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The problem of complementability
for some spaces of vector measures of bounded variation
with values in Banach spaces containing copies of c_0

by

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Abstract. Let (S, Σ, m) be any atomless finite measure space, and X any Banach space containing a copy of c_0 . Then the Bochner space $L^1(m; X)$ is uncomplemented in $ccabv(\Sigma, m; X)$, the Banach space of all m -continuous vector measures that are of bounded variation and have a relatively compact range; and $ccabv(\Sigma, m; X)$ is uncomplemented in $cabv(\Sigma, m; X)$. It is conjectured that this should generalize to all Banach spaces X without the Radon-Nikodym property.

1. Introduction. We start by explaining some basic notation used in this paper. (In general, our Banach space and vector measure terminology and notation follow [3], [4] and [13].)

Throughout, (S, Σ, m) is an atomless probability measure space, and X is a Banach space. Several Banach spaces of (countably additive) vector measures $\mu : \Sigma \rightarrow X$ will be encountered below. For convenience, we first mention the space $ca(\Sigma, X)$ of all such measures μ , equipped with the supnorm $\|\mu\| = \sup_{E \in \Sigma} \|\mu(E)\|$, and its closed subspaces

$$cca(\Sigma, X) = \{\mu \in ca(\Sigma, X) : \mu(\Sigma) \text{ is relatively compact}\},$$

$$ca(\Sigma, m; X) = \{\mu \in ca(\Sigma, X) : \mu \ll m\},$$

$$cca(\Sigma, m; X) = cca(\Sigma, X) \cap ca(\Sigma, m; X).$$

However, our primary interest here is rather in $cabv(\Sigma, X)$, the space of all measures $\mu : \Sigma \rightarrow X$ of bounded variation, considered with the variation

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norm $\|\mu\|_1 = |\mu|(S)$, and its closed subspaces

$$\begin{aligned} ccabv(\Sigma, X) &= cca(\Sigma, X) \cap cabv(\Sigma, X), \\ cabv(\Sigma, m; X) &= ca(\Sigma, m; X) \cap cabv(\Sigma, X), \\ ccabv(\Sigma, m; X) &= cca(\Sigma, m; X) \cap cabv(\Sigma, X). \end{aligned}$$

In addition, $L^1(m; X) = L^1(S, \Sigma, m; X)$, the Banach space of all Bochner m -integrable functions $f: S \rightarrow X$ under the norm $\|f\|_1 = \int_S \|f(\cdot)\| dm$, can (and will) be identified via the linear isometric embedding $f \mapsto m_f(\cdot) = \int_{(\cdot)} f dm$ with a subspace of $ccabv(\Sigma, m; X)$ (cf. [4; II.3.9]). Using this convention we can therefore write

$$(*) \quad L^1(m; X) \subset ccabv(\Sigma, m; X) \subset cabv(\Sigma, m; X).$$

The present paper originated from an attempt to prove the following conjecture:

(C) Whenever a proper inclusion occurs between some two spaces in the chain (*), then the smaller space is an uncomplemented subspace of the bigger.

At this point let us recall that, as follows from the results of Chatterji [2] and Bourgain [1], respectively, each of the equalities $L^1(m; X) = cabv(\Sigma, m; X)$ and $L^1(m; X) = ccabv(\Sigma, m; X)$ is necessary and sufficient for the Banach space X to have the Radon-Nikodym property. (We thank Z. Lipecki and K. Musiał for calling our attention to the results of [1].) In view of this, the most essential part of our conjecture seems to be that if X does not have the Radon-Nikodym property, then $L_1(m; X)$ is not complemented in $cabv(\Sigma, m; X)$ and $ccabv(\Sigma, m; X)$ ⁽¹⁾.

So far we have been able to verify (C) only for those Banach spaces X which contain an isomorphic copy of c_0 (Theorems 3.1 and 3.3). (For such spaces X it is relatively easy to see that both inclusions in (*) are proper.) In achieving this goal, we heavily depend on some special isomorphic embeddings of l_∞ into the spaces of measures involved in (C), which we construct in Section 2.

We refer the reader to [5], [7], [10], [11] and [12] (a highly incomplete list of references!), where problems analogous to (C) were treated for some spaces of continuous functions, some other spaces of vector measures, and some spaces of operators.

⁽¹⁾ This was disproved by F. Freniche and L. Rodríguez-Piazza (University of Sevilla, Spain) in November 1991. They showed that, for Lebesgue measure m on $[0, 1]$ and $X = L^1(m)$, $L^1(m; X)$ is complemented in $cabv(\Sigma, m; X)$. (Note added November 1992.)

2. Special isomorphic embeddings of l_∞ into $cabv(\Sigma, m; X)$ and $ccabv(\Sigma, m; X)$. In what follows, the sequence of unit vectors in c_0 and l_∞ is denoted by (e_n) , and a basic sequence in a Banach space which is equivalent to the basis (e_n) of c_0 is briefly called a c_0 -sequence. Given a Banach space Z , let us denote by $c_0(Z, w)$ the Banach space of all weakly null sequences (z_n) in Z equipped with the supnorm $\|(z_n)\| = \sup_n \|z_n\|$. In the lemma below we collect some elementary (and fairly well known) facts about c_0 -valued measures; most of these facts appear in some of the examples in [4].

2.1. LEMMA. *There is an isomorphism between the spaces $c_0(L^1(m), w)$ and $ca(\Sigma, m; c_0)$ under which the measure $\phi: \Sigma \rightarrow c_0$ assigned to a weakly null sequence (f_n) in $L^1(m)$ is given by the formula*

$$\phi(E) = \sum_{n=1}^{\infty} \int_E f_n dm \cdot e_n.$$

Moreover, if ϕ is given in the above form, then

- (a) $\phi \in cca(\Sigma, m; c_0) \Leftrightarrow \|f_n\|_1 \rightarrow 0$.
- (b) $\phi \in cabv(\Sigma, m; c_0) \Leftrightarrow (f_n)$ is order bounded in $L^1(m)$, i.e., $\sup_n |f_n| \in L^1(m)$; in this case

$$|\phi|(E) = \int_E \sup_n |f_n| dm \quad \text{for all } E \in \Sigma.$$

- (c) $\phi \in ccabv(\Sigma, m; c_0) \Leftrightarrow \sup_n |f_n| \in L^1(m)$ and $\|f_n\|_1 \rightarrow 0$.
- (d) $\phi \in L^1(m; c_0) \Leftrightarrow \sup_n |f_n| \in L^1(m)$ and $f_n \rightarrow 0$ m -a.e.

PROOF. If $\phi \in ca(\Sigma, m; c_0)$ then, using the Radon-Nikodym theorem coordinatewise, ϕ can be uniquely represented in the above form with $\int_E f_n dm \rightarrow 0$ for all $E \in \Sigma$ or, equivalently, $f_n \rightarrow 0$ weakly in $L^1(m)$. Conversely, if (f_n) is weakly null in $L^1(m)$, then the formula for ϕ makes sense and $\phi \in ca(\Sigma, m; c_0)$ by the Nikodym and Vitali-Hahn-Saks theorems. Finally, since the standard norm $\|f\|_1 = \int_S |f| dm$ and the norm $\|f\| = \|m_f\| = \sup_{E \in \Sigma} |\int_E f dm|$ are equivalent in $L^1(m)$, so are the norms $\|\phi\| = \sup_{E \in \Sigma} \sup_n |\int_E f_n dm|$ and $\|\phi\|' = \sup_n \int_S |f_n| dm$ in $ca(\Sigma, m; c_0)$. In other words, the mapping $(f_n) \mapsto \phi$ is an isomorphism.

(a) By a well known compactness criterion in Banach spaces with Schauder bases, $\phi(\Sigma)$ is relatively compact in c_0 if and only if

$$\sup_{E \in \Sigma} \sup_{n \geq N} \left| \int_E f_n dm \right| \rightarrow 0 \quad \text{as } N \rightarrow \infty,$$

or equivalently, $\sup_{n \geq N} \|f_n\|_1 \rightarrow 0$, i.e., $\|f_n\|_1 \rightarrow 0$.

(b) ϕ is m -continuous and of bounded variation if and only if there is a finite positive measure $\nu \ll m$ such that for every $E \in \Sigma$, $\|\phi(E)\| \leq \nu(E)$, or $|\int_E f_n dm| \leq \int_E F dm$ ($n = 1, 2, \dots$), where $F = d\nu/dm$. This in turn is equivalent to the set of inequalities $|f_n| \leq F$ m -a.e. ($n = 1, 2, \dots$). Clearly, the smallest such ν (i.e., $|\phi|$) is obtained by taking $F = \sup_n |f_n|$.

(c) follows from (a) and (b), and (d) is obvious. ■

2.2. THEOREM. Suppose the Banach space X contains a subspace X_0 isomorphic to c_0 . Then there exists an isomorphic embedding

$$J : l_\infty \rightarrow cabv(\Sigma, m; X_0) \subset cabv(\Sigma, m; X)$$

such that

- (i) $J(c_0) \subset L^1(m; X_0)$;
- (ii) $J(c_0) = J(l_\infty) \cap ccabv(\Sigma, m; X)$, and
- (iii) $J(c_0)$ is complemented in $ccabv(\Sigma, m; X)$.

Note that assertions (i) and (iii) give an improvement of the result from [9] that $L^1(m; X)$ contains a complemented copy of c_0 provided $X \supset c_0$.

The above theorem follows immediately from the following more precise result (see also Remark 2.4); some parts of its proof combine the arguments already employed in [6], [7] and [9].

2.3. PROPOSITION. Let (x_n) be a c_0 -sequence in X , and let (f_n) be a sequence in $L^1(m)$ satisfying the following conditions:

- (1) $\|f_n\|_1 = 1$ for all n (or, more generally, $\inf_n \|f_n\|_1 > 0$);
- (2) $f_n \rightarrow 0$ weakly in $L^1(m)$, and
- (3) $\sup_n |f_n| =: F \in L^1(m)$.

Then the formula

$$(Ja)(E) = \sum_{n=1}^{\infty} a_n \int_E f_n dm \cdot x_n, \quad a = (a_n) \in l_\infty, E \in \Sigma,$$

defines an isomorphic embedding $J : l_\infty \rightarrow cabv(\Sigma, m; X)$ satisfying conditions (i) and (ii) of Theorem 2.2.

Moreover, if there exists a weak* null sequence (h_n) in $L^\infty(m)$ with

$$\int_S h_n f_n dm = 1 \quad \text{for all } n \in \mathbb{N},$$

and if (x_n^*) is a bounded sequence in X^* obtained by applying the Hahn-Banach theorem to the coefficient functionals of (x_n) , then the formula

$$(P\mu)(E) = \sum_{n=1}^{\infty} a_n(\mu) \left(\int_E f_n dm \right) \cdot x_n,$$

where

$$a_n(\mu) = \int_S h_n d(x_n^* \mu) \quad \left(= \left\langle x_n^*, \int_S h_n d\mu \right\rangle \right),$$

gives a bounded linear projection P from $cabv(\Sigma, m; X)$ onto $J(l_\infty)$, and $P|_{ccabv(\Sigma, m; X)}$ is a projection onto $J(c_0)$.

Proof. In view of Lemma 2.1 it is clear that J acts as a linear operator from l_∞ into $cabv(\Sigma, m; X_0) \subset cabv(\Sigma, m; X)$, where $X_0 = [(x_n)] \simeq c_0$. Let $c, C > 0$ be constants such that

$$c \|(t_n)\|_\infty \leq \left\| \sum_{n=1}^{\infty} t_n x_n \right\| \leq C \|(t_n)\|_\infty \quad \text{for all } (t_n) \in c_0.$$

Then, given any $a \in l_\infty$ and $E \in \Sigma$, we have

$$\|(Ja)(E)\| \leq C \sup_n \left(|a_n| \int_E f_n dm \right) \leq C \|a\|_\infty \int_E F dm$$

from which it follows that

$$\|Ja\|_1 \leq \left(C \int_S F dm \right) \cdot \|a\|_\infty.$$

On the other hand, for every n , since $\int_S |f_n| dm = 1$, we can find E_n in Σ with

$$\left| \int_{E_n} f_n dm \right| \geq \frac{1}{2}$$

($\geq \frac{1}{4}$ in the complex case). Then

$$\|(Ja)(E_n)\| \geq c \cdot \sup_n \left(|a_n| \int_{E_n} f_n dm \right) \geq \frac{c}{2} |a_n|,$$

hence

$$\|Ja\|_1 \geq \|Ja\| \geq \frac{c}{2} \|a\|_\infty.$$

Thus $J : l_\infty \rightarrow cabv(\Sigma, m; X)$ is an isomorphic embedding.

Obviously,

$$J(c_0) \subset L^1(m; X).$$

Now take any $a = (a_n) \in l_\infty \setminus c_0$; so $|a_n| > \varepsilon$ for some $\varepsilon > 0$ and infinitely many n . Then for every N ,

$$\sup_{E \in \Sigma} \left\| \sum_{n=N}^{\infty} a_n \left(\int_E f_n dm \right) \cdot x_n \right\| \geq c \cdot \sup_{n \geq N} \left(|a_n| \int_{E_n} f_n dm \right) > \frac{c}{2} \varepsilon$$

so that the leftmost quantity does not tend to zero as $N \rightarrow \infty$, which means $(Ja)(\Sigma)$ is not relatively norm compact in $X_0 \subset X$. This establishes (ii).

Now we proceed to the part of the proposition involving P . Let $L = \sup_n \|h_n\|_\infty \cdot \sup_n \|x_n^*\| < \infty$. If $\mu \in cabv(\Sigma, m; X)$, then $|a_n(\mu)| \leq L\|\mu\| \leq L\|\mu\|_1$. Hence P is a bounded linear operator from $cabv(\Sigma, m; X)$ into $J(l_\infty)$, and it is easily verified that P is a projection onto $J(l_\infty)$.

Next let $\mu \in cca(\Sigma, m; X)$. Then, since $\mu(\Sigma)$ is relatively norm compact, an easy direct argument shows that

$$K = \{x^* \mu : x^* \in X^*, \|x^*\| \leq 1\}$$

is a compact subset of $ca(\Sigma, m) \cong L^1(m)$. Let $g_n = dx_n^* \mu / dm$. By the preceding observation, the set $\{g_n : n \in \mathbb{N}\} \subset \text{const} \cdot K$ is relatively compact in $L^1(m)$. Hence, since the sequence $(h_n) \subset L^\infty(m) \cong L^1(m)^*$ is weak* null, we have $a_n(\mu) \rightarrow 0$ as $n \rightarrow \infty$. It follows that the restriction of P to $ccabv(\Sigma, m; X)$ is a projection onto $J(c_0)$. ■

2.4. Remark. Any Rademacherlike sequence (f_n) over (S, Σ, m) (that is, an orthonormal sequence such that $m(f_n = 1) = m(f_n = -1) = \frac{1}{2}$) satisfies conditions (1) to (3) and admits a sequence (h_n) as specified above.

In general, given a sequence (f_n) in $L^1(m)$ with properties (1) and (2), there exists a subsequence (f_{k_n}) for which it is possible to find a weak* null sequence (h_n) in $L^\infty(m)$ satisfying $\int_S h_n f_{k_n} dm = 1$ for all n . Indeed, since $L^1(m)$ is a Gelfand–Phillips space (see [3] or [8] for more information), such a sequence (f_n) cannot be limited, that is, there must exist a weak* null sequence $(g_n) \subset L^\infty(m)$ for which $\sup_k |\int_S f_k g_n dm| \rightarrow 0$ as $n \rightarrow \infty$. From this our assertion follows easily.

In consequence, for any isomorphic embedding J given by the above proposition, we can always find an infinite subset M of \mathbb{N} (independent of (x_n)) such that the subspace $J(c_0(M)) \simeq c_0$ is complemented in $ccabv(\Sigma, m; X)$. Here $c_0(M) = \{a = (a_n) \in c_0 : a_n = 0 \text{ for } n \notin M\} \cong c_0$.

Finally, let us note that from the estimates of $\|Ja\|$ given in the above proof it follows that the operator $J : l_\infty \rightarrow cabv(\Sigma, m; X)$ is an isomorphic embedding even when $cabv(\Sigma, m; X)$ is considered with the (weaker) norm $\|\cdot\|$ induced from $ca(\Sigma, X)$. In addition, it should also be clear that the operator P can be considered as being defined on all of $ca(\Sigma, m; X)$, and that in that case it is still a bounded projection onto $J(l_\infty)$.

2.5. THEOREM. Suppose the Banach space X contains a subspace X_0 isomorphic to c_0 . Then there exists an isomorphic embedding

$$J : l_\infty \rightarrow ccabv(\Sigma, m; X_0) \subset ccabv(\Sigma, m; X)$$

such that

- (j) $J(c_0) \subset L^1(m; X_0)$;
- (jj) $J(c_0) = J(l_\infty) \cap L^1(m; X)$, and
- (jjj) $J(c_0)$ is complemented in $L^1(m; X_0)$.

This follows immediately from the following more precise result (see also Remark 2.7 below).

2.6. PROPOSITION. Let (x_n) be a c_0 -sequence in X , and let (f_n) be a sequence in $L^1(m)$ satisfying the following conditions:

- (1) $\|f_n\|_1 \rightarrow 0$;
- (2) $f_n \rightarrow 0$ m -a.e., and
- (3) $\sup_n |f_n| =: F \in L^1(m)$.

Then there exists a strictly increasing sequence (N_n) in \mathbb{N} , depending only on the sequence (f_n) , such that if

$$\eta_n(\cdot) := \sum_{k=N_n}^{N_{n+1}-1} \int f_k dm \cdot x_k,$$

then the formula

$$(Ja)(E) = \sum_{n=1}^{\infty} a_n \eta_n(E)$$

defines an isomorphic embedding $J : l_\infty \rightarrow ccabv(\Sigma, m; X_0)$ satisfying conditions (j) to (jjj) of Theorem 2.5. Moreover, there exists a bounded linear projection P from $cabv(\Sigma, m; X)$ onto $J(l_\infty)$ such that $P|_{L^1(m; X_0)}$ is a projection onto $J(c_0)$.

Proof. Since $f_n \rightarrow 0$ a.e., there exists $r > 0$ such that the set

$$\bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} \{s : |f_k(s)| \geq r\}$$

is of strictly positive m measure. It is then easily seen that we can find a sequence $1 = N_1 < N_2 < \dots$ such that also the set

$$B = \bigcap_{n=1}^{\infty} \bigcup_{k \in \Delta_n} \{s : |f_k(s)| \geq r\} = \bigcap_{n=1}^{\infty} \{s : \sup_{k \in \Delta_n} |f_k(s)| \geq r\},$$

where $\Delta_n = \{k \in \mathbb{N} : N_n \leq k < N_{n+1}\}$, is of strictly positive m measure.

Let us now define the sequence of measures (η_n) , and next the operator J , as specified in the proposition. Let the positive constants c, C be as in the proof of Proposition 2.3. That J is an isomorphic embedding follows from the following inequalities:

$$\|Ja\|_1 = |Ja|(S) \leq C \int_S \sup_n (|a_n| \sup_{k \in \Delta_n} |f_k|) dm \leq C \int_S F dm \cdot \|a\|_\infty$$

and

$$\|Ja\|_1 \geq c \int_B \sup_n (|a_n| \sup_{k \in \Delta_n} |f_k|) dm \geq cr \cdot m(B) \cdot \|a\|_\infty.$$

Evidently, $J(c_0) \subset L^1(m; X_0)$. If $a = (a_n) \in l_\infty \setminus c_0$ so that $|a_n| > \varepsilon$ for infinitely many n and some $\varepsilon > 0$, then for those n we have

$$\left| a_n \sum_{k \in \Delta_n} f_k \right| > \varepsilon r \quad \text{on } B.$$

Hence the sequence of $L^1(m)$ functions which represents Ja (in the sense of Lemma 2.1) does not tend to 0 a.e. Thus the measure Ja is not representable as the indefinite Bochner integral of an X_0 -, nor even X -valued function. This proves equality (ij).

Finally, we are going to construct a (bounded linear) projection from $L^1(m; X_0)$ onto its subspace $J(c_0) = [(\eta_n)]$. To simplify the notation, we may clearly assume here that $X_0 = c_0$ and that the c_0 -sequence (x_n) is simply the standard basis (e_n) of c_0 . For any fixed n consider the function

$$H_n = \sum_{k \in \Delta_n} f_k e_k \in L^1(m; Z_n),$$

where $Z_n = [e_k : k \in \Delta_n] \subset c_0$. Then

$$\begin{aligned} \|H_n\|_1 &= \int_S \|H_n(s)\|_{Z_n} dm(s) = \int_S \sup_{k \in \Delta_n} |f_k(s)| dm(s) \\ &\geq rm(B) =: K^{-1} > 0. \end{aligned}$$

By the Hahn–Banach theorem, there exists a functional H_n^* in $L^1(m; Z_n)^* \cong L^\infty(m; Z_n^*)$, where $Z_n^* \cong [e_k : k \in \Delta_n] \subset l_1$, which we can represent in the form

$$H_n^* = \sum_{k \in \Delta_n} h_k e_k, \quad \text{where } h_k \in L^\infty(m),$$

such that $\|H_n^*\| = (\|H_n\|_1)^{-1}$ and $\langle H_n^*, H_n \rangle = 1$. Thus

$$\|H_n^*\| = \|H_n^*\|_\infty = \text{ess sup}_{s \in S} \|H_n^*(s)\|_{Z_n^*} = \text{ess sup}_{s \in S} \sum_{k \in \Delta_n} |h_k(s)| \leq K$$

and

$$\langle H_n^*, H_n \rangle = \int_S \langle H_n^*(s), H_n(s) \rangle dm(s) = \int_S \sum_{k \in \Delta_n} h_k(s) f_k(s) dm(s) = 1.$$

Now, let a measure $\gamma \in L^1(m; c_0)$ be represented by a sequence $(g_n) \subset L^1(m)$; thus

$$\gamma(\cdot) = \sum_{n=1}^{\infty} \int g_n dm \cdot e_n, \quad G := \sup_n |g_n| \in L^1(m)$$

and $g_n \rightarrow 0$ a.e. Define

$$a_n(\gamma) = \int_S \sum_{k \in \Delta_n} h_k g_k dm \quad (n = 1, 2, \dots).$$

Since

$$\begin{aligned} \left| \sum_{k \in \Delta_n} h_k(s) g_k(s) \right| &\leq \sum_{k \in \Delta_n} |h_k(s)| \cdot \sup_{k \in \Delta_n} |g_k(s)| \\ &\leq K \sup_{k \in \Delta_n} |g_k(s)| \quad \text{a.e.} \\ &\leq KG(s) \end{aligned}$$

and $g_n \rightarrow 0$ a.e. (so that also $\sup_{k \in \Delta_n} |g_k| \rightarrow 0$ a.e.), we see that $a_n(\gamma) \rightarrow 0$ as $n \rightarrow \infty$. Moreover, for every n ,

$$|a_n(\gamma)| \leq \int_S \left| \sum_{k \in \Delta_n} h_k g_k \right| dm \leq K \int_S G dm = K \|\gamma\|_1$$

so $\|(a_n(\gamma))_{n=1}^\infty\|_\infty \leq K \|\gamma\|_1$. Since $a_n(\eta_m) = \delta_{nm}$ for all $n, m \in \mathbb{N}$, it follows that the formula

$$P\gamma = \sum_{n=1}^{\infty} a_n(\gamma) \cdot \eta_n$$

defines a required projection from $L^1(m; c_0)$ onto its subspace $J(c_0)$.

It is now easy to extend P to a projection from $\text{cabv}(\Sigma, m; X)$ onto $J(l_\infty)$: Let (x_n^*) be a bounded sequence in X^* which is biorthogonal to (x_n) ; define $b = \sup_n \|x_n^*\|$. For every $\mu \in \text{cabv}(\Sigma, m; X)$ and $n \in \mathbb{N}$ set

$$a_n(\mu) = \sum_{k \in \Delta_n} \int_S h_k dx_k^* \mu.$$

Then

$$|a_n(\mu)| \leq \sum_{k \in \Delta_n} \int_S |h_k| d|x_k^* \mu| \leq b \sum_{k \in \Delta_n} \int_S |h_k| d|\mu| \leq bK \|\mu\|_1,$$

hence $\|(a_n(\mu))_{n=1}^\infty\|_\infty \leq bK \|\mu\|_1$. It is now clear that the same formula as above defines a bounded linear projection P from $\text{cabv}(\Sigma, m; X)$ onto $J(l_\infty)$ which extends the previously constructed projection from $L^1(m; X_0)$ onto $J(c_0)$. ■

2.7. Remark. The simplest example of a sequence $(f_n) \subset L^1(m)$ satisfying conditions (1) to (3) from Proposition 2.6 can be obtained as follows: For $i = 1, 2, \dots$ let $d_i = 2^0 + \dots + 2^{i-1}$. Let $\{A_{i,j} : 0 \leq j < 2^i\}$, $i = 1, 2, \dots$, be a sequence of consecutive dyadic Σ -partitions of S . If $n \in \mathbb{N}$ and $n = d_i + j$ for some $i \in \mathbb{N}$ and $0 \leq j < 2^i$, let f_n be the characteristic function of the set $A_{i,j}$. Then the sequence (f_n) is as required. Moreover, the construction

from the proof of the proposition works with $\Delta_n = \{d_i + j : 0 \leq j < 2^i\}$ and $h_n = f_n$.

3. Uncomplementability of $L^1(m; X)$ in $cabv(\Sigma, m; X)$ and in $ccabv(\Sigma, m; X)$. Our first result here follows directly from Theorem 2.2 and the well known fact that c_0 is not complemented in l_∞ .

3.1. THEOREM. *If $X \supset c_0$, then neither $L^1(m; X)$ nor $ccabv(\Sigma, m; X)$ is complemented in $cabv(\Sigma, m; X)$.*

Similarly, from Theorem 2.5 it follows that if $X \supset X_0 \simeq c_0$, then $L^1(m; X_0)$ is not complemented in $ccabv(\Sigma, m; X)$. In Theorem 3.3 below we will see that also $L^1(m; X)$ is uncomplemented in $ccabv(\Sigma, m; X)$, but the proof of this will not be as quick as above. Among other things we will need the following

3.2. LEMMA. *Let, as everywhere above, (S, Σ, m) be an atomless probability measure space, and let X be any Banach space. Furthermore, let $([0, 1], \mathcal{B}, \lambda)$ be the Borel–Lebesgue measure space. If $L^1(m; X)$ is complemented in $ccabv(\Sigma, m; X)$, then $L^1(\lambda; X)$ is complemented in $ccabv(\mathcal{B}, \lambda; X)$.*

Proof. Choose a countably generated sub- σ -algebra $\Sigma_0 \subset \Sigma$ so that the measure $m_0 = m|_{\Sigma_0}$ is atomless. Let the operator $T : ca(\Sigma_0, m_0; X) \rightarrow ca(\Sigma, m; X)$ be given by the formula

$$(T\mu_0)(A) = \int_S \mathbb{E}(\chi_A | \Sigma_0) d\mu_0,$$

where $\mathbb{E}(\cdot | \Sigma_0)$ is the conditional expectation operator from $L^1(m)$ onto $L^1(m_0)$ (cf. [2] and, for more details, [7]). Then T is a linear isometric embedding of $ccabv(\Sigma_0, m_0; X)$ into $ccabv(\Sigma, m; X)$, $(T\mu_0)|_{\Sigma_0} = \mu_0$ for all $\mu_0 \in ca(\Sigma_0, m_0; X)$, and if $\mu_0(E) = \int_E f dm_0$ ($E \in \Sigma_0$) for $f \in L^1(m_0; X)$, then

$$(T\mu_0)(A) = \int_A f dm \quad \text{for all } A \in \Sigma.$$

Let P be a projection from $ccabv(\Sigma, m; X)$ onto $L^1(m; X)$, and consider the operator Q on $ccabv(\Sigma_0, m_0; X)$ defined by the equality

$$Q = \mathbb{E}(\cdot | \Sigma_0) \circ P \circ T.$$

It is then easily seen that Q is a projection onto $L^1(m_0; X)$. Since, by a well known result of Carathéodory, (S, Σ_0, m_0) is measure-algebra isomorphic to $([0, 1], \mathcal{B}, \lambda)$, the proof is complete. ■

3.3. THEOREM. *If $X \supset c_0$, then $L^1(m; X)$ is not complemented in $ccabv(\Sigma, m; X)$.*

Proof. We split our argument in two parts.

Case 1: *X has no subspace isomorphic to l_∞ .* Then, by a result of Mendoza [14], also $L^1(m; X)$ contains no copy of l_∞ . Suppose there is a projection Q from $ccabv(\Sigma, m; X)$ onto $L^1(m; X)$. Now, if $J : l_\infty \rightarrow ccabv(\Sigma, m; X)$ is an embedding provided by Theorem 2.5, then for the operator $QJ : l_\infty \rightarrow L^1(m; X)$ we have $QJ e_n = J e_n \rightarrow 0$. Hence, by Rosenthal's l_∞ -theorem (see [15] or [6]), $L^1(m; X)$ must contain an isomorphic copy of l_∞ ; a contradiction.

Case 2: *X has a subspace isomorphic to l_∞ .* In view of Lemma 3.2 we may and will assume that the σ -algebra Σ is countably generated. Moreover, as is easily seen, we may also assume that $X = l_\infty$. By Theorem 2.5 there exists an isomorphic embedding

$$J : l_\infty \rightarrow ccabv(\Sigma, m; c_0) \subset ccabv(\Sigma, m; l_\infty)$$

such that $J(c_0) \subset L^1(m; c_0)$ and

$$(*) \quad J(c_0) = J(l_\infty) \cap L^1(m; l_\infty).$$

Suppose there exists an onto projection $Q : ccabv(\Sigma, m; l_\infty) \rightarrow L^1(m; l_\infty)$. Since the operators $QJ : l_\infty \rightarrow L^1(m; l_\infty) \subset ccabv(\Sigma, m; l_\infty)$ and J coincide on the sequence (e_n) ,

$$(**) \quad (QJ - J)|_{c_0} = 0.$$

Now observe that the space $ccabv(\Sigma, m; l_\infty)$ admits a countable total set of continuous linear functionals. Indeed, if \mathcal{A} is a countable algebra of sets generating Σ and e_n^* ($n \in \mathbb{N}$) are the coordinate functionals on l_∞ , then the functionals

$$\mu \mapsto \langle e_n^*, \mu(A) \rangle \quad (A \in \mathcal{A}, n \in \mathbb{N})$$

are as required.

It follows that there exists a continuous linear injection of $ccabv(\Sigma, m; l_\infty)$ into l_∞ . Hence, by a result of Kalton [12; Prop. 4], (**) implies the existence of an infinite subset M of \mathbb{N} such that $J = QJ$ on $l_\infty(M)$. Hence $J(l_\infty(M)) \subset L^1(m; l_\infty)$, which contradicts (*). ■

The same argument as above establishes the following general fact. (It can be shown that a Banach space E has the property assumed below provided it contains no isomorphic copy of the space $l_\infty \times c_0(2^{\aleph_0})$.)

3.4. PROPOSITION. *Let E be a Banach space such that whenever we have an operator $u : l_\infty \rightarrow E$ with $u|_{c_0} = 0$, then there is an infinite subset M of \mathbb{N} for which $u|_{l_\infty(M)} = 0$. Furthermore, let F be a closed subspace of E and suppose that it is possible to find an isomorphic embedding $J : l_\infty \rightarrow E$ such that $F \cap J(l_\infty)$ contains no copy of l_∞ . Then F is not complemented in E .*

We conclude the paper with a result involving quotients of the spaces appearing in Theorems 3.1 and 3.3. The following lemma is certainly well known; we sketch its proof for the sake of completeness.

3.5. LEMMA. *Let Y and Z be closed subspaces of a Banach space X . Suppose there is a projection P from X onto Z with $P(Y) = Y \cap Z$ (so that also $P|_Y : Y \rightarrow Y \cap Z$ is a projection). Then $Z/(Y \cap Z)$ is isomorphic to a complemented subspace of X/Y .*

Proof. Let $Q : X \rightarrow X/Y$ be the quotient map. We first verify that $Q(Z) \simeq Z/(Y \cap Z)$. Consider the operator

$$T : Z/(Y \cap Z) \rightarrow Q(Z), \quad z + (Y \cap Z) \mapsto z + Y.$$

It is obvious that T is bounded. Let $V = \ker P$; then, clearly, $Y = (Y \cap V) \oplus (Y \cap Z)$. Since

$$\begin{aligned} \|z + Y\| &= \inf\{\|z + v + w\| : v \in Y \cap V, w \in Y \cap Z\} \\ &\geq \inf\{\|P\|^{-1}\|z + w\| : w \in Y \cap Z\} \\ &= \|P\|^{-1}\|z + Y \cap Z\|, \end{aligned}$$

T is an (onto) isomorphism.

Next, it is clear that the operator

$$\mathcal{P} : X/Y \rightarrow Q(Z), \quad x + Y \mapsto Px + Y \quad (= Q(Px)),$$

is a projection onto $Q(Z)$. It is also bounded:

$$\begin{aligned} \|Px + Y\| &\leq \inf\{\|P(x + v + w)\| : v \in Y \cap V, w \in Y \cap Z\} \\ &\leq \|P\| \cdot \|x + Y\|. \quad \blacksquare \end{aligned}$$

3.6. COROLLARY. *If the Banach space X has a subspace X_0 isomorphic to c_0 , then each of the quotient spaces*

$$\begin{aligned} cabv(\Sigma, m; X)/L^1(m; X), \quad cabv(\Sigma, m; X)/ccabv(\Sigma, m; X), \\ ccabv(\Sigma, m; X)/L^1(m; X_0) \end{aligned}$$

contains a complemented subspace isomorphic to l_∞/c_0 .

Proof. This follows immediately from the above lemma and Theorems 2.2 and 2.5. \blacksquare

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