

CONTENTS

1. Introduction	1
2. Preliminaries	9
2.1. Noncommutative L_p -spaces and martingales with respect to continuous filtrations	9
2.2. Ultraproduct techniques	10
2.3. L_p \mathcal{M} -modules	17
2.4. Free Rosenthal inequalities	20
3. The \mathcal{H}_p^c-spaces	25
3.1. The discrete case	25
3.2. Definitions of $\widehat{\mathcal{H}}_p^c$ and \mathcal{H}_p^c	28
3.3. Monotonicity and convexity properties	30
3.4. The spaces $\widehat{\mathcal{H}}_p^c$ and \mathcal{H}_p^c coincide	32
3.5. Ultraproduct spaces and L_p -modules	38
3.6. Injectivity results	41
3.7. Complementation results	42
3.8. Fefferman-Stein duality	45
3.9. Interpolation	52
4. Burkholder-Gundy inequalities	55
4.1. Burkholder-Gundy inequalities for $1 < p < 2$	56
4.2. Randrianantoanina's result in the discrete case	58
4.3. Sums of Banach spaces	60
4.4. Burkholder-Gundy inequalities for $2 < p < \infty$	63
4.5. The space \mathcal{H}_1	65
4.6. Interpolation	66
5. The \mathfrak{h}_p^c-spaces	67
5.1. The discrete case	67
5.2. Definitions of $\widehat{\mathfrak{h}}_p^c$, \mathfrak{h}_p^c and basic properties	71

5.3. Monotonicity and convexity properties	72
5.4. The spaces \widehat{h}_p^c and h_p^c coincide	74
5.5. Injectivity results	85
5.6. Fefferman-Stein duality	86
5.7. Interpolation	89
6. Davis and Burkholder-Rosenthal inequalities	91
6.1. The discrete case	91
6.2. Definition of diagonal spaces for $1 \leq p < 2$ and basic properties	109
6.3. Davis decomposition for $1 \leq p < 2$	111
6.4. Davis inequalities for $2 \leq p < \infty$	121
6.5. Burkholder-Rosenthal inequalities	127
Appendix	129
Bibliography	131