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A GAMLEN-GAUDET TYPE THEOREM
IN THE UNCONDITIONAL PART OF $L_\infty(0,1)$
WITH RESPECT TO THE HAAR SYSTEM

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We consider the space U_∞ , the unconditional part of the space $L_\infty(0,1)$ with respect to the Haar system $(h_i)_{i=1}^\infty$ and we classify the isomorphy types of the closed subspaces of U_∞ spanned by the subsequences of the Haar system. More precisely we show that there are only ten such distinct subspaces. This result is motivated by the previous work of Gamlen-Gaudet [3] and P. F. X. Müller [7].

§0 - Introduction

Let $k=0,1,\dots; 0 \leq m \leq 2^k - 1$. Then we define the dyadic interval $(km) = (2^{-k}m, 2^{-k}(m+1)]$ and the Haar function h_{km} which is 1 on the left half of $(2^{-k}m, 2^{-k}(m+1)]$, -1 on the right half and zero elsewhere.

We use also the notation h_n instead of h_{km} , where $n=2^k+m$ and $h_0(x)=1$ for $x \in [0,1]$.

1973 J. Gamlen and R. Gaudet characterized the closed subspaces of $L_p(0,1)$, $(1 < p < \infty)$, spanned by subsequences of the Haar system $(h_i)_{i=0}^\infty$. They proved that there are only two distinct (up to an isomorphism) classes of such subspaces, namely L_p and $L_p(0,1)$ itself.

It seems to be natural to ask ourselves what can be said about the subspaces $[h_{k_i}]_{i=1}^\infty$ in the extremal cases $p=1$ or $p=\infty$.

It is clear that the unconditionality of the Haar system in the space $L_p(0,1)$, $(1 < p < \infty)$, plays an important role in the proof of the Gamlen-Gaudet theorem, so since the Haar system is a conditional basis in $L_1(0,1)$

an moreover $L_\infty(0,1)$ is a nonseparable space, we can not expect ourselves to a straightforward extension of the Gamlen-Gaudet theorem in these extremal cases.

1987 P. F. X. Müller found the right answer to this problem for $p=1$. More precisely he characterized the closed subspaces $[h_{km}]_{(k,m) \in B}$, where $B \subset \mathbb{N}$ is an infinite subset, of the dyadic Hardy space H_1 .

We recall the definition (cf. [7]) of H_1 : for $f = \sum_{(km)} a_{km} h_{km} \in L_1(0,1)$, put $S(f) = (\sum_{(km)} a_{km}^2 h_{km}^2)^{1/2}$, $\|f\|_{H_1} := S(f)$ and $H_1 := \{f \in L_1; \|f\|_{H_1} < \infty\}$.

But it was remarked in [2] that H_1 is the unconditional part of $L_1(0,1)$ with respect to the Haar system $(h_i)_{i=0}^\infty$, i.e. $H_1 = \{f \in L_1; \int f dt = 0, \text{ s.t. } f = \sum_{i=1}^\infty a_i h_i \text{ the series being unconditionally convergent in } L_1(0,1)\}$ and

$$\|f\|_{H_1} \text{ is equivalent to } \sup_{\epsilon_i = \pm 1} \left\| \sum_{i=1}^\infty a_i \epsilon_i h_i \right\|_{L_1}.$$

So instead of $L_1(0,1)$ Müller considered H_1 , the unconditional part of L_1 , and he was able to find that there are only three distinct subspaces $[h_{k_i}]_i$ of H_1 , namely l_1 , H_1 and $(\sum_{n=1}^\infty H_1(n))_{l_1}$, where $H_1(n)$ is the subspace in H_1 spanned by the first $2^n - 1$ Haar functions.

Motivated by this last result we intend to characterize the closed subspaces $[h_{k_i}]_{i=1}^\infty$ of the unconditional part of the space $L_\infty(0,1)$ with respect to the Haar system and we get ten such subspaces.

In order to describe them we first consider the subspace a_0 , the unconditional part of the space c_0 (of all null-convergent sequences) with respect to a system $(c_i)_{i=1}^\infty$ similar to the Haar system of functions and we classify the subspaces $[c_{k_i}]_{i=1}^\infty$ of a_0 .

Let us mention that the unexplained terminology used in this paper follows [5].

§1 - The space a_0 and Gamlen-Gaudet theorem for a_0

In order to classify the subspaces $[h_{k_i}]_{i=1}^\infty$ of U_∞ it is useful to study the discrete variant of the space U_∞ and first of all we will introduce the system $(c_i)_{i=1}^\infty$ of sequences, system which is similar to the classical

Haar system of functions.

We describe now the so-called discrete Haar system indexed w.r. to
 $\mathbb{N}^2 (c_{ij})_{i=0, j=0}^{\infty}$ as follows:

$c_{i,0} = \sum_{j=0}^{2^i-1} e_j$ and $c_{i,k} = U_{2^{i+1}k} (c_{i,0})$ where $i=0,1,2,\dots$ and $U_n(x) := (x_n, x_{n+1}, \dots)$ for $x := (x_0, x_1, \dots)$. Here $(e_n)_{n=1}^{\infty}$ stands for the standard unit basis in any space of sequences.

Sometimes it is useful to rearrange the system $(c_{ij})_{i=0, j=0}^{\infty}$ w.r. to \mathbb{N}^* proceeding as follows:

$$c_{2^i} := c_{i,0} \text{ for } i=0,1,2,\dots$$

$$c_{2^0+2^i} := c_{i-1,2^0} \text{ for } i=1,2,\dots$$

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$$c_{k-1} := c_{i-k-1, \sum_{j=0}^{k-1} 2^j + 2^k} \text{ , where } \epsilon_j = 0 \text{ or } 1, 1 \leq k < i \text{ and } i=2,3,\dots$$

In what follows we call the discrete Haar system anyone of these two representations: $(c_i)_{i=1}^{\infty}$ or $(c_{ij})_{i=0, j=0}^{\infty}$.

The following definition is essentially contained in [5]. Let E be a real Banach space and $(x_n)_{n=1}^{\infty}$ a basic sequence in E . We call the unconditional part of E w.r. to $(x_n)_{n=1}^{\infty}$ and we denote by $\text{Unc}(E, x_n)$ the space $\text{Unc}(E, x_n) := \{x \in E \text{ s.t. } x = \sum_{n=1}^{\infty} a_n x_n \text{ unconditionally converges in } E\}$ endowed

with the norm $\|x\| := \sup_{\epsilon_j = \pm 1} \|\sum_{i=1}^{\infty} \epsilon_i a_i x_i\|_E$ for $x = \sum_{n=1}^{\infty} a_n x_n$. It is well-known

that $\text{Unc}(E, x_n)$ is a Banach space. Recall that a Schauder basis $(x_n)_{n=1}^{\infty}$ unconditionally converges in E iff $\sup_{\epsilon_i = \pm 1} \|\sum_{i=1}^{\infty} a_i \epsilon_i x_i\|_E < \infty$.

Now we study the properties of the discrete Haar system $(c_i)_{i=1}^{\infty}$ in the space c_0 .

Let $f = (f_i)_{i=1}^{\infty} \in c_0$ and denote by $a_j(f) := |\text{supp } c_j|^{-1} \sum_{i \in \text{supp } c_j} f_i c_j(i)$.

Using the classical Cesàro theorem we have:

Lemma 1.1 The Fourier-Haar series $\sum_{j=1}^{\infty} a_j(f)c_j$ coordinatewise converges to $f \in c_0$.

But more is true, namely:

Theorem 1.2 The discrete Haar system $(c_i)_{i=1}^{\infty}$ is a Schauder basis of c_0 .

Proof By Lemma 1.2 it follows that the set $\{ \sum_{i=1}^k a_i c_i, a_i \in \mathbb{R}, k \in \mathbb{N} \}$ is dense in c_0 . We show that $\| \sum_{i=1}^n a_i c_i \|_{c_0} \leq 2 \| \sum_{i=1}^m a_i c_i \|_{c_0}$ for all $a_i \in \mathbb{R}$ and all $n \leq m$. Then Nikolskii's criterion ends the proof.

Case I If $n = 2^k < n \leq 2^{k+1} - 1$, the above inequality follows remarking that $|a| \leq |a+b| + |b|$ for all $a, b \in \mathbb{R}$.

Case II For $n = 2^k - 1 < m = 2^{k+1}$ for $l \geq 1$, we have $\sum_{i=1}^{2^k - 1} a_i c_i = E(f|\sigma') - E(f|\sigma)$, where $f = \sum_{i=1}^{2^{k+1}} a_i c_i$, σ is the finite algebra generated by the following

subsets $\{0, 1, \dots, 2^k - 1\}, \{2^k, \dots, 2^{k+1} - 1\}, \{2^{k+1}, \dots, 2^{k+2} - 1\}, \dots,$

$\{2^{k+1-1}, \dots, 2^{k+1} - 1\}$, σ' is the algebra generated by $\{0\}, \{1\}, \dots, \{2^k - 1\},$

$\{2^k, \dots, 2^{k+1} - 1\}, \dots, \{2^{k+1-1}, \dots, 2^{k+1} - 1\}$ and $E(f|\sigma)$ is the conditional expectation of f with respect to σ . Hence $\| \sum_{i=1}^n a_i c_i \| \leq 2 \| \sum_{i=1}^m a_i c_i \|$ for

all $a_i \in \mathbb{R}$.

The third case, the general one, follows easy from the cases I and II. ■

It is clear that $(c_i)_{i=1}^{\infty}$ is not an unconditional basis in c_0 and in what follows we denote by $a_0 := \text{Unc}(c_0, c_i) = \{f \in c_0; f = \sum_{i=1}^{\infty} a_i c_i, \text{ the series being unconditionally convergent in } c_0\}$, endowed with the norm

$$\| \|f\| \| = \sup_{\epsilon_j = \pm 1} \| \sum_{j=1}^{\infty} \epsilon_j a_j c_j \|_{c_0} = \sup_{i \in \mathbb{N}} \sum_{\{j; i \in \text{supp } c_j\}} |a_j|. \quad (1.1)$$

It is clear that $a_0 = \{f \in c_0; \text{ s.t. } \| \|f\| \| < \infty\}$.

Now we classify the subspaces of a_0 spanned by the subsequences of the basis $(c_i)_{i=1}^{\infty}$.

In the sequel B is an infinite subset of \mathbb{N}^2 .

We have the following obvious types of subspaces a_B of a_0 generated by $(c_{ij})_{(i,j) \in B}$.

1. $B = \{(j_k, 0); 1 \leq j_1 < j_2 < \dots\} \cup A$, where A is a finite family of indices of the form (j, k) . It is easy to show, using (1.1), that $a_B = l_1$.

2. If there is a constant $M > 0$ such that for each $i \in \mathbb{N}$, $|\{j; i \in \text{supp } c_{jk}, (j, k) \in B\}| \leq M$, then $a_B = c_0$.

3. If $B = B_1 \cup B_2$, where B_1 (resp. B_2) is the family from case 1. (resp. from case 2), then $a_B = l_1 \oplus c_0$.

4. Let $A_n := \{(j, k); 0 \leq j \leq n-1, 2^{n-j-1} \leq k \leq 2^{n-j}-1\}$ and $B_n = \{(j, 2^{n-j-1}); 0 \leq j \leq n-1\}$, where $n = 1, 2, \dots$. It is obvious that, putting $B = \bigcup_{n=1}^{\infty} B_n$, we get $a_B = \left(\sum_{n=1}^{\infty} l_1(n) \right)_{c_0}$.

5. If $B = B_1 \cup B_4$, where B_1 (resp. B_4) is the family from the case 1. (resp. from the case 4.) then $a_B = l_1 \oplus \left(\sum_{n=1}^{\infty} l_1(n) \right)_{c_0}$.

6. If $B = \bigcup_{n=1}^{\infty} A_n$, we denote by X_0 the space a_B .

7. Let $B = \mathbb{N}^2$. Then a_B coincides with a_0 .

In what follows we will show that only these seven isomorphy types of the subspaces a_B of a_0 are possible. This is the Gamlen-Gaudet theorem for a_0 .

It is known (cf. [1]) that the first five of these seven subspaces are pairwise nonisomorphic.

Proposition 1.3 The space X_0 is not isomorphic to anyone of the first five spaces above.

Proof Since l_1 and c_0 have an unique unconditional basis it is clear that X_0 is not isomorphic neither to l_1 nor to c_0 .

If X_0 would be isomorphic to $l_1 \oplus c_0$, then $\left(\sum_{n=1}^{\infty} l_1(n) \right)_{c_0}$ should be complemented in $l_1 \oplus c_0$. This is impossible since by a theorem of Edelstein and Wojtaszczyk (cf. [5]- Remark 2 after Theorem 2.c.13) every complemented subspace of $l_1 \oplus c_0$ should be isomorphic to one of the spaces

l_1, c_0 or $l_1 \oplus c_0$ and by [1] $(\sum_{n=1}^{\infty} l_1(n))_{c_0}$ is not isomorphic to anyone

of these three spaces.

We will show now that $X_0 \neq (\sum_{n=1}^{\infty} l_1(n))_{c_0}$.

Assume the contrary is true and then by [1] it would follow that the basis $(c_{ij})_{(i,j) \in UA_n}$ of X_0 would be equivalent to the standard basis of $(\sum_{n=1}^{\infty} l_1(n))_{c_0}$.

This in turn imply that there is a constant $M > 0$ independent of n and a partition $(\tau_s)_{s=1}^r$ of the set A_n into pairwise disjoint subsets such that:

$$M^{-1} \max_{1 \leq s \leq r} \sum_{\tau_s} |a_{ki}| \leq \left\| \sum_{A_n} a_{ki} c_{ki} \right\| \leq M \max_{1 \leq s \leq r} \sum_{\tau_s} |a_{ki}| \quad (1.2)$$

for all $a_{ki} \in \mathbb{R}$ and all $n \in \mathbb{N}$.

Let us put $l = (j_0, j_1, \dots, j_{n-1})$ such that $\bigcap_{i=0}^{n-1} \text{supp } c_{ij_i} \neq \emptyset$ and let us denote $B_{nl} := \{(i, j_i); 0 \leq i \leq n-1, l = (j_0, \dots, j_{n-1})\}$. We have 2^n such distinct subsets B_{nl} of A_n . Fix B_{nl} and let $\tau_{i_1}, \dots, \tau_{i_k}$ a partition of B_{nl} such that $\tau_{i_m} \cap B_{nl} \neq \emptyset$ for all $1 \leq m \leq k$. Then, by (1.1.) and (1.2), we get the relation:

$$k \leq M. \quad (1.3)$$

Moreover, for each $1 \leq s \leq r$ and $0 \leq i \leq n-1$ put $C_{i,s} := \{(j; \text{s.t. } (i, j) \in \tau_s \text{ and } \text{supp } c_{ij} \text{ be pairwise disjoint})\}$.

Then we have, by (1.1) and (1.2):

$$|C_{i,s}| \leq M \quad (1.4)$$

for $1 \leq s \leq r, 0 \leq i \leq n-1$.

Next we show that the relations (1.2), (1.3) and (1.4) lead to a contradiction.

Take $n = Mk$ for $k \in \mathbb{N}$ which will be fixed later and take M in (1.2) sufficiently large such that

$$2^{M-1} > M(M+1). \quad (1.5)$$

Let $B_{nl}^M = \{(i, j_i) \in B_{nl}; M(k-1) \leq i \leq Mk-1\}$ for all $B_{nl} \subset A_n$ and let $M_1 \leq M$

the number of all subsets τ_{i_j} , $1 \leq j \leq M_1$, such that $\tau_{i_j} \cap B_{n_1}^M \neq \emptyset$.

If $M_1 = M$ for all B_{n_1} , by (1.3) it follows that all the subsets $B_{n_1} \setminus B_{n_1}^M$ are covered by the subsets $(\tau_{i_j})_{j=1}^M$, hence at least one of the subsets $(\tau_{i_j})_{j=1}^M$, let us say τ_{i_1} , has the property that

$$|\tau_{i_1}| \geq M^{-1} (2^{Mk} - 2^M). \quad (1.6)$$

Taking $k \in \mathbb{N}$ sufficiently large we have that:

$$|\tau_{i_1}| \geq 2M^2 k \quad (1.7)$$

and putting $a_{ij} = 1$, for $(i, j) \in \tau_{i_1}$ and 0 otherwise, we get the false relation $2Mk \leq Mk$.

Consequently there are $2^{M(k-1)}$ subsets $B_{n_1} \subset A_n$ such that $1 \leq M_1 < M$ and moreover there is a unique $j_k \in \mathbb{N}$ with the property that $(M(k-1), j_k)$ belongs to these $2^{M(k-1)}$ subsets. Take one of these subsets B_{n_1} and denote by $B_{n_1}^{2M}$ the set $\{(i, j_i) \in B_{n_1}; M(1-2) \leq i \leq M(k-1)-1\}$.

Each of these $B_{n_1}^{2M}$ is covered by $0 \leq M_2 < M$ sets $(\tau_{i_j})_{j=M_1+1}^{M_1+M_2}$. If $M_2 = 0$ for all these $B_{n_1}^{2M}$, then all $B_{n_1}^{2M}$ are covered by $\tau_{i_1}, \dots, \tau_{i_{M_1}}$ and since

$|\{(M(k-2), j_1) \in B_{n_1}^{2M}\}| = 2^{M-1}$, it follows that at least one of the sets

$\tau_{i_1}, \dots, \tau_{i_{M_1}}$ has $M_1 2^{M-1} \geq M+1$ elements $(M(k-2), j_1)$, which clearly contra-

dicts (1.4). Consequently there are $2^{M(k-2)}$ sets $B_{n_1} \subset A_n$ such that $B_{n_1}^{2M}$ is covered by M_2 sets $(\tau_{i_j})_{j=M_1+1}^{M_1+M_2}$, where $1 \leq M_2 < M$. Assuming $M_1 + M_2 < M$, we

proceed as above finding the sets $\tau_{i_{M_1+M_2+1}}, \dots, \tau_{i_{M_1+M_2+M_3}}$ for $1 \leq M_3 < M$

and after at most M steps we find $2^{M(k-M)}$ sets $B_{n_1}' \subset A_n$ such that

$|\{(0, j_1) \in B_{n_1}'\}| = 2^{Mk-M^2}$ and such that B_{n_1}' be covered by at most M sets

$\tau_{i_1}, \dots, \tau_{i_M}$. Consequently there is a set, say τ_{i_1} , such that

$| \{(0, j_1) \in \tau_1 \} | \geq M^{-1} 2^{Mk-M^2}$. Take k verifying (1.7) and

$$M^{-1} 2^{Mk-M^2} \geq M+1. \quad (1.8)$$

Then it follows that (1.4) is violated.

So, (1.2) does not hold for any n , thus $X_0 \not\subseteq (\sum_{n=1}^{\infty} l_1(n))_{c_0}$, and by Proposition 4.1 - [1], X_0 is not a complemented subspace of $(\sum_{n=1}^{\infty} l_1)_{c_0}$.

If $X_0 = l_1 \oplus (\sum_{n=1}^{\infty} l_1(n))_{c_0}$, then X_0 would be complemented into $(\sum_{n=1}^{\infty} l_1)_{c_0}$, which we have seen that is false. ■

Proposition 1.4 All seven spaces a_B are pairwise nonisomorphic.

Proof Obviously

$$X_0 \oplus l_1 = a_0. \quad (1.9)$$

By Proposition 1.3, relation (1.9) and by theorem of Edelstein and Wojtaszczyk it follows that a_0 is not isomorphic to the first five spaces of the list of a_B . It remains to prove that

$$X_0 \not\cong a_0. \quad (1.10)$$

But using the fact that X_0 is an order continuous Banach lattice with respect to the order given by the basis $(c_j)_{j=1}^{\infty}$ we get X_0 contains l_1 (cf. [6]), so (1.10) is proved. ■

Theorem 1.5 The seven spaces listed above are all the subspaces of a_0 of the type a_B .

Proof Let $B \subset \mathbb{N}^2$ an infinite subset. Then $B = B_1 \cup B_2$, where $B_1 \subseteq \bigcup_{n=1}^{\infty} A_n$ and $B_2 \subset \{(i, 0); i \in \mathbb{N}\}$. By (1.9) it suffices to show that (up to an isomorphism) c_0 , $(\sum_{n=1}^{\infty} l_1(n))_{c_0}$ and X_0 are all the subspaces a_B of X_0 .

Since $X_0 = (\sum_{n=1}^{\infty} a_n)_{c_0}$ it is clear that one of the following situations occurs.

1. There is a subsequence $(n_i)_{i \in \mathbb{N}} \subset \mathbb{N}$ such that the set $\{c_{kj}; (k, j) \in B \cap A_{n_i}\}$ contains the elements $c_{k(1), j}$, (with $0 \leq k(1) < n_i$ and $1 \leq j \leq r_i$ such that $\lim_{i \rightarrow \infty} r_i = \infty$), such that there is j so that the support of $c_{k(r_i), j}$ intersects the supports of at least two elements $c_{k(r_i-1), s}$, each of these

elemnts having supports which intersect the support of at least two elemnts $c_{k(r_i-2),s}$, etc.

The nonexistence of such a sequence $(n_i)_i$ implies the existence of a n_0 such that for each $n \geq n_0$ the sets $\{i; (i,j) \in B \cap A_n\}$ be in one of the following situations:

2. There is a natural number K independent of n , such that $|\{i; (i,j) \in B \cap A_n\}| \leq K$ for all $n \geq n_0$.

3. $\sup_n |\{i; (i,j) \in B \cap A_n\}| = \infty$, but all the supports of elements $c_{i,j}$, with $(i,j) \in B \cap A_n$ for $n \geq n_0$, are pairwise disjoint.

4. Denoting by $k(l) := |\{i; (i,j) \in B \cap A_n\}|$ for $1 \leq l \leq r$, we have $\lim_{n \rightarrow \infty} k(r_n) = \infty$ and moreover $B \cap A_n = \bigcup_{k=1}^M C_k$, where M does not depend on n , such that the support of each $c_{k(r_n),j}$, with $(k(r_n),j) \in C_k$, intersects only one support of an element $c_{k(r_n-1),s}$ with $(k(r_n-1),s) \in C_k$ for $k=1,2,\dots,M$; etc.

In cases 2. and 3., obviously $a_B = c_0$ and in the case 4. it follows that $a_B = (\sum_{n=1}^{\infty} 1_1(n)) c_0$.

In case 1. $Y = a_B$ contains a complemented subspace isomorphic to X_0 , namely the subspace $Z := (\sum_{n=1}^{\infty} Z_n) c_0$, where $Z_n := [c_{k(r_n),j}; c_{k(r_n-1),s_1}; c_{k(r_n-1),s_2}; c_{k(r_n-2),s_{11}}; c_{k(r_n-2),s_{12}}; \dots]$, where $\text{supp } c_{k(r_n-1),s_i} \cap \text{supp } c_{k(r_n),j} \neq \emptyset$ for $i=1,2$ and similar relations for $c_{k(r_n-2),s_{1i}}$ with $i=1,2$; etc.

Since

$$X_0 = (\sum_{n=1}^{\infty} X_0) c_0 \tag{1.11}$$

the decomposition method of Pelczynski gives us that $Y = X_0$, which ends the proof of Theorem 1.5.

Let us remark that the Haar system $(h_{nk})_{n=0, k=0}^{2^k-1}$ is a basic sequence in $L_\infty(0,1)$, so we can consider the Banach space $U_\infty := \text{Unc}(L_\infty(0,1), h_{nk})$. The norm in U_∞ is given by:

$$\| |x| \| = \sup_{n \in \mathbb{N}} \sup_{t \in [0,1]} \sum_{k \leq n; t \in \text{supp } h_{kj}} |a_{kj}| \quad (2.1)$$

Let $B \subset \mathbb{N}^2$ an infinite subset. We intend to classify the subspaces $U_B := [h_{nk}]_{(n,k) \in B}$ of U_∞ .

First we list the obvious subspaces $U_B \subseteq U_\infty$.

Proposition 2.1 Besides the seven subspaces a_B of a_0 there are three other subspaces U_B , namely $(\sum_{n=1}^{\infty} 1)_{c_0}$, $(\sum_{n=1}^{\infty} 1)_{c_0} \oplus X_0$ and U_∞ . All these ten spaces are pairwise nonisomorphic.

Proof All these spaces have a natural representation as subspaces of the type U_B . Let us mention for instance that $U_B = U_\infty$ if $B = \{(n_i, k_{ij});$

$n_1 < n_2 < n_3 < \dots, 1 \leq j \leq 2^{i-1}, \text{supp } h_{n_i k_{ij}} \cap \text{supp } h_{n_i k_{il}} = \emptyset$ for $j \neq l$ and

$\text{supp } h_{n_i k_{ij}} \cap \text{supp } h_{n_{i+1} k_{i+1, l}} \neq \emptyset, 1=2j-1$ or $2j\}$. Moreover, for $B = \{(n_i, k_i);$

$n_1 < n_2 < \dots, \text{supp } h_{n_i k_i} \cap \text{supp } h_{n_{i+1} k_{i+1}} \neq \emptyset, i \in \mathbb{N}\}$, then $U_B = 1_{c_0}$ and for $B = \bigcup_{i=1}^{\infty} B_i$,

where B_i are the above sets such that $\text{supp } h_{nk} \cap \text{supp } h_{nl} = \emptyset$ for all

$(n,k) \in B_i, (m,l) \in B_j$ for $i \neq j$, then $U_B = (\sum_{n=1}^{\infty} 1)_{c_0}$. Finally for $B = \bigcup_{n=1}^{\infty} A_n$, where

$A_n = \{(m_i, k_{ij}); i \leq n; m_1 < m_2 < \dots < m_n; 1 \leq j \leq 2^{i-1}, \text{supp } h_{m_i k_{ij}} \cap \text{supp } h_{m_i k_{il}} = \emptyset$

for $j \neq l$ and $\text{supp } h_{m_i k_{ij}} \cap \text{supp } h_{m_{i+1} k_{i+1, l}} = \emptyset$ for $l=2j-1$ or $l=2j\}$ and moreover

$\text{supp } h_{mk} \cap \text{supp } h_{lj} = \emptyset$ for all $(m,k) \in A_n$ and $(l,j) \in A_p$ for $n \neq p$, then

$U_B = X_0$.

It remains to show that the last three spaces of the above list are pairwise nonisomorphic and moreover nonisomorphic to any first seven spaces of the list. It is known (cf. [1]) that $(\sum_{n=1}^{\infty} 1)_{c_0}$ is nonisomorphic

to the first five spaces. Since X_0 is not isomorphic to a complemented

subspace of $(\sum_{n=1}^{\infty} l_1)_{c_0}$, it follows that $(\sum_n l_1)_{c_0} \not\cong X_0$ and $(\sum_n l_1)_{c_0} \not\cong l_1 \oplus X_0$.

Similarly we may show that $(\sum_n l_1)_{c_0} \oplus X_0$ is not isomorphic to anyone of the first eight spaces of the list except perhaps $l_1 \oplus X_0$ (this case will be studied later).

Simple arguments show that U_{∞} is not isomorphic to all the spaces which precede it in this list except $l_1 \oplus X_0$ and $(\sum_n l_1)_{c_0} \oplus X_0$.

It remains to show that $(\sum_n l_1)_{c_0} \oplus X_0$ is not isomorphic neither to $l_1 \oplus X_0$ nor to U_{∞} and U_{∞} is not isomorphic to $l_1 \oplus X_0$.

In order to prove these three nonisomorphisms we will use Theorem 1.1 - [1]. First let us show that $U_{\infty} \not\cong l_1 \oplus X_0$. Assume the contrary is true.

Applying Theorem 1.1 - [1] for l_1 and X_0 instead of the spaces $(X_i)_{i=1}^2$ from the statement of this theorem and for $z_n = T(h_n)$, $T: U_{\infty} \rightarrow l_1 \oplus X_0$ being an isomorphism, we get a partition of \mathbb{N} , $(A_i)_{i=1}^2$ such that $(h_n)_{n \in A_1}$ be equivalent to $(P_1 T h_n \oplus r_n)_{n \in A_1} \subseteq L_2([0,1], X_0)$ and $(h_n)_{n \in A_2}$ be equivalent to $(P_2 T h_n \oplus r_n)_{n \in A_2} \subseteq L_1([0,1], l_1)$, P_1 and P_2 being the canonical projections of $X_0 \oplus l_1$ onto its components.

Since $l_1 \not\subseteq X_0$ it follows that $(h_i \otimes h_j)_{i,j}$ is a shrinking basis in $L_2([0,1], X_0)$ and consequently $l_1 \not\subseteq [h_n]_{n \in A_1} \subseteq L_2([0,1], X_0)$. Denoting by $\sigma_i := \{t \in [0,1], t \text{ belongs to an infinity of the supports of } h_n, n \in A_i\}, i=1,2$, it follows that $\sigma_1 = \emptyset$ and thus $|\sigma_2| = \infty$. Hence $(\sum_n l_1)_{c_0} \subseteq [h_n]_{n \in A_2}$ (cf. Corollary 2.3 and the proof which follows after it). This inclusion is impossible, otherwise $c_0 \subseteq L_1([0,1], l_1)$ (cf. [9]).

Completely similar one shows that $(\sum_n l_1)_{c_0} \oplus X_0 \not\cong l_1 \oplus X_0$.

Now we show that $U_{\infty} \not\cong (\sum_n l_1)_{c_0} \oplus X_0$. otherwise it would exist an isomorphism $T: U_{\infty} \rightarrow (\sum_n l_1)_{c_0} \oplus X_0$, consequently it would exist a decomposition of \mathbb{N} into $A_1 \cup A_2$ such that $[h_n]_{n \in A_2} \subseteq L_2([0,1], X_0)$ and $(h_n)_{n \in A_1}$ would be

M-equivalent to $(u_n \otimes r_n)_{n \in A_1}$ into $L_\infty([0,1], (\sum_n 1_1)_{C_0})$. Since $1_1 \notin [h_n]_{n \in A_2}$ it follows that $U_\infty [h_n]_{n \in A_1}$ (see the proof of Proposition 2.2).

By the proof of Theorem 1.1 - [1] it follows the existence of an M non depending on $k \in \mathbb{N}$ such that, denoting by $B_k = A_1 \cap \{1, 2, \dots, k\}$, we have that $(h_n)_{n \in B_k}$ is M-equivalent to $(\hat{x}_n)_{n \in B_k} \in [\sum_1^{2^k} (\sum_{n=1}^\infty 1_1)_{C_0}]_\infty$ and moreover $[h_n]_{n \in B_k}$ is M-complemented in this last space for all $k \in \mathbb{N}$. By \hat{x}_n we denote $(\epsilon_n^1 u_n, \epsilon_n^2 u_n, \dots, \epsilon_n^{2^k} u_n)$, where $\epsilon_n^i = \pm 1$ for $1 \leq i \leq 2^k$ and $u_n = P_1 T_n$ for $n \in B_k$.

But there is the isometry $U_k: [\sum_1^{2^k} (\sum_{n=1}^\infty 1_1)_{C_0}]_\infty + (\sum_n 1_1)_{C_0}$ for $k \in \mathbb{N}$. put now $v_{nk} = U_k \hat{x}_n$ for $n \in B_k$ and it follows that $(h_n)_{n \in B_k}$ is M-equivalent to $(v_{nk})_{n \in B_k}$ for all $k \in \mathbb{N}$. Moreover, let Q_k be the projection of $[\sum_1^{2^k} (\sum_{n=1}^\infty 1_1)_{C_0}]_\infty$ onto $[\hat{x}_n]_{n \in B_k}$. Then $R_k := U_k Q_k U_k^{-1}$ is the projection of $(\sum_{n=1}^\infty 1_1)_{C_0}$ onto $[v_{nk}]_{n \in B_k}$ and $\|R_k\| \leq \|Q_k\| \leq M$ for all $k \in \mathbb{N}$.

Hence $(h_n)_{n \in B_k}$ is M-equivalent to the M-unconditional and M-complemented sequence $(v_{nk})_{n \in B_k}$ in $(\sum_n 1_1)_{C_0}$ for all $k \in \mathbb{N}$.

By Proposition 4.1 - [1] it follows that there is $K > 0$ non depending on $k \in \mathbb{N}$, such that for all $k \in \mathbb{N}$ there is a partition of B_k into the sets τ_s , $1 \leq s \leq r_k$, such that

$$K^{-1} \max_s \sum_{n \in \tau_s} |a_n| \leq \| \sum_{n \in B_k} a_n h_n \| \leq K \max_s \sum_{n \in \tau_s} |a_n|$$

for all $a_n \in \mathbb{R}$.

Since $X_0 \subseteq U_\infty [h_n]_{n \in A_1}$, it follows that for a fixed $l \in \mathbb{N}$, there is $k(l) \in \mathbb{N}$ such that for the set $A_1 := \{(j, k); 0 \leq j \leq n-1, 2^{n-j-1} \leq k \leq 2^{n-j}-1\}$, there is a set $A'_1 \subseteq B_{k(l)}$ so that $[h_{jk}]_{(j,k) \in A'_1}$ is isometric to $[h_n]_{n \in A'_1}$.

Taking $\tau'_s = \tau_s \cap A'_1$ we have:

$$K^{-1} \max_s \sum_{n \in \tau'_s} |a_n| \leq \| \sum_{n \in A'_1} a_n h_n \| \leq K \max_s \sum_{n \in \tau'_s} |a_n|$$

for all $a_n \in \mathbb{R}$ and all $l \in \mathbb{N}$, which is impossible by the proof of Proposition 1.3. ■

Denote by σ the set $\{t \in [0,1]; t \text{ belongs to an infinity of the supports of } h_{nk}; (n,k) \in B\}$.

As in the proof of Theorem 1.5 we can show that $\sigma = \emptyset$ implies that U_B is isomorphic to one of the following spaces: c_0 , $(\sum_{n=1}^{\infty} l_1(n))_{c_0}$ and X_0 .

If $|\sigma| < \infty$, then U_B is obviously isomorphic to one of the following spaces:

l_1 , $c_0 \oplus l_1$, $l_1 \oplus (\sum_{n=1}^{\infty} l_1(n))_{c_0}$, $l_1 \oplus X_0$. It remains to show that $|\sigma| = \infty$ implies that U_B must be isomorphic to $(\sum_{n=1}^{\infty} l_1)_{c_0}$, $(\sum_{n=1}^{\infty} l_1)_{c_0} \oplus X_0$ or U_{∞} itself.

Now we denote by σ' the set of accumulations points of σ .

Proposition 2.2 Let $\sigma \subset \sigma'$. Then $U_B = U_{\infty}$.

Proof Let $t_0 \in \sigma$. There is a dyadic interval $I_{k_0 i_0}$ such that $\text{supp } h_{k_0 i_0} = I_{k_0 i_0}$ and $t_0 \in I_{k_0 i_0}$. Since $t_0 \in \sigma'$ there are $t_1, t_2 \in \sigma$ with $t_1 \neq t_2$ such that $t_1, t_2 \in I_{k_0 i_0}$. Hence there is $I_{k_1 i_1}, I_{k_1 i_2} \subset I_{k_0 i_0}$ such that $I_{k_1 i_1} \cap I_{k_1 i_2} = \emptyset$, $t_1 \in I_{k_1 i_1}$, $t_2 \in I_{k_1 i_2}$. Since $t_1, t_2 \in \sigma'$, there are $t_{11}, t_{12} \in \sigma \cap I_{k_1 i_1}$ and $t_{21}, t_{22} \in \sigma \cap I_{k_1 i_2}$. t_{11}, t_{12} belonging to σ it follows that there are $I_{k_2 i_3}, I_{k_2 i_4} \subset I_{k_1 i_1}$ so that $I_{k_2 i_3} \cap I_{k_2 i_4} = \emptyset$ and $t_{11} \in I_{k_2 i_3}, t_{12} \in I_{k_2 i_4}$. Similarly there are disjoint intervals $I_{k_2 i_5}, I_{k_2 i_6}$ included into $I_{k_1 i_2}$ such that $t_{21} \in I_{k_2 i_5}, t_{22} \in I_{k_2 i_6}$ and so on.

It follows easily that $[h_{k_n i_j}]_{n=1, 2^{n-1}}^{\infty} = U_{\infty}$ and the decomposition method of Pelczynski shows that $U_B = U_{\infty}$. ■

Corollara 2.3 If σ is an uncountable set, then $U_B = U_{\infty}$.

Proof By a well-known (cf. [8]) theorem it follows that $\sigma = \sigma_1 \cup \sigma_2$, where σ_2 is a perfect set (i.e. $\sigma_2 = \sigma_2'$). Consequently U_B contains a complemented subspace isomorphic to U_{∞} , hence U_B itself is isomorphic to U_{∞} . ■

Now it remains the case that σ is a countable set so that $\sigma \neq \emptyset$.

Put then $\tau_0 := \sigma \setminus \sigma' \neq \emptyset$ and $\tau_1 = \sigma' \cap \sigma$.

If $\sigma_1 = \emptyset$, then it is easy to show that U_B is isomorphic either to $(\sum_n l_1)_{c_0}$ or to $(\sum_n l_1)_{c_0} \oplus X_0$.

If $\sigma_1 \neq \emptyset$ and $\sigma_1 \subset \sigma_1'$ by Proposition 2.2 it follows that $U_B = U_\infty$. Hence let us assume that $\sigma_1 \not\subset \sigma_1'$ put $\sigma_2 = \sigma_1 \cap \sigma_1'$ and proceeding as above we can

define for each ordinal number of the second class $\alpha < \Omega$ (cf. [8]) the set σ_α . More precisely if α is a limit ordinal, that is, there is not a β so that $\beta+1 = \alpha$, we take $\sigma^{(\alpha)} = \bigcap_{\beta < \alpha} \bar{\sigma}_\beta$ and $\sigma_\alpha = \sigma \cap \sigma^{(\alpha)}$.

It is known that there is an ordinal $\alpha_0 < \Omega$ so that $\sigma_{\alpha_0} = \sigma_\beta$ for all $\beta > \alpha_0$ and we may assume $\sigma_{\alpha_0} = \emptyset$. So we get the sequence of pairwise disjoint sets $\tau_0 = \sigma \setminus \sigma'$, $\tau_1 = \sigma_1 \setminus \sigma_1'$, ..., $\tau_\beta = \sigma_\beta \setminus (\sigma_\beta)'$ for all $\beta < \alpha_0$. Then $\sigma = \bigcup_{0 \leq \beta < \alpha_0} \tau_\beta$.

Now let $\tau_0 = \{t_{0i}\}_{i=1}^\infty$, where τ_{0i} are the isolated points of σ and let us denote by $B_0 \subset B$ the set of indices such that $B_0 = \bigcup_{i=1}^\infty B_{0i}$, where $t_{0i} \in \bigcap_{(k,j) \in B_{0i}} \text{supp } h_{kj}$, $i=1,2,\dots$; and $\text{supp } h_{kj} \cap \text{supp } h_{ml} = \emptyset$ for $(k,j) \in B_{0i}$ and $(m,l) \in B_{0n}$ with $i \neq n$. Then $[h_{kj}]_{(k,j) \in B_0}$ is isometric to $(\sum_n l_1)_{c_0}$ by the map T_0 which carries the l^{th} function h_{kj} with $(k,j) \in B_{0i}$ onto e_{li} the l^{th} element of the i^{th} copy of l_1 into $(\sum_{n=1}^\infty l_1)_{c_0}$.

Put $\tau_1 = \{t_{1i}\}_{i=1}^\infty$ and let us consider the set of indices $B_1 \subset B \setminus B_0$, disjoint from B_0 such that $B_1 = \bigcup_{i=1}^\infty B_{1i}$ with $t_{1i} \in \bigcap_{(k,j) \in B_{1i}} \text{supp } h_{kj}$, $i=1,2,\dots$ and $\text{supp } h_{kj} \cap \text{supp } h_{ml} = \emptyset$ for $(k,j) \in B_{1i}$ and $(m,l) \in B_{1n}$ with $i \neq n$.

Next we show that there is an isometry $T_1: [h_i]_{i \in B_0 \cup B_1} \rightarrow (\sum_n l_1)_{c_0}$ which extends T_0 .

$$\text{Then } ||| \sum_{i=1}^\infty \sum_{(j,k) \in B_{1i}} a_{jk}^i h_{jk} + \sum_{i=1}^\infty \sum_{(j,k) \in B_{0i}} b_{kj}^i h_{kj} ||| =$$

$$= \left\| \left\| \sum_{i \in N_1} \sum_{(k,j) \in B_{0i}} b_{kj}^i h_{kj} \right\| \right\| \vee \left\| \sum_i \sum_{(k,j) \in B_{1i}} a_{kj}^i h_{kj} + \sum_{i \in \mathbb{N} \setminus N_1} \sum_{(k,j) \in B_{0i}} b_{kj}^i h_{kj} \right\| \right\|,$$

where $N_1 \subset \mathbb{N}$ so that $\text{supp } h_{kj} \cap \text{supp } h_{ml} = \emptyset$ for $(k,j) \in \bigcup_{i \in N_1} B_{0i}$ and $(m,l) \in B_{11}$.

Hence we may assume that for all $(k,j) \in B_{0i}$, $\text{supp } h_{kj} \subset \text{supp } h_{ml}$, where $(m,l) \in B_{11}$ and it follows that: $\left\| \sum_i \sum_{(k,j) \in B_{1i}} a_{kj}^i h_{kj} + \sum_i \sum_{(k,j) \in B_{0i}} b_{kj}^i h_{kj} \right\| =$

$$= \bigvee_{i=1}^{\infty} \left\| \sum_{(k,j) \in B_{1i}} a_{kj}^i h_{kj} + \sum_{l=1}^{\infty} \sum_{B_{0l}} b_{kj}^i h_{kj} \right\|.$$

Fix $i \in \mathbb{N}$. We have $\left\| \sum_{(k,j) \in B_{1i}} a_{kj}^i h_{kj} + \sum_{l=1}^{\infty} \sum_{(k,j) \in B_{0l}} b_{kj}^i h_{kj} \right\| =$ (since $\text{supp } h_{kj} \subset \text{supp } h_{k_1 m_1}$ for all $(k,j) \in \bigcup_{l \in N_1} B_{0l}$ and $(k_1, m_1) \in B_{11}$) $= |a_{k_1 m_1}^i| +$

$$+ \sup \left(\left\| \sum_{(k_2, j) \in B_{1i}} a_{k_2 j}^i h_{k_2 j} + \sum_{l \notin N_1} \sum_{(k,j) \in B_{0l}} b_{kj}^i h_{kj} \right\|, \left\| \sum_{l \in N_1} \sum_{B_{0l}} b_{kj}^i h_{kj} \right\| \right) \leq$$

$$\leq (\text{using a set } N_2 \text{ whose definition is like those of } N_1) <$$

$$< \left\| \sum_{l \in N_1} \sum_{(k,j) \in B_{0l}} b_{kj}^i h_{kj} \right\| \vee \left\| \sum_{l \in N_2} \sum_{(k,j) \in B_{0l}} b_{kj}^i h_{kj} \right\| \vee (|a_{k_1 m_1}^i| + |a_{k_2 m_2}^i| +$$

$$+ \left\| \sum_{(k_3, j) \in B_{1i}} a_{k_3 j}^i h_{k_3 j} + \sum_{l \notin N_1 \cup N_2} \sum_{(k,j) \in B_{0l}} b_{kj}^i h_{kj} \right\|) \leq \dots$$

$$\leq \bigvee_{m=1}^{\infty} \left\| \sum_{l \in N_m} \sum_{(k,j) \in B_{0l}} b_{kj}^i h_{kj} \right\| \vee \left(\sum_{j=1}^{\infty} |a_{k_j m_j}^i| \right).$$

It follows that $\left\| \sum_i \sum_{(k,j) \in B_{1i}} a_{kj}^i h_{kj} + \sum_i \sum_{(k,j) \in B_{0i}} b_{kj}^i h_{kj} \right\| \leq$

$$\leq \bigvee_{m=1}^{\infty} \left\| \sum_{l \in N_m} \sum_{B_{0l}} b_{kj}^i h_{kj} \right\| \vee \bigvee_{i=1}^{\infty} \left(\sum_{j=1}^{\infty} |a_{k_j m_j}^i| \right).$$

The reverse inequality is obvious $(h_i)_i$ being an unconditional basis. This gives us the isometry T_1 which extends T_0 .

Consequently, for all finite ordinals n we may define isometries $T_n : [h_{kj}]_{(k,j) \in \bigcup_{l \leq i \leq n} B_i} + (\sum_{n=1}^{\infty} 1)_1 c_0$ which map the natural bases one onto another. If $\alpha \leq \alpha_0$ is a limit ordinal, the above procedure works unchanged and consequently using the transfinite induction we get an isometry

$$T_{\alpha_0} : [h_{kj}]_{(k,j) \in \bigcup_{\alpha \leq \alpha_0} B_{\alpha}} + \left(\sum_{n=1}^{\infty} 1 \right)_1 c_0.$$

Let $B' := B \setminus \bigcup_{\alpha \leq \alpha_0} B_{\alpha}$ and remark that $U_{B'}$ is either of finite dimension

or isomorphic to one of the following spaces: $(\sum_{n=1}^{\infty} l_1(n))_{c_0}$ or X_0 .

Consequently U_B is isomorphic either to $(\sum_n l_1)_{c_0}$ or to $(\sum_n l_1)_{c_0} \otimes X_0$.

This ends the proof of Gamlen-Gaudet theorem for U_{∞} :

Theorem 2.4 All the isomorphy types of subspaces U_B of U_{∞} are those from the statement of Proposition 2.1 .

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