a_{jk} \langle \mathbf{x}_j, \mathbf{y}_k \rangle \right| : \mathbf{x}_j, \mathbf{y}_k \in B_{\ell^2} \right\} \leq K \left\| \sum_{j,k} a_{jk} r_j \otimes r_k \right\|_{\infty}. \quad (7)$$

# The dual statement

The Khintchin  $(L_R^1 \hookrightarrow L^2)$ -inequality in its dual form,

$$(L_R^2)^* = (L_R^1)^*,$$

becomes (via Hahn-Banach, F. Riesz, and Parseval)

$$\ell^2(\mathbb{N}) = (L^\infty(\Omega, \mathbb{P}))^\wedge \Big|_R.$$

This means: there exists a mapping

$$G : \ell^2(\mathbb{N}) \rightarrow L^\infty(\Omega, \mathbb{P}),$$

such that

$$G(\mathbf{x}) = \sum_n \mathbf{x}(n)r_n + g(\mathbf{x}),$$

$$g(\mathbf{x}) \in L_{W \setminus R}^2 = (L_R^2)^\perp, \quad \mathbf{x} \in \ell^2(\mathbb{N}).$$

We refer to  $G$  as an  $L^\infty$ -**interpolant**, and to  $g$  as a **perturbation**.

## What can be said about the interpolants?

The Khintchin ( $L^1_R \leftrightarrow L^2$ )-inequality, with  $\kappa = \sqrt{2}$ , implies: there exist perturbations  $g$ , such that for all  $\mathbf{x} \in B_{\ell^2}$ ,

$$\|g(\mathbf{x})\|_{L^2} \leq 1, \quad (8)$$

and

$$\left\| \sum_n \mathbf{x}(n) r_n + g(\mathbf{x}) \right\|_{L^\infty} \leq \sqrt{2}. \quad (9)$$

**Question 1.** How "small" can  $g$  be, and still satisfy

$$\sup \left\{ \left\| \sum_n \mathbf{x}(n) r_n + g(\mathbf{x}) \right\|_{L^\infty} : \mathbf{x} \in B_{\ell^2} \right\} < \infty? \quad (10)$$

To phrase **Question 1** precisely, for  $\delta > 0$  and  $\mathbf{x} \in B_{\ell^2}$ , let

$$u_R(\mathbf{x}; \delta) = \inf \left\{ \left\| \sum_n \mathbf{x}(n) r_n + \mathbf{g}(\mathbf{x}) \right\|_{L^\infty} : \mathbf{g}(\mathbf{x}) \in (L_R^2)^\perp, \|\mathbf{g}(\mathbf{x})\|_{L^2} \leq \delta \right\},$$

and then define

$$u_R(\delta) = \sup \{ u_R(\mathbf{x}; \delta) : \mathbf{x} \in B_{\ell^2} \} \quad (\text{uniformizing constants}).$$

**Problem.** Compute  $u_R(\delta)$ ,  $\delta > 0$ .

**Note.**  $u_R(1) = \sqrt{2}$  follows from  $\kappa = \sqrt{2}$ , but it is not obvious that

$$u_R(\delta) < \infty, \quad 0 < \delta < 1.$$

## Another issue...

The Khintchin inequality guarantees existence of a perturbation  $g$  (via Hahn-Banach and F. Riesz), but does not guarantee its continuity.

**Question 2.** Can  $g(\mathbf{x})$ ,  $\mathbf{x} \in B_{\ell^2}$ , be constructed continuously in  $(L^2_R)^\perp$ , say, with respect to the Euclidean norm in  $\ell^2(\mathbb{N})$ , or the weak topology in  $B_{\ell^2}$ ?

Specifically, let

$$\kappa_C = \inf \left\{ \left\| \sum_n \mathbf{x}(n)r_n + g(\mathbf{x}) \right\|_{L^\infty} : \text{norm-continuous } g : B_{\ell^2} \rightarrow (L^2_R)^\perp \right\},$$

$$\kappa_{WC} = \inf \left\{ \left\| \sum_n \mathbf{x}(n)r_n + g(\mathbf{x}) \right\|_{L^\infty} : \text{weak-continuous } g : B_{\ell^2} \rightarrow (L^2_R)^\perp \right\}.$$

**Problem.**  $\kappa_C = ?$   $\kappa_{WC} = ?$

# An $L^\infty$ -valued Riesz product

Define the product

$$\mathfrak{R}(\mathbf{x}) \sim \prod_{n \in \mathbb{N}} (1 + \mathbf{x}(n)r_n), \quad \mathbf{x} \in \mathbb{R}^{\mathbb{N}}, \quad (11)$$

to be the formal Walsh series

$$\mathfrak{R}(\mathbf{x}) \sim \sum_{k=1}^{\infty} \left( \sum_{\{n_1, \dots, n_k\} \subset \mathbb{N}} \mathbf{x}(n_1) \cdots \mathbf{x}(n_k) r_{n_1} \cdots r_{n_k} \right), \quad (12)$$

and let

$$Q(\mathbf{x}) := \Im \mathfrak{R}(i\mathbf{x})$$

$$\sim \sum_{k=1}^{\infty} (-1)^{k-1} \left( \sum_{\{n_1, \dots, n_{2k-1}\} \subset \mathbb{N}} \mathbf{x}(n_1) \cdots \mathbf{x}(n_{2k-1}) r_{n_1} \cdots r_{n_{2k-1}} \right)$$

where  $i = \sqrt{-1}$ , and  $\Im$  denotes the imaginary part.

### Lemma 3 (Salem and Zygmund, 1948)

If  $\mathbf{x} \in \ell_{\mathbb{R}}^2(\mathbb{N})$  (= Real Euclidean space), then  $Q(\mathbf{x}) \in L^\infty(\Omega, \mathbb{P})$ , and

$$\|Q(\mathbf{x})\|_{L^\infty} \leq e^{\frac{\|\mathbf{x}\|_2^2}{2}}. \quad (13)$$

#### Proof.

For  $N > 0$ ,  $\mathbf{x} \in \ell_{\mathbb{R}}^2(\mathbb{N})$ , estimate

$$\begin{aligned} \left\| \prod_{n=1}^N (1 + i\mathbf{x}(n)r_n) \right\|_{L^\infty} &= \left( \prod_{n=1}^N (1 + |\mathbf{x}(n)|^2) \right)^{\frac{1}{2}} \\ &= e^{\frac{1}{2} \sum_{n \in F} \log(1 + |\mathbf{x}(n)|^2)} \\ &\leq e^{\frac{\|\mathbf{x}\|_2^2}{2}}. \end{aligned} \quad (14)$$

Now take a weak\*- $L^\infty$  limit.





# Uniformizability and continuity

## Theorem 4

Let

$$G_u(\mathbf{x}) = uQ(\mathbf{x}/u), \quad u > 0, \quad \mathbf{x} \in B_{\ell^2}. \quad (15)$$

Then,

$$G_u(\mathbf{x}) = \sum_n \mathbf{x}(n)r_n + g_u(\mathbf{x}), \quad (16)$$

$$\|G_u(\mathbf{x})\|_{L^\infty} \leq ue^{1/2u^2}, \quad u > 0, \quad \mathbf{x} \in B_{\ell^2},$$

where  $g_u(\mathbf{x}) \in L^2_{W \setminus R}$ , and

$$\|g_u(\mathbf{x})\|_{L^2} \leq u\sqrt{\sinh(\|\mathbf{x}/u\|_2^2) - \|\mathbf{x}/u\|_2^2}. \quad (17)$$

Moreover,  $g_u : B_{\ell^2} \rightarrow L^2(\Omega, \mathbb{P})$  is both norm- and weakly continuous.

In particular,

$$\|g_u(\mathbf{x})\|_{L^2} \leq \frac{1}{u^2}, \quad u \geq 1, \quad \|\mathbf{x}\|_2 \leq 1, \quad (18)$$

and therefore,

### Corollary 5

$$u_R(\delta) = \mathcal{O}\left(\frac{1}{\sqrt{\delta}}\right), \quad \delta \in (0, 1). \quad (19)$$

$$\sqrt{2} \leq \kappa_C \leq 2\sqrt{e}, \quad \sqrt{2} \leq \kappa_{WC} \leq 2\sqrt{e}.$$

# The Grothendieck inequality

There exists  $1 < K < \infty$ , such that for every finite scalar array  $(a_{jk})$ ,

$$\sup \left\{ \left| \sum_{j,k} a_{jk} \langle \mathbf{x}_j, \mathbf{y}_k \rangle \right| : \mathbf{x}_j, \mathbf{y}_k \in B_{\ell^2} \right\} \leq K \sup \left\{ \left| \sum_{j,k} a_{jk} s_j t_k \right| : s_j, t_k \in [-1, 1] \right\}$$

An equivalent assertion had appeared in Grothendieck's 1953 *Resumé*, and remained unnoticed until its reformulation above in [Lindenstrauss and Pelczynski, 1968]. Since its reformulation, known as *the Grothendieck inequality*, it has been applied in functional, harmonic, and stochastic analysis, and recently also in theoretical physics and theoretical computer science. (See [Pisier, 2012].)

The evaluation of the "smallest"  $K$ , denoted by  $\mathcal{K}_G$  and dubbed *the Grothendieck constant*, is an open problem. For the latest on it, see [Braverman et al., 2011].

# The dual statement

## Proposition 1

The Grothendieck inequality holds  $\Leftrightarrow$  there exists a probability space  $(\mathcal{X}, \mu)$ , and a one-one map

$$\Phi : B_{\ell^2} \rightarrow L^\infty(\mathcal{X}, \mu), \quad (20)$$

such that

$$\|\Phi(\mathbf{x})\|_{L^\infty} \leq K, \quad \mathbf{x} \in B_{\ell^2}, \quad (21)$$

and

$$\langle \mathbf{x}, \mathbf{y} \rangle = \int_{\mathcal{X}} \Phi(\mathbf{x})\Phi(\bar{\mathbf{y}})d\mu, \quad \mathbf{x} \in B_{\ell^2}, \mathbf{y} \in B_{\ell^2}. \quad (22)$$

**Note.** The Grothendieck inequality implies  $\mathcal{X} = \Omega_{B_{\ell^2}} \times \Omega_{B_{\ell^2}}$ , where

$$\Omega_{B_{\ell^2}} = \{-1, 1\}^{B_{\ell^2}}.$$

## Khintchin falls short

The Khintchin ( $L^1_R \hookrightarrow L^2$ )-inequality implies an instance of the Grothendieck inequality (the Littlewood mixed-norm inequality), but not the full statement. Specifically, it provides an  $L^\infty$ -interpolant

$$G = U + g : \ell^2(\mathbb{N}) \rightarrow L^\infty(\Omega, \mathbb{P}),$$

where

$$U\mathbf{x} = \sum_n \mathbf{x}(n)r_n, \quad g(\mathbf{x}) \in (L^2_R)^\perp, \quad \mathbf{x} \in \ell^2(\mathbb{N}),$$

and

$$\int_\Omega G(\mathbf{x})G(\bar{\mathbf{y}})d\mathbb{P} = \langle \mathbf{x}, \mathbf{y} \rangle + \int_\Omega g(\mathbf{x})g(\bar{\mathbf{y}})d\mathbb{P}, \quad (23)$$

but does not assure that second term on the right side of (23) vanishes.

**Idea.** Let  $G = G_2$  of Theorem 4, in which case

$$\|g(\mathbf{x})\|_{L^2} \leq \frac{1}{4}, \quad \mathbf{x} \in B_{\ell^2},$$

## and then uniformizability does it...

Via Parseval,

$$\begin{aligned}\int_{\Omega} G(\mathbf{x})G(\bar{\mathbf{y}})d\mathbb{P} &= \langle \mathbf{x}, \mathbf{y} \rangle + \int_{\Omega} g(\mathbf{x})g(\bar{\mathbf{y}})d\mathbb{P} \\ &= \langle \mathbf{x}, \mathbf{y} \rangle + \text{"error"} \\ &= \langle \mathbf{x}, \mathbf{y} \rangle + \sum_{w \in W \setminus R} \widehat{g(\mathbf{x})}(w)\widehat{g(\bar{\mathbf{y}})}(w).\end{aligned}\tag{24}$$

- Note: "error" is a dot product of two vectors in  $\ell^2(W \setminus R)$ .
- Apply  $G$  to each of these two vectors (after re-indexing), and apply Parseval's formula again.
- Subtract result from (24), and repeat...

Convergence of the recursion is guaranteed by uniformizability of  $R$ .

# A Parseval-like formula

## Theorem 6

*There exists an injection*

$$\Phi : B_{\ell^2} \rightarrow L^\infty(\Omega, \mathbb{P}),$$

*which is  $(\ell^2 \rightarrow L^2)$ -continuous,  $(\text{weak-}\ell^2 \rightarrow \text{weak}^*\text{-}L^\infty)$ -continuous, and such that*

$$\|\Phi(\mathbf{x})\|_{L^\infty} \leq K, \quad \mathbf{x} \in B_{\ell^2}, \quad (25)$$

*where  $K > 1$  is a universal constant, and*

$$\langle \mathbf{x}, \mathbf{y} \rangle = \int_{\Omega} \Phi(\mathbf{x})\Phi(\bar{\mathbf{y}})d\mathbb{P}, \quad \mathbf{x}, \mathbf{y} \in B_{\ell^2}. \quad (26)$$

**Note.** The Grothendieck constant  $\mathcal{K}_G \leq K^2$ , where  $K$  is the constant in (25).

# Constants?

Let

$$\|\Phi\|_{\infty, L^\infty} = \sup \{ \|\Phi(\mathbf{x})\|_{L^\infty} : \mathbf{x} \in B_{\ell^2} \},$$

where  $\Phi$  is the injection in Theorem 6, and let

$$\mathcal{K}_{GC} = \inf_{\Phi} \|\Phi\|_{\infty, L^\infty}^2,$$

where *infimum* is taken over all continuous injections

$$\Phi : B_{\ell^2} \rightarrow L^\infty(\mathcal{X}, \mu)$$

that satisfy Theorem 6, with  $(\mathcal{X}, \mu)$  in place of  $(\Omega, \mathbb{P})$ .

Then,

$$\mathcal{K}_G (= \text{the Grothendieck constant}) \leq \mathcal{K}_{GC}.$$

**Question.**

$$\mathcal{K}_G < \mathcal{K}_{GC} ?$$



**Gracias!**