### Lipschitz-free spaces and representing measures

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# Lipschitz-free Banach spaces

### Definition 1.1

• Let (M, d) be a complete metric space with base point 0. Define  $Lip_0(M)$  to be the Banach space of all Lipschitz functions  $f : M \to \mathbb{R}$  that vanish at 0, with norm

$$||f|| := \operatorname{Lip}(f) = \sup \left\{ \frac{f(x) - f(y)}{d(x, y)} : x, y \in M, x \neq y \right\}$$

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② Define  $\widetilde{M} = \{(x, y) \in M^2 : x \neq y\}$  and the set  $E = \{m_{xy} : (x, y) \in \widetilde{M}\} \subseteq S_{Lip_0(M)^*}$  of elementary molecules  $m_{xy}$ , where

$$\langle m_{xy}, f \rangle = \frac{f(x) - f(y)}{d(x, y)}, \qquad f \in \operatorname{Lip}_0(M).$$

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Define the (Lipschitz-) free Banach space

$$\mathcal{F}(M) = \overline{\operatorname{span}}^{\|\cdot\|}(E) \subseteq \operatorname{Lip}_0(M)^*.$$

Proposition 1.2

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#### Exercise 1.3

Let *X* be a normed space and let  $H \subseteq X$  with  $B_X = \overline{\operatorname{conv}}^{\|\cdot\|}(H)$ . Show that, given  $x \in X$  and  $\varepsilon > 0$ , there exist  $x_n \in H$  and  $a_n \ge 0$ ,  $n \in \mathbb{N}$  satisfying

$$x = \sum_{n=1}^{\infty} a_n x_n$$
 and  $\sum_{n=1}^{\infty} a_n \le ||x|| + \varepsilon.$ 

### Corollary 1.4

Given  $m \in \mathcal{F}(M)$  and  $\varepsilon > 0$ , there exist  $(x_n, y_n) \in \widetilde{M}$  and  $a_n \ge 0$ ,  $n \in \mathbb{N}$ , such that

$$m = \sum_{n=1}^{\infty} a_n m_{x_n y_n}$$
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We distinguish those elements of  $\mathcal{F}(M)$  for which  $\varepsilon$  above can be set to 0.

### Definition 1.5 (Aliaga, Rueda Zoca 20)

We say that  $m \in \mathcal{F}(M)$  is a **convex series of molecules** if there exist  $(x_n, y_n) \in \widetilde{M}$  and  $a_n \ge 0$ ,  $n \in \mathbb{N}$ , such that

$$m = \sum_{n=1}^{\infty} a_n m_{x_n, y_n}$$
 and  $\sum_{n=1}^{\infty} a_n = ||m||$ 

### Conjecture 1.6 (Weaver)

Every extreme point of  $B_{\mathcal{F}(M)}$  is an elementary molecule: ext  $B_{\mathcal{F}(M)} \subseteq E$ .

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If  $m \in \text{ext } B_{\mathcal{F}(M)}$  is a convex series of molecules then  $m \in E$ .

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The metric space *M* is **proper** if all of its closed bounded subsets are compact.

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The metric space *M* is **proper** if all of its closed bounded subsets are compact.

Theorem 1.9 (Aliaga 22)

If *M* is proper then ext  $B_{\mathcal{F}(M)} \subseteq E$ .

### **Definition 2.1**

Given a Tychonoff (completely regular Hausdorff) topological space X, the **Stone-Čech compactification**  $\beta X$  of X is a Hausdorff compactification of X characterised (up to homeomorphism) by the **extension property**: any continuous map  $f : X \to K$  (K compact Hausdorff) can be extended uniquely to a continuous map  $f : \beta X \to K$ .

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### **Definition 2.2**

Define  $\Phi$  : Lip<sub>0</sub>(M)  $\rightarrow C(\beta \widetilde{M})$  by first setting

$$(\Phi f)(x,y) = rac{f(x) - f(y)}{d(x,y)} = \langle m_{xy}, f \rangle, \qquad (x,y) \in \widetilde{M},$$

and then extending continuously to its Stone-Čech compactification  $\beta \widetilde{M}$ .

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and then extending continuously to its Stone-Čech compactification  $\beta \widetilde{M}$ .

We call both  $\Phi$  and its dual  $\Phi^* : C(\beta \widetilde{M})^* \equiv \mathcal{M}(\beta \widetilde{M}) \to Lip_0(M)^*$  de Leeuw transforms.

### Exercise 2.3

Show that  $\Phi$  is an isometric embedding and  $\Phi^*$  is a quotient map.

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We have  $\|\psi\| \le \|\mu\|$  always; we focus on those **positive**  $\mu$  for which  $\|\Phi^*\mu\| = \|\mu\|$ .

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#### **Definition 2.5**

Define the set of optimal representations

$$\mathcal{M}_{\mathrm{op}}(\beta \widetilde{\textit{M}}) = \left\{ \mu \in \mathcal{M}(\beta \widetilde{\textit{M}}) \; : \; \mu \geq 0 \; \mathrm{and} \; \|\Phi^*\mu\| = \|\mu\| 
ight\}.$$

### Example 2.6

# Let $(x, y) \in \widetilde{M}$ . Then $\Phi^* \delta_{(x,y)} = m_{xy}$ and $\delta_{(x,y)} \in \mathcal{M}_{\mathrm{op}}(\beta \widetilde{M})$ as $\|\delta_{(x,y)}\| = 1 = \|m_{xy}\|$ .

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Let M := [0, 1] have base point 0. Define positive  $\mu_n \in \mathcal{M}(\beta \widetilde{M})^+$ ,  $n \ge 0$ , by

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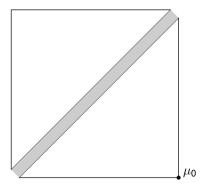
$$u_n = \frac{1}{2^n} \sum_{i=1}^{2^n} \delta_{\left(\frac{i}{2^n}, \frac{i-1}{2^n}\right)}.$$

Then  $\mu_n \in \mathcal{M}_{\mathrm{op}}(\beta \widetilde{M})$ , with  $\Phi^* \mu_n = m_{10}$ :  $\|\mu_n\| = 1 = \|m_{10}\|$  and

$$\left\langle \Phi^* \mu_n, f \right\rangle = \left\langle \mu_n, \Phi f \right\rangle = \frac{1}{2^n} \sum_{i=1}^{2^n} \frac{f\left(\frac{i}{2^n}\right) - f\left(\frac{i-1}{2^n}\right)}{2^{-n}} = f(1) - f(0) = \left\langle m_{10}, f \right\rangle, \qquad f \in \operatorname{Lip}_0(M),$$

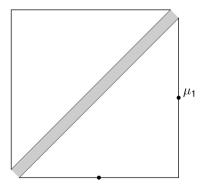
giving  $\Phi^* \mu_n = m_{10}$ .

Each  $\mu_n \in \mathcal{M}(\beta \widetilde{M})^+$ ,  $n \ge 0$ , is an optimal representation of  $m_{10}$ :

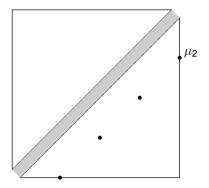


The above is a depiction of  $\beta \widetilde{M}$ , with the shaded area representing the 'diagonal'  $\beta \widetilde{M} \setminus \widetilde{M}$ .

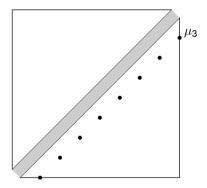
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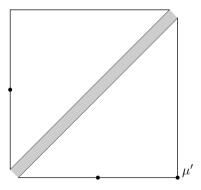


Each  $\mu_n \in \mathcal{M}(\beta \widetilde{M})^+$ ,  $n \ge 0$ , is an optimal representation of  $m_{10}$ :



Any *w*<sup>\*</sup>-accumulation point  $\mu$  of  $(\mu_n)$  is also an optimal representation of  $m_{10}$ ; any such point is supported entirely on the 'diagonal'  $\beta \widetilde{M} \setminus \widetilde{M}$ .

Each  $\mu_n \in \mathcal{M}(\beta \widetilde{M})^+$ ,  $n \ge 0$ , is an optimal representation of  $m_{10}$ :



On the other hand, the representation  $\mu' := \delta_{(1,0)} + \delta_{(\frac{1}{2},0)} + \delta_{(0,\frac{1}{2})}$  is not optimal:  $\|\mu'\| = 3$ , with the mass reflected in the diagonal 'cancelling out' because  $\Phi f(x, y) = -\Phi f(y, x)$ ,  $(x, y) \in \widetilde{M}$ .

### **Definition 2.8**

Define the **reflection map**  $\mathfrak{r} : \beta \widetilde{M} \to \beta \widetilde{M}$  by setting r(x, y) = (y, x),  $(x, y) \in \widetilde{M}$ , and then extending continuously to  $\beta \widetilde{M}$ .

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#### Exercise 2.9

Show that  $R\Phi = -\Phi$ , and thus  $\Phi^* R^* = -\Phi^*$ .

### Definition 2.10

Let  $\mu \in \mathcal{M}(\beta \widetilde{M})$  and let  $E \subseteq \beta \widetilde{M}$  be Borel. We say that  $\mu$  is **concentrated** on E if  $\mu(A) = \mu(A \cap E)$  whenever  $A \subseteq \beta \widetilde{M}$  is Borel.

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### Proposition 2.11

• For any 
$$\psi \in \operatorname{Lip}_0(M)^*$$
 there is  $\mu \in \mathcal{M}_{\operatorname{op}}(\beta \widetilde{M})$  such that  $\Phi^* \mu = \psi$ .

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Sor any ψ ∈ Lip<sub>0</sub>(M)\* there is μ ∈ M<sub>op</sub>(βM̃) such that Φ\*μ = ψ.
If μ ∈ M<sub>op</sub>(βM̃) then c ⋅ μ ∈ M<sub>op</sub>(βM̃) for every c ≥ 0.

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### Proposition 2.11

- For any  $\psi \in \operatorname{Lip}_0(M)^*$  there is  $\mu \in \mathcal{M}_{\operatorname{op}}(\beta \widetilde{M})$  such that  $\Phi^* \mu = \psi$ .
- 2 If  $\mu \in \mathcal{M}_{op}(\beta \widetilde{M})$  then  $c \cdot \mu \in \mathcal{M}_{op}(\beta \widetilde{M})$  for every  $c \geq 0$ .
- If  $\mu \in \mathcal{M}_{op}(\beta \widetilde{M})$  and  $\lambda \in \mathcal{M}(\beta \widetilde{M})$  satisfies  $0 \le \lambda \le \mu$ , then  $\lambda \in \mathcal{M}_{op}(\beta \widetilde{M})$ .

# Basic properties of optimal representations

## Definition 2.10

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- For any  $\psi \in \operatorname{Lip}_0(M)^*$  there is  $\mu \in \mathcal{M}_{\operatorname{op}}(\beta \widetilde{M})$  such that  $\Phi^* \mu = \psi$ .
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- $If \ \mu \in \mathcal{M}_{\mathrm{op}}(\beta \widetilde{M}) \text{ and } \lambda \in \mathcal{M}(\beta \widetilde{M}) \text{ satisfies } 0 \leq \lambda \leq \mu, \text{ then } \lambda \in \mathcal{M}_{\mathrm{op}}(\beta \widetilde{M}).$
- If  $\mu \in \mathcal{M}_{op}(\beta \widetilde{M})$  and  $E \subseteq \beta \widetilde{M}$  is Borel then  $\mu \upharpoonright_E \in \mathcal{M}_{op}(\beta \widetilde{M})$ .

# The support of a measure

## Definition 2.12

Let  $\mu \in \mathcal{M}(\beta \widetilde{M})$  be positive. Define

$$\mathsf{supp}(\mu) = \left\{ \zeta \in eta \widetilde{M} \; : \; \mu(U) > \mathsf{0} ext{ whenever } U 
i \zeta ext{ is open in } eta \widetilde{M} 
ight\}$$

and  $\operatorname{supp}_{\widetilde{M}}(\mu) = \left\{ (x, y) \in \widetilde{M} : \mu(U) > 0 \text{ whenever } U \ni (x, y) \text{ is open in } \widetilde{M} \right\}.$ 

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For such  $\mu$  it holds that  $\mu$  is concentrated on supp $(\mu)$ :  $\|\mu\| = \mu(\text{supp}(\mu))$ , and if  $\mu$  is concentrated on  $\widetilde{M}$  then supp $_{\widetilde{M}}(\mu) = \text{supp}(\mu) \cap \widetilde{M}$ .

# Convex integrals of molecules

Proposition 2.13 If  $\mu \in \mathcal{M}(\beta \widetilde{M})$  then

$$\Phi^*(\mu{\restriction}_{\widetilde{M}}) = \int_{\widetilde{M}} m_{xy} \, \mathrm{d} \mu(x,y) \; ,$$

as a Bochner integral on  $\mathcal{F}(M)$ .

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#### Definition 2.14

We say that  $m \in \mathcal{F}(M)$  is a **convex integral of molecules** if  $m = \Phi^* \mu$  for some  $\mu \in \mathcal{M}_{op}(\beta \widetilde{M})$  concentrated on  $\widetilde{M}$ .

## Relationship with convex series of molecules

## **Proposition 3.1**

Every convex series of molecules is a convex integral of molecules.

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If *M* is scattered, then every convex integral of molecules in  $\mathcal{F}(M)$  is also a convex series of molecules.

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If *M* is scattered, then every convex integral of molecules in  $\mathcal{F}(M)$  is also a convex series of molecules.

#### **Proposition 3.3**

Let M = [0, 1] and  $\theta \in (0, 1)$ . Then there is a convex integral of molecules in  $\mathcal{F}(M^{\theta})$  that is not a convex series of molecules.

# Majorisable elements

## **Definition 3.4**

Let  $m \in \mathcal{F}(M)$ .

• We say that *m* is **positive** if  $(m, f) \ge 0$  whenever  $f \in Lip_0(M)$  satisfies  $f \ge 0$ .

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- We say that *m* is **positive** if  $(m, f) \ge 0$  whenever  $f \in Lip_0(M)$  satisfies  $f \ge 0$ .
- **2** We say that  $m \in \mathcal{F}(M)$  is **majorisable** if  $m = m_1 m_2$ , where  $m_1, m_2$  are positive.

# Majorisable elements

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**(**) We say that *m* is **positive** if  $(m, f) \ge 0$  whenever  $f \in Lip_0(M)$  satisfies  $f \ge 0$ .

2 We say that  $m \in \mathcal{F}(M)$  is **majorisable** if  $m = m_1 - m_2$ , where  $m_1, m_2$  are positive.

### Theorem 3.5

Let  $m \in \mathcal{F}(M)$ . Then *m* is majorisable if and only if it is a convex integral of molecules with a representation  $\mu \in \mathcal{M}_{op}(\widetilde{M})$  satisfying

$$\int_{\widetilde{M}} rac{d(x,0)}{d(x,y)} \,\mathrm{d}\mu(x,y) < \infty.$$

# Uniformly discrete spaces

### **Definition 3.6**

A metric space *M* is called **uniformly discrete** if there exists r > 0 such that  $d(x, y) \ge r$  whenever  $x, y \in M, x \ne y$ .

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## Corollary 3.7

If *M* is uniformly discrete and bounded then every element of  $\mathcal{F}(M)$  is a convex series of molecules.

## Not all free space elements are convex integrals of molecules

#### Theorem 3.8

Let *M* contain an isometric copy of a subset of  $\mathbb{R}$  with positive Lebesgue measure. Then there exists  $m \in \mathcal{F}(M)$  such that  $\operatorname{supp}(\mu) \cap \widetilde{M} = \emptyset$  whenever  $\mu \in \mathcal{M}_{\operatorname{op}}(\beta \widetilde{M})$  represents *m*.

#### Example 3.9

Let M = [0, 1] and let  $C \subseteq M$  be a nowhere dense 'fat Cantor set'. Then

$$[0,1] \setminus C = \bigcup_{n=1}^{\infty} (a_n, b_n),$$

where  $(a_n, b_n) \subseteq [0, 1]$  are pairwise disjoint open intervals such that  $\sum_{n=1}^{\infty} (b_n - a_n) < 1$ .

#### Example 3.9

Let M = [0, 1] and let  $C \subseteq M$  be a nowhere dense 'fat Cantor set'. Then

$$[0,1]\setminus C=\bigcup_{n=1}^\infty(a_n,b_n),$$

where  $(a_n, b_n) \subseteq [0, 1]$  are pairwise disjoint open intervals such that  $\sum_{n=1}^{\infty} (b_n - a_n) < 1$ . Set

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#### Lemma 3.10

Let  $\mu \in \mathcal{M}_{op}(\beta \widetilde{M})$  represent  $\psi \in \operatorname{Lip}_{0}(M)^{*}$  and suppose  $\langle \psi, f \rangle = \|\psi\|$  for some  $f \in S_{\operatorname{Lip}_{0}(M)}$ . Then  $\Phi f(\zeta) = 1$  whenever  $\zeta \in \operatorname{supp}(\mu)$ .

## The extreme point conjecture for free spaces

#### Theorem 4.1

Let  $m \in \text{ext } B_{\mathcal{F}(M)}$ , and let  $\mu \in \mathcal{M}_{\text{op}}(\beta \widetilde{M})$  represent m and satisfy  $\mu(\widetilde{M}) > 0$ . Then  $m \in E$ . In particular, this holds if m is a convex integral of molecules.

# The extreme point conjecture for free spaces

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## Lemma 4.2 (Aliaga 22)

Let  $m \in \operatorname{ext} B_{\mathcal{F}(M)}$  and let  $\mu \in \mathcal{M}_{\operatorname{op}}(\beta \widetilde{M})$  represent m. If  $\lambda \in \mathcal{M}(\beta \widetilde{M})$  is such that  $0 \leq \lambda \leq \mu$  and  $\Phi^*\lambda \in \mathcal{F}(M)$ , then  $\Phi^*\lambda = \|\lambda\| \cdot m$ .

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## Corollarv 4.3

If an extreme point of  $B_{\mathcal{F}(M)}$  is majorisable, then it is an elementary molecule. E.g. if M is uniformly discrete and bounded then ext  $B_{\mathcal{F}(M)} \subseteq E$ .