COMPACT CONVEX SETS AND COMPLEX CONVEXITY

BY

N. J. KALTON[†] Department of Mathematics, University of South Carolina, Columbia, SC 29208, USA

ABSTRACT

We construct a quasi-Banach space which cannot be given an equivalent plurisubharmonic quasi-norm, but such that it has a quotient by a onedimensional space which is a Banach space. We then use this example to construct a compact convex set in a quasi-Banach space which cannot be affinely embedded into the space L_0 of all measurable functions.

1. Introduction

A little over ten years ago Roberts ([12], [3]) showed that there exists a compact convex subset K of L_p (where 0) which has no extreme points; in particular K cannot be affinely embedded into a locally convex space. For other examples and related work see [6], [8], [9], and [15].

The purpose of this paper is to construct a compact convex subset K of a quasi-Banach space which has no extreme-points and cannot be affinely embedded into the space L_0 of all measurable functions. Thus, for example, the still unresolved problem of whether every compact convex set has the fixed point property cannot be reduced to considering L_0 .

The construction of the example uses the same basic outline as the original Roberts construction. However in place of needle-points as used by Roberts we introduce analytic needle-points. The set K is an absolutely convex set in a complex quasi-Banach space with the property that every continuous plurisub-harmonic function $\Psi: K \to \mathbb{R}$ is constant. In view of the recent interest in plurisubharmonic functions on quasi-Banach spaces (cf. [2], [3]) this also should be of interest.

[†] Supported by NSF grant DMS-8301099.

Permanent address: Department of Mathematics, University of Missouri, Columbia, MO 65211, USA.

Received June 7, 1986

In order to make analytic needle-points we construct another example which we believe to be of some interest. We construct a complex quasi-Banach space X which has a one-dimensional subspace L so that X/L is a Banach space, but X cannot be given an equivalent plurisubharmonic quasi-norm. In [7] we defined a quasi-Banach space to be A-convex if it can be given an equivalent plurisubharmonic quasi-norm; A-convexity is equivalent to a form of the Maximum Modulus Principle for vector-valued analytic functions. Thus our example shows that a twisted sum of two Banach spaces need not be A-convex. Similar examples for local convexity in place of A-convexity were constructed independently by Ribe [11], Roberts [14] and the author [5].

The author would like to thank J. Roberts, M. Stoll, G. Weiss and R. Rochberg for their useful comments and the University of South Carolina for its hospitality during the preparation of this paper.

2. Notation

We refer the reader to [9] for the basic properties of quasi-normal spaces. We shall say that a quasi-norm is a *p*-norm (0 if it satisfies

$$||x_1 + x_2||^p \le ||x_1||^p + ||x_2||^p$$
.

A well-known theorem of Aoki and Rolewicz asserts that every quasi-norm is equivalent to a *p*-norm for some 0 .

Let Δ denote the open unit disc in the complex plane and T the unit circle. If X is a complex quasi-Banach space a function $f: \Delta \rightarrow X$ is called *analytic* if it has a power series expansion

$$f(z) = \sum_{n \ge 0} x_n z^n, \qquad z \in \Delta,$$

and harmonic if

$$f(z) = \sum_{n \ge 0} x_n z^n + \sum_{n > 0} y_n \overline{z}^n, \qquad z \in \Delta.$$

We denote by $A_0(X)$ the space of functions $f: \overline{\Delta} \to X$ so that f is continuous on $\overline{\Delta}$ and analytic on Δ .

If K is an absolutely convex subset of X a function $\Psi: K \to \mathbb{R}$ is called plurisubharmonic if it is upper-semi-continuous and for every finite-dimensional subspace E of X, Ψ is plurisubharmonic on the relative interior of $E \cap K$. X is called A-convex if it can be given an equivalent purisubharmonic quasi-norm. It is shown in [7] that X is A-convex if for some C and every $f \in A_0(X)$

$$|| f(0) || \leq C \max_{|z|=1} || f(z) ||.$$

We denote by *m* normalized Haar measure $d\theta/2\pi$ on T and let $L_p(T) = L_p(T, m)$. The variable $e^{i\theta}$ on T will also be denoted by *w* for convenience, so that if $g: \Delta \rightarrow L_p(T)$ is an analytic function then z is used for the variable in Δ and *w* for the variable in T.

3. Analytic needle-points

In this section we describe a modification of the Roberts technique (cf. [9], [12]) for constructing pathological compact convex sets. Let X be a complex quasi-Banach space. Then $x \in X$ will be called an *analytic needle-point* of X if, given $\varepsilon > 0$, there exists $g \in A_0(X)$ with

(1) g(0) = x;

- (2) $||g(z)|| < \varepsilon, z \in \mathbf{T};$
- (3) if $y \in \operatorname{co} g(\overline{\Delta})$ there exists $\alpha, 0 \leq \alpha \leq 1$ with $||y \alpha x|| < \varepsilon$.

Note that if X contains a non-zero analytic needle-point then X cannot be Aconvex. Before showing that such a situation can occur, we describe the use of such needle-points. For convenience suppose X is p-normed where 0 .

LEMMA 3.1. Let x be an analytic needle-point of X. Then given any $\varepsilon > 0$ there is a finite set $F = F(x, \varepsilon) \subset X$ and a polynomial $\phi \in A_0(X)$ so that:

- (4) $\phi(\overline{\Delta}) \subset \operatorname{co} F$;
- (5) $\phi(0) = x;$
- (6) $\| \phi(z) \| < \varepsilon, z \in \mathbf{T};$
- (7) if $y \in \operatorname{co} F$ there exists α , $0 \leq \alpha \leq 1$ with $||y \alpha x|| < \varepsilon$;
- (8) if $y \in F$ then $|| y || < \varepsilon$.

PROOF. Let $L = \{\alpha x: 0 \le \alpha \le 1\}$. Pick $g \in A_0(X)$ satisfying (1)-(3) with ε replaced by $3^{-1/p}\varepsilon$. For γ close enough to one, $g(\gamma z)$ fulfills the same properties so we may suppose that

$$g(z)=\sum_{n=0}^{\infty}u_nz^n, \qquad |z|\leq 1,$$

where $|| u_n || \leq M\beta^n$ for some M and $0 < \beta < 1$.

Select N so that

$$M^p\sum_{N+1}^{\infty}\beta^{np}<\tfrac{1}{3}\varepsilon^p,$$

and set $\phi(z) = u_0 + u_1 z + \cdots + u_N z^N$. Clearly (5) holds. If $c_1, \ldots, c_m \ge 0$ with $\sum c_j = 1$ and $z_1, \ldots, z_m \in \overline{\Delta}$, then

$$\| \Sigma c_j \phi(z_j) - \Sigma c_j g(z_j) \|^p \leq \sum_{N+1}^{\infty} M^p \beta^{np}$$
$$< \frac{1}{3} \varepsilon^p.$$

We conclude that (6) holds and that if $y \in \operatorname{co} \phi(\overline{\Delta})$,

$$d(y,L)^p \leq \frac{2}{3}\varepsilon^p$$

where $d(y, L) = \inf_{l \in L} || y - l ||$.

Now let $E = [u_0, u_1, ..., u_N]$ be the at most (N + 1)-dimensional space generated by ϕ . Now $x = u_0 \in E$. Let $V \subset E$ be the open set of all $v \in E$ so that

$$d(v, \alpha(\mathbf{T}))^p < \frac{1}{3(N+2)} \varepsilon^p.$$

Now by Carathéodory's theorem, if $y \in co V$ there exist v_1, \ldots, v_{N+2} so that $y \in co\{v_1, \ldots, v_{N+2}\}$. Thus

$$d(y, \cos \phi(\mathbf{T})) < \frac{1}{3}\varepsilon^p$$

and so

 $d(y,L) < \varepsilon$.

By a simple compactness argument there is a finite subset F of V with $\phi(\mathbf{T}) \subset \operatorname{int}_E \operatorname{co} F$. Then $\phi(\overline{\Delta}) \subset \operatorname{co} \phi(\mathbf{T}) = \operatorname{co} \phi(\mathbf{T}) \subset \operatorname{co} F$. If $y \in F$ then

 $|| y ||^{p} \leq \frac{2}{3}\varepsilon^{p} + d(y, \phi(\mathbf{T}))^{p} < \varepsilon^{p}.$

REMARK. Conditions (7) and (8) show that x is a needle-point in the sense of Roberts [12].

PROPOSITION 3.2. Let X be a quasi-Banach space in which every $x \in X$ is an analytic needle-point. Then there is a non-empty compact absoutely convex set $K \subset X$ so that:

(a) ext $K = \emptyset$,

(b) if $h: K \to \mathbb{R}$ is continuous and plurisubharmonic then h is constant.

PROOF. Fix $\delta_n > 0$ $(n \ge 1)$ to be any sequence so that $\sum \delta_n^p < \infty$. Fix any $x_0 \ne 0$ and let $G_0 = \{x_0\}$. We define a sequence of finite sets inductively. If $n \ge 1$ and G_{n-1} has been selected let us suppose $G_{n-1} = \{y_1, \ldots, y_N\}$ where

 $N = |G_{n-1}|$. Let $\varepsilon = N^{-1/p} \delta_n$ and put

$$G_n = \bigcup_{j=1}^N F(y_j, \varepsilon)$$

where $F(y_i, \varepsilon)$ is given by Lemma 3.1. We readily verify:

(9) co $G_{n-1} \subset$ co G_n ;

(10) $d(y, \operatorname{co} G_{n-1}) \leq N\varepsilon^p \leq \delta_n^p, y \in \operatorname{co} G_n.$

We shall also need:

(11) If $y \in \operatorname{co} G_{n-1}$ there is a polynomial $\phi \in A_0(X)$ with $\phi(\overline{\Delta}) \subset \operatorname{co} G_n$, $\phi(0) = y$ and $\|\phi(z)\| < \delta_n$ for |z| = 1.

To see (11) note that if $y_j \in G_{n-1}$ there exists ϕ_j , a polynomial in $A_0(X)$ with $\phi_j(\bar{\Delta}) \subset \operatorname{co} = G_n$, $\phi_j(0) = y_j$ and $\|\phi_j(z)\| < \varepsilon$ for |z| = 1. If $y = c_1y_1 + \cdots + c_Ny_N$ then take $\phi = c_1\phi_1 + \cdots + c_N\phi_N$. If |z| = 1 then

$$\|\phi(z)\| \leq N\varepsilon^{1/p} < \delta_n.$$

From (9), (10) we can repeat the original Roberts argument to show that if K_0 is the closure of $\bigcup_{n=0}^{\infty} \operatorname{co} G_n$ then K_0 is compact and convex and ext $K_0 \subset \{0\}$. If we set $K = \{\alpha u + \beta v: u, v \in K_0, |\alpha| + |\beta| \leq 1\}$ then K is absolutely convex and compact and ext $K = \emptyset$.

Now suppose $h: K \to \mathbf{R}$ is a continuous plurisubharmonic function. Suppose y is in the absolutely convex hull of G_{n-1} . Then writing $y = \alpha y_1 + \beta y_2$ where $y_1, y_2 \in \operatorname{co} G_{n-1}$ and $|\alpha| + |\beta| \leq 1$ we see from (11) that there is a polynomial $\phi \in A_0(X)$ with $\phi(\overline{\Delta}) \subset K$, $\phi(0) = y$ and $||\phi(z)|| \leq 2^{1/p} \delta_n$ for |z| = 1. The range of ϕ is contained in a finite-dimensional subspace E of the linear span of K. For $0 < \lambda < 1$, the range of $\lambda \phi$ is contained in the interior of $K \cap E$ relative to E. Thus, $h(\lambda \phi(z))$ is subharmonic on Δ and continuous on $\overline{\Delta}$. We conclude

$$h(\lambda y) \leq \max_{|z|=1} h(\lambda \phi(z))$$
$$\leq \max_{\|x\|^{p} \leq 2\delta_{t}^{p}} h(x).$$

By continuity

$$h(y) \leq \max_{\|x\|^p \leq 2\delta_n^p} h(x).$$

Since co $G_{n-1} \subset co \ G_n \subset \cdots$ we conclude that $h(y) \leq h(0)$. By density we conclude

$$h(0) = \max_{y \in K} h(y).$$

For any $y \in K$ the set $V = \{z: zy \in K\}$ is a convex neighborhood of zero in C and $x \rightarrow h(zy)$ is subharmonic on int V, continuous on V. Since it attains a maximum at 0, it is constant and so h is constant.

We conclude this section by quoting a result from [4].

PROPOSITION 3.3. Let X be a separable p-normable quasi-Banach space. Then there is a transitive separable p-normable quasi-Banach space Y which contains a subspace linear isomorphic to X.

REMARK. Y is called transitive if given any $y_1, y_2 \in Y$ with $y_1 \neq 0$ there is a linear operator T: $Y \rightarrow Y$ with $Ty_1 = y_2$. In fact Y can be chosen universal for all separable *p*-normable spaces.

Now the target is clear. If X contains just one non-zero analytic needle-point then Y will satisfy the conditions of Proposition 3.2.

4. The example

We first construct a functional version of the Ribe space ([11]; see also [9]). Since we are working over complex scalars we first note the inequality

$$|u \log |u| + v \log |v| + w \log |w|| \le \frac{2}{e} (|u| + |v|)$$

whereas $u, v, w \in \mathbb{C}$ with u + v + w = 0. Hence $0 \log 0$ is defined to be zero.

In fact we may suppose $|w| \ge |u|$, |v| and then note

$$\left| u \log \frac{|u|}{|w|} + v \log \frac{|v|}{|w|} \right| \leq |u| \log \frac{|w|}{|u|} + |v| \log \frac{|w|}{|v|}$$
$$\leq \frac{2}{e} |w| \leq \frac{2}{e} (|u| + |v|),$$

since $x \log(1/x) \leq (1/e)$ for $0 \leq x \leq 1$.

Let us define a functional $\Phi: L_2(\mathbf{T}) \rightarrow \mathbf{C}$ by

(12)
$$\Phi(f) = \int_{T} f \log |f| \, dm - \left(\int_{T} f \, dm\right) \log \left|\int_{T} f \, dm\right|.$$

Now Φ is quasilinear for the L_1 -norm (cf. [9], [5]), i.e.,

(13)
$$\Phi(\alpha f) = \alpha \Phi(f), \quad \alpha \in \mathbb{C}, \quad f \in L_2,$$

(14)
$$|\Phi(f_1+f_2)-\Phi(f_1)-\Phi(f_2)| \leq \frac{4}{e} (||f_1||_1+||f_2||_1), \quad f_1, f_2 \in L_2.$$

Thus we can form a twisted sum $C \oplus_{\Phi} L_1(T)$ by completing $C \oplus L_2(T)$ with respect to the quasi-norm

(15)
$$\|(\lambda, f)\| = |\lambda - \Phi(f)| + \|f\|_1.$$

The quasi-norm constant here is at most 4/e + 1. We denote this constant by C.

Let us write RF for $\mathbb{C} \oplus_{\Phi} L_1$; we call this space the Ribe function space. The map $(\lambda, f) \rightarrow f$ extends to a quotient map $Q_0: \mathbb{RF} \rightarrow L_1$ with dim(Ker $Q_0) = 1$.

LEMMA 4.1. Given $\varepsilon > 0$ there exist $0 < \beta < 1$ and $0 < \delta < 1$ such that if

(16)
$$g(z) = \left(1, \beta\left(\sum_{n=1}^{\infty} \delta^n z^n \bar{w}^n + \sum_{n=1}^{\infty} \delta^n \bar{z}^n w^n\right)\right)$$

then g is continuous on $\overline{\Delta}$, harmonic on Δ , and

(17)
$$g(0) = (1, 0),$$

(18) $||g(z)|| < \varepsilon, |z| = 1,$

(19) if $y \in \operatorname{co} g(\tilde{\Delta})$ then there exists $\alpha, 0 \leq \alpha \leq 1$ with $|| y - \alpha(1, 0) || < \varepsilon$.

REMARK. This lemma implies (1, 0) is a needle-point of RF, but it is not an analytic needle-point. In fact it may be shown that RF is A-convex.

PROOF. For any δ , $0 < \delta < 1$ set

$$1/\beta = \log \frac{1}{1-\delta^2},$$

and define g by (16). We will show that for suitable δ , (17), (18), (19) hold. It is clear that g is harmonic on Δ and continuous on $\overline{\Delta}$, and that (17) holds.

Let P(z, w) be the Poisson kernel, i.e.,

$$P(z, w) = \frac{1 - |z|^2}{(1 - wz)(1 - wz)}, \qquad |w| = 1, \quad |z| < 1.$$

Let P(z) be the corresponding function in $L_2(T)$. We note that since $\int P(z)dm = 1$

$$\Phi(P(z)) = \int_{T} P(z) \log |P(z)| dm(w).$$

Now $\log |1 - wz|$ and $\log |1 - wz|$ are harmonic for |w| < 1 for fixed $z \in \Delta$. Hence $\log |P(z, w)|$ is also harmonic and

$$\int_{T} P(z, w) \log |P(z, w)| dm(w) = \log |P(z, z)|$$

= $\log \frac{1}{1 - |z|^2}$.

Now

$$g(z) = -(0, \beta) + (1, \beta P(\delta z)).$$

Hence if |z| = 1,

 $\|g(z)\| \leq 2C\beta$

where C is the quasi-norm constant.

Now suppose $y \in \operatorname{co} g(\overline{\Delta})$, say

$$y = \sum_{j=1}^{n} c_j g(z_j)$$

where $c_j \ge 0$, $\Sigma c_j = 1$ and $z_j \in \overline{\Delta}$. Let

$$f=\sum_{j=1}^n c_j P(\delta z_j).$$

Then

$$y = -(0, \beta) + (1, \beta f).$$

The function $x \log x$ is convex for $x \ge 0$. Hence as $f \ge 0$ and $\int f = 1$,

$$\Phi(f) = \int f \log|f| \ge \left(\int f\right) \log \left|\int f\right| = 0.$$

On the other hand

$$\Phi(f) \leq \sum c_j \int P(\delta z_j) \log |P(\delta z_j)| dm$$
$$\leq \sum c_j \log \frac{1}{1 - \delta^2 |z_j|^2}$$
$$\leq \beta^{-1}.$$

Thus $0 \leq \Phi(f) \leq \beta^{-1}$. Let $\alpha = 1 - \beta \Phi(f)$. Thus

$$|| y - (\alpha, 0) || < || - (0, \beta) + \beta(\Phi(f), f) ||$$

 $\leq 2C\beta.$

Now for large enough δ (and small enough β), (18) and (19) hold.

The next theorem which seems to have some independent interest is the key to our construction.

THEOREM 4.2. Let $f \in H_1$. Then

$$\lim_{r \to 1} \frac{1}{2\pi} \int_0^{2\pi} f(re^{i\theta}) \log |f(re^{i\theta})| d\theta = \sigma$$

exists and

$$|\sigma - f(0)\log|f(0)|| \leq 2(||f||_{H_1} - |f(0)|).$$

REMARK. If we identify H_1 as a subspace of L_1 , then this theorem implies $|\Phi(f)| \leq 2 ||f||_1$ for $f \in H_2$.

PROOF. The function $2|z| - z \log |z|$ is subharmonic on C, as may be checked by differentiating and verifying the mean-value property at the origin. Thus if we set for $f \in H_{\infty}$

$$\Psi(f) = \int_{T} 2|f| - (\operatorname{Re} f)\log|f|\,dm$$

then Ψ is plurisubharmonic on H_{∞} .

Now if $F: \Delta \rightarrow H_{\infty}$ is analytic then $\Psi \circ F$ is subharmonic. This is immediate for polynomials and follows in general by approximation. If $f \in H_1$ set

$$F(z)(w) = f(wz), \quad w \in \mathbf{T}, \quad z \in \Delta.$$

Then

 $\Psi(F(z)) = \Psi(f_r)$

where r = |z| and $f_r(w) = f(rw)$. Hence $\Psi(f_r)$ is increasing in r. Hence it converges to a real limit or $+\infty$. The same argument can be applied to (-f) and since $\int |f_r| \rightarrow ||f||_{H_1}$ we conclude that

$$\lim_{r\to 1}\int (\operatorname{Re} f_r)\log|f_r|\,dm \quad \text{exists.}$$

Again arguing with if and -if we finally deduce that

$$\lim_{r\to 1}\int f_r\log|f_r|\,dm=\sigma\quad\text{exists.}$$

Returning to $\Psi(f_r)$ we see that

$$2 \| f \|_{H_1} - \operatorname{Re} \sigma \ge 2 |f(0)| - \operatorname{Re} f(0) \log |f(0)|$$

so that

$$\operatorname{Re}(\sigma - f(0)\log|f(0)|) \leq 2(||f||_{H_1} - |f(0)|).$$

Applying the argument to λf where $|\lambda| = 1$ we deduce that

$$|\sigma - f(0)\log |f(0)|| \le 2(||f||_{H_1} - |f(0)|).$$

REMARK. This theorem may also be proved using Green's theorem, as was pointed out to the author by G. Weiss and M. Stoll.

We now return to the space RF. Let $M_0 \subset \mathbb{C} \oplus L_2$ by the subspace of all (0, f) where $f \in H_2$. We claim that (1, 0) is not in the closure M of M_0 in RF. In fact, if $f \in H_2$,

$$\| (1, f) \| = |1 - \Phi(f)| + \| f \|_{1}$$

$$\geq \max(1 - 2 \| f \|_{1}, \| f \|_{1})$$

$$\geq \frac{1}{3}.$$

If $(0, f) \in M_0$

$$\| f \|_{1} \leq \| (0, f) \| = |\Phi(f)| + \| f \|_{1}$$
$$\leq 3 \| f \|_{1}.$$

Thus M is isomorphic to H_1 and Q_0 maps M isomorphically onto H_1 .

Let Λ be the quotient space RF/M and let $Q_1: \mathbb{RF} \to \Lambda$ be the quotient map. Let $u = Q_1(1, 0)$, so that $u \neq 0$. Note that $\Lambda/[u] = L_1/H_1$.

PROPOSITION 4.3. *u* is an analytic needle-point in Λ .

PROOF. By Lemma 4.1, we can pick g to verify (16)-(19). Let $f = Q_1g$. Then f is in $A_0(\Lambda)$ and satisfies (1)-(3). Thus u is an analytic needle-point.

THEOREM 4.4. There is a twisted sum of \mathbb{C} and L_1/H_1 which is not A-convex.

THEOREM 4.5. There exists a complex quasi-Banach space X and a nonempty compact absolutely convex subset K of X such that:

- (i) ext $K = \emptyset$.
- (ii) Every continuous plurisubharmonic function on K is constant.

(iii) K cannot be affinely embedded into L_0 .

PROOF. In view of the discussion in Section 3, (i) and (ii) are immediate.

Let us suppose that there is a real-affine embedding $S: K \to L_{0,\mathbf{R}}$ into the space of real-measurable functions. We may suppose S0 = 0 so that S extends to a real-linear map $S_1: X_K \to L_{0,\mathbf{R}}$ where X_K is the linear span of K.

Now define $T: X_K \rightarrow L_{0,C}$ (into the space of complex measurable functions) by

$$Tx = Sx - iS(ix);$$

T is complex-linear, and still an affine embedding of K into $L_{0,C}$.

Consider X_K as a Banach space with the norm generated by K. By Nikishin's theorem ([10]) there exists $\phi \in L_{0,\mathbf{R}}$ with $\phi > 0$ a.e. so that $T_1 = \phi$. T maps X_K boundedly into some $L_{p,\mathbf{C}}$ where 0 . Fix any <math>q, 0 < q < p. Then T_1 maps K homeomorphically into $L_{q,\mathbf{C}}$.

Now consider the map

$$\psi(x) = \| T_1 x \|_q^q.$$

 ψ is plurisubharmonic on K and continuous. Further $\psi(0) = 0$. Hence $\psi \equiv 0$ and thus $T_1 \equiv 0$ which is a contradiction.

5. Concluding remarks

Theorem 4.2 seems to have some interesting ramifications. It is closely related to the work of Coifman-Rochberg [1] and Rochberg-Weiss [16], and has other applications to twisted sums. The author hopes to pursue these ideas in a future publication.

Probably the most obvious question which arises is whether the appearance of L_1/H_1 in Theorem 4.4 is a coincidence. The author suspects it is not.

CONJECTURE. Every twisted sum of C and L_1 or C and l_1 is A-convex.

The reason for this conjecture is that l_1 and L_1 are uniformly PL-convex (see [2]); it is known that every twisted sum of C and a uniformly convex Banach space is locally convex (see [5]). Thus the conjecture would follow by analogy.

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