

NON-COMPLETENESS OF SOME CONVERGENCE ON l^1

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The aim of this paper is to solve the following problem posed by J. Mikusiński⁽¹⁾:

In the space l^1 of absolutely summable sequences of real numbers we consider p -convergence: $x^n \rightarrow x$. This means that

- (a) $\lim_n x_i^n = x_i$ for every coordinate i ,
 (b) in l^1 there is some y such that $|x_i^n| \leq y_i$.

A sequence (x_n) is called p -Cauchy iff $x^{n_k+1} - x^{n_k} \rightarrow 0$ whenever (n_k) is an increasing sequence of integers. Is every p -Cauchy sequence p -convergent to some vector in l^1 ?

The answer is negative. We are going to show it by constructing a p -Cauchy sequence which is not p -convergent.

Denote by $\|\cdot\|_1$ the usual norm on l^1 , thus

$$\|x\|_1 = \sum_{i=1}^{\infty} |x_i| \quad \text{for } x = (x_i).$$

We first give a finite reformulation of the problem. It is convenient to introduce the following notation: If x^1, x^2, \dots, x^N is a finite set of vectors in l^1 , define

$$\alpha(x^1, x^2, \dots, x^N) = \sum_i \max_{1 \leq n \leq N} |x_i^n|$$

and

$$\beta(x^1, x^2, \dots, x^N) = \max_{1 \leq n \leq N} \|x^n\|_1 + \max_{1 \leq n_1 < n_2 < \dots < n_N} \alpha(x^{n_1} - x^{n_2}, x^{n_2} - x^{n_3}, \dots).$$

Clearly, $\beta(x^1, x^2, \dots, x^N) \leq 3\alpha(x^1, x^2, \dots, x^N)$.

(1) P 1190 in Colloquium Mathematicum 43 (1980), p. 388.

Assume the following holds:

(*) For each $\varepsilon > 0$ there are vectors x^1, x^2, \dots, x^N in l^1 such that

$$\alpha(x^1, x^2, \dots, x^N) = 1 \quad \text{and} \quad \beta(x^1, x^2, \dots, x^N) < \varepsilon.$$

Then the required sequence can be constructed.

To see this, using (*) construct finite sequences $S_r = (x^{r \cdot 1}, \dots, x^{r \cdot N_r})$ in l^1 satisfying

$$1^\circ \alpha(S_r) = 1 \text{ for each } r,$$

$$2^\circ \beta(S_r) < 2^{-r} \text{ for each } r,$$

$$3^\circ \text{ the } S_r \text{ are disjointly supported}$$

and take the sequence $S = (S_1, S_2, \dots, S_r, \dots)$ in l^1 obtained by piecing the S_r together.

Then S is $\|\cdot\|_1$ -convergent to 0 but is not p -convergent since condition (b) is not fulfilled. Now, for any increasing sequence (n_k) of integers, it is easily verified that for $S = (x^n)$

$$\sum_i \sup_k |x_i^{n_{k+1}} - x_i^{n_k}| \leq \sum_r 2\beta(S_r) < \infty,$$

and hence $x^{n_{k+1}} - x^{n_k} \rightarrow 0$.

Condition (*) has the following equivalent statement in terms of functions f_1, f_2, \dots, f_N in some Lebesgue space $L^1(\mu)$:

(**) For each $\varepsilon > 0$ there exist functions f_1, f_2, \dots, f_N in $L^1(\mu)$ such that

$$(a) \int \max_{1 \leq n \leq N} |f_n| d\mu = 1,$$

$$(b) \max_{1 \leq n \leq N} \|f_n\|_1 < \varepsilon,$$

(c) if $1 \leq n_1 < n_2 < \dots \leq N$, then

$$\int \max_k |f_{n_{k+1}} - f_{n_k}| d\mu < \varepsilon.$$

Our measure space will be the circle T equipped with Haar measure m . The functions f_1, f_2, \dots, f_N will be realized as the translations (f_φ) , $\varphi \in [0, 2\pi]$, of a function f on T . Conditions (a), (b), and (c) of (**) become then

$$(a') \int \sup |f_\varphi| dm = 1,$$

$$(b') \|f\|_1 < \varepsilon,$$

(c') if $0 \leq \varphi_1 < \varphi_2 < \dots \leq 2\pi$, then

$$\int \max_k |f_{\varphi_{k+1}} - f_{\varphi_k}| dm < \varepsilon.$$

So it remains to construct the function f and to show that (a'), (b'), (c') hold.

Fix $\varepsilon > 0$ and let d be an integer satisfying $d > 18/\varepsilon$. Proceeding by induction, we introduce d positive continuous functions f^1, f^2, \dots, f^d on T and numbers $1 > \delta_1 > \delta_2 > \dots > \delta_d > 0$ such that

- (i) $\|f^i\|_\infty = 1$ ($1 \leq i \leq d$),
- (ii) $f^i(1) = 1$ ($1 \leq i \leq d$),
- (iii) $\|f^{i+1}\|_1 < \delta_i/d^2$ ($1 \leq i < d$),
- (iv) $\|f^i - f_\varphi^i\|_\infty < 1/d^2$ if $0 \leq \varphi < \psi \leq 2\pi$ and $|\varphi - \psi| \leq \delta_i$.

The fact that this can be done is straightforward and we let the verification to the reader.

Define now

$$f = \frac{1}{d} \sum_{i=1}^d f^i.$$

Since $f(1) = 1$, $\sup_\varphi f$ is the constant function 1 and (a') holds.

Also

$$\|f\|_1 \leq \frac{1}{d} + \frac{1}{d} \sum_{i=2}^d \frac{1}{d^2} < \frac{2}{d} < \varepsilon,$$

thus (b') is satisfied.

The verification of (c') is more complicated. Fix $0 \leq \varphi_1 < \varphi_2 < \dots < \varphi_K \leq 2\pi$. We introduce the following partition of the set $\{1, 2, \dots, K\}$:

$$N_1 = \{k = 1, \dots, K; \varphi_{k+1} - \varphi_k > \delta_1\},$$

$$N_i = \{k = 1, \dots, K; \delta_{i-1} \geq \varphi_{k+1} - \varphi_k > \delta_i\} \quad (1 < i \leq d),$$

$$N_{d+1} = \{k = 1, \dots, K; \delta_d \geq \varphi_{k+1} - \varphi_k\}.$$

It follows directly from this definition that $\text{card}(N_i) < 2\pi/\delta_i$ for $i = 1, 2, \dots, d$. Let us now estimate

$$\int_k \max |f_{\varphi_{k+1}} - f_{\varphi_k}| = \int_{1 \leq i \leq d+1} \max_{k \in N_i} |f_{\varphi_{k+1}} - f_{\varphi_k}|.$$

For each $i = 1, 2, \dots, d$ we have

$$\begin{aligned} \max_{k \in N_i} |f_{\varphi_{k+1}} - f_{\varphi_k}| &\leq \frac{1}{d} \sum_{j=1}^d \max_{k \in N_i} |f_{\varphi_{k+1}}^j - f_{\varphi_k}^j| \\ &\leq \frac{1}{d} \sum_{j < i} \max_{k \in N_i} \|f_{\varphi_{k+1}}^j - f_{\varphi_k}^j\|_\infty + \frac{1}{d} \max_{k \in N_i} |f_{\varphi_{k+1}}^i - f_{\varphi_k}^i| + \\ &\quad + \frac{1}{d} \sum_{j > i} \max_{k \in N_i} (|f_{\varphi_k}^j| + |f_{\varphi_{k+1}}^j|). \end{aligned}$$

By construction, $\|f_{\varphi_{k+1}}^j - f_{\varphi_k}^j\|_\infty < 1/d^2$ for all $k \in N_i$ and $j < i$. Hence

$$\max_{k \in N_i} |f_{\varphi_{k+1}} - f_{\varphi_k}| < \frac{1}{d^2} + \frac{2}{d} + \frac{1}{d} \sum_{j>1} \sum_{k \in N_i} (|f_{\varphi_k}^j| + |f_{\varphi_{k+1}}^j|),$$

and therefore

$$\max_{1 \leq i \leq d} \max_{k \in N_i} |f_{\varphi_{k+1}} - f_{\varphi_k}| \leq \frac{1}{d^2} + \frac{2}{d} + \frac{1}{d} \sum_{i=1}^d \sum_{j>i} \sum_{k \in N_i} (|f_{\varphi_k}^j| + |f_{\varphi_{k+1}}^j|).$$

Now, again by (iv) we see that

$$\|f_\varphi - f_\psi\|_\infty < \frac{1}{d^2} \quad \text{if } 0 \leq \varphi < \psi \leq 2\pi \text{ and } |\varphi - \psi| \leq \delta_d.$$

Thus

$$\max_{k \in N_{d+1}} |f_{\varphi_{k+1}} - f_{\varphi_k}| \leq \frac{1}{d^2}.$$

Combining these facts, we obtain

$$\begin{aligned} \int \max_k |f_{\varphi_{k+1}} - f_{\varphi_k}| &\leq \frac{1}{d^2} + \frac{2}{d} + \frac{1}{d} \sum_{i=1}^d \sum_{j>i} \sum_{k \in N_i} \left(\int |f_{\varphi_k}^j| + \int |f_{\varphi_{k+1}}^j| \right) \\ &\leq \frac{1}{d^2} + \frac{2}{d} + \frac{1}{d} \sum_{i=1}^d \sum_{j>i} 2 \operatorname{card}(N_i) \|f^j\|_1 \\ &\leq \frac{1}{d^2} + \frac{2}{d} + \frac{2}{d} \sum_{i=1}^d \sum_{j>i} \frac{2\pi \delta_{j-1}}{\delta_i} \frac{1}{d^2} \leq \frac{1}{d^2} + \frac{2}{d} + \frac{4\pi}{d} < \varepsilon_7 \end{aligned}$$

establishing (c').

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