

Grothendieck's inequalities revisited

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Abstract

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Introduction

Let X be a normed space. We denote by S_X , B_X , and X^* the unit sphere, the closed unit ball, and the dual space, respectively of X . If X is a Banach dual space we write X_* for a predual of X .

1 Little Grothendieck's inequality

We recall that a complex JB*-triple is a complex Banach space \mathcal{E} with a continuous triple product $\{., ., .\} : \mathcal{E} \times \mathcal{E} \times \mathcal{E} \rightarrow \mathcal{E}$ which is bilinear and symmetric in the outer variables and conjugate linear in the middle variable, and satisfies:

1. (Jordan Identity) $L(a, b)\{x, y, z\} = \{L(a, b)x, y, z\} - \{x, L(b, a)y, z\} + \{x, y, L(a, b)z\}$ for all a, b, c, x, y, z in \mathcal{E} , where $L(a, b)x := \{a, b, x\}$;
2. The map $L(a, a)$ from \mathcal{E} to \mathcal{E} is an hermitian operator with nonnegative spectrum for all a in \mathcal{E} ;

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3. $\|\{a, a, a\}\| = \|a\|^3$ for all a in \mathcal{E} .

Complex JB*-triples have been introduced by W. Kaup in order to provide an algebraic setting for the study of bounded symmetric domains in complex Banach spaces (see [K1], [K2] and [U]).

By a complex JBW*-triple we mean a complex JB*-triple which is a dual Banach space. We recall that the triple product of every complex JBW*-triple is separately weak*-continuous [BT], and that the bidual \mathcal{E}^{**} of a complex JB*-triple \mathcal{E} is a JBW*-triple whose triple product extends the one of \mathcal{E} [Di].

Given a complex JBW*-triple \mathcal{W} and a norm-one element φ in the predual \mathcal{W}_* of \mathcal{W} , we can construct a prehilbert seminorm $\|\cdot\|_\varphi$ as follows (see [BF1, Proposition 1.2]). By the Hahn-Banach theorem there exists $z \in \mathcal{W}$ such that $\varphi(z) = \|z\| = 1$. Then $(x, y) \mapsto \varphi\{x, y, z\}$ becomes a positive sesquilinear form on \mathcal{W} which does not depend on the point of support z for φ . The prehilbert seminorm $\|\cdot\|_\varphi$ is then defined by $\|x\|_\varphi^2 := \varphi\{x, x, z\}$ for all $x \in \mathcal{W}$. If \mathcal{E} is a complex JB*-triple and φ is a norm-one element in \mathcal{E}^* , then $\|\cdot\|_\varphi$ acts on \mathcal{E}^{**} , hence in particular it acts on \mathcal{E} .

Following [IKR], we define real JB*-triples as norm-closed real subtriples of complex JB*-triples. In [IKR] it is shown that every real JB*-triple E can be regarded as a real form of a complex JB*-triple. Indeed, given a real JB*-triple E there exists a unique complex JB*-triple structure on the complexification $\widehat{E} = E \oplus iE$, and a unique conjugation (i.e., conjugate-linear isometry of period 2) τ on \widehat{E} such that $E = \widehat{E}^\tau := \{x \in \widehat{E} : \tau(x) = x\}$. The class of real JB*-triples includes all JB-algebras [HS], all real C*-algebras [G], and all J*B-algebras [A1].

By a real JBW*-triple we mean a real JB*-triple whose underlying Banach space is a dual Banach space. As in the complex case, the triple product of every real JBW*-triple is separately weak*-continuous [MP], and the bidual E^{**} of a real JB*-triple E is a real JBW*-triple whose triple product extends the one of E [IKR].

If U is a real or complex JB*-triple, and A is a subset of U we denote by

$$A^\perp := \{x \in U : \{x, A, U\}\}$$

the orthogonal complement of A .

In [PR] (see also [P]) the authors proved the following appropriated version of the so called ‘‘Little Grothendieck’s inequality’’ for real and complex JBW*-triples, which avoids the gaps contained in [BF1].

Theorem 1.1 [PR, Theorems 2.1 and 2.9]

Let $K > \sqrt{2}$ (respectively, $K > 1 + 3\sqrt{2}$) and $\varepsilon > 0$. Then, for every complex (respectively, real) JBW*-triple \mathcal{W} , every complex (respectively, real) Hilbert space \mathcal{H} , and every weak*-continuous linear operator $T : \mathcal{W} \rightarrow \mathcal{H}$, there exist norm-one functionals $\varphi_1, \varphi_2 \in \mathcal{W}_*$ such that the inequality

$$\|T(x)\| \leq K \|T\| \left(\|x\|_{\varphi_2}^2 + \varepsilon^2 \|x\|_{\varphi_1}^2 \right)^{\frac{1}{2}},$$

holds for all $x \in \mathcal{W}$.

Let T be a bounded linear operator from a real (respectively, complex) JB*-triple E to a real (respectively, complex) Hilbert space H , since E^{**} is a real (respectively, complex) JBW*-triple and T^{**} is a weak*-continuous operator from E^{**} to H , then the following result follows from the previous theorem.

Corollary 1.2 Let $K > \sqrt{2}$ (respectively, $K > 1 + 3\sqrt{2}$) and $\varepsilon > 0$. Then, for every complex (respectively, real) JB*-triple \mathcal{E} , every complex (respectively, real) Hilbert space \mathcal{H} , and every bounded linear operator $T : \mathcal{E} \rightarrow \mathcal{H}$, there exist norm-one functionals $\varphi_1, \varphi_2 \in \mathcal{E}^*$ such that the inequality

$$\|T(x)\| \leq K \|T\| \left(\|x\|_{\varphi_2}^2 + \varepsilon^2 \|x\|_{\varphi_1}^2 \right)^{\frac{1}{2}},$$

holds for all $x \in \mathcal{E}$.

The question is whether in Corollary 1.2 the value $\varepsilon = 0$ is allowed for some value of the constant K . We are going to give an affirmative answer to this question whenever we replace the prehilbertian seminorm $\|\cdot\|_{\varphi}$ with another prehilbertian seminorm associated with a “state” of a real or complex JB*-triple.

Given a Banach space X , $BL(X)$, and I_X will denote the normed algebra of all bounded linear operators on X , and the identity operator on X , respectively. If u is a norm-one element in X , the set of **states** of X relative to u , $D(X, u)$, is defined as the non empty, convex, and weak*-compact subset of X^* given by

$$D(X, u) := \{\Phi \in B_{X^*} : \Phi(u) = 1\}.$$

Let \mathcal{E} be a complex JB*-triple and $\Phi \in D(BL(\mathcal{E}), I_{\mathcal{E}})$. Since for every $x \in \mathcal{E}$, the map $L(x, x)$ is an hermitian operator with non-negative spectrum,

we can define the prehilbertian seminorm $\|\cdot\|_\Phi$ by $\|x\|_\Phi := \Phi(L(x, x))$ for all $x \in \mathcal{E}$.

Let $\varphi \in S_{\mathcal{E}^*}$ and let $e \in S_{\mathcal{E}^{**}}$ such that $\varphi(e) = 1$. We define $\Phi_{\varphi, e} \in D(BL(\mathcal{E}), I_{\mathcal{E}})$ by $\Phi_{\varphi, e}(T) := \varphi T^{**}(e)$ for all $T \in BL(\mathcal{E})$. We notice that in this case $\|\cdot\|_{\Phi_{\varphi, e}}$ and $\|\cdot\|_\varphi$ coincide on \mathcal{E}^{**} (and hence in \mathcal{E}).

Theorem 1.3 *Let \mathcal{E} be a complex (respectively, real) JB*-triple, \mathcal{H} a complex (respectively, real) Hilbert space and $T : \mathcal{E} \rightarrow \mathcal{H}$ a bounded linear operator. Then there exists $\Phi \in D(BL(\mathcal{E}), I_{\mathcal{E}})$ such that*

$$\|T(x)\| \leq \sqrt{2} \|T\| \|x\|_\Phi,$$

(respectively, $\|T(x)\| \leq (1 + 3\sqrt{2}) \|T\| \|x\|_\Phi$) for all $x \in \mathcal{E}$.

Proof. We suppose that \mathcal{E} is a complex JB*-triple. The proof for a real JB*-triple is the same. By Corollary 1.2, for every $n \in \mathbb{N}$ there are norm-one functionals $\varphi_1^n, \varphi_2^n \in \mathcal{E}^*$ such that the inequality

$$\begin{aligned} \|T(x)\| &\leq \left(\sqrt{2} + \frac{1}{n}\right) \|T\| \left(\|x\|_{\varphi_2^n}^2 + \frac{1}{n} \|x\|_{\varphi_1^n}^2\right)^{\frac{1}{2}} \\ &= \left(\sqrt{2} + \frac{1}{n}\right) \|T\| \left(\|x\|_{\Phi_{\varphi_2^n, e_2^n}}^2 + \frac{1}{n} \|x\|_{\Phi_{\varphi_1^n, e_1^n}}^2\right)^{\frac{1}{2}}, \end{aligned}$$

holds for all $x \in \mathcal{E}$, where $e_i^n \in S_{\mathcal{E}^{**}}$ with $\varphi_i^n(e_i^n) = 1$ ($i = 1, 2, n \in \mathbb{N}$). Let $i \in \{1, 2\}$, since $D(BL(\mathcal{E}), I_{\mathcal{E}})$ is weak*-compact, we can take a weak* cluster point $\Phi_i \in D(BL(\mathcal{E}), I_{\mathcal{E}})$ of the sequence $\Phi_{\varphi_i^n, e_i^n}$ ($i = 1, 2$). Then the inequality

$$\|T(x)\| \leq \sqrt{2} \|T\| \|x\|_{\Phi_2}$$

holds for all $x \in \mathcal{E}$. \square

From the previous Theorem we can now derive a remarkable result of U. Haagerup.

Corollary 1.4 [H1, Theorem 3.2]

Let A be a C-algebra, H a complex Hilbert space, and $T : A \rightarrow H$ a bounded linear operator. There exist two states φ and ψ on A , such that*

$$\|T(x)\|^2 \leq \|T\|^2(\varphi(x^*x) + \psi(xx^*)),$$

for all $x \in A$.

Proof. By Theorem 1.3 there exists $\Phi \in D(BL(A), I_A)$ such that

$$\|T(x)\|^2 \leq 2\|T\|^2\Phi(L(x, x))$$

for all $x \in A$. Since for every $x \in A$, $L(x, x) = \frac{1}{2}(L_{xx^*} + L_{x^*x})$ (where L_a and R_a stands for the left and right multiplication by a , respectively), we have

$$\|T(x)\|^2 \leq \|T\|^2\Phi(L_{xx^*} + R_{x^*x})$$

for all $x \in A$.

Now denoting by $\widehat{\varphi}$ and $\widehat{\psi}$ the positive functionals on A given by $\widehat{\varphi}(x) := \Phi(L_x)$, and $\widehat{\psi}(x) := \Phi(R_x)$, respectively, we conclude that $\varphi = \frac{\widehat{\varphi}}{\|\widehat{\varphi}\|}$ and $\psi = \frac{\widehat{\psi}}{\|\widehat{\psi}\|}$ are states on A and

$$\|T(x)\|^2 \leq \|T\|^2(\varphi(x^*x) + \psi(xx^*)),$$

for all $x \in A$. \square

The concluding section of the paper [PR] deals with some applications of the Theorem 1.1, including certain results on the strong*-topology, $S^*(W, W_*)$, of a real or complex JBW*-triple W . We recall that if W is a real or complex JBW*-triple then the $S^*(W, W_*)$ topology is defined as the topology on W generated by the family of seminorms $\{\|\cdot\|_\varphi : \varphi \in W_*, \|\varphi\| = 1\}$. For every dual Banach space X (with a fixed predual denoted by X_*), we denote by $m(X, X_*)$ the Mackey topology on X relative to its duality with X_* .

It is worth mentioning that if a JBW*-algebra \mathcal{A} is regarded as a complex JBW*-triple, $S^*(\mathcal{A}, \mathcal{A}_*)$ coincides with the so-called ‘‘algebra-strong* topology’’ of \mathcal{A} , namely the topology on \mathcal{A} generated by the family of seminorms of the form $x \mapsto \sqrt{\xi(x \circ x^*)}$ when ξ is any positive functional in \mathcal{A}_* [R1, Proposition 3]. As a consequence, when a von Neumann algebra \mathcal{M} is regarded as a complex JBW*-triple, $S^*(\mathcal{M}, \mathcal{M}_*)$ coincides with the familiar strong*-topology of \mathcal{M} (compare [S, Definition 1.8.7]).

The results of [PR] allow us to avoid the difficulties in [R1] (compare [PR, page 23]), and to extend these results to the real case. We summarize these results in the following theorem.

Theorem 1.5 [PR, page 23, Corollary 4.2, and Theorem 4.3] (see also [R1, Theorem] and [R2, Theorem D.21])

1. Let W be a real or complex JBW^* -triple. Then the strong*-topology of W is compatible with the duality (W, W_*) .
2. Linear mappings between real or complex JBW^* -triples are strong*-continuous if and only if they are weak*-continuous.
3. If W is a real or complex JBW^* -triple, and if V is a weak*-closed subtriple, then the inequality $S^*(W, W_*)|_V \leq S^*(V, V_*)$ holds, and in fact $S^*(W, W_*)|_V$ and $S^*(V, V_*)$ coincide on bounded subsets of V .
4. Let W be a real or complex JBW^* -triple. Then the triple product of W is jointly $S^*(W, W_*)$ -continuous on bounded subsets of W , and the topologies $m(W, W_*)$ and $S^*(W, W_*)$ coincide on bounded subsets of W .

Remark 1.6 In a recent work L. J. Bunce has obtained an improvement of the third statement. Concretely in [Bu, Corollary] he proves that if W is a real or complex JBW^* -triple, and if V is a weak*-closed subtriple, then

1. each element of V_* has a norm preserving extension in W_* ;
2. $S^*(W, W_*)|_V = S^*(V, V_*)$

From the results related with the strong*-topology we derive a Jarchow-type characterization of weakly compact operators from (real or complex) JB^* -triples to arbitrary Banach spaces.

Theorem 1.7 [PR, Theorem 4.6]

Let E be a real (respectively, complex) JB^* -triple, X a real (respectively, complex) Banach space, and $T : E \rightarrow X$ a bounded linear operator. The following assertions are equivalent:

1. T is weakly compact.
2. There exist a bounded linear operator G from E to a real (respectively, complex) Hilbert space and a function $N : (0, +\infty) \rightarrow (0, +\infty)$ such that

$$\|T(x)\| \leq N(\varepsilon)\|G(x)\| + \varepsilon\|x\|$$

for all $x \in E$ and $\varepsilon > 0$.

3. There exist norm one functionals $\varphi_1, \varphi_2 \in E^*$ and a function $N : (0, +\infty) \rightarrow (0, +\infty)$ such that

$$\|T(x)\| \leq N(\varepsilon) \|x\|_{\varphi_1, \varphi_2} + \varepsilon\|x\|$$

for all $x \in E$ and $\varepsilon > 0$.

2 Big Grothendieck's inequality

In [PR, Theorems 3.1 and 3.4] we obtained the following result.

Theorem 2.1 *Let $M > 4(1 + 2\sqrt{3}) (1 + 3\sqrt{2})^2$ (respectively, $M > 4(1 + 2\sqrt{3})$) and $\varepsilon > 0$. For every couple (V, W) of real (respectively, complex) JBW^* -triples and every separately weak*-continuous bilinear form U on $V \times W$, there exist norm-one functionals $\varphi_1, \varphi_2 \in V_*$, and $\psi_1, \psi_2 \in W_*$ satisfying*

$$|U(x, y)| \leq M \|U\| \left(\|x\|_{\varphi_2}^2 + \varepsilon^2 \|x\|_{\varphi_1}^2 \right)^{\frac{1}{2}} \left(\|y\|_{\psi_2}^2 + \varepsilon^2 \|y\|_{\psi_1}^2 \right)^{\frac{1}{2}}$$

for all $(x, y) \in V \times W$.

In the case of complex JB^* -triples the interval of variation of the constant M can be enlarged with $M > 3 + 2\sqrt{3}$ (see [PR, Remark 3.6]). Precisely, we have the following theorem.

Theorem 2.2 *Let $M > 3 + 2\sqrt{3}$ and $\varepsilon > 0$. Then for every couple $(\mathcal{E}, \mathcal{F})$ of complex JB^* -triples and every bounded bilinear form U on $\mathcal{E} \times \mathcal{F}$ there exist norm-one functionals $\varphi_1, \varphi_2 \in \mathcal{E}^*$ and $\psi_1, \psi_2 \in \mathcal{F}^*$ satisfying*

$$|U(x, y)| \leq M \|U\| \left(\|x\|_{\varphi_2}^2 + \varepsilon^2 \|x\|_{\varphi_1}^2 \right)^{\frac{1}{2}} \left(\|y\|_{\psi_2}^2 + \varepsilon^2 \|y\|_{\psi_1}^2 \right)^{\frac{1}{2}}$$

for all $(x, y) \in \mathcal{E} \times \mathcal{F}$.

As in the ‘‘Little Grothendieck's inequality’’, we do not know if the value $\varepsilon = 0$ is allowed in the previous Theorem. However we can take $\varepsilon = 0$ whenever we change norm-one functionals with states. Indeed, when in the proof of Theorem 1.3, Theorem 2.2 and [PR, Corollary 3.5] replace Corollary 1.2, we obtain the following theorem.

Theorem 2.3 *Let \mathcal{E}, \mathcal{F} be complex (respectively, real) JB^* -triples, $M = 3 + 2\sqrt{3}$ (respectively, $M = 4(1 + 2\sqrt{3}) (1 + 3\sqrt{2})^2$), and let U be a bounded bilinear form on $\mathcal{E} \times \mathcal{F}$. Then there are $\Phi \in D(BL(\mathcal{E}), I_{\mathcal{E}})$ and $\Psi \in D(BL(\mathcal{F}), I_{\mathcal{F}})$ such that*

$$|U(x, y)| \leq M \|U\| \|x\|_{\Phi} \|y\|_{\Psi}$$

for all $(x, y) \in \mathcal{E} \times \mathcal{F}$.

Another interesting question is whether the interval $M > 3 + 2\sqrt{3}$, is valid in the complex case of Theorem 2.1. The rest of the paper deals with the affirmative answer of this question. The following proposition gives a first answer in the particular case of biduals of JB*-triples. We recall that if \mathcal{E} and \mathcal{F} are complex JB*-triples, then every bounded bilinear form U on $\mathcal{E} \times \mathcal{F}$ has a (unique) separately weak*-continuous extension, denoted by \tilde{U} , to $\mathcal{E}^{**} \times \mathcal{F}^{**}$ (see [PR, Lemma 1.1]).

Proposition 2.4 *Let $M > 3 + 2\sqrt{3}$ and $\varepsilon > 0$. Then for every couple $(\mathcal{E}, \mathcal{F})$ of complex JB*-triples and every bounded bilinear form U on $\mathcal{E} \times \mathcal{F}$ there exist norm-one functionals $\varphi_1, \varphi_2 \in \mathcal{E}^*$ and $\psi_1, \psi_2 \in \mathcal{F}^*$ satisfying*

$$|\tilde{U}(\alpha, \beta)| \leq M \|U\| \left(\|\alpha\|_{\varphi_2}^2 + \varepsilon^2 \|\alpha\|_{\varphi_1}^2 \right)^{\frac{1}{2}} \left(\|\beta\|_{\psi_2}^2 + \varepsilon^2 \|\beta\|_{\psi_1}^2 \right)^{\frac{1}{2}}$$

for all $(\alpha, \beta) \in \mathcal{E}^{**} \times \mathcal{F}^{**}$.

Proof. By Theorem 2.2, there are norm-one functionals $\varphi_1, \varphi_2 \in \mathcal{E}^*$ and $\psi_1, \psi_2 \in \mathcal{F}^*$ satisfying

$$|\tilde{U}(x, y)| \leq M \|U\| \left(\|x\|_{\varphi_2}^2 + \varepsilon^2 \|x\|_{\varphi_1}^2 \right)^{\frac{1}{2}} \left(\|y\|_{\psi_2}^2 + \varepsilon^2 \|y\|_{\psi_1}^2 \right)^{\frac{1}{2}} \quad (2.1)$$

for all $(x, y) \in \mathcal{E} \times \mathcal{F}$.

Since the first assertion of Theorem 1.5 assures that \mathcal{E} and \mathcal{F} are strong*-dense in \mathcal{E}^{**} and \mathcal{F}^{**} , respectively, for every $(\alpha, \beta) \in \mathcal{E}^{**} \times \mathcal{F}^{**}$ we have nets $(x_\lambda) \subseteq \mathcal{E}$ and $(y_\mu) \subseteq \mathcal{F}$ converging to α and β , respectively, in the strong* topology (hence they converge also in the weak* topology of \mathcal{E}^{**} and \mathcal{F}^{**} , respectively). Let now $x \in \mathcal{E}$, since for $i \in \{1, 2\}$, the seminorm $\|\cdot\|_{\psi_i}$ is strong*-continuous, by (2.1) and the separately weak*-continuity of \tilde{U} we have

$$|\tilde{U}(x, \beta)| \leq M \|U\| \left(\|x\|_{\varphi_2}^2 + \varepsilon^2 \|x\|_{\varphi_1}^2 \right)^{\frac{1}{2}} \left(\|\beta\|_{\psi_2}^2 + \varepsilon^2 \|\beta\|_{\psi_1}^2 \right)^{\frac{1}{2}}$$

for all $(x, \beta) \in \mathcal{E} \times \mathcal{F}^{**}$. Using the same argument, but fixing $\beta \in \mathcal{F}^{**}$ instead of $x \in \mathcal{E}$, we finish the proof. \square

By [BDH, Proposition 6] every JBW*-triple is (isometrically) isomorphic to a weak*-closed ideal of its bidual. Indeed, given a JBW*-triple \mathcal{V} , then there exists a weak*-closed ideal P of \mathcal{V}^{**} such that $\Psi := \Pi_P J_{\mathcal{V}}$ is a triple isomorphism (and hence weak*-continuous) from \mathcal{V} onto P , where Π_P denotes the natural projection from \mathcal{V}^{**} onto P , and $J_{\mathcal{V}}$ denotes the natural embedding of \mathcal{V} onto \mathcal{V}^{**} . It is also known that $J_{\mathcal{V}^*}^*|_P = \Psi^{-1}$.

We can now state the complex case of Theorem 2.1 with constant $M > 3 + 2\sqrt{3}$.

Theorem 2.5 *Let $M > 3 + 2\sqrt{3}$ and $\varepsilon > 0$. For every couple $(\mathcal{V}, \mathcal{W})$ of complex JBW*-triples and every separately weak*-continuous bilinear form U on $\mathcal{V} \times \mathcal{W}$, there exist norm-one functionals $\varphi_1, \varphi_2 \in \mathcal{V}_*$, and $\psi_1, \psi_2 \in \mathcal{W}_*$ satisfying*

$$|U(x, y)| \leq M \|U\| \left(\|x\|_{\varphi_2}^2 + \varepsilon^2 \|x\|_{\varphi_1}^2 \right)^{\frac{1}{2}} \left(\|y\|_{\psi_2}^2 + \varepsilon^2 \|y\|_{\psi_1}^2 \right)^{\frac{1}{2}}$$

for all $(x, y) \in \mathcal{V} \times \mathcal{W}$.

Proof. Let \tilde{U} the unique separately weak*-continuous extension of U to $\mathcal{V}^{**} \times \mathcal{W}^{**}$. By Proposition 2.4 there exist norm-one functionals $\varphi_1, \varphi_2 \in \mathcal{V}^*$ and $\psi_1, \psi_2 \in \mathcal{W}^*$ satisfying

$$|\tilde{U}(\alpha, \beta)| \leq M \|U\| \left(\|\alpha\|_{\varphi_2}^2 + \varepsilon^2 \|\alpha\|_{\varphi_1}^2 \right)^{\frac{1}{2}} \left(\|\beta\|_{\psi_2}^2 + \varepsilon^2 \|\beta\|_{\psi_1}^2 \right)^{\frac{1}{2}} \quad (2.2)$$

for all $(\alpha, \beta) \in \mathcal{V}^{**} \times \mathcal{W}^{**}$.

By the previous comments there are weak*-closed ideals P and Q , of \mathcal{V}^{**} and \mathcal{W}^{**} , respectively, such that

$$\Psi_{\mathcal{V}} := \Pi_P J_{\mathcal{V}} : \mathcal{V} \rightarrow P$$

and

$$\Psi_{\mathcal{W}} := \Pi_Q J_{\mathcal{W}} : \mathcal{W} \rightarrow Q$$

are triple isomorphisms. Let us now define another bilinear form, \hat{U} , on $\mathcal{V}^{**} \times \mathcal{W}^{**}$ by $\hat{U}(\alpha, \beta) := U(J_{\mathcal{V}_*}^*(\alpha), J_{\mathcal{W}_*}^*(\beta))$. Then \hat{U} is separately weak*-continuous and extends U to $\mathcal{V}^{**} \times \mathcal{W}^{**}$, so $\hat{U} = \tilde{U}$. In particular

$$U(x, y) = \tilde{U}(\Pi_P J_{\mathcal{V}}(x), \Pi_Q J_{\mathcal{W}}(y))$$

for all $(x, y) \in \mathcal{V} \times \mathcal{W}$.

It is well known that $\mathcal{V}^{**} = P \oplus^{\ell_\infty} P^\perp$ and $\mathcal{W}^{**} = Q \oplus^{\ell_\infty} Q^\perp$, so the norm-one functionals given in (2.2) decompose $\varphi_i = \varphi_i^1 + \varphi_i^2$ and $\psi_i = \psi_i^1 + \psi_i^2$ ($i \in \{1, 2\}$), where

$$\varphi_i^1 \in P_*, \quad \varphi_i^2 \in (P^\perp)_*, \quad \|\varphi_i^1\| + \|\varphi_i^2\| = 1,$$

and

$$\psi_i^1 \in Q_*, \psi_i^2 \in (Q^\perp)_*, \|\psi_i^1\| + \|\psi_i^2\| = 1,$$

for $i \in \{1, 2\}$. Now taking $x \in \mathcal{V}$ and norm one elements $e_i^1 \in P$ and $e_i^2 \in P^\perp$ such that $\varphi_i^j(e_i^j) = \|\varphi_i^j\|$ ($i, j \in \{1, 2\}$), applying the orthogonality of P and P^\perp , we get

$$\begin{aligned} \|\Phi_{\mathcal{V}}(x)\|_{\varphi_i}^2 &= \varphi_i^1 \{ \Phi_{\mathcal{V}}(x), \Phi_{\mathcal{V}}(x), e_i^1 \} + \varphi_i^2 \{ \Phi_{\mathcal{V}}(x), \Phi_{\mathcal{V}}(x), e_i^2 \} \\ &= \varphi_i^1 \Phi_{\mathcal{V}} \{ x, x, \Phi_{\mathcal{V}}^{-1}(e_i^1) \} \leq \|x\|_{\tilde{\varphi}_i}^2, \end{aligned}$$

where $\tilde{\varphi}_i := \frac{\varphi_i^1 \Phi_{\mathcal{V}}}{\|\varphi_i^1 \Phi_{\mathcal{V}}\|} \in \mathcal{V}_*$ if $\varphi_i^1 \Phi_{\mathcal{V}} \neq 0$, if $\varphi_i^1 \Phi_{\mathcal{V}} = 0$ we can take as $\tilde{\varphi}_i$ any other norm-one functional in \mathcal{V}_* . Similarly we get norm-one functionals $\tilde{\psi}_i$ in \mathcal{W}_* such that

$$\|\Phi_{\mathcal{W}}(y)\|_{\tilde{\psi}_i}^2 \leq \|y\|_{\tilde{\psi}_i}^2$$

for all $y \in \mathcal{W}$, $i \in \{1, 2\}$.

Finally applying (2.2) we get

$$|U(x, y)| \leq M \|U\| \left(\|x\|_{\tilde{\varphi}_2}^2 + \varepsilon^2 \|x\|_{\tilde{\varphi}_1}^2 \right)^{\frac{1}{2}} \left(\|y\|_{\tilde{\psi}_2}^2 + \varepsilon^2 \|y\|_{\tilde{\psi}_1}^2 \right)^{\frac{1}{2}}$$

for all $(x, y) \in \mathcal{V} \times \mathcal{W}$. \square

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