

## $\Lambda(p)$ -SPACES

Sergey Astashkin, Samara State University

**Definition 1.** We say that a closed subspace  $H$  of the space  $L_p = L_p[0, 1]$ ,  $1 \leq p < \infty$ , is a  $\Lambda(p)$ -space if from  $f_n \in H$  ( $n = 1, 2, \dots$ ) and  $f_n \rightarrow 0$  in measure it follows  $\|f_n\|_p \rightarrow 0$ . Equivalently, for each (for some)  $0 < q < p$  there exists a constant  $C_q > 0$  such that

$$\|f\|_p \leq C_q \|f\|_q \text{ for all } f \in H \quad (1)$$

### Examples:

(a) Khintchine inequality: for every  $0 < p < \infty$ , there exist  $A_p, B_p > 0$  such that for any  $\{c_k\}_{k=1}^{\infty} \in l_2$  we have

$$A_p \|(c_k)\|_2 \leq \left\| \sum_{k=1}^{\infty} c_k r_k \right\|_p \leq B_p \|(c_k)\|_2. \quad (2)$$

Here,

$$\|(c_k)\|_2 := \left( \sum_{k=1}^{\infty} c_k^2 \right)^{1/2},$$

$$r_k(t) = \text{sign}(\sin 2^k \pi t), \quad k \in \mathbb{N}, t \in [0, 1].$$

By (2), for every  $1 \leq p < \infty$   $\{r_k\}$  is equivalent in  $L_p$  to the standard basis of  $l_2$  and  $[r_k]$  is a  $\Lambda(p)$ -space.

(b) Let  $\{\xi_k\}_{k=1}^{\infty}$  be a sequence of independent normalized  $s$ -stable random variables ( $1 < s < 2$ ). This means that

$$\int_{\mathbb{R}} e^{it\xi_k(x)} dx = e^{-|t|^s}. \quad k = 1, 2, \dots$$

Then  $[\xi_k]$  is a  $\Lambda(p)$ -space iff  $p \in (0, s)$  (and also  $[\xi_k] \approx l_s$ ).

**W. Rudin, "Trigonometric series with gaps", 1960:**

For a given set  $E \subset \mathbb{Z}$  define the subspace  $H_E = [e^{ikt}]_{k \in E}$  of  $L_p[0, 2\pi)$ ,  $0 < p < \infty$ . A set  $E$  is called a  $\Lambda(p)$ -set if  $H_E$  is a  $\Lambda(p)$ -space or, equivalently, if for some  $0 < q < p$  there exists a constant  $C_q > 0$  such that inequality (1) holds for every polynomial  $f$  with spectrum (i.e., support of Fourier transform) in  $E$ . For all integers  $n > 1$  there exist  $\Lambda(2n)$ -sets that are not  $\Lambda(q)$ -sets for every  $q > 2n$ .

**G.F. Bachelis and S.E. Ebenstein, 1974:**

If  $p \in (1, 2)$ , then every  $\Lambda(p)$ -set is a  $\Lambda(q)$ -set for some  $q > p$ .

**J. Bourgain, 1989:**

For all  $p > 2$  there exist  $\Lambda(p)$ -sets that are not  $\Lambda(q)$ -sets for every  $q > p$ .

These classical results show a critical difference between the cases  $1 < p < 2$  and  $2 < p < \infty$ .

$\Lambda(p)$ -spaces  $H$  whose unit ball  $B_H := \{f \in H : \|f\|_p \leq 1\}$  has equi-absolutely continuous norms in  $L_p$ .

**Definition 2.** A set  $K \subset L_p$  has equi-absolutely continuous norms in  $L_p$  if

$$\lim_{\delta \rightarrow 0} \sup_{m(E) < \delta} \sup_{f \in K} \|f \chi_E\|_p = 0.$$

Every closed subspace  $H$  of  $L_p$  whose unit ball  $B_H$  has equi-absolutely continuous norms in  $L_p$  is a  $\Lambda(p)$ -space.

A version of the De La Vallee Poussin's theorem on uniformly integrable sets in  $L_1$ :

**Theorem 1.** Let  $1 \leq p < \infty$ , and let  $H$  be a closed subspace of  $L_p$ . The following conditions are equivalent:

(i) the unit ball of  $H$  has equi-absolutely continuous norms in  $L_p$ ;

(ii) there is an Orlicz function  $N$  such that  $H \subset L_N \subset L_p$  and

$$\lim_{u \rightarrow \infty} N(u)u^{-p} = \infty.$$

*Example 1.* Let  $1 \leq p < \infty$ , and let  $f_0$  be a mean zero function independent of  $\{r_k\}_{k=1}^{\infty}$  and such that  $f_0 \in L_p \setminus \cup_{q>p} L_q$ . Then, the unit ball of the subspace  $H$  spanned by the set  $\{f_0\} \cup \{r_k\}_{k=1}^{\infty}$  has equi-absolutely continuous norms in  $L_p$ . But  $H \not\subset L_q$  and therefore it is not a  $\Lambda(q)$ -space for any  $q > p$ .

**When the unit ball  $B_H := \{f \in H : \|f\|_p \leq 1\}$  of a  $\Lambda(p)$ -space  $H$  has equi-absolutely continuous norms in  $L_p$ ?**

The answer essentially depends on the value of  $p$ .

(i)  $1 \leq p < 2$ :

**Theorem 2.** *If  $H$  is a  $\Lambda(p)$ -space, where  $1 \leq p < 2$ , then its unit ball  $B_H$  has equi-absolutely continuous norms in  $L_p$ .*

The situation is completely different in the case when  $p \geq 2$ .

1. For every  $p > 2$  there is a  $\Lambda(p)$ -space  $H_p$  such that  $H_p \not\subset L_N$  whenever  $L_N \stackrel{\neq}{\subset} L_p$ .

J. Bourgain, 1989.

2. There is a  $\Lambda(2)$ -space  $H_2$  spanned by a sequence of mean zero independent functions such that  $H_2 \not\subset X$  for any r.i. space  $X$  such that  $X \stackrel{\neq}{\subset} L_2$ .

Therefore, by Theorem 1, for every  $p \geq 2$  there exists a  $\Lambda(p)$ -space whose unit ball fails to have equi-absolutely continuous norms in  $L_p$ .

At the same time, if a  $\Lambda(2)$ -space is obtained by a special way, its unit ball has equi-absolutely continuous norms in  $L_2$ .

**Definition 3.** A Banach space  $X$  of real-valued Lebesgue-measurable functions on the interval  $[0, 1]$  is called *rearrangement invariant (r.i.)* if 1) from  $y \in X$  and  $|x(t)| \leq |y(t)|$  a.e. on  $[0, 1]$  it follows that  $x \in X$  and  $\|x\|_X \leq \|y\|_X$ ; 2) from  $y \in X$  and

$$\begin{aligned} & m\{s \in [0, 1] : |x(s)| > \tau\} \\ & = m\{s \in [0, 1] : |y(s)| > \tau\} \quad (t > 0). \end{aligned}$$

it follows that  $x \in X$  and  $\|x\|_X = \|y\|_X$  ( $m$  is the Lebesgue measure).

**Definition 4.** Let  $N(u)$  be an Orlicz function on  $[0, \infty)$ , that is, a continuous convex increasing function on  $[0, \infty)$  such that  $N(0) = 0$ . Then the *Orlicz space*  $L_N$  consists of all measurable functions  $x(t)$  on  $[0, 1]$  such that  $\int_0^1 N(|x(t)|/\lambda) dt \leq 1$ , for some  $\lambda > 0$ . The *Luxemburg norm*  $\|x\|_{L_N} := \inf \lambda$ , where the infimum is taken over all  $\lambda$  satisfying the last inequality.

**Definition 5.** A linear operator between two Banach spaces  $E$  and  $F$  is called *strictly singular* (SS) if there is no an infinite dimensional subspace  $H$  of  $E$  such that the restriction  $T|_H$  is an isomorphism (T. Kato). If  $E$  is a Banach lattice and we consider only subspaces  $[x_n]$  spanned by disjoint sequences of non-null vectors  $\{x_n\}_{n=1}^\infty$  in  $E$ , a bounded operator  $T : E \rightarrow F$  is said to be *disjointly strictly singular* (DSS) (F.L. Hernandez and B. Rodrigues-Salinas).

Every SS operator is DSS but the converse is not true in general; the canonic inclusion  $L_q[0, 1] \rightarrow L_p[0, 1]$ ,  $1 \leq p < q < \infty$ , is DSS but is not SS (consider Rademacher functions).

Some of  $\Lambda(p)$ -spaces are generated by DSS-inclusions of r.i. spaces into  $L_p$  :

**Theorem 3.** *Let  $1 \leq p < \infty$ , and let  $H$  be a closed subspace of  $L_p$ . Suppose that there is an r.i. space  $X$  such that  $H \subset X \subset L_p$  and the inclusion operator  $I : X \rightarrow L_p$  is DSS. Then  $H$  is a  $\Lambda(p)$ -space.*

(ii)  $p = 2$  :

**Theorem 4.** *Let  $X$  be an r.i. space on  $[0, 1]$  such that  $X \subset L_2$ , and let the norms of  $L_2$  and  $X$  be equivalent on some closed subspace  $H$  of  $L_2$ . Then, if the inclusion operator  $I : X \rightarrow L_2$  is DSS, the unit ball  $B_H$  of  $H$  has equi-absolutely continuous norms in  $L_2$ .*

*Sketch of the proof of Theorems 2 and 4:*

Let  $1 < p \leq 2$ . Assume that the unit ball  $B_H$  of a  $\Lambda(p)$ -space  $H$  fails to have equi-absolutely continuous norms in  $L_p$ . Then, we can construct a bounded unconditional basic sequence  $\{f_n\}_{n=1}^\infty$  in  $L_p$ ,  $f_n \in H$  ( $n = 1, 2, \dots$ ), such that

$$\|f_n \chi_{F_n}\|_p \geq \alpha \quad (n = 1, 2, \dots). \quad (3)$$

for some  $\alpha > 0$  and pairwise disjoint sets  $F_n \subset [0, 1]$ . From unconditionality of  $\{f_n\}$  and inequalities (3) we deduce that the sequence  $\{f_n\}$  is equivalent to the standard basis of  $l_p$ . Now, if  $1 < p < 2$ , by Rosenthal's theorem (1973), we conclude that  $H$  fails to be a  $\Lambda(p)$ -space, and this contradiction finishes the proof in this case. If  $p = 2$ , we will need the extra condition that there is an r.i. space  $X$  such that  $X \subset L_2$ , the norms of  $L_2$  and  $X$  are equivalent on  $H$  and the inclusion operator  $I : X \rightarrow L_2$  is DSS. Then, we prove that the norms of  $X$  and  $L_2$  are equivalent on the subspace  $[f_n \chi_{F_n}]_{n=1}^\infty$ , and again come to contradiction.



(iii)  $p > 2$ :

**Theorem 5.** *For arbitrary  $p > 2$  there exists an Orlicz space  $L_F$  with the following properties:  $L_F \subset L_p$ , the inclusion operator  $I : L_F \rightarrow L_p$  is DSS, and the norms of  $L_p$  and  $L_F$  are equivalent on some  $\Lambda(p)$ -space  $H$  whose unit ball  $B_H$  fails to have equi-absolutely continuous norms in  $L_p$ .*

*Sketch of the proof.* Firstly, using some constructions from the paper of F.L. Hernandez and B. Rodriguez-Salinas (1989), we can find an Orlicz function  $F$  such that  $L_F \subset L_p$ , the inclusion operator  $I : L_F \rightarrow L_p$  is DSS, and

$$F(a_n) \leq C_q a_n^p \quad (n \in \mathbb{N}), \quad (4)$$

for some sequence  $a_n \rightarrow +\infty$  and constant  $C_q > 0$ .

We set  $b_n := 1/F(a_n)$ ,  $n = 1, 2, \dots$ . Then, the subspace  $H$  spanned by a sequence of independent functions  $\{f_k\}_{k=1}^\infty$  on  $[0, 1]$  such that  $\int_0^1 f_k(t) dt = 0$ ,  $|f_k(t)| = b_k^{-1/p}$  if  $t \in E_k$ , where  $m(E_k) = b_k$ , and  $|f_k(t)| = 1$  if  $t \in [0, 1] \setminus E_k$  ( $k = 1, 2, \dots$ ), satisfies all required conditions. Indeed, using (4), independence of  $f_k$ , and some properties of  $F$ , we prove that

$$\left\| \sum_{k=1}^{\infty} c_k f_k \right\|_p \asymp \left\| \sum_{k=1}^{\infty} c_k f_k \right\|_{L_F} \asymp \|(c_k)\|_2. \quad (5)$$

From (5), DSS-property of the inclusion  $L_F \subset L_p$ , and Theorem 3 it follows that the subspace  $H = [f_k]$

in  $L_p$  is a  $\Lambda(p)$ -space. On the other hand, since

$$\|f_k \chi_{E_k}\|_p = 1 \quad (k = 1, 2, \dots)$$

and

$$m(E_k) = b_k \rightarrow 0 \quad \text{as } k \rightarrow \infty,$$

the unit ball  $B_H$  fails to have equi-absolutely continuous norms in  $L_p$ .

**R. Blei, “Analysis in Integer and Fractional Dimensions”, 2001:**

A closed subspace  $H$  of  $L_2$  is a  $\Lambda(2)$ -space iff there exists  $\delta > 0$  such that for every  $f \in H$  there is a function  $g \in H^\perp$ , with  $f + g \in L_\infty$  and  $\|f + g\|_\infty \leq \delta \|f\|_2$  ( $H^\perp$  is the orthogonal complement of  $H$ ).

**Definition 6.** A closed subspace  $H$  of  $L_2$  is called a *uniformizable  $\Lambda(2)$ -space* if for every  $\varepsilon > 0$  there exists  $\delta > 0$  such that for arbitrary  $f \in H$  there is  $g \in H^\perp$  satisfying the conditions  $f + g \in L_\infty$ ,  $\|f + g\|_\infty \leq \delta \|f\|_2$ , and  $\|g\|_2 \leq \varepsilon \|f\|_2$ .

**Theorem 6.** *A  $\Lambda(2)$ -space  $H$  is uniformizable iff the unit ball  $B_H$  of  $H$  has equi-absolutely continuous norms in  $L_2$ .*

“ $\Lambda(2)$ -set union problem” (R. Blei, 2001): Let  $H_1$  and  $H_2$  be mutually orthogonal infinite-dimensional  $\Lambda(2)$ -spaces. Is their direct sum  $H_1 \oplus H_2$  a  $\Lambda(2)$ -space?

**Theorem 7.** *There exist mutually orthogonal  $\Lambda(2)$ -spaces  $H_1$  and  $H_2$  such that the sum  $H_1 \oplus H_2$  is not a  $\Lambda(2)$ -space.*

If at least one of  $\Lambda(2)$ -spaces is uniformizable, their sum is a  $\Lambda(2)$ -space as well.