

ON OPERATORS ON L_0

BY

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In [4] the author showed that operators on the spaces $L_p(0, 1)$ for $0 \leq p < 1$ cannot be too small. Precisely, if $T: L_p \rightarrow X$ is a non-zero operator where X is an F -space, then there is a closed subspace V of L_p isomorphic to l_2 such that $T|_V$ is an embedding (isomorphism into X). This note* represents an attempt to push these results a little further in the case $p = 0$.

It was originally the author's belief that if $T: L_0 \rightarrow X$ is a non-zero operator, then there is a Borel subset A of $(0, 1)$ such that the restriction of T to $L_0(A)$ (functions supported on A) is an isomorphism. This is, however, not the case although it is true when $X = L_0$. An example in [5] shows that it is possible to find a proper closed subspace N of L_0 such that the quotient mapping does not have this property.

We therefore introduce the notion of a weakly singular operator on L_0 , which is defined to be an operator which fails to be an isomorphism on any subspace $L_0(A)$, where A has positive measure. In Theorem 1 we characterize weakly singular operators and we use this characterization to show that if X is an ordered F -space whose positive cone is closed and $T: L_0 \rightarrow X$ is positive and weakly singular, then $T = 0$. This result is related to recent work of Aliprantis and Burkinshaw [1] who show that the topology of L_0 is minimal with respect to locally solid topologies on L_0 considered as a vector lattice. Stated in terms of operators the result of Aliprantis and Burkinshaw shows that a lattice isomorphism $T: L_0 \rightarrow X$, where X is a locally solid topological vector lattice, is a topological isomorphism.

We conclude by mentioning that the existence of non-zero weakly singular operators implies that certain subspaces of L_0 and L_∞ cannot be ultrabarrelled.

Our notation is as follows. \mathcal{B} will denote the collection of Borel subsets of $(0, 1)$ and \mathcal{D} the sub-algebra of \mathcal{B} generated by the dyadic intervals

$$[(k-1) \cdot 2^{-n}, k \cdot 2^{-n}] \cap (0, 1).$$

λ will denote the usual Lebesgue measure on \mathcal{B} .

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The space $L_0 = L_0(0, 1)$ consists of all real Borel functions on $(0, 1)$, where, as usual, functions differing only on a set of measure zero will be identified. L_0 is an F -space (complete metrizable topological vector space) when equipped with the topology of convergence in measure; this topology is given by the F -norm

$$\|f\| = \int_0^1 \frac{|f(t)|}{1+|f(t)|} dt.$$

A will denote the subspace of L_0 of all simple functions and Γ the subspace of all countably simple functions. L_0 is a lattice and, for $f \in L_0$, we write, as usual, $f^+ = \sup(f, 0)$ and $f^- = \sup(-f, 0)$. If $A \in \mathcal{B}$, then $L_0(A)$ is the subset of L_0 of all f supported in A and, for $g \in L_0$, $R_A g$ is defined by

$$R_A g(t) = \begin{cases} g(t), & t \in A, \\ 0, & t \notin A. \end{cases}$$

Thus R_A is a projection of L_0 onto its subspace $L_0(A)$.

If \mathcal{N} denotes the ideal of sets in \mathcal{B} of measure zero, then \mathcal{B}/\mathcal{N} is a complete Boolean algebra. We shall refer to the lattice infimum of a collection of sets $(A_i)_{i \in I}$ in \mathcal{B} , and by this we mean the set A in \mathcal{B} unique up to sets of measure zero such that

$$\lambda(A \setminus A_i) = 0, \quad i \in I,$$

and if $\lambda(B \setminus A_i) = 0$ ($i \in I$), then $\lambda(B \setminus A) = 0$.

The term operator will mean a continuous linear map and all spaces under consideration will be F -spaces.

Definition. An operator $T: L_0 \rightarrow X$ (where X is an F -space) is *weakly singular* if, for every Borel subset A of $(0, 1)$ with $\lambda(A) > 0$, $T|_{L_0(A)}$ fails to be an isomorphism.

Remarks. (1) If $T: L_0 \rightarrow X$ is weakly singular and $S: X \rightarrow Y$ is any linear operator, then $ST: L_0 \rightarrow Y$ is also weakly singular. However, other "ideal" properties of weak singularity are not clear. In particular, if $S: L_0 \rightarrow X$ and $T: L_0 \rightarrow X$ are weakly singular, is $S+T$ weakly singular? (P 1273)

(2) If $T: L_0 \rightarrow L_0$ is weakly singular, then $T = 0$ (see [5]).

(3) There is a closed subspace M of L_0 such that the quotient map $q: L_0 \rightarrow L_0/M$ is a non-zero weakly singular operator [5].

LEMMA 1. Suppose $T: L_0 \rightarrow X$ is an operator, $\varepsilon > 0$, and

$$B_\varepsilon = \{f \in L_0: \lambda(|f| > 1) \leq \varepsilon\}.$$

Suppose 0 is not in the closure of $T(L_0 \setminus B_\varepsilon)$. Then there is a Borel subset A of $(0, 1)$ such that $T|_{L_0(A)}$ is an isomorphism and $\lambda(A) \geq 1 - \varepsilon$.

Proof. We may suppose X is F -normed in such a way that if $f \in L_0$ and $\|Tf\| \leq 1$, then $f \in B_\varepsilon$.

Let \mathcal{F} be the set of sequences $\Phi = (\varphi_n)$ in L_0 such that $\sum \|T\varphi_n\| < \infty$. For each $\Phi \in \mathcal{F}$, let $A(\Phi) = \{t: \varphi_n(t) \rightarrow 0\}$. Let A be the lattice infimum of $(A(\Phi): \Phi \in \mathcal{F})$ so that $\lambda(A \setminus A(\Phi)) = 0$ for each $\Phi \in \mathcal{F}$. Then, if $f_n \in L_0(A)$ and $\sum \|Tf_n\| < \infty$, we have $f_n \rightarrow 0$ a.e. Thus it follows easily that $f_n \in L_0(A)$ and $Tf_n \rightarrow 0$. Then $f_n \rightarrow 0$ in measure.

The proof will therefore be complete if we can show that $\lambda(A) \geq 1 - \varepsilon$. Now

$$\lambda(A) = \inf \left\{ \lambda \left(\bigcap_{i=1}^k A(\Phi^i) \right) : \Phi^i \in \mathcal{F}, i = 1, 2, \dots, k \right\}.$$

Fix k and $(\Phi^i: i = 1, \dots, k)$ in \mathcal{F} . For $(s_1, \dots, s_k) \in (0, 1)^k$ we have $(s_1 \varphi_n^1 + \dots + s_k \varphi_n^k)_{n=1}^\infty \in \mathcal{F}$. Let Δ be the set of $(t, s_1, \dots, s_k) \in (0, 1)^{k+1}$ such that

$$\lim_{n \rightarrow \infty} \sum_{i=1}^k s_i \varphi_n^i(t) = 0.$$

For fixed t , let

$$\Delta_t = \{(s_1, \dots, s_k) \in (0, 1)^k: (t, s_1, \dots, s_k) \in \Delta\}.$$

Then $\lambda_k(\Delta_t) = 0$ unless $t \in \bigcap_{i=1}^k A(\Phi^i)$, and in this case $\lambda_k(\Delta_t) = 1$. (Here λ_k is product Lebesgue measure on $(0, 1)^k$.) Hence

$$\lambda_{k+1}(\Delta) = \lambda \left(\bigcap_{i=1}^k A(\Phi^i) \right).$$

It follows that there exists $(s_1, \dots, s_k) \in (0, 1)^k$ such that if

$$\Psi = (s_1 \varphi_n^1 + \dots + s_k \varphi_n^k),$$

then

$$\lambda(A(\Psi)) \leq \lambda \left(\bigcap_{i=1}^k A(\Phi^i) \right).$$

Thus

$$\lambda(A) = \inf_{\Phi \in \mathcal{F}} \lambda(A(\Phi)).$$

We complete the proof by showing $\lambda(A(\Phi)) \geq 1 - \varepsilon$.

To do this let η be a normally distributed random variable with mean zero and variance one, defined on some probability space (Ω, Σ, P) ; let $(\eta_n)_{n=1}^\infty$ be a sequence of independent copies of η defined also in (Ω, Σ, P) . Then, for $\omega \in \Omega$,

$$\|\eta_n(\omega) T\varphi_n\| \leq (|\eta_n(\omega)| + 1) \|T\varphi_n\|,$$

and hence

$$\int_{\Omega} \sum_{n=1}^{\infty} \|\eta_n(\omega) T\varphi_n\| dP(\omega) \leq (E(|\eta|) + 1) \sum_{n=1}^{\infty} \|T\varphi_n\|.$$

In particular,

$$\sum_{n=1}^{\infty} \|\eta_n(\omega) T\varphi_n\| < \infty \quad P\text{-a.e.}$$

Thus, if

$$\Omega_m = \left\{ \omega : \sum_{n=1}^{\infty} \|m^{-1} \eta_n(\omega) T\varphi_n\| \leq 1 \right\},$$

then $P(\Omega_m) \rightarrow 1$ as $m \rightarrow \infty$.

For fixed m, N , define $g_{m,N}: (0, 1) \times \Omega \rightarrow R$ by

$$g_{m,N}(t, \omega) = \sum_{n=1}^N m^{-1} \eta_n(\omega) \varphi_n(t)$$

and let $Q_{m,N} = \{(t, \omega) : |g_{m,N}(t, \omega)| > 1\}$. Then

$$(\lambda \times P)(Q_{m,N}) = \int_0^1 \int_{\Omega} \chi_{Q_{m,N}}(t, \omega) dP(\omega) dt = \int_0^1 P(|\eta| > m \left(\sum_{n=1}^N |\varphi_n(t)|^2 \right)^{-1/2}) dt$$

while, on the other hand,

$$\begin{aligned} (\lambda \times P)(Q_{m,N}) &= \int_{\Omega} \int_0^1 \chi_{Q_{m,N}}(t, \omega) dt dP(\omega) \\ &\leq P(\Omega - \Omega_m) + \int_{\Omega_m} \int_0^1 \chi_{Q_{m,N}}(t, \omega) dt dP(\omega) \leq P(\Omega - \Omega_m) + \varepsilon P(\Omega_m). \end{aligned}$$

Letting $N \rightarrow \infty$, by the dominated convergence theorem, we obtain

$$\int_0^1 P(|\eta| > m \left(\sum_{n=1}^{\infty} |\varphi_n(t)|^2 \right)^{-1/2}) dt \leq P(\Omega - \Omega_m) + \varepsilon P(\Omega_m),$$

and hence

$$\lambda(t : \sum_{n=1}^{\infty} |\varphi_n(t)|^2 = \infty) \leq P(\Omega - \Omega_m) + \varepsilon P(\Omega_m).$$

Let $m \rightarrow \infty$. We have $\sum |\varphi_n(t)|^2 < \infty$ except on a set of measure at most ε . Thus $\lambda(A(\Phi)) \geq 1 - \varepsilon$ and the result follows.

We derive two immediate consequences from Lemma 1.

LEMMA 2. Suppose $T: L_0 \rightarrow X$ is weakly singular. Then for every $m \in N$ and $\varepsilon > 0$ there exists $f \in L_0$ such that $|f(t)| \geq m$ a.e. and $\|Tf\| \leq \varepsilon$.

Proof. If the lemma were false, then for some ε ($0 < \varepsilon < 1$) and $m \in \mathbb{N}$ the inequality $|f| \geq m$ a.e. implied $\|Tf\| > \varepsilon$. Pick $\delta > 0$ so that $\|f\| \leq \delta$ implies $\|Tf\| < \frac{1}{2}\varepsilon$. Then if $f \notin B_{1-\delta}$, there exists $g \in L_0$ with $\|g\| \leq \delta$ and $|mf + g| \geq m$ a.e. Hence

$$\|T(mf + g)\| > \varepsilon, \quad \|T(mf)\| > \varepsilon/2, \quad \|Tf\| > \varepsilon/2m.$$

Thus $T(L_0 \setminus B_{1-\delta})$ does not have 0 as a closure point, and so there is a set A of measure δ such that $T|_{L_0(A)}$ is an isomorphism. This contradiction proves the lemma.

LEMMA 3. Suppose $(X_n)_{n=1}^\infty$ is a sequence of F -spaces and $\omega(X_n)$ their countable product. Suppose $T: L_0 \rightarrow \omega(X_n)$ is a linear operator given by $Tf = (T_n f)_{n=1}^\infty$, where $T_n: L_0 \rightarrow X_n$. Suppose for every n the map

$$S_n: L_0 \rightarrow X_1 \oplus \dots \oplus X_n$$

given by $S_n = T_1 \oplus \dots \oplus T_n$ is weakly singular. Then T is also weakly singular.

Proof. If T is not weakly singular, there exists a Borel set A of positive measure such that $T|_{L_0(A)}$ is an isomorphism. Thus, it suffices to consider the case where T is an isomorphism. Then there is a neighborhood of zero in $\omega(X_n)$ of the form

$$V = \{(x_n)_{n=1}^N: \|x_i\| \leq \varepsilon_i, i = 1, \dots, N\}$$

such that $V \cap T(L_0 \setminus B_{1/2}) = \emptyset$. Hence, if $V' \subset X_1 \oplus \dots \oplus X_N$ is the set

$$V' = \{(x_n)_{n=1}^N: \|x_i\| \leq \varepsilon_i, i = 1, \dots, N\},$$

then $V' \cap S_N(L_0 \setminus B_{1/2}) = \emptyset$. By Lemma 1, S_N fails to be weakly singular and this proves Lemma 3.

THEOREM 1. Suppose $T: L_0 \rightarrow X$ is a linear operator. Then the following conditions are equivalent:

- (i) T is weakly singular.
- (ii) There is a sequence u_n with $u_n \in A$, $|u_n| \geq n$, and $TR_A u_n \rightarrow 0$ for every $A \in \mathcal{B}$.
- (iii) There is a sequence v_n in L_0 with $|v_n| \rightarrow \infty$ uniformly and $TR_A v_n \rightarrow 0$ for every $A \in \mathcal{B}$.
- (iv) There is a sequence $v_n \in L_0$ with $v_n \geq 0$ and $v_n \rightarrow \infty$ uniformly so that $TR_A v_n \rightarrow 0$ for every $A \in \mathcal{B}$.

Proof. (i) \Rightarrow (ii). Let $(D(n): n \in \mathbb{N})$ be an enumeration of the sets of \mathcal{C} and consider the map $\tilde{T}: L_0 \rightarrow \omega(X)$ (countable product of copies of X) given by

$$\tilde{T}f = (TR_{D(n)} f)_{n=1}^\infty.$$

If \tilde{T} is not weakly singular, then there exist $N \in \mathcal{N}$ and $A \in \mathcal{B}$ such that $S_N|L_0(A)$ is an isomorphism where

$$S_N f = (TR_{D(1)} f, \dots, TR_{D(N)} f)$$

($S_N: L_0 \rightarrow X_1 \oplus \dots \oplus X_N$). Let A_0 be an atom of the algebra of sets generated by $(A, D(1), \dots, D(N))$, which is contained in A . Consequently, TR_{A_0} is an embedding and T is not weakly singular. We conclude that \tilde{T} is weakly singular.

Now, by Lemma 2 we may find a sequence $f_n \in L_0$ with $|f_n| \geq n$ and $\tilde{T}f_n \rightarrow 0$. Choose $|u_n| \geq n$ so that $u_n \in A$, $u_n - f_n \rightarrow 0$, and $|u_n| \geq n$. Then $\tilde{T}u_n \rightarrow 0$.

If $A \in \mathcal{B}$ and $\varepsilon > 0$, then we may choose $\delta > 0$ so that if $\|f\| \leq \delta$, then $\|Tf\| \leq \varepsilon$. Choose $D \in \mathcal{D}$ so that $\lambda(A \Delta D) \leq \delta$. Then $\|R_A u_n - R_D u_n\| \leq \delta$, and so $\|TR_A u_n - TR_D u_n\| \leq \varepsilon$. Thus

$$\limsup_{n \rightarrow \infty} \|TR_A u_n\| \leq \varepsilon$$

since $\tilde{T}u_n \rightarrow 0$ implies $TR_D u_n \rightarrow 0$. As $\varepsilon > 0$ is arbitrary, the implication (i) \Rightarrow (ii) is established.

(ii) \Rightarrow (iv). First, observe that by the preceding argument it suffices to show that $TR_D v_n \rightarrow 0$ for $D \in \mathcal{D}$, i.e. that $\tilde{T}v_n \rightarrow 0$. Next, observe that if s is a simple function in L_0 (i.e. a finite linear combination of characteristic functions), then $\tilde{T}(su_n) \rightarrow 0$.

For each $\varepsilon > 0$ let $K(\varepsilon) = \{f \in A: \lambda(\text{supp } f^-) \leq \varepsilon\}$. Suppose $f \in K(\varepsilon)$. Then for $n \geq 2$

$$\lambda(f^-(1+u_n) > 0) + \lambda(f^-(1-u_n) > 0) \leq \varepsilon,$$

and hence, for some $\theta_n = \pm 1$, if $g_n = f^+ - f^-(1 + \theta_n u_n)$, then $g_n \in K(\frac{1}{2}\varepsilon)$. Now

$$\tilde{T}g_n = \tilde{T}f - \tilde{T}(\theta_n u_n f^-) \rightarrow \tilde{T}f \quad \text{as } n \rightarrow \infty.$$

Hence $\tilde{T}f \in \overline{\tilde{T}K(\frac{1}{2}\varepsilon)}$ so that $\tilde{T}K(\varepsilon) \subset \overline{\tilde{T}(K(\frac{1}{2}\varepsilon))}$. It now follows that $\tilde{T}A = \tilde{T}K(1) \subset \overline{\tilde{T}K(\delta)}$ for every $\delta > 0$.

Thus there exist $f_n \in K(1/n)$ such that $\tilde{T}(f_n + n) \rightarrow 0$. Since $f_n \in K(1/n)$, we have $f_n - f_n^+ \rightarrow 0$, and so $\tilde{T}(f_n^+ + n) \rightarrow 0$. Writing $v_n = f_n^+ + n$ we complete the proof.

(iv) \Rightarrow (iii) is immediate.

(iii) \Rightarrow (i). For $A \in \mathcal{B}$ with $\lambda(A) > 0$, the sequence $(R_A u_n)_{n=1}^{\infty}$ does not converge to zero in $L_0(A)$ but $TR_A u_n \rightarrow 0$.

For the next theorem we shall use the term "ordered F -space" to denote an F -space X equipped with a partial ordering \leq satisfying

- (1) $x + u \leq y + u$ whenever $x \leq y$ and $u \in X$;
- (2) $\lambda x \leq \lambda y$ whenever $x \leq y$ and $\lambda \geq 0$;
- (3) $x \leq y$ and $y \leq x$ if and only if $y = x$;
- (4) the positive cone $\{x: x \geq 0\}$ is closed.

THEOREM 2. *Suppose X is an ordered F -space and $T: L_0 \rightarrow X$ is positive (i.e. $x \geq 0$ implies $Tx \geq 0$) and weakly singular. Then $T = 0$.*

Proof. Suppose $u \in L_\infty$. Choose, by Theorem 1 (iii), a sequence $v_n \in L_0$ with $v_n \rightarrow \infty$ uniformly, $v_n \geq 0$, and $Tv_n \rightarrow 0$. Then, eventually, $u \leq v_n$, and so $Tu \leq Tv_n$. Since the positive cone is closed, $Tu \leq 0$ and, analogously, $T(-u) \leq 0$. Thus, as L_∞ is dense in L_0 , we have $T = 0$.

COROLLARY. *Suppose X is an F -space and $T: L_0 \rightarrow X$ is a weakly singular operator. Let P denote the positive cone of L_0 . Then $T(P)$ is dense in $T(X)$.*

Proof. Let $M = \overline{T(X)}$ and $Q = \overline{T(P)}$. Then Q is a wedge (see [3]). Let $N = Q \cap (-Q)$; N is a closed subspace of M .

Consider the quotient space M/N and let $\pi: M \rightarrow M/N$ be the quotient map. Then $\pi(Q)$ is a cone in M/N (i.e. $\pi(Q) \cap -\pi(Q) = \{0\}$) and may easily be checked to be closed. Consider the space M/N ordered by the cone $\pi(Q)$ and consider $\pi \circ T: L_0 \rightarrow M/N$. Then $\pi \circ T$ is weakly singular, and hence $\pi \circ T = 0$. Consequently, $M = N$ and the corollary follows.

Finally, we remark that the existence of non-zero weakly singular operators implies the failure of certain spaces to be ultrabarrelled (see [2] and [6]). If $T: L_0 \rightarrow X$ is non-zero and weakly singular, we may find $v_n \geq 0$, $v_n \in A$, $v_n \rightarrow \infty$ uniformly so that $TR_A v_n \rightarrow 0$ for all $A \in \mathcal{B}$. In fact, it is easy to see that $T(v_n s) \rightarrow 0$ for all countably simple functions s . Let Γ be the space of countably simple functions in L_0 . If Γ were an ultrabarrelled subspace of L_0 , then we could conclude from the Banach-Steinhaus theorem that the operators $f \rightarrow T(v_n f)$ are equicontinuous. Hence, if $f \in L_0$, then

$$T(v_n v_n^{-1} f) \rightarrow 0,$$

i.e. $Tf = 0$. Thus $T = 0$ and we have a contradiction.

A similar argument shows that $\Gamma \cap L_\infty$ cannot be ultrabarrelled in L_∞ . Of course, Γ is barrelled in L_∞ ; see [6] for further information.

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