

## LIPSCHITZ $(q, p)$ -MIXING OPERATORS

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ABSTRACT. Several useful results in the theory of  $p$ -summing operators, such as Pietsch’s composition theorem and Grothendieck’s theorem, share a common form: for certain values  $q$  and  $p$ , there is an operator such that whenever it is followed by a  $q$ -summing operator, the composition is  $p$ -summing. This is precisely the concept of  $(q, p)$ -mixing operators, defined and studied by A. Pietsch. On the other hand, J. Farmer and W. B. Johnson recently introduced the notion of a Lipschitz  $p$ -summing operator, a nonlinear generalization of  $p$ -summing operators. In this paper, a corresponding nonlinear concept of Lipschitz  $(q, p)$ -mixing operators is introduced, and several characterizations of it are proved. An interpolation-style theorem relating different Lipschitz  $(q, p)$ -mixing constants is obtained, and it is used to show reversed inequalities between Lipschitz  $p$ -summing norms.

### 1. INTRODUCTION

The theory of  $p$ -summing operators plays a very important role in modern Banach space theory, not only for its intrinsic beauty but also for its far-reaching applications among a wide spectrum of subjects such as Banach space geometry, harmonic analysis, approximation theory, operator theory and others. When working with  $p$ -summing operators, it is not unusual to come across an operator  $T$  with the property that  $S \circ T$  is  $p$ -summing whenever  $S$  is  $q$ -summing. One example of such a situation appears in A. Pietsch’s composition theorem, a very useful tool already present in his seminal paper [Pie67]: whenever  $p, q, r \in [1, \infty]$  satisfy  $1/p = 1/q + 1/r$ , the composition of a  $q$ -summing operator followed by an  $r$ -summing operator is  $p$ -summing. Another example with  $T$  being the identity on an  $L_1$  space is provided by a celebrated theorem of A. Grothendieck, stating that every continuous linear operator from  $L_1$  into Hilbert space is 1-summing; therefore, any 2-summing operator with an  $L_1$  space as domain is 1-summing. More generally, by a theorem of B. Maurey, any 2-summing operator defined on a cotype 2 space is 1-summing. Similarly, any continuous linear operator from a  $C(K)$  space into a cotype 2 space is 2-summing.

Inspired by ideas of Maurey [Mau74], Pietsch [Pie80, Chap. 20] systematically studied the situation described in the previous paragraph and called such operators  $(q, p)$ -mixing. Another exposition of the subject, with a more “tensorial” point of view, can be found in [DF93, Sec. 32]. On the other hand, J. Farmer and W. B. Johnson [FJ09] recently introduced the concept of a Lipschitz  $p$ -summing operator between metric spaces. They proved that this is a true extension of the linear

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concept and obtained a nonlinear counterpart of one of the cornerstones of the theory of (linear)  $p$ -summing operators: Pietsch's celebrated domination/factorization theorem.

In the present paper, the corresponding concept of Lipschitz  $(q, p)$ -mixing operators is defined and studied. We start by recalling the necessary theory of Lipschitz  $p$ -summing operators and then introduce the main definition. Afterwards three different characterizations of Lipschitz  $(q, p)$ -mixing operators are presented. The first one is an integral inequality along the lines of Pietsch's domination theorem, while the second one corresponds to his  $(q, p)$ -mixed sequences. The third one relies on the recently developed [CD] duality theory for Lipschitz  $p$ -summing operators. Finally these characterizations are used to prove relationships between  $(q, p)$ -mixing constants and  $s$ -summing norms in various situations, in particular obtaining reversed inequalities for Lipschitz  $p$ -summing norms.

## 2. NOTATION AND PRELIMINARIES

The letters  $X, Y, Z$  will denote metric spaces, whereas  $E, F, G$  will denote Banach spaces. All metric spaces under consideration will be *pointed*; i.e. each one has a special point designated by 0. For a mapping  $T$  between metric spaces,  $\text{Lip}(T)$  denotes its Lipschitz constant. Given a metric space  $X$ , the Banach space of real-valued Lipschitz functions defined on  $X$  that send 0 to 0 with the Lipschitz norm  $\text{Lip}(\cdot)$  will be denoted by  $X^\#$ . As is customary,  $B_E$  denotes the closed unit ball of a Banach space  $E$ . The letters  $p, q, r, s$  will designate elements of  $[1, \infty]$ , and  $p'$  denotes the exponent conjugate to  $p$  (i.e. the one that satisfies  $1/p + 1/p' = 1$ ).

The remainder of this section is all from [FJ09]. Recall that for  $1 \leq p < \infty$  a linear operator  $T : E \rightarrow F$  is called  $p$ -summing if there is a nonnegative constant  $C$  such that for any vectors  $v_j$  in  $E$ , the inequality

$$\sum_j \|Tv_j\|^p \leq C^p \sup_{v^* \in B_{E^*}} \sum_j |v^*(v_j)|^p$$

holds. In this case, the  $p$ -summing norm  $\pi_p(T)$  of  $T$  is the infimum of such constants  $C$ . Inspired by this useful concept, Farmer and Johnson defined the *Lipschitz  $p$ -summing norm*  $\pi_p^L$  of a (not necessarily linear) mapping  $T : X \rightarrow Y$  as the smallest nonnegative constant  $C$  such that for any  $x_j, x'_j$  in  $X$  and any positive reals  $a_j$ ,

$$\sum_j a_j d(Tx_j, Tx'_j)^p \leq C^p \sup_{f \in B_{X^\#}} \sum_j a_j |f(x_j) - f(x'_j)|^p.$$

This definition remains unchanged if we consider only the case  $a_j = 1$ , a very useful observation in [FJ09] also credited to M. Mendel and G. Schechtman. The set of all Lipschitz  $p$ -summing maps from  $X$  to  $Y$  is denoted by  $\Pi_p^L(X, Y)$ . Note that the condition that would naturally correspond to being Lipschitz  $\infty$ -summing is just the Lipschitz condition, and we adopt this convention for notational convenience.

It is clear from the definition that the Lipschitz  $p$ -summing norm of a mapping is equal to the supremum of the Lipschitz  $p$ -summing norms of all the restrictions of said mapping to finite subsets of its domain. Also directly from the definition, it is clear that the Lipschitz  $p$ -summing norm has the ideal property:  $\pi_p^L(A \circ T \circ B) \leq \text{Lip}(A) \cdot \pi_p^L(T) \cdot \text{Lip}(B)$  whenever the composition makes sense. We next state the domination/factorization theorem for Lipschitz  $p$ -summing operators

[FJ09, Thm. 1], a particular case of the general Pietsch-type domination theorems considered in [BPR10].

**Theorem 2.1.** *For a mapping  $T : X \rightarrow Y$  and a constant  $C \geq 0$ , the following are equivalent:*

(a)  $\pi_p^L(T) \leq C$ .

(b) *There is a probability  $\mu$  on  $B_{X^\#}$  such that for any  $x, x' \in X$ ,*

$$d(Tx, Tx') \leq C \left[ \int_{B_{X^\#}} |f(x) - f(x')|^p d\mu(f) \right]^{1/p}.$$

(c) *For some (or any) isometric embedding  $J$  of  $Y$  into a 1-injective space  $Z$ , there is a factorization*

$$\begin{array}{ccccc} L_\infty(\mu) & \xrightarrow{I_{\infty,p}} & L_p(\mu) & & \\ \uparrow A & & \downarrow B & & \\ X & \xrightarrow{T} & Y & \xrightarrow{J} & Z \end{array}$$

*with  $\mu$  a probability and  $\text{Lip}(A) \cdot \text{Lip}(B) \leq C$ .*

The domination theorem immediately implies the monotonicity of the Lipschitz  $p$ -summing norms, that is,  $\pi_p^L(T) \geq \pi_q^L(T)$  whenever  $p \leq q$ .

It is important to stress that the concept of a Lipschitz  $p$ -summing operator is a true generalization of that of a (linear)  $p$ -summing operator: for a bounded linear operator  $T$  between Banach spaces,  $T$  is Lipschitz  $p$ -summing if and only if it is (linearly)  $p$ -summing, and moreover  $\pi_p(T) = \pi_p^L(T)$  [FJ09, Thm. 2].

### 3. DEFINITION AND ELEMENTARY PROPERTIES

Let  $1 \leq p, q \leq \infty$ . An operator  $T : X \rightarrow Y$  is said to be *Lipschitz  $(q, p)$ -mixing with constant  $K$*  if for any metric space  $Z$  and any Lipschitz  $q$ -summing operator  $S : Y \rightarrow Z$ , the composition  $S \circ T$  is a Lipschitz  $p$ -summing operator and  $\pi_p^L(S \circ T) \leq K \pi_q^L(S)$ . The smallest such  $K$  will be denoted by  $\mathfrak{m}_{q,p}^L(T)$ .

A first example of such an operator already appears in [FJ09], where a nonlinear Grothendieck inequality is proved. Namely, any Lipschitz map  $T$  from a metric tree  $X$  into a Hilbert space is Lipschitz 1-summing and in fact  $\pi_1^L(T) \leq K_G \text{Lip}(T)$ , where  $K_G$  is Grothendieck's constant. This result, together with the factorization theorem, Theorem 2.1, implies that the identity on  $X$  is Lipschitz  $(2, 1)$ -mixing with constant at most  $K_G$ . D. Chen and B. Zheng [CZ] gave another proof of this nonlinear Grothendieck inequality, showing that  $\mathfrak{m}_{2,1}^L(id_X) \leq A_1^{-1}$  where  $A_1$  is the constant in Khintchine's inequality.

Note that in order to determine if a mapping  $T : X \rightarrow Y$  is Lipschitz  $(q, p)$ -mixing, it suffices to consider its compositions with mappings from  $Y$  to  $\ell_q$  (or any other infinite-dimensional  $L_q$  space, in fact). First, we may assume without loss of generality that  $X$  and  $Y$  are finite metric spaces. Now suppose that

$$(\star) \quad \pi_p^L(R \circ T) \leq C \pi_q^L(R) \quad \text{for any } R : Y \rightarrow \ell_q,$$

and let  $S : Y \rightarrow Z$  be a Lipschitz  $q$ -summing map. Let  $J : Z \rightarrow W$  be an isometric embedding of  $Z$  into a 1-injective space  $W$ . By the factorization theorem

for Lipschitz  $q$ -summing operators, we can find a factorization

$$\begin{array}{ccccc}
 L_\infty(\mu) & \xrightarrow{I_{\infty,q}} & L_q(\mu) & & \\
 \uparrow A & & \downarrow B & & \\
 Y & \xrightarrow{S} & Z & \xrightarrow{J} & W
 \end{array}$$

with  $\text{Lip}(A) \cdot \text{Lip}(B) = \pi_q^L(S)$ . Since  $Y$  is a finite set, the range of  $I_{\infty,q} \circ A$  is a finite subset of  $L_q(\mu)$  and therefore is almost isometric to a subset of  $\ell_q$ . Thus, for the purposes of computing Lipschitz summing norms, we may assume that  $I_{\infty,q} \circ A$  is a map from  $Y$  into  $\ell_q$ , so condition  $(\star)$  applies and therefore  $\pi_p^L(I_{\infty,q} \circ A \circ T) \leq C\pi_q^L(I_{\infty,q} \circ A)$ . The ideal property for Lipschitz  $q$ -summing operators implies that  $\pi_q^L(I_{\infty,q} \circ A) \leq \text{Lip}(A) \cdot \pi_q^L(I_{\infty,q}) \leq \text{Lip}(A) \cdot 1$ , whereas the ideal property for Lipschitz  $p$ -summing operators gives us

$$\begin{aligned}
 \pi_p^L(J \circ S \circ T) &= \pi_p^L(B \circ I_{\infty,q} \circ A \circ T) \\
 &\leq \text{Lip}(B) \cdot \pi_q^L(I_{\infty,q} \circ A \circ T) \leq \text{Lip}(B) \cdot C \cdot \text{Lip}(A) = C\pi_q^L(S).
 \end{aligned}$$

But since  $J$  is an isometric embedding  $J \circ S \circ T$  and  $S \circ T$  have the same Lipschitz  $p$ -summing norm, so we conclude that  $\pi_p^L(S \circ T) \leq C\pi_q^L(S)$ , i.e. that  $T$  is Lipschitz  $(q, p)$ -mixing with constant  $C$ .

The ideal property for Lipschitz  $p$ -summing operators implies that for any operator  $T$ ,  $\mathbf{m}_{q,p}^L(T) = \text{Lip}(T)$  whenever  $q \leq p$  and  $\mathbf{m}_{\infty,p}^L(T) = \pi_p^L(T)$ , so only the case  $1 \leq p < q < \infty$  gives something new. Moreover, Lipschitz  $(q, p)$ -mixing operators also satisfy the ideal property and  $\mathbf{m}_{q,p}^L(A \circ T \circ B) \leq \text{Lip}(A) \cdot \mathbf{m}_{q,p}^L(T) \cdot \text{Lip}(B)$  whenever the composition makes sense.

Just from the definition, we obtain a trivial composition formula for Lipschitz  $(q, p)$ -mixing operators: regardless of the values of  $p, q$  and  $r$  in  $[1, \infty]$ , the composition of a Lipschitz  $(p, r)$ -mixing operator  $T$  followed by a Lipschitz  $(q, p)$ -mixing operator  $S$  is Lipschitz  $(q, r)$ -mixing and moreover  $\mathbf{m}_{q,r}^L(ST) \leq \mathbf{m}_{q,p}^L(S) \cdot \mathbf{m}_{p,r}^L(T)$ .

Additionally, the monotonicity of the Lipschitz  $p$ -summing norms implies a monotonicity condition for the Lipschitz  $(q, p)$ -mixing constants: whenever  $p_1 \leq p_2$  and  $q_2 \leq q_1$ ,  $\mathbf{m}_{q_2,p_2}^L(T) \leq \mathbf{m}_{q_1,p_1}^L(T)$  for any  $T$ .

#### 4. CHARACTERIZATIONS

In this section three different characterizations of Lipschitz  $(q, p)$ -mixing operators are presented, all of them somewhat inspired by analogous results in the linear theory.

**4.1. Domination.** The first characterization is close in spirit to the characterization of Lipschitz  $p$ -summing operators via a dominating measure [FJ09]. Compare with [DF93, Prop. 32.4].

**Theorem 4.1.** *Let  $1 \leq p \leq q \leq \infty$ ,  $T : X \rightarrow Y$  Lipschitz and  $C \geq 0$ . The following are equivalent:*

- (a)  $T$  is Lipschitz  $(q, p)$ -mixing with  $\mathbf{m}_{q,p}^L(T) \leq C$ .

(b) For any probability measure  $\mu$  on  $B_{Y^\#}$  there exists a probability measure  $\nu$  on  $B_{X^\#}$  such that for all  $x, x' \in X$ ,

$$\left[ \int_{B_{Y^\#}} |g(Tx) - g(Tx')|^q d\mu(g) \right]^{1/q} \leq C \left[ \int_{B_{X^\#}} |f(x) - f(x')|^p d\nu(f) \right]^{1/p}.$$

(c) For any  $x_1, \dots, x_m, x'_1, \dots, x'_m \in X$  and  $g_1, \dots, g_n \in Y^\#$ ,

$$\begin{aligned} & \left[ \sum_{j=1}^m \left[ \sum_{k=1}^n |g_k(Tx_j) - g_k(Tx'_j)|^q \right]^{p/q} \right]^{1/p} \\ & \leq C \left[ \sum_{k=1}^n \text{Lip}(g_k)^q \right]^{1/q} \cdot \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^m |f(x_j) - f(x'_j)|^p \right]^{1/p}. \end{aligned}$$

(d) For any  $x_1, \dots, x_m, x'_1, \dots, x'_m \in X$  and any probability measure  $\mu$  on  $B_{Y^\#}$ ,

$$(4.1) \quad \left[ \sum_{j=1}^m \left( \int_{B_{Y^\#}} |g(Tx_j) - g(Tx'_j)|^q d\mu(g) \right)^{p/q} \right]^{1/p} \leq C \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^m |f(x_j) - f(x'_j)|^p \right]^{1/p}.$$

In this case,  $\mathbf{m}_{q,p}^L(T)$  is equal to the infimum of such constants  $C$  in either (b), (c) or (d).

*Proof.* The case  $q = \infty$  reduces to the Domination Theorem for Lipschitz  $p$ -summing operators (Thm. 2.1), so we will assume  $1 \leq p \leq q < \infty$ .

(a)  $\Rightarrow$  (b): Suppose that  $T : X \rightarrow Y$  is Lipschitz  $(q, p)$ -mixing, and let  $\mu$  be a probability measure on  $B_{Y^\#}$ . By restricting to  $Y$  the canonical inclusion  $C(B_{Y^\#}) \hookrightarrow L_q(\mu)$ , we get a Lipschitz  $q$ -summing operator  $j_\mu : Y \rightarrow L_q(\mu)$  with Lipschitz  $q$ -summing norm at most 1. Hence, since  $T$  is Lipschitz  $(q, p)$ -mixing, the composition  $j_\mu \circ T : X \rightarrow L_q(\mu)$  is Lipschitz  $p$ -summing. By the Pietsch domination theorem for Lipschitz  $p$ -summing operators (Thm. 2.1), there is a probability measure  $\nu$  on  $B_{X^\#}$  such that for all  $x, x' \in X$ ,

$$\|j_\mu(Tx) - j_\mu(Tx')\|_{L_q(\mu)} \leq \pi_p^L(j_\mu \circ T) \left[ \int_{B_{X^\#}} |f(x) - f(x')|^p d\nu(f) \right]^{1/p},$$

i.e.

$$\left[ \int_{B_{Y^\#}} |g(Tx) - g(Tx')|^q d\mu(g) \right]^{1/q} \leq \pi_p^L(j_\mu \circ T) \left[ \int_{B_{X^\#}} |f(x) - f(x')|^p d\nu(f) \right]^{1/p},$$

so we have condition (b) with  $C = \pi_p^L(j_\mu \circ T) \leq \mathbf{m}_{q,p}^L(T) \pi_q^L(j_\mu) \leq \mathbf{m}_{q,p}^L(T)$ .

(b)  $\Rightarrow$  (c): By homogeneity, we may assume without loss of generality that  $\sum_{k=1}^n \text{Lip}(g_k)^q = 1$ . Then  $\mu := \sum_{k=1}^n \text{Lip}(g_k)^q \delta_{g_k / \text{Lip}(g_k)}$  (where  $\delta_g$  is the Dirac

measure at  $g \in Y^\#$ ) is a probability measure on  $B_{Y^\#}$ , so there exists a corresponding  $\nu$  as in (b). Therefore,

$$\begin{aligned} \sum_{j=1}^m \left[ \sum_{k=1}^n |g_k(Tx_j) - g_k(Tx'_j)|^q \right]^{p/q} &= \sum_{j=1}^m \left[ \int_{B_{Y^\#}} |g(Tx_j) - g(Tx'_j)|^q d\mu(g) \right]^{p/q} \\ &\leq C^p \sum_{j=1}^m \int_{B_{X^\#}} |f(x) - f(x')|^p d\nu(f) \leq C^p \sup_{f \in B_{X^\#}} \sum_{j=1}^m |f(x) - f(x')|^p, \end{aligned}$$

so we have (c) with the same constant  $C$ .

(c)  $\Rightarrow$  (d): Condition (c) means that all finitely supported probability measures  $\mu$  on  $B_{Y^\#}$  already satisfy (4.1). Since the set of all finitely supported probability measures on  $B_{Y^\#}$  is  $\sigma(C(B_{Y^\#})^*, C(B_{Y^\#}))$ -dense in the set of all probability measures on  $B_{Y^\#}$ , it follows that inequality (4.1) holds for all probability measures  $\mu$  on  $B_{Y^\#}$ .

(d)  $\Rightarrow$  (a): Now let  $S : Y \rightarrow Z$  be Lipschitz  $q$ -summing. Appealing to the domination theorem again, there is a measure  $\mu$  on  $B_{Y^\#}$  such that for all  $y, y' \in Y$ ,

$$d_Z(Sy, Sy)^p \leq \pi_q^L(S)^p \left[ \int_{B_{Y^\#}} |g(y) - g(y')|^q d\mu(g) \right]^{p/q}.$$

Fix  $x_1, \dots, x_m, x'_1, \dots, x'_m \in X$ . Then, from the previous inequality,

$$\begin{aligned} \left[ \sum_{j=1}^m d_Z(S(Tx_j), S(Tx'_j))^p \right]^{1/p} \\ \leq \pi_q^L(S) \left[ \sum_{j=1}^m \left[ \int_{B_{Y^\#}} |g(Tx_j) - g(Tx'_j)|^q d\mu(g) \right]^{p/q} \right]^{1/p}, \end{aligned}$$

which together with (4.1) implies that

$$\left[ \sum_{j=1}^m d_Z(STx_j, STx'_j)^p \right]^{1/p} \leq C \pi_q^L(S) \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^m |f(x) - f(x')|^p \right]^{1/p},$$

so  $S \circ T$  is Lipschitz  $p$ -summing and  $\pi_p^L(S \circ T) \leq C \pi_q^L(S)$ . Therefore,  $T$  is Lipschitz  $(q, p)$ -mixing and  $m_{q,p}^L(T) \leq C$ . □

**4.2. Lipschitz  $(q, p)$ -mixed sequences.** Linear  $(q, p)$ -mixing operators were given such a name by Pietsch [Pie80] because a linear operator is linearly  $(q, p)$ -mixing if and only if it maps every weakly  $p$ -summable sequence into a  $(q, p)$ -mixed sequence, i.e. one that can be expressed as the pointwise product of a weakly  $q$ -summable sequence and an  $r$ -summable scalar sequence where  $1/p = 1/q + 1/r$ . The analogous result in the nonlinear case will follow from Theorem 4.1 as soon as we find an appropriate nonlinear counterpart of  $(q, p)$ -mixing sequences. We will use Ky Fan’s minimax lemma as stated in [Pie80, Lemma E.4.2]. A collection of real-valued functions  $\mathcal{A}$  defined on a set  $K$  is called *concave* if given  $\Phi_1, \dots, \Phi_n \in \mathcal{A}$  and  $\alpha_1, \dots, \alpha_n \geq 0$  such that  $\sum_{j=1}^n \alpha_j = 1$ , there is  $\Phi \in \mathcal{A}$  satisfying  $\Phi(x) \geq \sum_{j=1}^n \alpha_j \Phi_j(x)$  for all  $x \in K$ . Now we prove a result analogous to [Pie80, Thm. 16.4.3] (credited mostly to [Mau74]).

**Proposition 4.2.** *Let  $1 \leq p < q < \infty$  and  $1/p = 1/q + 1/r$ . Then, for any points  $x_1, \dots, x_n, x'_1, \dots, x'_n$  in  $X$ ,*

$$(4.2) \quad \sup \left\{ \left[ \sum_{j=1}^n \left[ \int_{B_{X^\#}} |f(x_j) - f(x'_j)|^q d\mu(f) \right]^{p/q} \right]^{1/p} : \mu \text{ is a probability on } B_{X^\#} \right\} \\ = \inf \left\{ \left[ \sum_{j=1}^n \lambda_j^r \right]^{1/r} \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^n \lambda_j^{-q} |f(x_j) - f(x'_j)|^q \right]^{1/q} : \lambda_j > 0 \right\}.$$

*Proof.* Define  $\sigma$  to be the supremum on the left-hand side of (4.2) (noting that it is finite). Let  $u = r/p$  and  $v = q/p$ , so that  $1/u + 1/v = 1$ . We now consider the compact, convex subset

$$K = \left\{ \xi = (\xi_j)_{j=1}^n : \sum_{j=1}^n \xi_j^u \leq \sigma^p \text{ and } \xi_j \geq 0 \right\}$$

of  $\ell_u^n$ . For  $\varepsilon > 0$  and  $\mu$  a probability on  $B_{X^\#}$ , observe that the equation

$$\Phi(\xi) = \sum_{j=1}^n (\xi_j + \varepsilon)^{-v} \int_{B_{X^\#}} |f(x_j) - f(x'_j)|^q d\mu(f)$$

defines a continuous convex function  $\Phi$  on  $K$ . Take the special vector  $\xi \in \mathbb{R}^n$  with

$$\xi_j = \left( \int_{B_{X^\#}} |f(x_j) - f(x'_j)|^q d\mu(f) \right)^{1/(uv)}.$$

Then  $\xi \in K$  and  $\Phi(\xi) \leq \sigma^p$ . Since the collection  $\mathcal{A}$  of all functions  $\Phi$  obtained in this way is concave, by Ky Fan's lemma we can find  $\xi^0 \in K$  such that  $\Phi(\xi^0) \leq \sigma^p$  for all  $\Phi \in \mathcal{A}$  simultaneously. In particular, considering the Dirac measure  $\delta_f$  at a function  $f \in B_{X^\#}$  we obtain

$$\sum_{j=1}^n (\xi_j^0 + \varepsilon)^{-v} |f(x_j) - f(x'_j)|^q \leq \sigma^p.$$

Set  $\lambda_j(\varepsilon) := (\xi_j^0 + \varepsilon)^{1/p}$ . Then

$$\lim_{\varepsilon \downarrow 0} \left[ \sum_{j=1}^n \lambda_j(\varepsilon)^r \right]^{1/r} = \left[ \sum_{j=1}^n \xi_j^{r/p} \right]^{1/r} = \left[ \sum_{j=1}^n \xi_j^u \right]^{1/r} \leq \sigma^{p/r} = \sigma^{1/u}$$

and, for  $f \in B_{X^\#}$ ,

$$\left[ \sum_{j=1}^n \lambda_j(\varepsilon)^{-q} |f(x_j) - f(x'_j)|^q \right]^{1/q} = \\ \left[ \sum_{j=1}^n (\xi_j^0 + \varepsilon)^{-v} |f(x_j) - f(x'_j)|^q \right]^{1/q} \leq \sigma^{p/q} = \sigma^{1/v}.$$

Therefore, the right-hand side of (4.2) is less than or equal to the left-hand side.

Conversely, let  $\lambda_j > 0$  be arbitrary. Then, by Hölder's inequality for any probability measure  $\mu$  on  $B_{X^\#}$  we have

$$\begin{aligned} & \left[ \sum_{j=1}^n \left[ \int_{B_{X^\#}} |f(x_j) - f(x'_j)|^q d\mu(f) \right]^{p/q} \right]^{1/p} \\ &= \left[ \sum_{j=1}^n \left[ \lambda_j \left( \int_{B_{X^\#}} \lambda_j^{-q} |f(x_j) - f(x'_j)|^q d\mu(f) \right)^{1/q} \right]^p \right]^{1/p} \\ &\leq \left[ \sum_{j=1}^n \lambda_j^r \right]^{1/r} \left( \sum_{j=1}^n \int_{B_{X^\#}} \lambda_j^{-q} |f(x_j) - f(x'_j)|^q d\mu(f) \right)^{1/q} \\ &= \left[ \sum_{j=1}^n \lambda_j^r \right]^{1/r} \left( \int_{B_{X^\#}} \sum_{j=1}^n \lambda_j^{-q} |f(x_j) - f(x'_j)|^q d\mu(f) \right)^{1/q} \\ &\leq \left[ \sum_{j=1}^n \lambda_j^r \right]^{1/r} \sup_{f \in B_{X^\#}} \left( \sum_{j=1}^n \lambda_j^{-q} |f(x_j) - f(x'_j)|^q \right)^{1/q}. \quad \square \end{aligned}$$

Together, Theorem 4.1 and Proposition 4.2 immediately give us another characterization of Lipschitz  $(q, p)$ -mixing operators, stated below.

**Corollary 4.3.** *Let  $1 \leq p < q < \infty$  and  $1/p = 1/q + 1/r$ . A Lipschitz map  $T : X \rightarrow Y$  is  $(q, p)$ -mixing if and only if there exists a constant  $C$  such that for all  $x_1, \dots, x_n, x'_1, \dots, x'_n \in X$ ,*

$$\inf \left\{ \left[ \sum_{j=1}^n \lambda_j^r \right]^{1/r} \sup_{g \in B_{Y^\#}} \left[ \sum_{j=1}^n \lambda_j^{-q} |g(Tx_j) - g(Tx'_j)|^q \right]^{1/q} : \lambda_j > 0 \right\} \leq C \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^n |f(x_j) - f(x'_j)|^p \right]^{1/p}.$$

In this case,  $\mathfrak{m}_{q,p}^L(T)$  is equal to the infimum of such constants  $C$ .

**4.3. Chevet-Saphar spaces.** The expression on the right-hand side of (4.2) looks reminiscent of the Chevet-Saphar norms introduced in [CD]. This section is devoted to a characterization of Lipschitz  $(q, p)$ -mixing operators in terms of such norms. Let us recall the pertinent definitions first.

An  $E$ -valued molecule on  $X$  is a finitely supported function  $m : X \rightarrow E$  such that  $\sum_{x \in X} m(x) = 0$ . The space of  $E$ -valued molecules on  $X$ , denoted  $\mathcal{M}(X, E)$ , is clearly a vector space under pointwise addition. Given  $x, x' \in X$ , define  $m_{xx'} := \chi_{\{x\}} - \chi_{\{x'\}}$ . The simplest nonzero molecules, i.e. those of the form  $vm_{xx'}$  for some  $x, x' \in X$  and  $v \in E$ , are called atoms. Note that any molecule may be expressed (in a nonunique way) as a finite sum of atoms. The  $p$ -th Chevet-Saphar norm of a



molecule  $m$  is given by

$$cs_p(m) := \inf \left\{ \left( \sum_j \lambda_j^p \|v_j\|^p \right)^{1/p} \sup_{f \in B_{X^\#}} \left( \sum_j \lambda_j^{-p'} |f(x_j) - f(x'_j)| \right)^{1/p'} \right. \\ \left. : m = \sum_j v_j m_{x_j x'_j}, \lambda_j > 0 \right\}.$$

The space of  $E$ -valued molecules on  $E$ , endowed with the norm  $cs_p(\cdot)$ , is denoted by  $\mathcal{CS}_p(X, E)$ . There is a canonical way of inducing a pairing between  $E$ -valued molecules on  $X$  and functions from  $X$  to  $E^*$ : given  $m \in \mathcal{M}(X, E)$  and a function  $T : X \rightarrow E^*$ , define  $\langle T, m \rangle := \sum_{x \in X} \langle T(x), m(x) \rangle$ . If we know an expression of the molecule as a sum of atoms, say  $m = \sum_j v_j m_{x_j x'_j}$ , then  $\langle T, m \rangle = \sum_j \langle Tx_j - Tx'_j, v_j \rangle$ . The main theorem in [CD] states that with this pairing, the dual space of  $\mathcal{CS}_p(X, E)$  is canonically identified with the space of Lipschitz  $p'$ -summing operators from  $X$  into  $E^*$ . Also from [CD], recall that for any Banach space  $E$  a Lipschitz map  $T : X \rightarrow Y$  naturally induces a well-defined linear map  $T_E : \mathcal{M}(X, E) \rightarrow \mathcal{M}(Y, E)$  given by

$$T_E \left( \sum_{j=1}^n v_j m_{x_j x'_j} \right) = \sum_{j=1}^n v_j m_{Tx_j Tx'_j}.$$

Now we come to the third characterization of Lipschitz  $(q, p)$ -mixing operators.

**Theorem 4.4.** *Let  $T : X \rightarrow Y$  be a Lipschitz map. The following are equivalent:*

- (a)  *$T$  is Lipschitz  $(q, p)$ -mixing.*
- (b) *For every Banach space  $G$  (or only  $G = \ell_{q'}$ ), the operator*

$$T_G : \mathcal{CS}_{p'}(X, G) \rightarrow \mathcal{CS}_{q'}(Y, G)$$

*is continuous.*

*In this case,*

$$\mathfrak{m}_{q,p}^L(T) = \left\| T_{\ell_{q'}} : \mathcal{CS}_{p'}(X, \ell_{q'}) \rightarrow \mathcal{CS}_{q'}(Y, \ell_{q'}) \right\| \geq \|T_G : \mathcal{CS}_{p'}(X, G) \rightarrow \mathcal{CS}_{q'}(Y, G)\|.$$

*Proof.* First, suppose that  $T$  is Lipschitz  $(q, p)$ -mixing. Let  $\varphi \in (\mathcal{CS}_{q'}(Y, G))^*$  with  $\|\varphi\| \leq 1$ . Since  $(\mathcal{CS}_{q'}(Y, G))^* \equiv \Pi_q^L(Y, G^*)$ , we can identify  $\varphi$  with a map  $L_\varphi \in \Pi_q^L(Y, G^*)$  with  $\pi_q^L(L_\varphi) = \|\varphi\| \leq 1$ . Let  $m = \sum v_j m_{x_j x'_j} \in \mathcal{M}(X, G)$ . Then  $T_G(m) = \sum v_j m_{Tx_j Tx'_j}$ , so

$$\langle \varphi, T_G(m) \rangle = \sum_j \langle L_\varphi(Tx_j) - L_\varphi(Tx'_j), v_j \rangle = \langle L_\varphi \circ T, m \rangle,$$

and thus

$$\left| \langle \varphi, T_G(m) \rangle \right| = \left| \langle L_\varphi \circ T, m \rangle \right| \leq \pi_p^L(L_\varphi \circ T) cs_{p'}(m) \\ \leq \pi_q^L(L_\varphi) \mathfrak{m}_{q,p}^L(T) cs_{p'}(m) \leq \mathfrak{m}_{q,p}^L(T) cs_{p'}(m).$$

Taking the supremum over all such  $\varphi$  we obtain,  $cs_{q'}(T_G(m)) \leq \mathfrak{m}_{q,p}^L(T) cs_{p'}(m)$ ; i.e.  $T_G : \mathcal{CS}_{p'}(X, G) \rightarrow \mathcal{CS}_{q'}(Y, G)$  is continuous and  $\|T_G\| \leq \mathfrak{m}_{q,p}^L(T)$ .

Now, suppose that  $T_{\ell_{q'}} : \mathcal{CS}_{p'}(X, \ell_{q'}) \rightarrow \mathcal{CS}_{q'}(Y, \ell_{q'})$  is continuous and has norm  $C$ , and let  $S : Y \rightarrow \ell_q$  be a  $q$ -summing operator. Let  $m$  be an  $\ell_{q'}$ -valued molecule on  $X$ , say  $m = \sum_j v_j m_{x_j x'_j}$  with  $v_j \in \ell_{q'}$  and  $x_j, x'_j \in X$ . Then

$$\langle S \circ T, m \rangle = \sum_j \langle v_j, STx_j - STx'_j \rangle = \left\langle S, \sum_j v_j m_{Tx_j Tx'_j} \right\rangle = \langle S, T_{\ell_{q'}}(m) \rangle.$$

By the duality between the Lipschitz  $q$ -summing norm and the  $q'$ -Chevet-Saphar norm, together with the boundedness of  $T_{\ell_{q'}}$ ,

$$|\langle S \circ T, m \rangle| = |\langle S, T_{\ell_{q'}}(m) \rangle| \leq \pi_q^L(S) cs_{q'}(T_{\ell_{q'}}(m)) \leq \pi_q^L(S) \cdot C \cdot cs_{p'}(m).$$

Taking the supremum over all  $m$  with  $cs_{p'}(m) \leq 1$  and invoking the duality between the Lipschitz  $p$ -summing norm and the  $p'$ -Chevet-Saphar norm, we conclude that  $\pi_p^L(S \circ T) \leq C \pi_q^L(S)$ . By the remarks in Section 3, we conclude that  $T$  is Lipschitz  $(q, p)$ -mixing with  $\mathbf{m}_{q,p}^L(T) \leq C$ .  $\square$

Of course, the space  $\ell_{q'}$  in the preceding theorem may be replaced by any other infinite-dimensional  $L_{q'}$  space.

### 5. APPLICATIONS

**5.1. The Lipschitz  $(2, 1)$ -mixing constant of the identity on a tree.** As already mentioned in Section 3, Farmer and Johnson [FJ09] proved a nonlinear Grothendieck inequality which, in our language, means that the identity on a metric tree is Lipschitz  $(2, 1)$ -mixing with constant at most Grothendieck’s constant. While both their proof and the one given in [CZ] make explicit use of the lifting property for trees, using Theorem 4.1 we can reobtain the same bound without explicitly appealing to the lifting property.

**Lemma 5.1.** *When  $T$  is an unweighted graph-theoretic tree on  $n + 1$  points and  $H$  is a Hilbert space,  $\text{Lip}(T, H)$  is isometric to  $\ell_\infty^n(H)$ .*

*Proof.* From [CD, Sec. 4.2],  $\mathcal{CS}_1(T, H)$  is isometric to  $\ell_1^n(H)$  in a natural way. By the duality result [CD, Thm. 4.3],  $\text{Lip}(T, H)$  is then isometric to  $\ell_\infty^n(H)$ .  $\square$

**Proposition 5.2.** *Let  $T$  be a finite unweighted graph-theoretic tree. Then the identity on  $T$  is Lipschitz  $(2, 1)$ -mixing with constant at most  $K_G$ .*

*Proof.* Let  $x_1, \dots, x_m, x'_1, \dots, x'_m \in T$  and let  $\mu$  be a probability measure on  $B_{T^\#}$ . Note that

$$\sup_{f \in B_{T^\#}} \sum_{j=1}^m |f(x_j) - f(x'_j)|$$

is the norm of the linear operator  $A$  from  $T^\#$  to  $\ell_1^m$  given by  $f \mapsto (f(x_j) - f(x'_j))_{j=1}^m$ . By Lemma 5.1,  $T^\#$  can be identified with  $\ell_\infty^N$  for some  $N$ , so the operator  $A$  under consideration goes from  $\ell_\infty^N$  to  $\ell_1^m$ . The classical Grothendieck inequality gives us

$$\|A : \ell_\infty^N(L_2(\mu)) \rightarrow \ell_1^m(L_2(\mu))\| \leq K_G \|A : \ell_\infty^N \rightarrow \ell_1^m\|.$$

But another application of Lemma 5.1 reveals that  $\ell_\infty^N(L_2(\mu))$  can be identified with the space of Lipschitz functions from  $T$  to  $L_2(\mu)$ , so in fact one has

$$\sup_{\text{Lip}(F:T \rightarrow L_2(\mu)) \leq 1} \sum_{j=1}^m \|F(x_j) - F(x'_j)\|_{L_2(\mu)} \leq K_G \sup_{f \in B_{T^\#}} \sum_{j=1}^m |f(x_j) - f(x'_j)|.$$

In particular, consider the pointwise evaluation  $\delta : T \rightarrow L_2(\mu)$ . For any  $x, x' \in T$  we have

$$\|\delta(x) - \delta(x')\|_{L_2(\mu)} = \left[ \int_{g \in B_{T^\#}} |g(x) - g(x')|^2 d\mu(g) \right]^{1/2} \leq d(x, x');$$

hence  $\text{Lip}(\delta : T \rightarrow L_2(\mu)) \leq 1$  and thus

$$\sum_{j=1}^m \left[ \int_{B_{T^\#}} |g(x_j) - g(x'_j)|^2 d\mu(g) \right]^{1/2} \leq K_G \sup_{f \in B_{T^\#}} \sum_{j=1}^m |f(x_j) - f(x'_j)|.$$

By Theorem 4.1, we conclude that the identity on  $T$  is Lipschitz  $(2, 1)$ -summing with constant at most  $K_G$ .  $\square$

**5.2. An “interpolation style” theorem.** As it so often happens with many constants associated to mappings, it is not easy to calculate the Lipschitz  $(q, p)$ -mixing constant of a specific map. The following “interpolation style” theorem is based on [Puh77, Lemma 5] and gives useful bounds that are sufficient in some cases.

**Theorem 5.3.** *Let  $1 \leq p, q, r \leq \infty$  with  $1/r + 1/q = 1/p$ . Then every Lipschitz  $p$ -summing map  $T : X \rightarrow Y$  is Lipschitz  $(q, p)$ -mixing and satisfies*

$$\mathbf{m}_{q,p}^L(T) \leq \pi_p^L(T)^{p/r} \text{Lip}(T)^{p/q}.$$

*Proof.* The fact that  $T$  is  $(q, p)$ -mixing is obvious from the ideal property of Lipschitz  $p$ -summing operators. Now, let  $x_1, \dots, x_n, x'_1, \dots, x'_n \in X$ . For any probability measure  $\mu$  on  $B_{Y^\#}$ , from the pointwise inequality  $|g(y) - g(y')| \leq \text{Lip}(g) \cdot d(y, y')$  for any  $y, y' \in Y$  and  $g \in Y^\#$  we have that

$$(5.1) \quad \left[ \sum_{j=1}^n \left( \int_{B_{Y^\#}} |g(Tx_j) - g(Tx'_j)|^q d\mu(g) \right)^{p/q} \right]^{1/p} \\ \leq \left[ \sum_{j=1}^n \left( \int_{B_{Y^\#}} |g(Tx_j) - g(Tx'_j)|^p d\mu(g) \right)^{p/q} d(Tx_j, Tx'_j)^{(q-p)p/q} \right]^{1/p}.$$

Noting that  $(q-p)r/q = p$ , Hölder’s inequality lets us bound the latter expression by

$$(5.2) \quad \left[ \sum_{j=1}^n \int_{B_{Y^\#}} |g(Tx_j) - g(Tx'_j)|^p d\mu(g) \right]^{1/q} \left[ \sum_{j=1}^n d(Tx_j, Tx'_j)^p \right]^{1/r}.$$

On the one hand, the fact that  $T$  is Lipschitz  $p$ -summing means that

$$(5.3) \quad \left[ \sum_{j=1}^n d(Tx_j, Tx'_j)^p \right]^{1/r} \leq \pi_p^L(T)^{p/r} \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^n |f(x_j) - f(x'_j)|^p \right]^{1/r},$$

whereas on the other hand, a simple pointwise estimate gives

$$(5.4) \quad \left[ \sum_{j=1}^n \int_{B_{Y^\#}} |g(Tx_j) - g(Tx'_j)|^p d\mu(g) \right]^{1/q} \leq \text{Lip}(T)^{p/q} \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^n |f(x_j) - f(x'_j)|^p \right]^{1/q}.$$

Bringing (5.1), (5.2), (5.3) and (5.4) together we have

$$\left[ \sum_{j=1}^n \left( \int_{B_{Y^\#}} |g(Tx_j) - g(Tx'_j)|^q d\mu(g) \right)^{p/q} \right]^{1/p} \leq \pi_p^L(T)^{p/r} \text{Lip}(T)^{p/q} \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^n |f(x_j) - f(x'_j)|^p \right]^{1/p}$$

and thus the desired conclusion follows from Theorem 4.1. □

5.2.1. *The identity on a finite discrete metric space.* Denote by  $D_n$  the discrete metric space on  $n$  points. Theorem 5.3 allows us to explicitly evaluate the  $(q, p)$ -mixing norm of the identity on  $D_n$ . In fact, if  $1 \leq p \leq q \leq \infty$ , then the Lipschitz  $(q, p)$ -mixing norm of the identity on  $D_n$  is equal to  $(2 - 2/n)^{1/p-1/q}$ . To see it, let  $1 \leq r \leq \infty$  satisfy  $1/r + 1/q = 1/p$ . From [FJ09] we have that  $\pi_s^L(id_{D_n}) = (2 - 2/n)^{1/s}$  for any  $s \in [1, \infty]$ , and therefore

$$\mathbf{m}_{q,p}^L(id_{D_n}) \geq \frac{\pi_p^L(id_{D_n} \circ id_{D_n})}{\pi_q^L(id_{D_n})} = \frac{(2 - 2/n)^{1/p}}{(2 - 2/n)^{1/q}} = (2 - 2/n)^{1/p-1/q}.$$

On the other hand, from Theorem 5.3,

$$\mathbf{m}_{q,p}^L(id_{D_n}) \leq \pi_p^L(id_{D_n})^{p/r} \text{Lip}(id_{D_n})^{p/q} = (2 - 2/n)^{1/r} \cdot 1 = (2 - 2/n)^{1/p-1/q}$$

and thus  $\mathbf{m}_{q,p}^L(id_{D_n}) = (2 - 2/n)^{1/p-1/q}$ . Let us observe what this means: for every metric space  $X$  and any  $T : D_n \rightarrow X$ ,  $\pi_p^L(T) \leq (2 - 2/n)^{1/p-1/q} \pi_q^L(T)$  and this inequality is sharp.

5.2.2. *Reversed inequalities between Lipschitz  $p$ -summing norms.* The next result goes along the same theme: using Theorem 5.3 together with known estimates for Lipschitz  $p$ -summing norms.

**Theorem 5.4.** (a) For any  $n \in \mathbb{N}$  and  $1 \leq p \leq q$ ,

$$\mathbf{m}_{q,p}^L(id_{\ell_2^n}) \leq c_{p,n}^{p/q-1} \quad \text{where} \quad c_{p,n} = \left[ \int_{S_{n-1}} |x_1|^p d\lambda(x) \right]^{1/p},$$

$\lambda$  being the normalized rotation invariant measure on  $S_{n-1}$ . Hence,  $\pi_p^L(T) \leq c_{p,n}^{p/q-1} \pi_q^L(T)$  for any Lipschitz map  $T : \ell_2^n \rightarrow Y$ .

(b) For any finite-dimensional normed space  $E$  and  $2 \leq q$ ,

$$\mathbf{m}_{q,2}^L(id_E) \leq [\dim(E)]^{1/2-1/q}.$$

Hence,  $\pi_2^L(T) \leq [\dim(E)]^{1/2-1/q} \pi_q^L(T)$  for any Lipschitz map  $T : E \rightarrow Y$ .

(c) There exists a universal constant  $C$  so that for any finite metric space  $X$  on  $n$  points and  $1 \leq q$ ,

$$\mathbf{m}_{q,1}^L(id_X) \leq C^{1/q'} [\log n]^{1/q'}.$$

Hence,  $\pi_1^L(T) \leq C^{1/q'} [\log n]^{1/q'} \pi_q^L(T)$  for any Lipschitz map  $T : X \rightarrow Y$ .

*Proof.* Everything follows from Theorem 5.3, together with the fact that the Lipschitz  $p$ -summing norm and the linear  $p$ -summing norm of a linear operator between Banach spaces coincide ([FJ09, Theorem 2]), and also the following estimates on  $p$ -summing norms:

- (a)  $\pi_p(id_{\ell_2^n}) = c_{p,n}^{-1}$  (see, for instance, [TJ89, Theorem 10.3]).
- (b)  $\pi_2(id_E) = [\dim(E)]^{1/2}$  for any finite-dimensional space  $E$  (see, for instance [TJ89, Proposition 9.11]).
- (c)  $\pi_1(id_X) \leq C \log n$ , essentially proved in [Bou85] as mentioned in [FJ09].  $\square$

**5.3. The general “interpolation style” theorem.** Theorem 5.3 is in fact a particular case of the following more general theorem.

**Theorem 5.5.** *Let  $0 < \theta < 1$  and  $1 \leq p \leq q_0, q_1 \leq \infty$ . Define  $1/q := (1 - \theta)/q_0 + \theta/q_1$ . For a Lipschitz map  $T : X \rightarrow Y$ ,*

$$\mathbf{m}_{q,p}^L(T) \leq \mathbf{m}_{q_0,p}^L(T)^{1-\theta} \mathbf{m}_{q_1,p}^L(T)^\theta.$$

*Proof.* Set  $1/r := 1/p - 1/q$ ,  $1/r_0 := 1/p - 1/q_0$  and  $1/r_1 := 1/p - 1/q_1$ . Note that  $1/r := (1 - \theta)/r_0 + \theta/r_1$ . Let  $x_1, \dots, x_n, x'_1, \dots, x'_n \in X$ . Given  $\varepsilon > 0$ , from Corollary 4.3 for each  $k = 0, 1$  there exist  $\lambda_{j,k} > 0$ ,  $1 \leq j \leq n$  such that

$$\begin{aligned} \left[ \sum_{j=1}^n \lambda_{j,k}^{r_k} \right]^{1/r_k} \sup_{g \in B_{Y^\#}} \left[ \sum_{j=1}^n \lambda_{j,k}^{-q_k} |g(Tx_j) - g(Tx'_j)|^{q_k} \right]^{1/q_k} \\ \leq (1 + \varepsilon) \mathbf{m}_{q_k,p}^L(T) \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^m |f(x_j) - f(x'_j)|^p \right]^{1/p}. \end{aligned}$$

Moreover, dividing by the appropriate constant we may assume that in fact

$$\begin{aligned} \left[ \sum_{j=1}^n \lambda_{j,k}^{r_k} \right]^{1/r_k} \leq (1 + \varepsilon) \mathbf{m}_{q_k,p}^L(T) \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^m |f(x_j) - f(x'_j)|^p \right]^{1/p} \\ \text{and } \sup_{g \in B_{Y^\#}} \left[ \sum_{j=1}^n \lambda_{j,k}^{-q_k} |g(Tx_j) - g(Tx'_j)|^{q_k} \right]^{1/q_k} \leq 1. \end{aligned}$$

For  $1 \leq j \leq n$ , set  $\lambda_j = \lambda_{j,0}^{1-\theta} \lambda_{j,1}^\theta$ . Then, by Hölder’s inequality,

$$\begin{aligned} \left[ \sum_{j=1}^n \lambda_j^r \right]^{1/r} \leq \left[ \sum_{j=1}^n \lambda_{j,0}^{r_0} \right]^{(1-\theta)/r_0} \cdot \left[ \sum_{j=1}^n \lambda_{j,1}^{r_1} \right]^{\theta/r_1} \\ \leq (1 + \varepsilon) \mathbf{m}_{q_0,p}^L(T)^{1-\theta} \mathbf{m}_{q_1,p}^L(T)^\theta \sup_{f \in B_{X^\#}} \left[ \sum_{j=1}^m |f(x_j) - f(x'_j)|^p \right]^{1/p}. \end{aligned}$$

On the other hand, it follows from

$$\lambda_j^{-1} |f(x_j) - f(x'_j)| = \lambda_{j,0}^{-(1-\theta)} |f(x_j) - f(x'_j)|^{1-\theta} \lambda_{j,1}^{-\theta} |f(x_j) - f(x'_j)|^\theta$$

that

$$\begin{aligned} \sup_{g \in B_{Y^\#}} \left[ \sum_{j=1}^n \lambda_j^{-q} |g(Tx_j) - g(Tx'_j)|^q \right]^{1/q} \\ \leq \prod_{k=0,1} \sup_{g \in B_{Y^\#}} \left[ \sum_{j=1}^n \lambda_{j,k}^{-qk} |g(Tx_j) - g(Tx'_j)|^{qk} \right]^{1/qk} \leq 1. \end{aligned}$$

Therefore, using the other direction of Corollary 4.3,

$$\mathbf{m}_{q,p}^L(T) \leq (1 + \varepsilon) \mathbf{m}_{q_0,p}^L(T)^{1-\theta} \mathbf{m}_{q_1,p}^L(T)^\theta,$$

and by letting  $\varepsilon \downarrow 0$ , the proof is finished.  $\square$

For  $q > p \geq 1$ , we say that a metric space  $X$  is  $(q, p)$ -mixing if the identity on  $X$  is  $(q, p)$ -mixing. The following lemma shows that the class of  $(q, p)$ -mixing spaces does not depend on  $p$ . This result is basically the nonlinear extrapolation theorem of Chen and Zheng [CZ, Thm. 2.2], presented in a different language.

**Corollary 5.6.** *Let  $X$  be a metric space and  $1 \leq p_0 < p_1 < q$ . Then  $X$  is  $(q, p_0)$ -mixing if and only if it is  $(q, p_1)$ -mixing. Moreover,*

$$\mathbf{m}_{q,p_1}^L(id_X) \leq \mathbf{m}_{q,p_0}^L(id_X) \leq \mathbf{m}_{q,p_1}^L(id_X)^{1/\theta},$$

where  $\theta$  is defined by  $1/p_1 = (1 - \theta)/q + \theta/p_0$ .

*Proof.* The monotonicity property for  $(q, p)$ -mixing constants from Section 3 gives  $\mathbf{m}_{q,p_1}^L(id_X) \leq \mathbf{m}_{q,p_0}^L(id_X)$ , whereas the composition property from the same section provides us with the inequality  $\mathbf{m}_{q,p_0}^L(id_X) \leq \mathbf{m}_{q,p_1}^L(id_X) \cdot \mathbf{m}_{p_1,p_0}^L(id_X)$ . Now, from Theorem 5.5,

$$\mathbf{m}_{p_1,p_0}^L(id_X) \leq \mathbf{m}_{q,p_0}^L(id_X)^{1-\theta} \cdot \mathbf{m}_{p_0,p_0}^L(id_X)^\theta = \mathbf{m}_{q,p_0}^L(id_X)^{1-\theta} \cdot 1.$$

So we obtain

$$\mathbf{m}_{q,p_0}^L(id_X) \leq \mathbf{m}_{q,p_1}^L(id_X) \cdot \mathbf{m}_{q,p_0}^L(id_X)^{1-\theta}$$

from which the result follows.  $\square$

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