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Sinopsis

Let f_1, f_2, \ldots, f_n be a family of independent copies of a given random variable f in a probability space (\Omega, \mathcal{F}, \mu). Then, the following equivalence of norms holds whenever $1 \le q \le p < \infty, (\int_{\Omega}[\sum_{k=1}^n |f_k|^q]^{p/q} d \mu)^{1/p} \sim \max_{r \in \{p,q\}} \{ n^{1/r}(\int_\Omega |f|^r d\mu)^{1/r} \}. The authors prove a noncommutative analogue of this inequality for sums of free random variables over a given von Neumann subalgebra. This formulation leads to new classes of noncommutative function spaces which appear in quantum probability as square functions, conditioned square functions and maximal functions.

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