# An Interpolation Theorem for Quasimartingales in Noncommutative Symmetric Spaces 

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Received 25 November 2020; Revised 7 January 2021; Accepted 18 January 2021; Published 31 January 2021
Academic Editor: Francesco Toppan
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Let $E$ be a separable symmetric space on $(0, \infty)$ and $E(\mathscr{M})$ the corresponding noncommutative space. In this paper, we introduce a kind of quasimartingale spaces which is like but bigger than $E(\mathscr{M})$ and obtain the following interpolation result: let $\widehat{E}(\mathscr{M})$ be the space of all bounded $E(\mathscr{M})$-quasimartingales and $1<p<p_{E}<q_{E}<q<\infty$. Then, there exists a symmetric space $F$ on $(0, \infty)$ with nontrivial Boyd indices such that $\widehat{E}(\mathscr{M})=\left(\widehat{L}_{p}(\mathscr{M}), \widehat{L}_{q}(\mathscr{M})_{F, K}\right.$.

## 1. Introduction

Let $E$ be a symmetric space on $(0, \infty)$ with the Fatou property and $1<p<p_{E}<q_{E}<q<\infty$. Kalton and MontgomerySmith [1] proved that there exists a symmetric space $F$ with nontrivial Boyd indices such that $E=\left(L_{p}((0, \infty)), L_{q}\right.$ $((0, \infty))_{F, K}$. As is now well-known, the preceding interpolation result can automatically lift to the noncommutative setting (see [[2], Theorem 3.4]): let $E$ be a symmetric space on $(0, \infty)$ with the Fatou property and $(\mathscr{M}, \tau)$ a semifinite von Neumann algebra. Then, the following are equivalent:
(i) $1<p<p_{E}<q_{E}<q<\infty$.
(ii) There exists a symmetric space $F$ on $(0, \infty)$ with nontrivial Boyd indices such that

$$
\begin{equation*}
E(\mathscr{M})=\left(L_{p}(\mathscr{M}), L_{q}(\mathscr{M})\right)_{F, K} \tag{1}
\end{equation*}
$$

In this paper, we replace the space $E(\mathscr{M})$ in (2) with a bigger and more complex space $\widehat{E}(\mathscr{M})$ (see Definition 3) and obtain a generalized interpolation result. Our main result can be stated as follows (see Section 2 for the unexplained notations).

Theorem 1. Let $E$ be a separable symmetric space on $(0, \infty)$ with $1<p<p_{E}<q_{E}<q<\infty$. Then, there exists a symmetric Banach function space $F$ on $(0, \infty)$ SSS with nontrivial Boyd indices such that

$$
\begin{equation*}
\widehat{E}(\mathscr{M})=\left(\widehat{L}_{p}(\mathscr{M}), \widehat{L}_{q}(\mathscr{M})_{F, K}\right. \tag{2}
\end{equation*}
$$

## 2. Preliminaries

2.1. Noncommutative Spaces. Let $\mathscr{M}$ be a semifinite von Neumann algebra equipped with a faithful normal semifinite trace $\tau$. We denote by $L_{0}(\mathscr{M})$ the family of all $\tau$-measurable operators. Note that $\chi(\lambda, \infty)(|x|)$ is the spectral projection of $x \in L_{0}(\mathscr{M})$ associated with the interval $(\lambda, \infty)$. For $x \in L_{0}$ $(\mathscr{M})$, define its generalized singular number by

$$
\begin{equation*}
\mu_{t}(x)=\inf \left\{\lambda>0: \tau\left(\chi_{(\lambda, \infty)}(|x|)\right) \leq t\right\}, t>0 \tag{3}
\end{equation*}
$$

Note that the function $t \mapsto \mu_{t}(x)$ from $(0, \infty)$ into $[0, \infty)$ is right continuous and nonincreasing. For the case that $\mathscr{M}$ is the abelian von Neumann algebra $L(0, \infty)$ with the trace given by integration with respect to the Lebesgue measure, $L_{0}(\mathscr{M})$ is the space of all measurable functions, and $\mu(f)$ is
the decreasing rearrangement of the measurable function $f$ (see $[3,4]$ ).

Recall that a Banach function space $\left(E,\|\cdot\|_{E}\right)$ on $(0, \infty)$ is called symmetric if for any $g \in E$ and any measurable function $f$ with $\mu(f) \leq \mu(g)$, we have $f \in E$ and $\|f\|_{E} \leq\|g\|_{E}$. The Köthe dual of $E$ is the function space defined by setting

$$
\begin{equation*}
E^{\times}=\left\{f \in L_{0}(0, \infty): \int_{0}^{\infty}|f(t) g(t)| d t<\infty: \forall g \in E\right\} \tag{4}
\end{equation*}
$$

When equipped with the norm $\|f\|_{E^{x}}:=\sup \left\{\int_{0}^{\infty} \mid f(t)\right.$ $\left.g(t) \mid d t:\|g\|_{E} \leq 1\right\}, E^{\times}$is a symmetric Banach function space. For any $s>0$, we define the dilation operator $D_{s}$ on $E$ by

$$
\begin{equation*}
\left(D_{s} f\right)(t)=f(t / s), t>0, f \in E \tag{5}
\end{equation*}
$$

Define the lower and upper Boyd indices of $E$ by

$$
\begin{equation*}
p_{E}:=\lim _{s \rightarrow \infty} \frac{\log s}{\log \left\|D_{s}\right\|} \text { and } q_{E}:=\lim _{s \rightarrow 0^{+}} \frac{\log s}{\log \left\|D_{s}\right\|} \tag{6}
\end{equation*}
$$

respectively. It is well-known that $1 \leq p_{E} \leq q_{E} \leq \infty$, and we shall say that $E$ has nontrivial Boyd indices, whenever $1<$ $p_{E} \leq q_{E}<\infty$. We refer to [1,5] for unexplained terminology from function space theory.

For a given symmetric Banach function space $\left(E,\|\cdot\|_{E}\right)$ on $(0, \infty)$, we define the corresponding noncommutative space by setting

$$
\begin{equation*}
E(\mathscr{M}, \tau)=\left\{x \in L_{0}(\mathscr{M}): \mu_{t}(x) \in E\right\} \tag{7}
\end{equation*}
$$

equipped with the norm

$$
\begin{equation*}
\|x\|_{E(\mathscr{M}, \tau)}:=\left\|\mu_{t}(x)\right\|_{E} \tag{8}
\end{equation*}
$$

It is well-known that $E(\mathscr{M}, \tau)$ is a Banach space and is referred to as the noncommutative symmetric space associated with $(\mathscr{M}, \tau)$ corresponding to the function space $\left(E,\|\cdot\|_{E}\right)$. Note that if $1 \leq p<\infty$ and $E=L_{p}(0, \infty)$, then $E(\mathscr{M}, \tau)=L_{p}(\mathscr{M}, \tau)$ is the usual noncommutative $L_{p}$-space associated with $(\mathbb{M}, \tau)$.

Recall that $l \infty$ is a von Neumann algebra equipped with the trace: $\gamma(a)=\sum a_{n}, a=\left(a_{n}\right) \in l_{\infty}^{+}$(see [6]). Now, let $\mathcal{N}=$ $\mathscr{M} \bar{\otimes} l_{\infty}$ be the von Neumann algebra tensor product and $v$ $=\tau \otimes \gamma$ the tensor trace. This gives rise to noncommutative spaces $E\left(\mathscr{M} \bar{\otimes} l_{\infty}\right)$. Note that $L_{p}\left(\mathscr{M} \bar{\otimes} l_{\infty}\right)$ coincides with the space $l_{p}\left(L_{p}(\mathscr{M})\right)$.
2.2. Noncommutative Martingales. A noncommutative probability space is a couple $(\mathscr{M}, \tau)$, where $\mathscr{M}$ is a finite von Neumann algebra and $\tau$ is a normal faithful trace with $\tau(1)=1$. Let $\left(\mathscr{M}_{n}\right)_{n \geq 1}$ be an increasing sequence of von Neumann subalgebras of $\mathscr{M}$ such that the union of the $\mathscr{M}_{n}{ }^{\prime} s$ is weak ${ }^{*}$ dense in $\mathscr{M}$. Let $\varepsilon_{n}$ be the conditional expectation with respect to $\mathscr{M}_{n}$.

Definition 2. A sequence $x=\left(x_{n}\right)_{n \geq 1}$ in $L_{1}(\mathscr{M})$ is called a sequence of martingale differences if $x_{n} \in E\left(\mathscr{M}_{n}\right)$ for $n \geq 1$ and if $\varepsilon_{n}\left(x_{n+1}\right)=0$ for all $n \geq 0$.

In this paper, we always consider noncommutative martingales associated with a noncommutative probability space unless explicit explanation.
2.3. Interpolation. Let $\left(X_{0}, X_{1}\right)$ be a compatible couple of quasi-Banach space. Its $K$-functional is defined by

$$
\begin{align*}
& K_{t}\left(x ; X_{0}, X_{1}\right) \\
& \quad=\inf \left\{\left\|x_{0}\right\|_{X_{O}}+t\left\|x_{1}\right\|_{x_{1}}: x=x_{0}+x_{1}, x_{0} \in X_{0,} x_{1} \in X_{1}\right\}, \tag{9}
\end{align*}
$$

for $x \in X_{0}+X_{1}$ and $t>0$. Let $E$ be a symmetric Banach space on $(0, \infty)$. Set

$$
\begin{equation*}
\|x\|_{\left(X_{0}, X_{1}\right)_{E, K}}=\left\|\frac{K_{t}\left(x ; X_{0}, X_{1}\right)}{t}\right\|_{E} \tag{10}
\end{equation*}
$$

Then, the interpolation space $\left(X_{0}, X_{1}\right)_{E, K}$ is defined as $\left(X_{0}, X_{1}\right)_{E, K}=\left\{x \in X_{0}+X_{1}:\|x\|_{\left(X_{0}, X_{1}\right)_{E, K}}<\infty\right\}$ equipped with the norm $\|\cdot\|_{\left(X_{0}, X_{1}\right)_{E, K}}$.

## 3. Main Result

The main result in this section is Theorem 1, which extends the result of Kalton and Montgomery-Smith [1] to a $E(\mathscr{M})$ -quasimartingale spaces. We first introduce the quasimartingale spaces.

Definition 3. Let $E$ be a symmetric Banach function space on $(0, \infty)$. A sequence $x=\left(x_{n}\right)_{n \geq 1}$ is called a $E(\mathscr{M})$-quasimartingale with respect to $\left(\mathscr{M}_{n}\right)_{n \geq 1}$ if $x_{n} \in E\left(\mathscr{M}_{n}\right)$ for $n \geq 1$ and (with $\varepsilon_{0}=0, x_{0}=0$ )

$$
\begin{equation*}
\left\|\sum_{n=1}^{\infty} \varepsilon_{n-1}\left(d x_{n}\right) \otimes e_{n}\right\| E\left(\mathscr{M} \bar{\otimes} l_{\infty}\right)<\infty \tag{11}
\end{equation*}
$$

We set

$$
\begin{equation*}
\|x\|_{\widehat{E}(\mathscr{M})}:=\sup _{n}\left\|y_{n}\right\|_{E(\mathscr{M})}+\left\|\sum_{n=1}^{\infty} \varepsilon_{n-1}\left(d x_{n}\right) \otimes e_{n}\right\| E\left(\mathscr{M} \bar{\otimes} l_{\infty}\right) \tag{12}
\end{equation*}
$$

where $\gamma_{n}=\sum_{k=1}^{n}\left(d x_{k}-\varepsilon_{k-1}\left(d x_{k}\right)\right)$ and $\left(e_{n}\right) n \geq 1$ denote the standard basic sequence of $l_{\infty}$.

If $\|x\|_{\widehat{E}(, \mathscr{M})}<\infty, x$ is called a bounded $E(\mathscr{M})$-quasimartingale. The quasimartingale space $\widehat{E}(\mathscr{M})$ is defined as the space of all bounded $\widehat{E}(\mathscr{M})$-quasimartingales, equipped with the norm $\|\cdot\|_{\hat{E}(\mathscr{M})}$.

## Remark 4.

(i) In the case $E=L_{p}$ for $1 \leq p<\infty$, we have that $\widehat{E}(\mathscr{M})$

$$
=\widehat{L_{p}}(\mathscr{M}) \text { and }
$$

$$
\begin{equation*}
\|x\|_{\widehat{L_{p}}(\mathscr{M})}:=\sup _{n}\left\|y_{n}\right\|_{L_{p}(\mathscr{M})}+\left(\sum_{n=1}^{\infty}\left\|\varepsilon_{n-1}\left(d x_{n}\right)\right\|_{L_{p}(\mathscr{M})}^{p}\right)^{1 / p} \tag{13}
\end{equation*}
$$

(ii) Let $x=\left(x_{n}\right)_{n \geq 1}$ be a bounded $E(\mathscr{M})$-quasimartingale. Set $z_{n}=\sum_{k=1}^{n \geq 1}\left(\mathscr{E}_{k-1}\left(d x_{k}\right)\right)$ and $y_{n}=x_{n}-z_{n}(n \geq 1)$. Then, $z=\left(z_{n}\right)_{n \geq 1}$ is a predicable $E(\mathscr{M})$-quasimartingale with $z_{1}=0$, and $y=\left(y_{n}\right)_{n \geq 1}$ is a bounded $E(\mathscr{M})$ -martingale. Moreover, the decomposition,

$$
\begin{equation*}
x=y+z \tag{14}
\end{equation*}
$$

is unique (see Lemma 2.5, [7]).
The following lemma is the key ingredient of our proof of Theorem 7.

Lemma 5. Let $E$ be a separable symmetric space on $(0, \infty)$ with $1<p_{E} \leq q_{E}<\infty$. Then,

$$
\begin{equation*}
(E \wedge(\mathscr{M}))^{*}=E \wedge^{\times}(\mathscr{M}) \tag{15}
\end{equation*}
$$

with equivalent norms.

Proof. Let $\mu=\left(\mu_{n}\right)_{n \geq 1} \in E \wedge^{\times}(\mathscr{M})$ and $x=\left(x_{n}\right)_{n \geq 1} \in \widehat{E}(\mathscr{M})$. Let $\mu_{n}=v_{n}+\omega_{n}$ and $x_{n}=y_{n}+z_{n}\left({ }_{n \geq 1}\right)$ be the decomposition of $\mu$ and $x$ as in (14). Then, $y=\left(y_{n}\right)_{n \geq 1}$ is a bounded $E(\mathscr{M})$-martingale and $v=\left(v_{n}\right)_{n \geq 1}$ is a bounded $\widehat{E}(\mathscr{M})$ -martingale. Thus, there exist $y_{\infty} \in E(\mathscr{M})$ and $v_{\infty} \in E^{\times}(\mathscr{M})$ such that

$$
\begin{equation*}
y_{n} \xrightarrow{E(\mathscr{M})} y \infty, v_{n} \xrightarrow{E^{\times}(\mathscr{M})} v_{\infty} . \tag{16}
\end{equation*}
$$

Now, we define a linear functional on $\widehat{E}(\mathscr{M})$ by

$$
\begin{equation*}
l_{\mu}(x)=\tau\left(v_{\infty} y_{\infty}\right)+\sum_{n=1}^{\infty} \tau\left(d \omega_{n} d z_{n}\right) \tag{17}
\end{equation*}
$$

Then, by Hölder's inequality,

$$
\begin{align*}
\left|l_{\mu}(x)\right| \leq & \left\|v_{\infty}\right\|_{E^{\times}(\mathscr{M})}\left\|y_{\infty}\right\|_{E(\mathscr{M})} \\
& +\tau \otimes \gamma\left(\sum_{n=1}^{\infty} d \omega_{n} \otimes e_{n} \sum_{n=1}^{\infty} d z_{n} \otimes e_{n}\right) \\
\leq & \left\|v_{\infty}\right\|_{E^{\times}(\mathscr{M})}\left\|y_{\infty}\right\|_{E(\mathscr{M})} \\
& +\left\|\sum_{n=1}^{\infty} d \omega_{n} \otimes e_{n}\right\|_{E\left(\mathscr{M} \bar{\otimes} l_{\infty}\right)}\left\|\sum_{n=1}^{\infty} d z_{n} \otimes e_{n}\right\| E^{\times}\left(\mathscr{M} \bar{\otimes} l_{\infty}\right) \\
\leq & \|\mu\|_{E \wedge^{\times}(\mathscr{M})}\|x\|_{\hat{E}(\mathscr{M})} . \tag{18}
\end{align*}
$$

Thus, $l_{\mu}(x)$ is continuous on $\widehat{E}(\mathscr{M})$ and $\left\|l_{\mu}\right\| \leq\|\mu\|_{E \wedge^{\times}(, \mathcal{M})}$. We pass to the converse inclusion. Let $l \in(E \wedge(\mathscr{M}))^{*}$. Let $l_{1}$ be the restriction of $l$ on $E(\mathscr{M})$. Noting that $(E(\mathscr{M}))^{*}=$ $E^{\times}(\mathscr{M})$, there exists an operator $v \in E^{\times}(\mathscr{M})$ and $\|v\|_{E^{\times}(\mathscr{M})} \leq$ $\|l\|$ such that

$$
\begin{equation*}
l_{1}(a)=\tau(a v), a \in E(\mathscr{M}) \tag{19}
\end{equation*}
$$

On the other hand, let $F_{E}(M)$ be the space of all sequences $d b=\left(d b_{n}\right)_{n \geq 1}$ such that $b=\left(b_{n}\right)_{n \geq 1}$ is a predictable $E(\mathscr{M})$-quasimartingale with $b_{1}=0$ equipped with the norm $\|d b\|_{F_{E}(\mathscr{M})}=\left\|\sum_{n=1}^{\infty} d b_{n} \otimes e_{n}\right\| E(\mathscr{M} \bar{\otimes} l \infty)$. Define a functional on $F_{E}(\mathbb{M})$ by

$$
\begin{equation*}
l_{2}(d b)=l(b), d b=\left(d b_{n}\right)_{n \geq 1} \in F_{E}(M) . \tag{20}
\end{equation*}
$$

Then, by the inequality

$$
\begin{equation*}
\left|l_{2}(d b)\right| \leq\|l\|\|b\|_{\widehat{E}(, \mathcal{M})}=\|l\|\|d b\|_{F_{E}(, M)}, \tag{21}
\end{equation*}
$$

we have $l_{2}$ is a continuous linear functional on $F_{E}(M)$ and $\left\|l_{2}\right\| \leq\|l\|$. Note that $F_{E}(M)$ is isometric to the subspace of $E(M \bar{\otimes} l \infty)$. By the Hahn-Banach theorem, $l_{2}$ extends to a functional on $E(M \bar{\otimes} l \infty)$. Since $(E(M \bar{\otimes} l \infty)) *=E \times$ ( $M \bar{\otimes} l_{\infty}$ ), the representation theorem allows us to find a sequence $\left(W_{n}^{\prime}\right)_{n \geq 1} \in E^{\times}\left(M \bar{\otimes} l_{\infty}\right)$ such that

$$
\begin{align*}
l_{2}(s) & =\sum_{n=1}^{\infty} v\left(\left(w_{n}^{\prime} \otimes e_{n}\right)\left(s_{n} \otimes e_{n}\right)\right)  \tag{22}\\
& =\sum_{n=1}^{\infty} \tau\left(w_{n}^{\prime} s_{n}\right),\left(s_{n}\right)_{n \geq 1} \in E\left(\mathscr{M} \bar{\otimes} l_{\infty}\right),
\end{align*}
$$

and

$$
\begin{equation*}
\left\|\sum_{n=1}^{\infty} w_{n}^{\prime} \otimes e_{n}\right\|_{E^{\times}\left(M\left(\bar{\otimes} l_{\infty}\right)\right.} \leq\left\|l_{2}\right\| \tag{23}
\end{equation*}
$$

Set $\omega_{1}=0$ and $w_{n}=\sum_{k=1}^{n} \varepsilon_{k-1}\left(w_{k}^{\prime}\right)(n \geq 2)$. For any $d b=$ $\left(d b_{n}\right)_{n \geq 1} \in F_{E}(M)$, noting that $d b=\left(d b_{n}\right)_{n \geq 1}$ is predicable, it follows from (22) that

$$
\begin{align*}
l_{2}(d b) & =\sum_{n=1}^{\infty} \tau\left(\varepsilon_{n-1}\left(w_{n}^{\prime} d b_{n}\right)\right)=\sum_{n=1}^{\infty} \tau\left(d b_{n} \varepsilon_{n-1}\left(w_{n}^{\prime}\right)\right) \\
& =\sum_{n=1}^{\infty} \tau\left(d w_{n} d b_{n}\right) \tag{24}
\end{align*}
$$

It is easy to see that $\omega=\left(\omega_{n}\right)_{n \geq 1}$ is predictable with $\omega_{1}=0$ and

$$
\begin{align*}
\left\|\sum_{n=1}^{\infty} d w_{n} \otimes e_{n}\right\|_{E^{\times}\left(. \mu \bar{\otimes} l_{\infty}\right)} & =\left\|\sum_{n=1}^{\infty} \varepsilon_{n-1}\left(w_{n}^{\prime}\right) \otimes e_{n}\right\|_{E^{\times}\left(. \mu \bar{\otimes} l_{\infty}\right)} \\
& \leq\left\|\sum_{n=1}^{\infty} w_{n}^{\prime} \otimes e_{n}\right\|_{E^{\times}\left(\cdot \mu \bar{\otimes} l_{\infty}\right)} \leq\left\|l_{2}\right\| . \tag{25}
\end{align*}
$$

Set $\mu_{n}=v_{n}+\omega_{n}(n \geq 1)$, where $v_{n}=\operatorname{En}(v)(n \geq 1)$. Then, $\mu=\left(\mu_{n}\right)_{n \geq 1} \in E \wedge^{\times}(M)$ and

$$
\begin{equation*}
\|\mu\|_{E \wedge^{\times}(., K)}=\|v\|_{E^{\times}(., K)}+\left\|\sum_{n=1}^{\infty} d w_{n} \otimes e_{n}\right\|_{E^{\times}\left(. M \bar{\otimes} l_{\infty}\right)} \leq 2\|l\| . \tag{26}
\end{equation*}
$$

For any $x=\left(x_{n}\right)_{n \geq 1} \in \widehat{E}(\mathscr{M})$, let $x_{n}=y_{n}+z_{n}(n \geq 1)$ be its decomposition as in (14).

Noting that $y=\left(y_{n}\right)_{n \geq 1}$ is a bounded $E(\mathrm{M})$ martingale and $d z=\left(d z_{n}\right)_{n \geq 1} \in F_{E}(M)$, it follows from (19) and (24) that

$$
\begin{equation*}
l(x)=l(y)+l(z)=\tau\left(y_{\infty} v_{\infty}\right)+\sum_{n=1}^{\infty} \tau\left(d w_{n} d z_{n}\right) \tag{27}
\end{equation*}
$$

The proof is completed.
The following lemma is about the duality theorem of interpolation spaces.

Lemma 6 (see [2]). Let E be separable and $\left(X_{1}, X_{2}\right)$ be a couple of Banach spaces such that $X_{1} \cap X_{2}$ is dense in both $X_{1}$ and $X_{2}$. Then,

$$
\begin{equation*}
\left(X_{1}, X_{2}\right)_{E, K}^{*}=\left(X_{2}^{*}, X_{1}^{*}\right)_{E^{\star}, K} \tag{28}
\end{equation*}
$$

Proof of Theorem 7. Let $x \in\left(\widehat{L}_{p}(\mathscr{M}), \widehat{L}_{q}(\mathscr{M})\right)_{F, K}$ and $x=x^{0}$ $+x^{1}$ be a decomposition of $x$, where $x^{0} \in L_{p}(\mathscr{M}), x^{1} \in L_{q}(\mathscr{M})$. Let $x_{n}^{k}=y_{n}^{k}+z_{n}^{k}(n \geq 1)$ be the decomposition of $x^{k}(k=0,1)$ as in (14). Then, $y^{0}$ is a bounded $L_{p}(M)$-martingale, and $y^{1}$ is a bounded $L_{q}(M)$-martingale. Thus, there exist $y_{\infty}^{0} \in L_{p}(\mathscr{M})$ and $y_{\infty}^{1} \in L_{q}(\mathscr{M})$ such that

$$
\begin{align*}
y_{n}^{0} L_{p}(\mathscr{M}) & \rightarrow y_{\infty}^{0}, y_{n}^{1} L_{p}(\mathscr{M})
\end{aligned} \rightarrow_{y_{\infty}^{1}}, \begin{aligned}
\left\|y_{\infty}^{0}\right\|_{L_{p}(\mathscr{M})} & =\sup _{n}\left\|y_{n}^{0}\right\|_{L_{p}(\mathscr{M})},\left\|y_{\infty}^{1}\right\|_{L_{p}(\mathscr{M})} \\
& =\sup _{n}\left\|y_{n}^{1}\right\|_{L_{p}(\mathscr{M})} . \tag{29}
\end{align*}
$$

Using Definition 3, we get that

$$
\begin{align*}
\left\|x^{0}\right\|_{\hat{L}_{p}(\mathscr{M})} & =\left\|y_{\infty}^{0}\right\|_{L_{p}(\mathscr{M})}+\left\|d z^{0}\right\|_{L_{p}\left(. M \bar{\otimes} l_{\infty}\right)},\left\|x^{1}\right\|_{\hat{L}_{p}(\mathscr{M})}  \tag{30}\\
& =\left\|y_{\infty}^{1}\right\|_{L_{q}(\mathscr{M})}+\left\|d z^{1}\right\|_{L_{q}\left(M \bar{\otimes} l_{\infty}\right)} .
\end{align*}
$$

Set $y=y_{\infty}^{0}+y_{\infty}^{1}, z=z^{0}+z^{1}$.Then, by the definition of $K$ -functionals and (30),

$$
\begin{align*}
& K_{t}\left(y ; L_{p}(\mathscr{M}), L_{q}(\mathscr{M})\right)+K_{t}\left(d z ; L_{p}\left(\mathscr{M} \bar{\otimes} l_{\infty}\right), L_{q}\left(\mathscr{M} \bar{\otimes} l_{\infty}\right)\right) \\
& \quad \leq\left\|y_{\infty}^{0}\right\|_{L_{p}(. \mathscr{M})}+t\left\|y_{\infty}^{1}\right\|_{L_{q}(\mathscr{M})}+\left\|d z^{0}\right\|_{L_{p}\left(\mathscr{M} l_{\infty}\right)} \\
& \quad+t\left\|d z^{1}\right\|_{L_{q}\left(. \mathscr{M} l_{\infty}\right)}=\left\|x^{0}\right\|_{\hat{L}_{p}(. \mathscr{M})}+t\left\|x^{1}\right\|_{\hat{L}_{q}(\mathscr{M})} \tag{31}
\end{align*}
$$

Thus, taking infimum over all decomposition of $x$, we obtain

$$
\begin{align*}
& K_{t}\left(y ; L_{p}(M), L_{q}(M)\right)+K_{t}\left(d z ; L_{p}\left(M \bar{\otimes} l_{\infty}\right), L_{q}\left(M \bar{\otimes} l_{\infty}\right)\right) \\
& \quad \leq K_{t}\left(x ; \widehat{L}_{p}(M), \widehat{L}_{q}(M)\right) . \tag{32}
\end{align*}
$$

Therefore, using the equality $\|x\|_{\left(X_{0}, X_{1}\right) F, K}=$ $\left\|K_{t}\left(x ; X_{0}, X_{1}\right) / t\right\|_{F}$, we have

$$
\begin{align*}
& \|y\|_{\left(L_{p}(M), L_{q}(M)\right) F, K}+\|d z\|_{\left.L_{p}\left(M \bar{\otimes} l_{\infty}\right), L q\left(M \bar{\otimes} l_{\infty}\right)\right) F, K}  \tag{33}\\
& \quad \leq 2\|x\|_{\left(\hat{L}_{p}(M), \widehat{L}_{q}(M)\right) F, K}
\end{align*}
$$

It follows from the equality $E(M)=\left(L_{p}(M), L_{q}(M)\right)_{F, K}$ that

$$
\begin{equation*}
\|x\|_{\widehat{E}(M)}=\|y\|_{E(M)}+\|d z\|_{E\left(M \bar{\otimes} l_{\infty}\right)} \leq 2\|x\|_{\left(\hat{L}_{p}(M), \hat{L}_{q}(M)\right)_{F, K}} \tag{34}
\end{equation*}
$$

For any $x \in\left(\widehat{L}_{p}(M), \widehat{L}_{q}(M)\right)_{\mathrm{F}, \mathrm{K}}$, we obtain $x \in \widehat{E}(M)$ which implies that

$$
\begin{equation*}
\widehat{E}(\mathscr{M}) \supset\left(\widehat{L}_{p}(\mathscr{M}), \widehat{L}_{q}(\mathscr{M})\right)_{F, K} \tag{35}
\end{equation*}
$$

Similarly, we have

$$
\begin{equation*}
E \wedge^{\times}(\mathscr{M}) \supset\left(\widehat{L}_{q^{\prime}}(\mathscr{M}), \widehat{L}_{p^{\prime}}(\mathscr{M})\right)_{F^{\star}, K} \tag{36}
\end{equation*}
$$

where $p^{\prime}$ and $q^{\prime}$ denote the conjugate index of $p$ and $q$. By Lemma 5 and Lemma 6, we obtain that

$$
\begin{align*}
\widehat{E}(\mathscr{M}) & =\left(E \wedge^{\times}(\mathscr{M})\right)^{*} \subset\left(\widehat{L}_{q^{\prime}}(\mathscr{M}), \widehat{L}_{p^{\prime}}(\mathscr{M})\right)_{F^{\times}, K}^{*}  \tag{37}\\
& =\left(\widehat{L}_{p}(\mathscr{M}), \widehat{L}_{q}(\mathscr{M})\right)_{F, K} .
\end{align*}
$$

Thus,

$$
\begin{equation*}
\widehat{E}(\mathscr{M})=\left(\widehat{L}_{p}(\mathscr{M}), \widehat{L}_{q}(\mathscr{M})\right)_{F, K} \tag{38}
\end{equation*}
$$

The proof is completed.

## Data Availability

The data used to support the findings of this study are available from the corresponding author upon request.

## Conflicts of Interest

The authors declare that they have no conflicts of interest.

## Acknowledgments

This work was supported by the National Natural Science Foundation of China (11801489, 11671308).

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