

ON A GEOMETRIC INEQUALITY

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Let $X = (\mathbb{R}^n, \|\cdot\|)$ be a normed space and $K = K(X) = \{x \in \mathbb{R}^n : \|x\| \leq 1\}$ its unit ball. We denote $|K| = \text{Vol } K$, where Vol means the standard Lebesgue volume on \mathbb{R}^n equipped with the standard Euclidean structure. Let $\lambda_i \in \mathbb{R}$ and $\bar{\lambda} = (\lambda_i)_{i=1}^m$. Consider the following symmetric norm $|||\cdot|||$ on \mathbb{R}^m ,

$$(1.1) \quad |||\bar{\lambda}|||_K = \int_{z_1 \in K} \cdots \int_{z_m \in K} \left\| \sum_1^m \lambda_i z_i \right\| \frac{dz_1 \cdots dz_m}{|K|^m}.$$

At the Denmark Conference on Probability in Banach spaces (June, 1986), the following question was asked (by V.M.):

Is it true that, for any X (or, in other terms, for any centrally symmetric compact body $K \subset \mathbb{R}^n$ and the norm generated by this body), the symmetric norm $|||\cdot|||_K$ is, up to $\log n$, close to the standard Euclidean norm?

Moreover, is it true that under cotype condition on X this norm is equivalent to the Euclidean norm?

Precisely:

Problem. Does there exist a constant $C = C(q, C_q(X))$ depending only on $2 \leq q < \infty$ and on the cotype q constant $C_q(X)$, such that

$$\frac{1}{C} \left(\sum_1^m \lambda_i^2 \right)^{1/2} \leq |||\bar{\lambda}|||_K \leq C \left(\sum_1^m \lambda_i^2 \right)^{1/2} ?$$

Note that the question appears first as some kind of a generalization of the Khinchine inequality $\text{Ave}_{\epsilon_i = \pm 1} \left| \sum_1^m \epsilon_i \lambda_i \right| \approx \left(\sum_1^m \lambda_i^2 \right)^{1/2}$, complementary to the Kahane-type generalization: in the Kahane inequality the numbers λ_i are replaced by vectors $x_i \in X$ and, as in the original Khinchine inequality, an equivalence between different L_p -norms is established:

$$\left\| \sum_1^m \epsilon_i x_i \right\|_{L_p(X)} \stackrel{\text{def}}{=} \left(\text{Ave}_{\epsilon_i = \pm 1} \left\| \sum_1^m \epsilon_i x_i \right\|^p \right)^{1/p} \leq C(p) \left\| \sum_1^m \epsilon_i x_i \right\|_{L_1(X)}.$$

