## 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  $(S, \Sigma, m)$  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  $\operatorname{ccabv}(\Sigma,m;X)$ , the Banach space of all m-continuous vector measures that are of bounded variation and have a relatively compact range; and  $\operatorname{ccabv}(\Sigma,m;X)$  is uncomplemented in  $\operatorname{cabv}(\Sigma,m;X)$ . 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,  $(S, \Sigma, m)$  is an atomless probability measure space, and X is a Banach space. Several Banach spaces of (countably additive) vector measures  $\mu: \Sigma \to X$  will be encountered below. For convenience, we first mention the space  $ca(\Sigma, X)$  of all such measures  $\mu$ , equipped with the supnorm  $\|\mu\| = \sup_{E \in \Sigma} \|\mu(E)\|$ , and its closed subspaces

$$\begin{split} &cca(\varSigma,X) = \left\{ \mu \in ca(\varSigma,X) : \mu(\varSigma) \text{ is relatively compact} \right\}, \\ &ca(\varSigma,m;X) = \left\{ \mu \in ca(\varSigma,X) : \mu \ll m \right\}, \\ &cca(\varSigma,m;X) = cca(\varSigma,X) \cap ca(\varSigma,m;X) \,. \end{split}$$

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

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

$$ccabv(\Sigma, X) = cca(\Sigma, X) \cap cabv(\Sigma, X),$$
  

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

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

In addition,  $L^1(m;X) = L^1(S,\Sigma,m;X)$ , the Banach space of all Bochner m-integrable functions  $f:S\to X$  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

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

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  $l_{\infty}$  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.

<sup>(1)</sup> 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  $l_{\infty}$  into  $cabv(\Sigma, m; X)$  and  $ccabv(\Sigma, m; X)$ . In what follows, the sequence of unit vectors in  $c_0$  and  $l_{\infty}$  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  $\phi : \Sigma \to c_0$  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  $\phi$  is given in the above form, then

- (a)  $\phi \in cca(\Sigma, m; c_0) \Leftrightarrow ||f_n||_1 \to 0$ .
- (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

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

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

Proof. If  $\phi \in ca(\Sigma, m; c_0)$  then, using the Radon–Nikodym theorem coordinatewise,  $\phi$  can be uniquely represented in the above form with  $\int_E f_n \, dm \to 0$  for all  $E \in \Sigma$  or, equivalently,  $f_n \to 0$  weakly in  $L^1(m)$ . Conversely, if  $(f_n)$  is weakly null in  $L^1(m)$ , then the formula for  $\phi$  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  $\|\phi\|' = \sup_n \int_S |f| \, dm$  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

$$\sup_{E \in \Sigma} \sup_{n \ge N} \left| \int_{E} f_n \, dm \right| \to 0 \quad \text{as } N \to \infty,$$

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

- (b)  $\phi$  is m-continuous and of bounded variation if and only if there is a finite positive measure  $v \ll m$  such that for every  $E \in \Sigma$ ,  $\|\phi(E)\| \leq v(E)$ , or  $|\int_E f_n \, dm| \leq \int_E F \, dm \; (n=1,2,\dots)$ , where F = dv/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 v (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

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

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)  $f_n \to 0$  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  $J: l_{\infty} \to cabv(\Sigma, m; X)$  satisfying conditions (i) and (ii) of Theorem 2.2.

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

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

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

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

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  $l_{\infty}$  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

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

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

$$||(Ja)(E)|| \le C \sup_{n} \left(|a_n| \Big| \int_{E} f_n dm \Big| \right) \le C ||a||_{\infty} \int_{E} F dm$$

from which it follows that

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

On the other hand, for every n, since  $\int_{S} |f_{n}| dm = 1$ , we can find  $E_{n}$  in  $\Sigma$  with

$$\Big|\int\limits_{E_n}f_n\,dm\Big|\geq\frac{1}{2}$$

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

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

hence

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

Thus  $J: l_{\infty} \to cabv(\Sigma, m; X)$  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,

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

so that the leftmost quantity does not tend to zero as  $N \to \infty$ , 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

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

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  $\{g_n:n\in\mathbb{N}\}\subset \mathrm{const}\cdot K$  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  $a_n(\mu)\to 0$  as  $n\to\infty$ . It follows that the restriction of P to  $\mathrm{ccabv}(\Sigma,m;X)$  is a projection onto  $J(c_0)$ .

2.4. Remark. Any Rademacherlike sequence  $(f_n)$  over  $(S, \Sigma, m)$  (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  $\sup_k |\int_S f_k g_n dm| \to 0$  as  $n \to \infty$ . 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  $\operatorname{ccabv}(\Sigma, m; X)$ . Here  $c_0(M) = \{ a = (a_n) \in c_0 : a_n = 0 \text{ for } n \not\in M \} \cong c_0$ .

Finally, let us note that from the estimates of  $\|Ja\|$  given in the above proof it follows that the operator  $J: l_{\infty} \to cabv(\Sigma, m; X)$  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

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

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)  $||f_n||_1 \to 0$ ;
  - (2)  $f_n \nrightarrow 0$  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

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

then the formula

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

defines an isomorphic embedding  $J: l_{\infty} \to ccabv(\Sigma, m; X_0)$  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  $f_n \nrightarrow 0$  a.e., there exists r > 0 such that the set

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

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

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

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  $(\eta_n)$ , 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:

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

and

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

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 (jj).

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

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

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

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

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

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

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

$$a_n(\gamma) = \int\limits_{S} \sum_{k \in \Delta_n} h_k g_k dm \quad (n = 1, 2, \ldots).$$

Since

$$\begin{split} \Big| \sum_{k \in \Delta_n} h_k(s) g_k(s) \Big| &\leq \sum_{k \in \Delta_n} |h_k(s)| \cdot \sup_{k \in \Delta_n} |g_k(s)| \\ &\leq K \sup_{k \in \Delta_n} |g_k(s)| \quad \text{a.e.} \\ &\leq K G(s) \end{split}$$

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

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

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  $cabv(\Sigma, m; X)$  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  $\mu \in cabv(\Sigma, m; X)$  and  $n \in \mathbb{N}$  set

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

Then

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

hence  $\|(a_n(\mu))_{n=1}^{\infty}\|_{\infty} \leq b K \|\mu\|_1$ . It is now clear that the same formula as above defines a bounded linear projection P from  $cabv(\Sigma, m; X)$  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  $i=1,2,\ldots$  let  $d_i=2^0+\ldots+2^{i-1}$ . Let  $\{A_{i,j}:0\leq j<2^i\},\ i=1,2,\ldots$ , be a sequence of consecutive dyadic  $\Sigma$ -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  $\Delta_n = \{d_i + j : 0 \le j < 2^i\}$  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  $l_{\infty}$ .
- 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  $ccabv(\varSigma,m;X)$ . In Theorem 3.3 below we will see that also  $L^1(m;X)$  is uncomplemented in  $ccabv(\varSigma,m;X)$ , 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,  $(S, \Sigma, m)$  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  $\operatorname{ccabv}(\Sigma, m; X)$ , then  $L^1(\lambda; X)$  is complemented in  $\operatorname{ccabv}(\mathcal{B}, \lambda; X)$ .

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

$$(T\mu_0)(A) = \int\limits_S \mathbb{E}(\chi_A \mid \Sigma_0) \, d\mu_0 \,,$$

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

$$(T\mu_0)(A) = \int\limits_A f \, dm$$
 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

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

It is then easily seen that Q is a projection onto  $L^1(m_0; X)$ . Since, by a well known result of Carathéodory,  $(S, \Sigma_0, m_0)$  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  $l_{\infty}$ . Then, by a result of Mendoza [14], also  $L^1(m;X)$  contains no copy of  $l_{\infty}$ . Suppose there is a projection Q from  $\operatorname{ccabv}(\Sigma,m;X)$  onto  $L^1(m;X)$ . Now, if  $J:l_{\infty}\to\operatorname{ccabv}(\Sigma,m;X)$  is an embedding provided by Theorem 2.5, then for the operator  $QJ:l_{\infty}\to L^1(m;X)$  we have  $QJe_n=Je_n\to 0$ . Hence, by Rosenthal's  $l_{\infty}$ -theorem (see [15] or [6]),  $L^1(m;X)$  must contain an isomorphic copy of  $l_{\infty}$ ; a contradiction.

Case 2: X has a subspace isomorphic to  $l_{\infty}$ . In view of Lemma 3.2 we may and will assume that the  $\sigma$ -algebra  $\Sigma$  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

$$J: l_{\infty} \to ccabv(\Sigma, m; c_0) \subset ccabv(\Sigma, m; l_{\infty})$$

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

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

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

$$(**) (QJ - J)|c_0 = 0.$$

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  $\Sigma$  and  $e_n^*$   $(n \in \mathbb{N})$  are the coordinate functionals on  $l_{\infty}$ , 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  $l_{\infty}$ . 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  $u: l_{\infty} \to E$  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  $J: l_{\infty} \to E$  such that  $F \cap J(l_{\infty})$  contains no copy of  $l_{\infty}$ . 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  $P|Y:Y\to Y\cap Z$  is a projection). Then  $Z/(Y\cap Z)$  is isomorphic to a complemented subspace of X/Y.

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

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

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

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

T is an (onto) isomorphism.

Next, it is clear that the operator

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

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

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

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

$$cabv(\Sigma, m; X)/L^{1}(m; X), \quad cabv(\Sigma, m; X)/ccabv(\Sigma, m; X), \\ ccabv(\Sigma, m; X)/L^{1}(m; X_{0})$$

contains a complemented subspace isomorphic to  $l_{\infty}/c_0$ .

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

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