

ANNALES DE L'INSTITUT FOURIER

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Annales de l'institut Fourier, tome 29, n° 3 (1979), p. 39-56

http://www.numdam.org/item?id=AIF_1979__29_3_39_0

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ON CERTAIN BARRELLED NORMED SPACES

by Manuel VALDIVIA

Let \mathcal{A} be a σ -algebra on a set X . If A belongs to \mathcal{A} let $e(A)$ be the function defined on X taking value 1 in every point of A and vanishing in every point of $X \sim A$. Let $\mathcal{L}_0^\infty(X, \mathcal{A})$ be the linear space over the field K of real or complex numbers generated by $\{e(A) : A \in \mathcal{A}\}$ endowed with the topology of the uniform convergence. We shall prove that if (E_n) is an increasing sequence of subspaces of $\mathcal{L}_0^\infty(X, \mathcal{A})$ covering $\mathcal{L}_0^\infty(X, \mathcal{A})$ there is a positive integer p such that E_p is a dense barrelled subspace of $\mathcal{L}_0^\infty(X, \mathcal{A})$, and we shall deduce some new results in measure theory from this fact.

1. The space $\mathcal{L}_0^\infty(X, \mathcal{A})$.

If $z \in \mathcal{L}_0^\infty(X, \mathcal{A})$ and if $z(j)$ denotes its value in the point j of X we define the norm of z in the following way :

$$\|z\| = \sup \{|z(j)| : j \in X\}.$$

Given a member A of \mathcal{A} we denote by $\mathcal{L}_0^\infty(A, \mathcal{A})$ the subspace of $\mathcal{L}_0^\infty(X, \mathcal{A})$ generated by $\{e(M) : M \in \mathcal{A}, M \subset A\}$. We write $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ to denote the Banach space conjugate of $\mathcal{L}_0^\infty(X, \mathcal{A})$. If $u \in (\mathcal{L}_0^\infty(X, \mathcal{A}))'$, $u(A)$ stands for restriction of u to $\mathcal{L}_0^\infty(A, \mathcal{A})$. The norm of $u(A)$ is denoted by $\|u(A)\|$ and the value of u at the point z is written $\langle u, z \rangle$. If A_1, A_2, \dots, A_n are disjoint members of \mathcal{A} and contained in A then

$$\sum_{p=1}^n \|u(A_p)\| \leq \|u(A)\| \quad (1)$$

since if every any $\epsilon > 0$ we take z_p in $\mathcal{L}_0^\infty(A_p, \mathcal{A})$ with

$$\|z_p\| \leq 1, \langle u, z_p \rangle \geq \|u(A_p)\| - \frac{\epsilon}{n}, \quad p = 1, 2, \dots, n.$$

Then $z = \sum_{p=1}^n z_p$ has norm less than or equal to 1, belongs to $\mathcal{L}_0^\infty(A, \mathcal{A})$ and

$$\|u(A)\| \geq |\langle u, z \rangle| \geq \sum_{p=1}^n \|u(A_p)\| - \epsilon$$

and (1) follows.

PROPOSITION 1. — Let B be the closed unit ball of real $\mathcal{L}_0^\infty(X, \mathcal{A})$.

Then the absolutely convex hull of $\{e(A) : A \in \mathcal{A}\}$ contains $\frac{1}{2}B$.

Proof. — If $z \in \frac{1}{2}B$ and if z takes exactly two non vanishing values, we obtain $A_1, A_2, A_3 \in \mathcal{A}$, $A_i \cap A_j = \emptyset$, $i \neq j$, $i, j = 1, 2, 3$ such that $A_1 \cup A_2 \cup A_3 = X$ and such that

$$z(j) = \alpha, j \in A_1; z(j) = \beta, j \in A_2; z(j) = 0, j \in A_3.$$

Then $|\alpha| \leq \frac{1}{2}$, $|\beta| \leq \frac{1}{2}$ and

$$z = \alpha e(A_1) + \beta e(A_2)$$

and therefore z belongs to the absolutely convex hull of $\{e(A) : A \in \mathcal{A}\}$.

By recurrence we suppose that for a $p \geq 2$ every vector of $\frac{1}{2}B$ taking exactly p non vanishing values belongs to the absolutely convex hull of $\{e(A) : A \in \mathcal{A}\}$. If $z \in \frac{1}{2}B$ taking $p+1$ non vanishing values we decompose X in A_1, A_2, \dots, A_{p+2} members of \mathcal{A} such that z takes the value α_j in A_j , $j = 1, 2, \dots, p+1$ and zero in A_{p+2} . Since p is larger than or equal to 2, z takes two different values of the same sign. We can suppose that $0 < \alpha_1 < \alpha_2$ or $\alpha_2 < \alpha_1 < 0$. If $0 < \alpha_1 < \alpha_2$ we consider the vectors z_1 and z_2 which coincide with z in $A_2 \cup A_3 \cup \dots \cup A_{p+2}$ such that z_1 takes the value α_2 in A_1 and z_2 takes the value zero in A_1 . Then z_1 and z_2 take p non zero different values and since $z_1, z_2 \in \frac{1}{2}B$ they belong to the absolutely convex hull M of $\{e(A) : A \in \mathcal{A}\}$. Since $0 < \frac{\alpha_1}{\alpha_2} < 1$ then

$$\frac{\alpha_1}{\alpha_2} z_1 + \left(1 - \frac{\alpha_1}{\alpha_2}\right) z_2 = z$$

belongs to M . If $\alpha_2 < \alpha_1 < 0$ then $0 < -\alpha_1 < -\alpha_2$ and so $-z \in M$ and therefore $z \in M$.

q.e.d.

PROPOSITION 2. — *Let B be the closed unit ball of complex $\mathcal{L}_0^\infty(X, \mathcal{A})$. Then the absolutely convex hull of $\{e(A) : A \in \mathcal{A}\}$ contains $\frac{1}{4} B$.*

Proof. — If $z \in \frac{1}{4} B$ we write

$$z = z_1 + iz_2$$

where z_1, z_2 are real vectors of $\frac{1}{4} B$. According to Proposition 1 the vectors $2z_1$ and $2z_2$ belong to the absolutely convex hull of $\{e(A) : A \in \mathcal{A}\}$. Then

$$z = \frac{1}{2} (2z_1) + \frac{i}{2} (2z_2)$$

belongs also to the absolutely convex hull of $\{e(A) : A \in \mathcal{A}\}$.

q.e.d.

Note 1. — If $A \in \mathcal{A}$ let $\mathcal{B} = \{A \cap B : B \in \mathcal{A}\}$. Then \mathcal{B} is a σ -algebra and we can suppose that $\mathcal{L}_0^\infty(A, \mathcal{B})$ coincides with $\mathcal{L}_0^\infty(A, \mathcal{A})$. Given an absolutely convex set T of $\mathcal{L}_0^\infty(A, \mathcal{A})$ which is not a neighbourhood of the origin and given any positive real number λ we can apply Proposition 1 or Proposition 2 to $\mathcal{L}_0^\infty(A, \mathcal{A}) = \mathcal{L}_0^\infty(A, \mathcal{B})$ to obtain a member A_1 of \mathcal{A} contained in A so that $\lambda e(A_1) \notin T$.

Given a closed absolutely convex set U of $\mathcal{L}_0^\infty(X, \mathcal{A})$ we say that the member $A \in \mathcal{A}$ has property U if there is a finite set Q in $\mathcal{L}_0^\infty(X, \mathcal{A})$ such that if V is the absolutely convex hull of $U \cup Q$ then $V \cap \mathcal{L}_0^\infty(A, \mathcal{A})$ is a neighbourhood of the origin in $\mathcal{L}_0^\infty(A, \mathcal{A})$. Obviously, if A has property U , $B \subset A$, $B \in \mathcal{A}$, then B also has property U .

PROPOSITION 3. — *If $A \in \mathcal{A}$ does not possess property U and if A_1, A_2, \dots, A_n are elements of \mathcal{A} which are a partition of A there is an integer q , $1 \leq q \leq n$, such that A_q does not have property U .*

Proof. — We suppose that A_p , $p = 1, 2, \dots, n$, have property U. There is a finite set Q_p in $\mathcal{L}_0^\infty(X, \mathcal{A})$ such that if U_p is the absolutely convex hull of $U \cup Q_p$ then $V_p = U_p \cap \mathcal{L}_0^\infty(A_p, \mathcal{A})$ is a neighbourhood of the origin in $\mathcal{L}_0^\infty(A_p, \mathcal{A})$. Let V be the absolutely convex hull of $U \cup \left(\bigcup_{p=1}^n Q_p \right)$. Since A does not have property U, $V \cap \mathcal{L}_0^\infty(A, \mathcal{A})$ is not a neighbourhood of the origin in $\mathcal{L}_0^\infty(A, \mathcal{A})$. Since $\mathcal{L}_0^\infty(A, \mathcal{A})$ is the topological direct sum of $\mathcal{L}_0^\infty(A_1, \mathcal{A})$, $\mathcal{L}_0^\infty(A_2, \mathcal{A})$, \dots , $\mathcal{L}_0^\infty(A_n, \mathcal{A})$, the absolutely convex hull W of $\bigcup_{p=1}^n V_p$ is a neighbourhood of the origin in $\mathcal{L}_0^\infty(A, \mathcal{A})$. On the other hand, W is contained in V and we arrive at a contradiction.

q.e.d.

PROPOSITION 4. — *Suppose that $A \in \mathcal{A}$ does not have property U. Given a positive integer $p \geq 2$, the elements x_1, x_2, \dots, x_n of $\mathcal{L}_0^\infty(X, \mathcal{A})$ and a positive real number α , there are p elements A_1, A_2, \dots, A_p of \mathcal{A} , which are a partition of A , and p vectors u_1, u_2, \dots, u_p in $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ such that, if $i = 1, 2, \dots, p$,*

$$|\langle u_i, e(A_i) \rangle| > \alpha, \quad \sum_{j=1}^n |\langle u_i, x_j \rangle| \leq 1, \quad |\langle u_i, x \rangle| \leq 1, \quad \forall x \in U.$$

Proof. — Let Q be the absolutely convex hull of

$$\{e(A), nx_1, nx_2, \dots, nx_n\}.$$

Since Q is compact, $V = U + Q$ is a closed absolutely convex set of $\mathcal{L}_0^\infty(X, \mathcal{A})$. Since A does not have property U, $V \cap \mathcal{L}_0^\infty(A, \mathcal{A})$ is not a neighbourhood of the origin in $\mathcal{L}_0^\infty(A, \mathcal{A})$ and therefore, according to Note 1, we can choose a subset P_{11} in A , $P_{11} \in \mathcal{A}$, such that

$$\frac{1}{1 + \alpha} e(P_{11}) \notin V.$$

If V° denotes the polar set of V in $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ we can find an element $u_1 \in V^\circ$ such that

$$\left| \langle u_1, \frac{1}{1 + \alpha} e(P_{11}) \rangle \right| > 1$$

and therefore

$$|\langle u_1, e(P_{11}) \rangle| > 1 + \alpha > \alpha.$$

On the other hand, if $P_{12} = A \sim P_{11}$ we have

$$\langle u_1, e(P_{11}) \rangle = \langle u_1, e(A) \rangle - \langle u_1, e(P_{12}) \rangle$$

thus

$$|\langle u_1, e(P_{11}) \rangle| \leq |\langle u_1, e(A) \rangle| + |\langle u_1, e(P_{12}) \rangle|$$

and so

$$|\langle u_1, e(P_{12}) \rangle| \geq |\langle u_1, e(P_{11}) \rangle| - |\langle u_1, e(A) \rangle| > 1 + \alpha - 1 = \alpha.$$

According to Proposition 3, P_{11} or P_{12} does not have property U. We suppose that P_{12} does not have property U and we set $A_1 = P_{11}$. We have that

$$|\langle u_1, e(A_1) \rangle| > \alpha, \quad |\langle u_1, x \rangle| \leq 1, \quad \forall x \in U,$$

$$\sum_{j=1}^n |\langle u_1, x_j \rangle| = \sum_{j=1}^n \frac{1}{n} |\langle u_1, nx_j \rangle| \leq \sum_{j=1}^n \frac{1}{n} = 1.$$

(The same result is obtained if P_{11} does not have property U and we set $A_1 = P_{12}$).

We apply the same method substituting P_{12} for A to obtain a division of P_{12} into two subsets A_2 and P_{22} belonging to \mathcal{A} and an element $u_2 \in (\mathcal{L}_0^\infty(X, \mathcal{A}))'$ so that

$$|\langle u_2, e(A_2) \rangle| > \alpha, \quad |\langle u_2, x \rangle| \leq 1, \quad \forall x \in U,$$

$$\sum_{j=1}^n |\langle u_2, x_j \rangle| \leq 1$$

so that P_{22} does not have property U.

Following the same way we obtain a partition $A_{p-1}, P_{(p-1)2}$ of $P_{(p-2)2}$ and an element $u_{p-1} \in (\mathcal{L}_0^\infty(X, \mathcal{A}))'$ such that

$$|\langle u_{p-1}, e(A_{p-1}) \rangle| > \alpha, \quad |\langle u_{p-1}, e(P_{(p-1)2}) \rangle| > \alpha,$$

$$|\langle u_{p-1}, x \rangle| \leq 1, \quad \forall x \in U, \quad \sum_{j=1}^n |\langle u_{p-1}, x_j \rangle| \leq 1.$$

Setting $u_{p-1} = u_p, P_{(p-1)2} = A_p$ the conclusion follows.

q.e.d.

Now we consider a sequence (U_n) of closed absolutely convex subsets of $\mathcal{L}_0^\infty(X, \mathcal{A})$ such that the member $A \in \mathcal{A}$ does not have property U_n for $n = n_1, n_2, \dots, n_p$ and for an infinity of values of n .

PROPOSITION 5. — Given a positive real number α and the vectors x_1, x_2, \dots, x_r in $\mathcal{L}_0^\infty(X, \mathcal{A})$ there are p pairwise disjoint subsets M_1, M_2, \dots, M_p in A , belonging to \mathcal{A} and p elements u_1, u_2, \dots, u_p in $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ so that, for every $i = 1, 2, \dots, p$,

$$|\langle u_i, e(M_i) \rangle| > \alpha, \quad \sum_{j=1}^r |\langle u_i, x_j \rangle| \leq 1, \quad |\langle u_i, x \rangle| \leq 1, \quad \forall x \in U_{n_i}$$

and $A \sim \bigcup_{i=1}^p M_i$ does not have property U_n for $n = n_1, n_2, \dots, n_p$ and for an infinity of values of n .

Proof. — According to Proposition 4 we can find a partition $Q_1, Q_2, \dots, Q_{p+2} \in \mathcal{A}$ of A and v_1, v_2, \dots, v_{p+2} in $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ such that, for $i = 1, 2, \dots, p+2$,

$$|\langle v_i, e(Q_i) \rangle| > \alpha, \quad \sum_{j=1}^r |\langle v_i, x_j \rangle| \leq 1, \quad |\langle v_i, x \rangle| \leq 1, \quad \forall x \in U_{n_i}.$$

It is obvious that, for an infinity of values of n , some of the sets

$$Q_1, Q_2, \dots, Q_{p+2} \tag{2}$$

do not have property U_n . We suppose that Q_1 does not have property U_n for an infinity of values of n . On the other hand, given a positive integer q , $1 \leq q \leq p$, some of the sets (2) do not have property U_{n_q} . Since in (2) are $p+2$ elements we can find an element Q_h , $1 < h \leq p+2$, such that $A \sim Q_h$ does not have property U_n for $n = n_1, n_2, \dots, n_p$. Obviously $A \sim Q_h$ contains Q_1 and therefore does not have property U_n for an infinity of values of n . We set $M_1 = Q_h$, $u_1 = v_h$, and then

$$|\langle u_1, e(M_1) \rangle| > \alpha, \quad \sum_{j=1}^r |\langle u_1, x_j \rangle| \leq 1, \quad |\langle u_1, x \rangle| \leq 1, \quad \forall x \in U_{n_1}.$$

By recurrence we suppose that we already obtained elements $u_i \in (\mathcal{L}_0^\infty(X, \mathcal{A}))'$, $i = 1, 2, \dots, s < p$, and pairwise disjoint subsets $M_1, M_2, \dots, M_s \in \mathcal{A}$ such that, for $i = 1, 2, \dots, s$,

$$|\langle u_i, e(M_i) \rangle| > \alpha, \quad \sum_{j=1}^r |\langle u_i, x_j \rangle| \leq 1, \quad |\langle u_i, x \rangle| \leq 1, \quad \forall x \in U_{n_i}$$

and $A \sim \bigcup_{j=1}^s M_j$ does not have property U_n for $n = n_1, n_2, \dots, n_p$ and for an infinity of values of n . Since $A \sim \bigcup_{j=1}^s M_j$ does not have

property $U_{n_{s+1}}$, we apply Proposition 4 to obtain a partition R_1, R_2, \dots, R_{p+2} of $A \sim \bigcup_{j=1}^s M_j$, by members of \mathcal{A} , and elements w_1, w_2, \dots, w_{p+2} in $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ so that, for $i = 1, 2, \dots, p + 2$,

$$|\langle w_i, e(R_i) \rangle| > \alpha, \quad \sum_{j=1}^r |\langle w_i, x_j \rangle| \leq 1, \quad |\langle w_i, x \rangle| \leq 1, \quad \forall x \in U_{n_{s+1}}.$$

Then some of the subsets

$$R_1, R_2, \dots, R_{p+2} \tag{3}$$

do not have property U_n for an infinity of values of n . We suppose that R_1 does not have property U_n for an infinity of values of n . As we did before we find an element $R_k, 1 < k \leq p + 2$, such that $(A \sim \bigcup_{j=1}^s M_j) \sim R_k$ does not have property $U_{n_i}, i = 1, 2, \dots, p$. We set $M_{s+1} = R_k, u_{s+1} = w_k$. Then, for $i = 1, 2, \dots, s + 1$,

$$|\langle u_i, e(M_i) \rangle| > \alpha, \quad \sum_{j=1}^r |\langle u_i, x_j \rangle| \leq 1, \quad |\langle u_i, x \rangle| \leq 1, \quad \forall x \in U_{n_i},$$

and $A \sim \bigcup_{j=1}^{s+1} M_j$ does not have property U_n for $n = n_1, n_2, \dots, n_p$ and for an infinity of values of n .

q.e.d.

Now we consider a sequence (U_n) of closed absolutely convex subsets of $\mathcal{L}_0^\infty(X, \mathcal{A})$ such that X does not property U_n for $n = 1, 2, \dots$

PROPOSITION 6. — *There are : (i) a family $\{A_{ij} : i, j = 1, 2, \dots\}$ of pairwise disjoint members of \mathcal{A} , (ii) a strictly increasing sequence (n_i) of positive integers and (iii) a set $\{u_{ij} : i, j = 1, 2, \dots\}$ in $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ so that, for $i, j = 1, 2, \dots$*

$$\left. \begin{aligned} |\langle u_{ij}, e(A_{ij}) \rangle| &> i + j \\ \sum_{h+k < i+j} |\langle u_{ij}, e(A_{hk}) \rangle| &\leq 1 \\ |\langle u_{ij}, x \rangle| &\leq 1, \quad \forall x \in U_{n_i} \end{aligned} \right\} \tag{4}$$

Proof. — We apply the preceding proposition to obtain an element $u_{11} \in (\mathcal{L}_0^\infty(X, \mathcal{A}))'$ and an element $A_{11} \in \mathcal{A}$ so that

$$|\langle u_{11}, e(A_{11}) \rangle| > 2, \quad |\langle u_{11}, x \rangle| \leq 1, \quad \forall x \in U_1$$

and such that $X \sim A_{11}$ does not have property U_n for $n = 1$ and an infinity of values of n . By recurrence suppose we have obtained q integers

$$1 = n_1 < n_2 < \dots < n_q,$$

and a family $\{A_{ij} : i + j \leq q + 1\}$ of pairwise disjoint elements of \mathcal{A} and a set $\{u_{ij} : i + j \leq q + 1\}$ in $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ so that (4) is verified for $i + j \leq q + 1$ and such that $X \sim \bigcup_{i+j \leq q+1} A_{ij}$ does not have property U_n for $n = n_1, n_2, \dots, n_q$ and for an infinity of values of n . Let n_{q+1} be smallest integer larger than n_q such that $X \sim \bigcup_{i+j \leq q+1} A_{ij}$ does not have property $U_{n_{q+1}}$. We apply now Proposition 5 to $A = X \sim \bigcup_{i+j \leq q+1} A_{ij}$, $p = q + 1$, $\alpha = q + 2$ and $\{x_1, x_2, \dots, x_r\} = \{e(A_{hk}) : h + k \leq q + 1\}$. We obtain the pairwise disjoint subsets

$$A_{1(q+1)}, A_{2q}, A_{3(q-1)}, \dots, A_{(q+1)1}$$

in $X \sim \bigcup_{i+j \leq q+1} A_{ij}$ belonging to \mathcal{A} , and the elements

$$u_{1(q+1)}, u_{2q}, u_{3(q-1)}, \dots, u_{(q+1)1}$$

in $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ such that, for $i = 1, 2, \dots, q + 1$

$$|\langle u_{i(q+2-i)}, e(A_{i(q+2-i)}) \rangle| > q + 2$$

$$\sum_{h+k < q+2} |\langle u_{i(q+2-i)}, e(A_{hk}) \rangle| \leq 1$$

$$|\langle u_{i(q+2-i)}, x \rangle| \leq 1, \quad \forall x \in U_{n_i}$$

and $X \sim \bigcup_{i+j \leq q+2} A_{ij}$ does not have property U_n for $n = n_1, n_2, \dots, n_{q+1}$ and for an infinity of values of n . Proceeding this way we arrive at the desired conclusion.

q.e.d.

PROPOSITION 7. — *Let V be a closed absolutely convex subset of $\mathcal{L}_0^\infty(X, \mathcal{A})$. If V is not a neighbourhood of the origin in its linear hull L , then X does not have property V .*

Proof. — Suppose first that the codimension of L in $\mathcal{L}_0^\infty(X, \mathcal{A})$ is finite. Let $\{z_1, z_2, \dots, z_p\}$ be a cobasis of L in $\mathcal{L}_0^\infty(X, \mathcal{A})$. Let M be the absolutely convex hull of $\{z_1, z_2, \dots, z_p\}$. Then $W = V + M$ is a barrel in $\mathcal{L}_0^\infty(X, \mathcal{A})$ such that $(V + M) \cap L = V$

and thus W is not a neighbourhood of the origin in $\ell_0^\infty(X, \mathcal{A})$. Let B be any finite subset of $\ell_0^\infty(X, \mathcal{A})$ and let Z be the absolutely convex hull of $V \cup B$. We find a positive integer n such that $B \subset nW$. Then

$$Z \subset V + nW \subset (n + 1)W$$

and therefore Z is not a neighbourhood of the origin in $\ell_0^\infty(X, \mathcal{A})$, i.e. X does not have property V . If L has infinite codimension in $\ell_0^\infty(X, \mathcal{A})$ and B is any finite subset of $\ell_0^\infty(X, \mathcal{A})$ let Z be the absolutely convex hull of $V \cup B$. Then Z is not absorbing in $\ell_0^\infty(X, \mathcal{A})$ and therefore X does not have property V .

q.e.d.

THEOREM 1. — *Let (E_n) be an increasing sequence of subspaces of $\ell_0^\infty(X, \mathcal{A})$ covering $\ell_0^\infty(X, \mathcal{A})$. Then there is a positive integer p such that E_p is a barrelled dense subspace of $\ell_0^\infty(X, \mathcal{A})$.*

Proof. — Suppose first that E_n is not barrelled, $n = 1, 2, \dots$. Then, for every positive integer n we can find a barrel W_n in E_n which is not a neighbourhood of the origin in E_n . Let U_n be the closure of W_n in $\ell_0^\infty(X, \mathcal{A})$. According to the preceding proposition, X does not have property U_n for every n positive integer. We apply Proposition 6 to obtain the pairwise disjoint subsets $\{A_{ij} : i, j = 1, 2, \dots\}$ of X belonging to \mathcal{A} , the strictly increasing sequence of positive integers (n_i) and the set $\{u_{ij} : i, j = 1, 2, \dots\}$ in $(\ell_0^\infty(X, \mathcal{A}))'$ with conditions (4).

We order the pairs of all the positive integers in the following way: given two of those pairs (p_1, p_2) and (q_1, q_2) we set $(p_1, p_2) < (q_1, q_2)$ if either $p_1 + p_2 < q_1 + q_2$ or $p_1 + p_2 = q_1 + q_2$ and $p_1 < q_1$. Setting $G = \cup \{A_{ij} : i, j = 1, 2, \dots\}$ we find a positive integer m such that $\|u_{11}(G)\| < m$. We make a partition of the set of pairs of positive integers $\{(i, j) : i + j > 2\}$ in m parts $\mathcal{P}_1^{(11)}, \mathcal{P}_2^{(11)}, \dots, \mathcal{P}_m^{(11)}$, so that, in each one, given any positive integer i there are infinitely many elements whose first component is i . According to (1)

$$\sum_{h=1}^m \|u_{11}(\cup \{A_{ij} : (i, j) \in \mathcal{P}_h^{(11)}\})\| \leq \|u_{11}(G)\|$$

and thus there is an integer k , $1 \leq k \leq m$, such that

$$\|u_{11}(\cup \{A_{ij} : (i, j) \in \mathcal{P}_k^{(11)}\})\| < 1.$$

Setting $\mathcal{P}_k^{(11)} = \mathcal{P}^{(11)}$ and using recurrence suppose $\mathcal{P}^{(11)}, \dots, \mathcal{P}^{(wr)}$ have already been constructed. If (r, s) is the pair following (w, t) we take in $\mathcal{P}^{(wr)}$ an element of the form (r, r_s) with $r_s > s + 2$. We find a positive integer q such that $\|u_{rr_s}(G)\| < q$. We make a partition of the set $\{(i, j) \in \mathcal{P}^{(wr)} : i + j > r + r_s\}$ in q parts $\mathcal{P}_1^{(rs)}, \mathcal{P}_2^{(rs)}, \dots, \mathcal{P}_q^{(rs)}$ so that, in every one, given any positive integer i , there are infinitely many elements whose first component is i . We have that

$$\sum_{h=1}^q \|u_{rr_s}(\cup \{A_{ij} : (i, j) \in \mathcal{P}_h^{(rs)}\})\| \leq \|u_{rr_s}(G)\|$$

and therefore there is a positive integer ℓ , $1 \leq \ell \leq q$, such that

$$\|u_{rr_s}(\cup \{A_{ij} : (i, j) \in \mathcal{P}_\ell^{(rs)}\})\| < 1. \quad (5)$$

We set $\mathcal{P}_\ell^{(rs)} = \mathcal{P}^{(rs)}$ and we continue the construction in the same way. We set $A_{rr_s} = A_{11}$ for $r = s = 1$ and H for

$$\cup \{A_{nn_m} : n, m = 1, 2, \dots\}.$$

Since (E_n) is an increasing sequence and covers $\ell_0^\infty(X, \mathcal{A})$ there is a positive integer r such that U_{n_r} absorbs $e(H)$ and therefore there is a positive number λ such that $\lambda e(H) \subset U_{n_r}$.

On the other hand,

$$\begin{aligned} \langle u_{rr_s}, e(H) \rangle &= \langle u_{rr_s}, e(A_{rr_s}) \rangle + \sum_{n+n_m < r+r_s} \langle u_{rr_s}, e(A_{nn_m}) \rangle \\ &\quad + \langle u_{rr_s}, e(\cup \{A_{nn_m} : n + n_m > r + r_s\}) \rangle \end{aligned}$$

and therefore, according to (4) and (5),

$$\begin{aligned} |\langle u_{rr_s}, e(H) \rangle| &\geq |\langle u_{rr_s}, e(A_{rr_s}) \rangle| - \sum_{n+n_m < r+r_s} |\langle u_{rr_s}, e(A_{nn_m}) \rangle| \\ &\quad - |\langle u_{rr_s}, e(\cup \{A_{nn_m} : n + n_m > r + r_s\}) \rangle| \\ &\geq r + r_s - \sum_{i+j < r+r_s} |\langle u_{rr_s}, e(A_{ij}) \rangle| \\ &\quad - |\langle u_{rr_s}, e(\cup \{A_{nn_m} : n + n_m > r + r_s\}) \rangle| \\ &\geq r + r_s - 1 - \|u_{rr_s}(\cup \{A_{ij} : (i, j) \in \mathcal{P}^{(rs)}\})\| \\ &\geq r + r_s - 1 - 1 \geq r + s \end{aligned}$$

and thus

$$\lim_{s \rightarrow \infty} |\langle u_{r_s}, e(H) \rangle| = \infty. \tag{6}$$

On the other hand, since $\lambda e(H) \in U_{n_r}$, we apply (4) to obtain

$$|\langle u_{r_s}, \lambda e(H) \rangle| \leq 1$$

which contradicts (6) and therefore there is a positive integer m_0 such that E_{m_0} is a barrelled space.

Next we suppose that E_n is not dense in $\mathcal{L}_0^\infty(X, \mathcal{A})$ for $n = 1, 2, \dots$. Let \bar{E}_n be the closure of E_n in $\mathcal{L}_0^\infty(X, \mathcal{A})$. Let V_n be a closed absolutely convex neighbourhood of the origin in \bar{E}_n . Obviously, \bar{E}_n is of infinite codimension in $\mathcal{L}_0^\infty(X, \mathcal{A})$, hence X does not have property V_n , $n = 1, 2, \dots$. Following the preceding argument we arrive at contradiction and therefore there is a positive integer n_0 so that E_{n_0} is dense in $\mathcal{L}_0^\infty(X, \mathcal{A})$.

The sequence (E_{n_0+r}) is increasing and $\bigcup_{r=1}^\infty E_{n_0+r} = \mathcal{L}_0^\infty(X, \mathcal{A})$ and therefore there is a positive integer r_0 so that $E_{n_0+r_0}$ is barrelled. If $p = n_0 + r_0$, E_p is barrelled and dense in $\mathcal{L}_0^\infty(X, \mathcal{A})$.

q.e.d.

Note 2. — If we take natural number N for X in Theorem 1, the set of the parts $\mathcal{P}(N)$ of N for \mathcal{A} and $E_n = \mathcal{L}_0^\infty(X, \mathcal{A})$ we obtain the well known result which asserts the barrelledness of $\mathcal{L}_0^\infty(N, \mathcal{P}(N))$ [3, p. 145].

2. Applications to the space of the bounded finite additive measures on a σ -algebra.

We denote by $H(\mathcal{A})$ the linear space over K of the K -valued finitely additive bounded measures on \mathcal{A} such that if $\mu \in H(\mathcal{A})$ its norm is the variation $|\mu|$ of μ . A set M of $H(\mathcal{A})$ is simply bounded in a subset \mathcal{B} of \mathcal{A} if, for every $A \in \mathcal{B}$,

$$\sup \{ |\mu(A)| : \mu \in M \} < \infty.$$

Let T be the linear mapping of $H(\mathcal{A})$ into $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ such that, if $\mu \in H(\mathcal{A})$, then

$$\langle T(\mu), e(A) \rangle = \mu(A), \quad \forall A \in \mathcal{A}.$$

It is obvious that T is a topological isomorphism between the Banach spaces $H(\mathcal{A})$ and $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$.

THEOREM 2. — *Let (\mathcal{A}_n) be an increasing sequence of subsets of \mathcal{A} covering \mathcal{A} . Then, there is a positive integer p such that, if M is a subset of $H(\mathcal{A})$ simply bounded in \mathcal{A}_p then M is bounded in $H(\mathcal{A})$.*

Proof. — Let E_n be the subspace of $\mathcal{L}_0^\infty(X, \mathcal{A})$ generated by $\{e(A) : A \in \mathcal{A}_n\}$. The sequence (E_n) is increasing and covers $\mathcal{L}_0^\infty(X, \mathcal{A})$. According to Theorem 1 there is a positive integer p such that E_p is a dense barrelled subspace of $\mathcal{L}_0^\infty(X, \mathcal{A})$. If M is simply bounded in \mathcal{A}_p then its image by T , $T(M)$ is a bounded subset of

$$(\mathcal{L}_0^\infty(X, \mathcal{A}))' [\sigma((\mathcal{L}_0^\infty(X, \mathcal{A}))', E_p)]$$

and, since E_p is barrelled, $T(M)$ is bounded in $(\mathcal{L}_0^\infty(X, \mathcal{A}))'$ and therefore M is a bounded subset of $H(\mathcal{A})$.

q.e.d.

THEOREM 3. — *If (\mathcal{A}_n) is an increasing sequence of subsets of \mathcal{A} covering \mathcal{A} there is a positive integer p such that, if (μ_n) is a sequence in $H(\mathcal{A})$ so that $(\mu_n(A))$ is a Cauchy sequence for every $A \in \mathcal{A}_p$, then (μ_n) is weakly convergent in $H(\mathcal{A})$.*

Proof. — Let p be the positive integer determined by the preceding theorem. Then $(T(\mu_n))$ is a Cauchy sequence in

$$(\mathcal{L}_0^\infty(X, \mathcal{A}))' [\sigma((\mathcal{L}_0^\infty(X, \mathcal{A}))', E_p)].$$

Since E_p is barrelled, then $(T(\mu_n))$ converges to an element v in

$$(\mathcal{L}_0^\infty(X, \mathcal{A}))' [\sigma((\mathcal{L}_0^\infty(X, \mathcal{A}))', \mathcal{L}_0^\infty(X, \mathcal{A}))]$$

and thus $(\mu_n(A))$ converges to $T^{-1}(v)(A)$, for every $A \in \mathcal{A}$, and therefore (μ_n) converges weakly in $H(\mathcal{A})$ to $T^{-1}(v)$, [2].

q.e.d.

3. Applications to certain locally convex spaces.

The linear spaces we shall use are defined over the field K of the real or complex numbers. Given the dual pair $\langle E, F \rangle$, $\sigma(E, F)$

denotes the topology on E of the uniform convergence on every finite subset of F . The word "space" will mean "separated locally convex topological linear spaces". Given a space E , its topological dual is E' and its algebraic dual is E^* . A finite additive measure μ with values in E on a σ -algebra \mathcal{A} is bounded if the set $\{\mu(A) : A \in \mathcal{A}\}$ is bounded in E . The finite additive measure μ is exhaustive if given any sequence (A_n) of pairwise disjoint elements of \mathcal{A} the sequence $(\mu(A_n))$ converges to the origin in E . If μ is a countably additive measure then μ is bounded.

A sequence (x_n) in a space E is subseries convergent if for every subset J of the natural numbers N the series $\sum_{n \in J} x_n$ converges. A sequence is bounded multiplier convergent if for every bounded sequence (a_n) in K the series $\sum_{n=1}^{\infty} a_n x_n$ converges. Given a subseries convergent sequence it is possible to associate with it an E -valued measure μ on the σ -algebra $\mathcal{P}(N)$ so that

$$\mu(J) = \sum_{n \in J} x_n, \quad \text{for every } J \in \mathcal{P}(N).$$

In [5] we gave the following definition: a) E is a Γ_r -space if every quasicomplete subspace of $E^*[\sigma(E^*, E)]$ intersecting $E'[\sigma(E', E)]$ in a dense subspace contains E' . The following results are true [5] b) If $f : E \rightarrow F$ is a linear mapping with closed graph, f is continuous if E is a barrelled space and F is a Γ_r -space. c) If F is not a Γ_r -space there is a barrelled space E and a non-continuous linear mapping $f : E \rightarrow F$ with closed graph. d) If $f : E \rightarrow F$ is a continuous linear mapping, being E barrelled and F Γ_r -space then f can be extended in a continuous linear mapping of the completion \hat{E} of E into F .

THEOREM 4. — Let μ be a bounded additive measure from a σ -algebra \mathcal{A} on X in a space E . Let (F_n) be an increasing sequence of Γ_r -spaces covering a space F . If $f : E \rightarrow F$ is a linear mapping with closed graph there is a positive integer q such that $f \circ \mu$ is a F_q -valued bounded finite additive measure on \mathcal{A} .

Proof. — Let $S : \mathcal{L}_0^\infty(X, \mathcal{A}) \rightarrow E$ be the linear mapping defined by $S(e(A)) = \mu(A)$ for every $A \in \mathcal{A}$. Since μ is bounded S is continuous and therefore $T = f \circ S$ is a linear mapping with

closed graph. The increasing sequence $(T^{-1}(F_n))$ covers $\mathcal{L}_0^\infty(X, \mathcal{A})$ and according to Theorem 1 there is a positive integer q such that $T^{-1}(F_q)$ is barrelled and dense in $\mathcal{L}_0^\infty(X, \mathcal{A})$. Let $T_q = T|_{T^{-1}(F_q)}$ and according to d) T_q can be extended continuously $\bar{T}_q : \mathcal{L}_0^\infty(X, \mathcal{A}) \longrightarrow F_q$. Since T has closed graph there is on F a separated locally convex topology \mathcal{T} (see 4) coarser than the original topology such that $T : \mathcal{L}_0^\infty(X, \mathcal{A}) \longrightarrow F[\mathcal{T}]$ is continuous. Then T and \bar{T}_q are continuous from $\mathcal{L}_0^\infty(X, \mathcal{A})$ in $F[\mathcal{T}]$ and coincide on a dense subspace and thus are coincident on $\mathcal{L}_0^\infty(X, \mathcal{A})$ from which the conclusion follows.

q.e.d.

COROLLARY 1.4. — *Let (F_n) be an increasing sequence of Γ_r -spaces covering a space F and let $f : E \longrightarrow F$ be a linear mapping with closed graph, being E a space. If (x_n) is a subseries convergent sequence in E there is a positive integer q such that $(f(x_n))$ is a bounded sequence of F_q .*

Proof. — It is enough to consider the measure associated with (x_n) and to apply the preceding theorem.

q.e.d.

THEOREM 5. — *Let (F_n) be any increasing sequence of Γ_r -spaces covering a space F . If (x_n) is a subseries convergent sequence in F there is a positive integer q such that (x_n) is a sequence of F_q which is bounded multiplier convergent.*

Proof. — We set \mathcal{L}_0^∞ to denote $\mathcal{L}_0^\infty(N, \mathcal{P}(N))$. Its completion is \mathcal{L}^∞ . Let $f : \mathcal{L}_0^\infty \longrightarrow F$ be the linear mapping defined by $f(e(A) = \sum_{n \in A} x_n$ for every $A \subset N$. It is obvious that $f : \mathcal{L}_0^\infty[\sigma(\mathcal{L}_0^\infty, \mathcal{L}^1)] \longrightarrow F$ is continuous. Proceeding as we did in Theorem 4 there is a positive integer q such that $f^{-1}(F_q)$ is a barrelled dense subspace of \mathcal{L}_0^∞ . Let g be the restriction of f to $f^{-1}(F_q)$. According to result d) we extend g to a linear continuous mapping $\hat{g} : \mathcal{L}^\infty \longrightarrow F_q$. Let $\hat{f} : \mathcal{L}^\infty[\sigma(\mathcal{L}^\infty, \mathcal{L}^1)] \longrightarrow \hat{F}$ be the linear extension of f , being \hat{F} the completion of F . The functions \hat{f} and \hat{g} coincide in $f^{-1}(F_q)$ and therefore are equal.

Given the bounded sequence (a_n) in K we set $v = (a_n)$, $v_p = (b_i)$, $b_i = a_i$, $i = 1, 2, \dots, p$ and $b_i = 0$, $i = p + 1, p + 2, \dots$. The sequence (v_p) converges to v in $\mathcal{L}^\infty[\sigma(\mathcal{L}^\infty, \mathcal{L}^1)]$ and therefore the sequence $(\hat{f}(v_p)) = \left(\sum_{n=1}^p a_n x_n\right)$ converges to $\hat{f}(v) = \sum_{n=1}^\infty a_n x_n$ in F_q .

q.e.d.

COROLLARY 1.5. — *Let (F_n) be an increasing sequence of spaces covering a space F . If for every positive integer n there is a topology \mathcal{T}_n on F_n finer than the original topology such that $F_n[\mathcal{T}_n]$ is a B_r -complete space, then given a subseries convergent sequence (x_n) in F there is a positive integer q such that (x_n) is a bounded multiplier convergent series in F_q .*

Proof. — Since every B_r -complete space is a Γ_r -space [5] it results that $F_n[\mathcal{T}_n]$ is a Γ_r -space and applying c) it is easy to obtain that F_n is a Γ_r -space. We apply now Theorem 5.

q.e.d.

THEOREM 6. — *Let (F_n) be an increasing sequence of spaces covering a space F . If for every positive integer n there is a topology \mathcal{T}_n on F_n finer than the original topology of F_n , such that $F_n[\mathcal{T}_n]$ is a B_r -complete space not containing \mathcal{L}^∞ , then given a bounded additive measure μ on a σ -algebra \mathcal{A} into F there is a positive integer q so that μ is an additive exhaustive measure on \mathcal{A} into $F_q[\mathcal{T}_q]$.*

Proof. — Let $T : \mathcal{L}_0^\infty(X, \mathcal{A}) \longrightarrow F$ be the linear mapping defined by $T(e(A)) = \mu(A)$ for every $A \in \mathcal{A}$. Since μ is bounded, T is continuous and following the argument of the proof of Theorem 4 there is a positive integer q such that the image of T is contained in F_q . Then T has closed graph in $\mathcal{L}_0^\infty(X, \mathcal{A}) \times F_q[\mathcal{T}_q]$ and therefore $T : \mathcal{L}_0^\infty(X, \mathcal{A}) \longrightarrow F_q[\mathcal{T}_q]$ is continuous and thus the set $\{T(e(A)) : A \in \mathcal{A}\} = \{\mu(A) : A \in \mathcal{A}\}$ is bounded in $F_q[\mathcal{T}_q]$. Since μ is bounded in $F_q[\mathcal{T}_q]$ and this space does not contain \mathcal{L}^∞ we obtain that μ is exhaustive in $F_q[\mathcal{T}_q]$ [4].

q.e.d.

In [1] the following result is proven and we shall need it later :
 e) Let $f : E \rightarrow F$ be a linear mapping with closed graph being E a space and F a B_r -complete space. If F does not contain ℓ^∞ , f maps every subseries convergent sequence of E in a subseries convergent sequence of F .

THEOREM 7. — Let (F_n) be an increasing sequence of spaces covering a space F . If for every positive integer n there is a topology \mathcal{T}_n on F_n finer than the original topology such that $F_n[\mathcal{T}_n]$ is a B_r -complete space not containing ℓ^∞ , then given a countably additive measure μ on a σ -algebra \mathcal{A} into F there is a positive integer q so that μ is countably additive measure on \mathcal{A} into $F_q[\mathcal{T}_q]$.

Proof. — As we showed in Theorem 4, it is possible to find a positive integer q such that $\mu : \mathcal{A} \rightarrow F_q$ is a countably additive measure. Let (A_n) be a sequence of pairwise disjoint elements of \mathcal{A} .

Then $\sum_{n=1}^{\infty} \mu(A_n) = \mu\left(\bigcup_{n=1}^{\infty} A_n\right)$ in F_q . Obviously the sequence $(\mu(A_n))$ is subseries convergent in F_q . If J is the canonical mapping of F_q onto $F_q[\mathcal{T}_q]$, J has closed graph in $F_q \times F_q[\mathcal{T}_q]$ and therefore, according to result e), the sequence $(J(\mu(A_n))) = (\mu(A_n))$ is subseries convergent in $F_q(\mathcal{T}_q)$ and thus $\sum_{n=1}^{\infty} \mu(A_n) = \mu\left(\bigcup_{n=1}^{\infty} A_n\right)$ in $F_q[\mathcal{T}_q]$.

q.e.d.

COROLLARY 1.7. — Let (F_n) be an increasing sequence of spaces covering a space F . If for every positive integer n there is a topology \mathcal{T}_n on F_n finer than the original topology such that $F_n[\mathcal{T}_n]$ is a B_r -complete space not containing ℓ^∞ , then given a subseries convergent sequence (x_n) in F there is a positive integer q such that (x_n) is a subseries convergent sequence in $F_q[\mathcal{T}_q]$.

Proof. — It suffices to take in Theorem 7 $\mathcal{A} = \mathcal{P}(N)$ and $\mu(A) = \sum_{n \in A} x_n$ for every $A \in \mathcal{A}$.

q.e.d.

Note 4. — Let E be a space containing a subspace F topologically isomorphic to ℓ^∞ . Let u be an injective mapping of ℓ^∞ into E such that u is a topological isomorphism of ℓ^∞ onto F . Let

$v : E' \longrightarrow (\ell^\infty)'$ be its transposed mapping. We can find a closed absolutely convex neighbourhood of the origin U in E such that $u^{-1}(U)$ is contained in the closed unit ball of ℓ^∞ . We consider ℓ^1 as subspace of $(\ell^\infty)'$ in the natural way. We represent by (e_n) the element of ℓ^1 having zero components but the n -th which is 1. If $(u^{-1}(U))^0$ is the polar of $u^{-1}(U)$ in $(\ell^\infty)'$ then $e_n \in (u^{-1}(U))^0$, $n = 1, 2, \dots$. If U^0 is the polar set of U in E' then $v(U^0) = (u^{-1}(U))^0$. Taking $z_n \in U^0$ such that $v(z_n) = e_n$, $n = 1, 2, \dots$, we define $P : E \longrightarrow F$ in the following way: given $x \in E$ the sequence $(\langle z_n, x \rangle)$ is in ℓ^∞ and we write $P(x) = u(\langle z_n, x \rangle)$. Since U^0 is an equicontinuous set in E' the mapping P is continuous. On the other hand, if $x \in F$ there is a sequence $(t_n) = t$ in K such that $t \in \ell^\infty$ and $u(t) = x$. Then

$$\langle z_n, x \rangle = \langle z_n, u(t) \rangle = \langle v(z_n), t \rangle = \langle e_n, t \rangle = t_n$$

and thus $P(x) = x$. Thus P is a continuous projection of E onto F and thus F has a topological complement in E . As a consequence ℓ^∞ can not be contained in any separable space G . The former property is going to be used to show that “ B_r -complete space” can not be substituted by “ Γ_r -space” in Corollary 1.7. Indeed, if Z is the subspace of $(\ell^\infty)'$ orthogonal to c_0 we take an element w in Z , $w \neq 0$. Then $\langle w, e(\{n\}) \rangle = 0$, $n = 1, 2, \dots$. Let H be the linear hull of $\ell^1 \cup \{w\}$. Since $L = \ell^\infty[\sigma(\ell^\infty, \ell^1)]$ is separable, $Q = \ell^\infty[\sigma(\ell^\infty, H)]$ is also separable [6]. Since Q has a topology coarser than the topology of ℓ^∞ , Q is a Γ_r -space not containing ℓ^∞ . Since ℓ_0^∞ is dense in ℓ^∞ there is a subset A in N such that $\langle w, e(A) \rangle \neq 0$ which means that $(e(\{n\}))$ is a subseries convergent sequence in L which is not subseries convergent in Q . If we substituted in Theorem 7 “ B_r -complete space” by “sequentially complete Γ_r -space” it can be shown to be valid.

Acknowledgement. — We would like to thank the referee for his indications.

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Manuscrit reçu le 7 juillet 1978.

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