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Radon-Nikodym property

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Abstract: For a Banach space E and a probability space $(X, \mathcal{A}, \lambda)$, a new proof is given that a measure $\mu : \mathcal{A} \rightarrow E$, with $\mu \ll \lambda$, has RN derivative with respect to λ iff there is a compact or a weakly compact $C \subset E$ such that $|\mu|_C : \mathcal{A} \rightarrow [0, \infty]$ is a finite valued countably additive measure. Here we define $|\mu|_C(A) = \sup\{\sum_k |\langle \mu(A_k), f_k \rangle|\}$ where $\{A_k\}$ is a finite disjoint collection of elements from \mathcal{A} , each contained in A , and $\{f_k\} \subset E'$ satisfies $\sup_k |f_k(C)| \leq 1$. Then the result is extended to the case when E is a Frechet space.

Keywords: liftings; lifting topology; weakly compact sets; Radon-Nikodym derivative
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