FUNCTIONAL ANALYSIS

On Some Properties of Separately Increasing Functions from $[0, 1]^n$ into a Banach Space

by

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Summary. We say that a function f from [0,1] to a Banach space X is increasing with respect to $E \subset X^*$ if $x^* \circ f$ is increasing for every $x^* \in E$. A function $f: [0,1]^m \to X$ is separately increasing if it is increasing in each variable separately. We show that if Xis a Banach space that does not contain any isomorphic copy of c_0 or such that X^* is separable, then for every separately increasing function $f: [0,1]^m \to X$ with respect to any norming subset there exists a separately increasing function $g: [0,1]^m \to \mathbb{R}$ such that the sets of points of discontinuity of f and g coincide.

Throughout the paper, X will be a real Banach space and X^* its topological dual, and m will be a natural number, $m \ge 2$. The Banach space of all real bounded functions on a given set M equipped with the supremum norm will be denoted by $\mathcal{L}_{\infty}(M)$. The set of points of discontinuity of a function f from a metric space into X will be denoted by D(f). For other notations and terminology the reader is referred to [14] and [5].

We say that a function f from [0,1] to a Banach space X is increasing with respect to $E \subset X^*$ if $x^* \circ f$ is increasing (= nondecreasing) for every $x^* \in E$. We say that a function f from $[0,1]^m$ into X is separately increasing if it is increasing in each variable separately. Throughout the paper, we will assume that E is a norming subset of X^* , i.e., there exist constants $C \ge c > 0$ such that $c||x|| \le \sup\{|x^*(x)| : x^* \in E\} \le C||x||$ for every $x \in X$. Every increasing function from the unit interval into a Banach lattice F is increasing with respect to the positive part of the unit ball of F^* . Consequently, the definitions cover all natural examples of increasing and separately increasing vector functions.

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Every real valued separately increasing function on \mathbb{R}^m is continuous and differentiable almost everywhere with respect to the Lebesgue measure (see [2]). For every separately increasing function $f = (f_1, \ldots, f_n)$: $\mathbb{R}^m \to \mathbb{R}^n$ the set $D(f) = D(f_1 + \cdots + f_n)$ in view of the result in [2] has Lebesgue measure zero. This result does not extend to separately increasing functions on $[0, 1]^m$ with values in Banach spaces. To see this it is enough to compose the projection onto the first variable of $[0, 1]^m$ with an increasing function $g: [0, 1] \to X$ discontinuous at each point of [0, 1]. Such a g exists if and only if the space X contains an isomorphic and positive copy of the Banach space D(0, 1) of all real functions on [0, 1] that are right continuous at each point of [0, 1] with left-hand limit at each point of (0, 1], equipped with the supremum norm (see [11, Thm. 4] and [5, Cor. 2.3]).

The paper is devoted to relations between the following properties of separately increasing (with respect to a norming set) functions $f: [0,1]^p \to X$:

- (1) f has separable range,
- (2) there exists a separately increasing function $g: [0,1]^p \to \mathbb{R}$ such that D(f) = D(g),
- (3) the set $\{x^* \circ f : x^* \in X^*\}$ is separable in $\mathcal{L}_{\infty}([0,1]^p)$,
- (4) the closed linear hull of $f([0,1]^p)$ does not contain any isomorphic and positive copy of the Banach space D(0,1).

In the case p = 1 these four conditions are equivalent (see [11], [4] and [8]). Then of course the notions of separately increasing and increasing functions coincide and the condition (2) means that D(f) is countable. In the case $p \geq 2$ no two of the properties (1)–(4) are equivalent (see Example 2.1). Since D(0,1) is a nonseparable Banach space, the implication $(1) \Rightarrow (4)$ is clear. Proposition 2.7 shows the implication $(3) \Rightarrow (2)$. We show in Theorem 2.6 that if the closed linear hull of the range of a separately increasing function f does not contain any isomorphic copy of c_0 , then f has property (2). We show that property (3) is a necessary condition to represent a separately increasing function $f: [0,1]^m \to X$ in the form of a pointwise converging series $\sum_{n=1}^{\infty} x_n g_n$, where $x_n \ge 0$ and g_n is a real separately increasing function for every n. Moreover, we show that if a Banach space X has an unconditional basis, then every separately increasing function $f:[0,1]^m \to X$ with respect to the order generated by the basis has property (3). The questions whether every separately increasing (with respect to a norming set E) function $f: [0,1]^m \to X$ with property (4) or with property (1) also has property (2) remain open.

The paper is divided into three sections. The first section gathers fundamental properties of increasing vector functions on [0, 1]. The second section concerns separately increasing functions with values in Banach spaces. We show in the third section that the set D(f) for any real separately increasing function f on $[0,1]^m$ has Hausdorff dimension less than or equal to m-1.

1. Properties of increasing functions on [0,1]**.** A subset E of X^* generates a partial order relation \leq on X: $u \leq v$ whenever $x^*(u) \leq x^*(v)$ for every $x^* \in E$. The relation \leq is closed, i.e., the subset $\{(u,v) : u \leq v\}$ of $X \times X$ is closed. If E is norming and $x, y, u, v \in X$ with $x \leq u \leq v \leq y$, then

$$||y - x|| \ge \frac{1}{C} \sup_{x^* \in E} \{x^*(y - x)\} \ge \frac{1}{C} \sup_{x^* \in E} \{x^*(v - u)\} \ge \frac{c}{C} ||v - u||.$$

It is clear that the following subsets of X^* : E, \overline{E}^{w^*} (the closure of E in the weak^{*} topology), conv(E) (the convex hull of E) and aE for any a > 0, generate the same order relation.

For a function $f:[0,1] \to \mathbb{C}$ we define its variation $\operatorname{var}(f)$ in the usual way, i.e.,

$$\operatorname{var}(f) = \sup \left\{ \sum_{k=0}^{n-1} |f(t_{k+1}) - f(t_k)| : 0 \le t_0 < t_1 < \dots < t_n \le 1, \ n \in \mathbb{N} \right\}.$$

We define the variation of a vector function $f:[0,1] \to X$ by the formula

$$Var(f) = \sup\{var(x^*f) : x^* \in X^*, \|x^*\| \le 1\}.$$

A function f is said to be of bounded weak variation if $Var(f) < \infty$. We gather properties of functions of bounded weak variation in the following

PROPOSITION 1.1.

(a) If X is a Banach space which does not contain an isomorphic copy of c_0 , then for every function $f : [0,1] \to X$ with bounded weak variation, the limits

$$f(t-) = \lim_{s \to t-} f(s) \quad and \quad f(u+) = \lim_{s \to u+} f(s)$$

exist in the norm topology of X for every $t \in (0, 1]$ and for every $u \in [0, 1)$.

(b) If f: [0,1] → X is an increasing function with respect to a norming subset E of X*, then f has bounded weak variation and

$$\operatorname{Var}(f) \le \frac{C}{c} \|f(1) - f(0)\|$$

where $C = \sup_{\|x\| \le 1} \{ |x^*(x)| : x^* \in E \}$ and $c = \inf_{\|x\| = 1} \sup \{ |x^*(x)| : x^* \in E \}.$

These facts are known (part (a) can be deduced from [3, Thm. 6]), but for the sake of completeness we present their proofs. *Proof.* (a) We only show the first case. Suppose that $\lim_{s\to t-} f(s)$ does not exist. Then there exist an $\varepsilon > 0$ and a strictly increasing sequence $\{t_n : n \in \mathbb{N}\} \subset [0,1]$ such that $||f(t_{n+1}) - f(t_n)|| \ge \varepsilon$ for every *n*. Let $S: c_0 \to X$ be given by

$$S((\alpha_n)) = \sum_{n=1}^{\infty} \alpha_n (f(t_{n+1}) - f(t_n)).$$

Since f has bounded weak variation, for every $(\alpha_n) \in c_0$ we have

$$||S((\alpha_k))|| \le \sup_k \{|\alpha_k|\} \sup_{||x^*|| \le 1} \left\{ \sum_{n=1}^{\infty} |x^*(f(t_{k+1}) - f(t_k))| \right\} \le ||(\alpha_k)||_{c_0} \operatorname{Var}(f).$$

This shows that the linear operator S is well defined and continuous. By the Bessaga–Pełczyński theorem (see [1]) there exists a subspace Y of c_0 isomorphic to c_0 such that the operator $S|_Y$ is an isomorphism. We arrive at a contradiction.

(b) For any increasing function $f : [0,1] \to X$ with respect to a norming subset E of X^* and any $\alpha_0, \alpha_1, \ldots, \alpha_n \in [0,1]$ such that $0 \le \alpha_0 < \alpha_1 < \cdots < \alpha_n \le 1$ we have

$$\sup_{\|x^*\| \le 1} \left\{ \sum_{k=0}^{n-1} |x^*(f(\alpha_{k+1}) - f(\alpha_k))| \right\}$$

=
$$\sup_{(\epsilon_1, \dots, \epsilon_n) \in \{-1, 1\}^n} \left\{ \left\| \sum_{k=0}^{n-1} \epsilon_{k+1}(f(\alpha_{k+1}) - f(\alpha_k)) \right\| \right\}$$

$$\leq \frac{1}{c} \sup_{x^* \in E} \left\{ \sum_{k=0}^{n-1} x^*(f(\alpha_{k+1}) - f(\alpha_k)) \right\}$$

=
$$\frac{1}{c} \sup_{x^* \in E} \left\{ x^*(f(1) - f(0)) \right\} \leq \frac{C}{c} \|f(1) - f(0)\|.$$

Part (b) is a straightforward consequence of the above estimates.

As a straightforward consequence of the proposition above we get

COROLLARY 1.2. If X is a Banach space which does not contain an isomorphic copy of c_0 , then every function $f : [0,1] \to X$ of bounded weak variation has relatively compact range.

Let (M, ρ) be a metric space. For any function $f : M \to X$ the oscillation function $d_f : M \to \mathbb{R} \cup \{\infty\}$ is defined by

$$d_f(t) = \inf_{\delta > 0} \sup\{\|f(s) - f(u)\| : s, u \in M, \, \rho(s, t) \le \delta, \, \rho(u, t) \le \delta\}.$$

It is clear that f is continuous at t if and only if $d_f(t) = 0$. The function d_f is upper semicontinuous (see [10]). For a given function $f: M \to X$ and for

every $\varepsilon > 0$ we set

$$D(f) = \{t \in M : d_f(t) > 0\}$$
 and $D(f,\varepsilon) = \{t \in M : d_f(t) \ge \varepsilon\}$

For every function $f: M \to X$ and every $\varepsilon > 0$ the set $D(f, \varepsilon)$ is closed in M and D(f) is an F_{σ} subset of M.

It was shown in the proof of [11, Thm. 1] (see also [5, Prop. 3.1]) that for every increasing function $f: [0,1] \to X$ with respect to a norming set Ewe have

$$D(f) = \bigcup_{x^* \in \overline{E}^{w^*}} D(x^* \circ f).$$

This equality does not hold for functions of bounded weak variation (see [12, p. 233]). We will need the following quantitative version of the fact.

THEOREM 1.3. If $f : [0,1] \to X$ is an increasing function with respect to a norming subset E of X^* , then

$$cd_f \le \sup\{d_{x^* \circ f} : x^* \in \overline{E}^{w^*}\} \le Cd_f$$

where $C = \sup_{\|x\| \le 1} \{ |x^*(x)| : x^* \in E \}$ and $c = \inf_{\|x\|=1} \sup \{ |x^*(x)| : x^* \in E \}.$

Proof. It is clear that $d_{x^* \circ f}(t) \leq Cd_f(t)$ for every $t \in [0, 1]$ and $x^* \in E$.

It is enough to consider a function f with f(0) = 0 and ||f(1)|| > 0. Let H be the space of all increasing functions from [0, 1] into [0, C||f(1)||] equipped with the pointwise convergence topology. It is clear that this space is homeomorphic to the Helly space (see [7, p. 164]). Therefore H is a Hausdorff, first countable, compact and sequentially compact space.

Let $\Phi_f : (\overline{E}^{w^*}, w^*) \to H$ be given by $\Phi_f(x^*) = x^* \circ f$. It is clear that Φ_f is continuous. Hence $H_f = \Phi_f(\overline{E}^{w^*})$ is a closed subset of H. Let t be in [0, 1]. If $d_f(t) = 0$, the inequalities are clear. Suppose that $t \in (0, 1)$ and $d_f(t) > 0$. Let $\min\{t, 1 - t\} > 1/k$. Then for every $n \ge k$ there exist $s_n, u_n \in [t - 1/n, t + 1/n]$ such that $||f(u_n) - f(s_n)|| > d_f(t) - 1/n$. Since E is a norming subset of X^* , we find $x_n^* \in E$ with

$$c(d_f(t) - 1/n) \le |x_n^*(f(u_n) - f(s_n))| \le x_n^*(f(t + 1/n) - f(t - 1/n))).$$

Let (j_n) be a sequence such that the sequences $(x_{j_n}^*(f(t+1/j_n)))$ and $(x_{j_n}^*(f(t-1/j_n)))$ are convergent. Then

$$\lim_{n \to \infty} x_{j_n}^* (f(t+1/j_n) - f(t-1/j_n)) \ge cd_f(t).$$

Let g be a cluster point of $\{x_{j_n}^* \circ f : n \in \mathbb{N}\}$. Since H_f is compact, g is a member of H_f . Consequently, there exists $x^* \in \overline{E}^{w^*}$ such that $\Phi_f(x^*) = g$.

It is easy to see that for every s < t < u we have

$$g(s) = \lim_{n \to \infty} x_{j_n}^*(f(s)) \le \lim_{n \to \infty} (x_{j_n}^*(f(t-1/j_n))) < \lim_{n \to \infty} (x_{j_n}^*(f(t+1/j_n))) \le \lim_{n \to \infty} x_{j_n}^*(f(u)) = g(u).$$

Hence

$$\lim_{s \to t+} g(s) - \lim_{s \to t-} g(s) \ge cd_f(t).$$

Thus we have shown that $d_{x^* \circ f}(t) \ge cd_f(t)$.

For t = 0 and t = 1 the considerations are similar.

2. Properties of separately increasing functions on $[0,1]^m$. We start with the following two examples.

EXAMPLE 2.1. (a) Let M be an infinite set. For every $t \in [0,1]$ let $g_t : M \to \mathbb{R}$ be a function such that $0 \leq g_t \leq 1$. Let $f : [0,1]^2 \to \mathcal{L}_{\infty}(M)$ and $h : [0,1]^2 \to \mathbb{R}$ be given by

$$f(x,y) = \begin{cases} 1 & \text{if } y > 1 - x, \\ 0 & \text{if } y < 1 - x, \\ g_x & \text{if } y = 1 - x, \end{cases} \text{ and } h(s,t) = \begin{cases} 1 & \text{if } y \ge 1 - x, \\ 0 & \text{if } y < 1 - x. \end{cases}$$

It is clear that f and h are separately increasing functions. If $\{g_t : t \in [0, 1]\}$ is a nonseparable subset of $\mathcal{L}_{\infty}(M)$, then f has nonseparable range but D(f) = D(h).

If we put M = [0, 1] and $g_t = \chi_{\{t\}}$ for every $t \in [0, 1]$, then $f([0, 1]^2)$ is contained in a closed subspace of $\mathcal{L}_{\infty}([0, 1])$ isomorphic to $c_0([0, 1])$.

(b) Let M be a subset of $[0,1]^{[0,1]}$, compact and metrizable in the pointwise convergence topology but not separable in $\mathcal{L}_{\infty}([0,1])$ (for example: $M = \{g \in [0,1]^{[0,1]} : g^{-1}(\mathbb{R} \setminus \{0\}) \subset \{1/n : n \in \mathbb{N}\}\}$). For every $g \in M$ let $f_g : [0,1]^2 \to \mathbb{R}$ be given by

$$f_g(x,y) = \begin{cases} 1 & \text{if } y > 1 - x, \\ 0 & \text{if } y < 1 - x, \\ g(x) & \text{if } y = 1 - x. \end{cases}$$

Let $L = \{f_g : g \in M\}$. It is clear that L is a compact and metrizable in the pointwise convergence topology but nonseparable (in $L_{\infty}([0,1]^2)$) subset of $[0,1]^{[0,1]^2}$. For every $x \in [0,1]^2$ let $p_x : L \to \mathbb{R}$ be given by $p_x(h) = h(x)$. We define $f : [0,1]^2 \to C(L)$ by the formula $f(x) = p_x$. It is clear that f is separately increasing function with respect to the set $\{\delta_l : l \in L\}$ of all Dirac measures on L and D(f) = D(h) where h is defined in part (a). The set $\{\delta_l \circ f : l \in L\} = \{f_g : g \in M\}$ is not separable in $\mathcal{L}_{\infty}([0,1]^2)$.

In what follows, we will apply the following definitions and notations. For every $x \in \mathbb{R}^m$ we put

$$\Gamma_x^- = x - \mathbb{R}^m_+ \text{ and } \Gamma_x^+ = x + \mathbb{R}^m_+$$

where as usual \mathbb{R}_+ denotes the set of positive real numbers. For every $f : [0,1]^m \to X$ and $x = (x_1, \ldots, x_m) \in [0,1]^m$ we define

$$f_x: [-\min\{x_1, \dots, x_m\}, \min\{1 - x_1, \dots, 1 - x_m\}] \to X$$

by the formula

$$f_x(t) = f(x + t(1, \dots, 1))$$

It is clear that if f is a separately increasing function with respect to E, then for every $x = (x_1, \ldots, x_m) \in [0, 1]^m$ such that $-\min\{x_1, \ldots, x_m\} \neq \min\{1 - x_1, \ldots, 1 - x_m\}$ the function f_x is increasing with respect to E. Let $h : \mathbb{R} \to [0, 1]$ be given by

$$h(x) = \begin{cases} 0 & \text{if } x \le 0, \\ x & \text{if } 0 \le x \le 1, \\ 1 & \text{if } x \ge 0. \end{cases}$$

For every $f: [0,1]^m \to X$ we define $\tilde{f}: \mathbb{R}^m \to X$ by

 $\tilde{f}(x_1,\ldots,x_m) = f(h(x_1),\ldots,h(x_m)).$

It is clear that \tilde{f} is a separately increasing function on \mathbb{R}^m if f is, and $\tilde{f}(x) = f(x)$ for every $x \in [0,1]^m$. For every $f:[0,1]^m \to X$ and $x \in \mathbb{R}^m$ we define $\tilde{f}_x: \mathbb{R} \to X$ by

$$\tilde{f}_x(t) = \tilde{f}(x + t(1, \dots, 1))$$

A crucial rule in our considerations is played by the following

THEOREM 2.2. Let X be a Banach space with a norming subset E of X^* such that $c||x|| \leq \sup\{|x^*(x)| : x^* \in E\} \leq C||x||$ for every $x \in X$. If $f:[0,1]^m \to X$ is a separately increasing function with respect to E, then

(a) for each $x \in (0,1)^m$,

$$d_{f_x}(0) \le d_f(x) \le \frac{C}{c} d_{f_x}(0),$$

and consequently f is continuous at $x \in (0,1)^m$ if and only if f_x is continuous at 0,

(b) for each $x \in [0, 1]^m$,

$$d_{\tilde{f}_x}(0) \le d_{\tilde{f}}(x) \le d_f(x) \le \frac{C}{c} d_{\tilde{f}_x}(0),$$

and consequently f is continuous at $x \in [0,1]^m$ if and only if \tilde{f}_x is continuous at 0,

- (c) for each $x = (x_1, \ldots, x_m) \in [0, 1]^m$ with $\min\{x_1, \ldots, x_m\} > 0$ the limit $f(x-) = \lim_{[0,1]^m \cap \Gamma_x^- \ni y \to x} f(y)$ exists in the norm topology of X if and only if the limit $f_x(0-) = \lim_{t\to 0-} f_x(t)$ exists in the norm topology of X; moreover $f(x-) = f_x(0-)$ if the limits exist,
- (d) for each $x = (x_1, \ldots, x_m) \in [0, 1)^m$ with $\max\{x_1, \ldots, x_m\} < 1$ the limit $f(x+) = \lim_{[0,1]^m \cap \Gamma_x^+ \ni y \to x} f(y)$ exists in the norm topology of X if and only if the limit $f_x(0+) = \lim_{t \to 0+} f_x(t)$ exists in the norm topology of X; moreover $f(x+) = f_x(0+)$ if the limits exist.

Proof. First note that f is bounded. This follows from the estimate

$$c\|f((1,\ldots,1)) - f(x)\| \le \sup_{x^* \in E} x^*(f(1,\ldots,1) - f(0)) \le C\|f(1,\ldots,1) - f(0)\|$$

for every $x \in [0,1]^m$. Therefore the functions $d_f, d_{\tilde{f}}, d_{f_x}, d_{\tilde{f}_y}$ for each $x \in [0,1]^m$ and $y \in \mathbb{R}^m$ take their values in \mathbb{R} .

(a) Let $x = (x_1, \ldots, x_m) \in (0, 1)^m$. It is clear that $d_{f_x}(0) \leq d_f(x)$. Since f is a separately increasing function with respect to E, for every $\varepsilon > 0$ there exist $0 < s \leq \min\{\min\{x_1, \ldots, x_m\}, \min\{1 - x_1, \ldots, 1 - x_m\}\}$ and $y_1, y_2 \in x + [-s, s]^m$ such that

$$\begin{aligned} c(d_f(x) - \varepsilon) &\leq c \|f(y_1) - f(y_2)\| \leq \sup_{x^* \in E} |x^*(f(y_1) - f(y_2))| \\ &\leq \sup_{x^* \in E} x^*(f(x + s(1, \dots, 1)) - f(x - s(1, \dots, 1))) \\ &\leq C \|f_x(s) - f_x(-s)\| \leq C(d_{f_x}(0) + \varepsilon). \end{aligned}$$

Since $\varepsilon > 0$ is arbitrary, we have $cd_f(x) \leq Cd_{f_x}(0)$.

(b) For every $x = (x_1, ..., x_m) \in (0, 1)^m$ we have $f(x) = \tilde{f}(x)$ and $f_x(t) = \tilde{f}_x(t)$ for $|t| \le \min\{\min\{x_1, ..., x_m\}, \min\{1-x_1, ..., 1-x_m\}\}$. Hence for every $x \in (0, 1)^m$ we have

$$d_{\tilde{f}_x}(0) = d_{f_x}(0) \le d_f(x) = d_{\tilde{f}}(x) \le \frac{C}{c} d_{f_x}(0) = \frac{C}{c} d_{\tilde{f}_x}(0).$$

It is clear that part (a) is valid for any separately increasing function defined on any product $[a_1, b_1] \times \cdots \times [a_m, b_m]$ where $a_1, \ldots, a_m, b_1, \ldots, b_m \in \mathbb{R}$ and $a_1 < b_1, \ldots, a_m < b_m$. Consequently, for every $x \in \mathbb{R}^m$ we have $d_{\tilde{f}_x}(0) \leq d_{\tilde{f}}(x) \leq (C/c)d_{\tilde{f}_x}(0)$. Since h is a continuous function, for every $x = (x_1, \ldots, x_m) \in \mathbb{R}^m$ we have $d_f(h(x_1), \ldots, h(x_m)) \geq d_{\tilde{f}}(x)$. Consequently, for every $x \in [0, 1]^m$ we have $d_f(x) \geq d_{\tilde{f}}(x)$.

Let $x = (x_1, \ldots, x_m) \in [0, 1]^m \setminus (0, 1)^m$. For any permutation π of the set $\{1, \ldots, m\}$ let $p_{\pi} : \mathbb{R}^m \to \mathbb{R}^m$ be given by $p_{\pi}(y_1, \ldots, y_m) = (y_{\pi(1)}, \ldots, y_{\pi(m)})$. It is clear that p_{π} is a homeomorphism of $[0, 1]^m$. In addition for any separately increasing function g on $[0, 1]^m$ and each permutation π the function $g \circ p_{\pi}$ is also separately increasing and $\tilde{g} \circ p_{\pi} = \widetilde{g \circ p_{\pi}}$. Therefore it is enough to consider the following cases:

- (1) $x = (x_1, \dots, x_k, 0, \dots, 0)$ for some $k \in \{1, \dots, m-1\}$ and $u_k > 0$, (2) $x = (x_1, \dots, x_k, 1, \dots, 1)$ for some $k \in \{1, \dots, m-1\}$ and $u_k > 0$,
- (3) $x = (x_1, \dots, x_k, \overbrace{0, \dots, 0}^{j}, 1, \dots, 1)$ for some $k \in \{1, \dots, m-2\}$ and $j \in \{1, \dots, m-k-1\}$ and $u_k > 0$,
- (4) x = 0 or x = (1, ..., 1) or x = (0, ..., 0, 1, ..., 1) for some k in $\{1, ..., m-1\},$

where $u_k = \min\{\min\{x_1, \dots, x_k\}, \min\{1 - x_1, \dots, 1 - x_k\}\}.$

(1) For every $0 < s < u_k$ and $y_1, y_2 \in [-s, s]^k \times [0, s]^{n-k}$ we have $c \|f(x+y_1) - f(x+y_2)\| \le \sup_{x^* \in E} \left\{ x^* \left(f(x_1+s, \dots, x_k+s, s, \dots, s) - f(x_1-s, \dots, x_k-s, 0, \dots, 0) \right) \right\}$ $\le C \|\tilde{f}_x(s) - \tilde{f}_x(-s)\|.$

The definition of d_f and $d_{\tilde{f}_x}$ gives $cd_f(x) \leq Cd_{\tilde{f}_x}(0)$.

(2) For every $0 < s < u_k$ and $y_1, y_2 \in [-s, s]^k \times [1 - s, 1]^{m-k}$ we have $c \|f(x + y_1) - f(x + y_2))\| \le \sup_{x^* \in E} \left\{ x^* (f(x_1 + s, \dots, x_k + s, 1, \dots, 1) - f(x_1 - s, \dots, x_k - s, 1 - s, \dots, 1 - s)) \right\}$ $\le C \|\tilde{f}_x(s) - \tilde{f}_x(-s)\|.$

As above, this shows that $cd_f(x) \leq Cd_{\tilde{f}_x}(0)$.

(3) For every $0 < s < u_k$ and $y_1, y_2 \in [-s, s]^k \times [0, s]^{n-k} \times [1-s, 1]^{m-k-l}$ we have

$$c\|f(x+y_1) - f(x+y_2)\| \le \sup_{x^* \in E} \left\{ x^* \left(f(x_1+s, \dots, x_k+s, s, \dots, s, 1, \dots, 1) - f(x_1-s, \dots, x_k-s, 0, \dots, 0, 1-s, \dots, 1-s) \right) \right\}$$
$$\le C\|\tilde{f}_x(s) - \tilde{f}_x(-s)\|.$$

As above, this shows that $cd_f(x) \leq Cd_{\tilde{f}_x}(0)$.

For points in (4) the considerations are similar.

(c) If the first limit exists, then it is clear that the second exists too and they are equal. Suppose now that $\lim_{t\to 0^-} f_x(t)$ exists in the norm topology of X. Take $\varepsilon > 0$. Then there exists s > 0 such that $||f_x(-s) - f_x(0-)|| < \varepsilon$. For every $y \in x + [-s, 0)^m$ there exists 0 < t < s such that $y \in x + [-s, -t]^m$.

As f is separately increasing, we have

$$c\|f(y) - f_x(-s)\| \le \sup_{x^* \in E} x^* (f(x - t(1, \dots, 1)) - f(x - s(1, \dots, 1)))$$

$$\le \sup_{x^* \in E} x^* (f_x(0 -) - f_x(-s))$$

$$\le C\|f_x(0 -) - f_x(-s)\| \le C\varepsilon.$$

Consequently, $\|f(y) - f_x(0 -)\| \le (C/c + 1)\varepsilon.$

The proof of (d) is similar. \blacksquare

As a straightforward consequence of [11, Thm. 4(c)] and the result above we obtain

COROLLARY 2.3. If a Banach space X does not contain any isomorphic copy of D(0,1) and $f : [0,1]^m \to X$ is separately increasing with respect to any norming subset E of X^* , then for any $x \in [0,1]^m$ the set $D(f) \cap$ $\{x + t(1,...,1) : t \in \mathbb{R}\}$ is countable.

For separately increasing functions Theorem 1.3 takes the following form.

COROLLARY 2.4. If $f : [0,1]^m \to X$ is a separately increasing function with respect to a norming subset E of X^* , then

$$\frac{c^2}{C}d_f \le \sup\{d_{x^* \circ f} : x^* \in \overline{E}^{w^*}\} \le Cd_f,$$

where $C = \sup_{\|x\| \le 1} \{ |x^*(x)| : x^* \in E \}, \ c = \inf_{\|x\| = 1} \sup \{ |x^*(x)| : x^* \in E \}.$

Proof. It is clear that for every $x^* \in E$ and $x \in [0,1]^m$ we have $d_{x^* \circ f}(x) \leq Cd_f(x)$.

Let $x \in [0,1]^m$. Since \tilde{f}_x is increasing with respect to E, by Theorem 1.3 there exists $x^* \in \overline{E}^{w^*}$ such that $d_{x^* \circ \tilde{f}_x}(0) \ge cd_{\tilde{f}_x}(0)$. In view of Theorem 2.2(b) we have $cd_{\tilde{f}_x}(0) \ge (c^2/C)d_f(x)$.

As a straightforward consequence of Proposition 1.1 and Theorem 2.2 we get

COROLLARY 2.5. If a Banach space X does not contain any isomorphic copy of c_0 , then for every function $f : [0,1]^m \to X$ separately increasing with respect to a norming subset E of X^* the limits

$$f(x-) = \lim_{[0,1]^m \cap \varGamma_x^- \ni z \to x} f(z) \quad and \quad f(y+) = \lim_{[0,1]^m \cap \varGamma_x^+ \ni z \to y} f(z)$$

exist in the norm topology of X for every $x = (x_1, \ldots, x_m) \in [0, 1]^m$ with $\min\{x_1, \ldots, x_m\} > 0$ and for every $y = (y_1, \ldots, y_m) \in [0, 1]^m$ with $\max\{y_1, \ldots, y_m\} < 1$.

THEOREM 2.6. If a Banach space X does not contain any isomorphic copy of c_0 , then for every separately increasing function $f: [0,1]^m \to X$ with respect to any norming subset E of X^* there exists a separately increasing function $g: [0,1]^m \to \mathbb{R}$ such that D(f) = D(g).

Proof. Let A be a countable dense subset of \mathbb{R}^m . Let $\underline{f}, \overline{f} : \mathbb{R}^m \to X$ be given by

$$\underline{f}(x) = \lim_{A \cap \Gamma_x^- \ni z \to x} \quad \tilde{f}(z) \quad \text{and} \quad \overline{f}(x) = \lim_{A \cap \Gamma_x^+ \ni z \to x} \quad \tilde{f}(z)$$

According to Corollary 2.5 the functions \underline{f} and \overline{f} are well defined. Let Y be the closed linear hull of $\tilde{f}(A)$. It is clear that \underline{f} and \overline{f} take their values in Y and are separately increasing with respect to \overline{E} . According to Corollary 2.5 and Theorem 2.2 for every $x \in \mathbb{R}^m$ we have

$$\underline{f}(x) = \lim_{t \to 0^{-}} \tilde{f}(x + t(1, \dots, 1)) \le \tilde{f}(x) \le \lim_{t \to 0^{+}} \tilde{f}(x + t(1, \dots, 1)) = \overline{f}(x).$$

It is easy to see that for every $x \in \mathbb{R}^m$ and $x^* \in \overline{E}^{w^*}$ we have

$$d_{x^* \circ \tilde{f}}(x) = x^*(\bar{f}(x)) - x^*(\underline{f}(x)).$$

Let $F = \{x^*|_Y : x^* \in \overline{E}^{w^*}\}$. Since Y is separable, F is a compact and metrizable subset of Y* in the weak* topology of Y*. Let $\{y_n^* : n \in \mathbb{N}\} \subset E$ be such that $\{y_n^*|_Y : n \in \mathbb{N}\}$ is dense in F in the weak* topology. Let $x \in D(f)$. In view of Theorem 2.2(b), $D(\tilde{f}) \cap [0, 1]^m = D(f)$. According to Corollary 2.4 there exists $x^* \in \overline{E}^{w^*}$ such that $d_{x^* \circ \tilde{f}}(x) > 0$. Since f and \bar{f} take values in Y, there exists n such that

$$\begin{split} |y_n^*(\underline{f}(x)) - x^*(\underline{f}(x))| &\leq d_{x^*\circ \tilde{f}}(x)/4, \quad |y_n^*(\overline{f}(x)) - x^*(\overline{f}(x))| \leq d_{x^*\circ \tilde{f}}(x)/4. \end{split}$$
 Hence

$$\begin{split} d_{x^* \circ \tilde{f}}(x) &\leq |x^*(f(x)) - y_n^*(f(x))| + |y_n^*(\underline{f}(x)) - x^*(\underline{f}(x)) \\ &+ y_n^*(\overline{f}(x)) - y_n^*(\underline{f}(x)) \\ &\leq d_{x^* \circ \tilde{f}}(x)/2 + d_{y_n^* \circ \tilde{f}}(x). \end{split}$$

This shows that $d_{y_n^* \circ \tilde{f}}(x) > 0$. In view of Theorem 2.2 we have $d_{y_n^* \circ f}(x) \ge d_{y_n^* \circ \tilde{f}}(x) > 0$. Thus we show that $D(f) = \bigcup_{n=1}^{\infty} D(y_n^* \circ f)$. Let $g = \sum_{n=1}^{\infty} (y_n^* \circ f)/2^n$. It is clear that $D(g) = \bigcup_{n=1}^{\infty} D(y_n^* \circ f)$.

We will need the following simple facts.

PROPOSITION 2.7.

(a) Let (M, ρ) be a metric space. If A is a separable subset of $\mathcal{L}_{\infty}(M)$, then for every dense subset B of A we have

$$\bigcup_{f \in A} D(f) = \bigcup_{f \in B} D(f).$$

(b) Let X be a Banach space. If $f: [0,1]^m \to X$ is a separately increasing function with respect to a norming subset E of X^* such that the set of functions $\{x^* \circ f : x^* \in \overline{E}^{w^*}\}$ is separable in $\mathcal{L}_{\infty}([0,1]^m)$, then there exists a separately increasing function $q: [0,1]^m \to \mathbb{R}$ such that D(f) = D(q).

Proof. (a) Let $f \in A$, and let $x \in D(f)$. We can find $g \in B$ such that $\sup_{z \in M} |f(z) - g(z)| < d_f(x)/3$. Then

$$d_f(x) \le d_g(x) + 2 \sup_{z \in M} |f(z) - g(z)| < d_g(x) + 2d_f(x)/3.$$

This shows that $d_q(x) > 0$.

(b) Let $\{x_n^* : n \in \mathbb{N}\} \subset E$ be such that $\{x_n^* \circ f : n \in \mathbb{N}\}$ is dense in $\{x^* \circ f : x^* \in \overline{E}^{w^*}\}$ in the uniform topology. According to Corollary 2.4 and part (a) we have $D(f) = \bigcup_{x^* \in \overline{E}^{w^*}} D(x^* \circ f) = \bigcup_{n=1}^{\infty} D(x_n^* \circ f)$. Let $g = \sum_{n=1}^{\infty} (x_n^* \circ f)/2^n$. It is clear that $D(g) = \bigcup_{n=1}^{\infty} D(x_n^* \circ f)$.

COROLLARY 2.8. Let X be a Banach space such that X^* is separable. If $f: [0,1]^m \to X$ is a separately increasing function with respect to a norming subset E of X^* , then there exists a separately increasing function $g: [0,1]^m \to \mathbb{R}$ such that D(f) = D(g).

Proof. Since f is bounded, the linear operator $S: X^* \to \mathcal{L}_{\infty}([0,1]^m)$ given by $S(x^*) = x^* \circ f$ is continuous. Since X^* is separable, $\{x^* \circ f :$ $x^* \in X^* = S(X^*)$ is a separable subset of $\mathcal{L}_{\infty}([0,1]^m)$. An appeal to Proposition 2.7 completes the proof.

PROPOSITION 2.9. Let X be a Banach space and E a norming subset of X^* . If (v_n) is a sequence of positive elements of X and (f_n) is a sequence of separately increasing real functions such that the series $\sum_{n=1}^{\infty} v_n f_n(x)$ converges in the norm topology of X for each $x \in [0, 1]^m$, then

- (a) the series $\sum_{n=1}^{\infty} v_n(f_n(1,\ldots,1) f_n(0))$ converges unconditionally, (b) the function $\sum_{n=1}^{\infty} v_n f_n$ has relatively compact range, (c) the set $\{x^*(\sum_{n=1}^{\infty} v_n f_n): x^* \in X^*\}$ is a separable subset of $\mathcal{L}_{\infty}([0,1]^m)$.

Proof. Let $P = \{n \in \mathbb{N} : f_n(1, \ldots, 1) - f_n(0) > 0\}$. Since the series $\sum_{n=1}^{\infty} v_n f_n(0)$ and $\sum_{n=1}^{\infty} v_n f_n(1, \dots, 1)$ are convergent in the norm topology of X, for every $k, l \in \mathbb{N}, l > k$ we have

$$c \sup_{(\epsilon_k,\dots,\epsilon_l)\in\{-1,1\}^{l-k+1}} \left\| \sum_{n=k}^{l} \epsilon_n v_n(f_n(1,\dots,1) - f_n(0)) \right\|$$

$$\leq \sup_{x^*\in E} \left\{ \sum_{n=k}^{\infty} x^*(v_n)(f_n(1,\dots,1) - f_n(0)) \right\} \leq C \left\| \sum_{n=k}^{\infty} v_n(f_n(1,\dots,1) - f_n(0)) \right\|$$

where $C = \sup_{\|x\| \leq 1} \{ |x^*(x)| : x^* \in E \}, c = \inf_{\|x\|=1} \sup \{ |x^*(x)| : x^* \in E \}.$ Hence the series $\sum_{n=1}^{\infty} v_n(f_n(1,\ldots,1) - f_n(0))$ converges unconditionally. Therefore the linear operator $S : l_{\infty} \to X$ given by

$$S((\alpha_n)) = \sum_{n=1}^{\infty} \alpha_n v_n (f_n(1,\ldots,1) - f_n(0))$$

is compact. Moreover, for every $x \in [0, 1]^m$,

$$\sum_{n=1}^{\infty} v_n f_n(x) = \sum_{n \in P} v_n (f_n(x) - f_n(0)) + \sum_{n=1}^{\infty} v_n f_n(0)$$
$$= \sum_{n \in P} v_n (f_n(1, \dots, 1) - f_n(0)) \frac{f_n(x) - f_n(0)}{f_n(1, \dots, 1) - f_n(0)}$$
$$+ \sum_{n=1}^{\infty} v_n f_n(0)$$

is a member of the relatively compact set $S(\{w \in l_{\infty} : ||w|| \leq 1\}) + \sum_{n=1}^{\infty} v_n f_n(0)$. Since for each $x^* \in X^*$ the series $\sum_{n=1}^{\infty} |x^*(v_n)(f_n(1,\ldots,1) - f_n(0))|$ converges and l_1 is a separable Banach space and

$$x^* \left(\sum_{n=1}^{\infty} v_n f_n\right) = \sum_{n \in P} x^*(v_n) (f_n(1, \dots, 1) - f_n(0)) \frac{f_n - f_n(0)}{f_n(1, \dots, 1) - f_n(0)} + x^* \left(\sum_{n=1}^{\infty} v_n f_n(0)\right),$$

the set $\{x^*(\sum_{n=1}^{\infty} v_n f_n) : x^* \in X^*\}$ is separable in $\mathcal{L}_{\infty}([0,1]^m)$.

A Schauder basis $\{e_n : n \in \mathbb{N}\}$ of a Banach space X is said to be *unconditional* if for each v in X its basic extension $v = \sum_{n=1}^{\infty} a_n e_n$ converges unconditionally (see [9]).

COROLLARY 2.10. If $\{e_n : n \in \mathbb{N}\}$ is an unconditional basis of a Banach space X, then for every separately increasing function $f : [0,1]^m \to X$ with respect to $E = \{x^* \in X^* : x^*(e_n) \ge 0, n \in \mathbb{N}, ||x^*|| \le 1\}$ the set $\{x^* \circ f : x^* \in X^*\}$ is separable in $\mathcal{L}_{\infty}([0,1]^m)$ and there exists a separately increasing function $g : [0,1]^m \to \mathbb{R}$ such that D(f) = D(g).

Proof. Let $\{e_n^* : n \in \mathbb{N}\}$ be the sequence of biorthogonal functionals associated to the basis $\{e_n : n \in \mathbb{N}\}$, i.e., $e_n^*(e_k) = \delta_n^k$ where δ_n^k is the Kronecker delta. First we show that E is a norming set. Since $\{e_n : n \in \mathbb{N}\}$ is an unconditional basis, there exists a constant K such that for any sequence $\{\epsilon_n : n \in \mathbb{N}\} \subset \{0,1\}$ the linear operator $M_{(\epsilon_n)} : X \to X$ given by $M_{(\epsilon_n)}(\sum_{n=1}^{\infty} \alpha_n e_n) = \sum_{n=1}^{\infty} \epsilon_n \alpha_n e_n$ is well defined, continuous, and $\|M_{(\epsilon_n)}\| \leq K$ (see [9, p. 18]). Therefore the adjoint operator $M_{(\epsilon_n)}^* : X^* \to X^*$ also satisfies $||M^*_{(\epsilon_n)}|| \leq K$. Let $v \in X$ and $v^* \in X^*$ be such that $||v^*|| \leq 1$ and $v^*(v) = ||v||$. Let $P = \{n \in \mathbb{N} : v^*(e_n) \geq 0\}$ and

$$\eta_n = \begin{cases} 1 & \text{if } n \in P, \\ 0 & \text{if } n \notin P. \end{cases}$$

Then $M^*_{(\eta_n)}(v^*)(e_k) = v^*(\eta_k e_k) \ge 0$ and $M^*_{(1-\eta_n)}(v^*)(e_k) = v^*((1-\eta_k)e_k) \le 0$ for every k. Therefore $M^*_{(\eta_n)}(v^*)$ and $-M^*_{(1-\eta_n)}(v^*)$ are elements of KE. The inequality $|v^*(v)| \le |M_{(\eta_n)}(v^*)(v)| + |M_{(1-\eta_n)}(v^*)(v)|$ provides the estimates

$$\frac{1}{2K} \|v\| \le \sup\{|x^*(v)| : x^* \in E\} \le \|v\|.$$

Let $f_n = e_n^* \circ f$. Then $f = \sum_{n=1}^{\infty} e_n f_n$ and the series converges at each point of $[0, 1]^m$ in the norm topology of X. Since e_n^* is a member of $||e_n^*||E$, the function f_n is separately increasing. An appeal to Propositions 2.9 and 2.7 completes the proof.

3. Geometric properties of D(f)**.** For a given $d \ge 0$ and $\eta > 0$ the measure $\mu_{d,\eta}$ for any subset A of \mathbb{R}^m is defined by

$$\mu_{d,\eta}(A) = \inf \left\{ \sum_{n=1}^{\infty} (\operatorname{diam}(B_n))^d : A \subset \bigcup_{n=1}^{\infty} B_n, \operatorname{diam}(B_k) \le \eta, \, k \in \mathbb{N} \right\}$$

where diam $(C) = \sup\{||x - y||_2 : x, y \in C\}$ and $|| \cdot ||_2$ is the Euclidean norm on \mathbb{R}^m . The Hausdorff measure $\mu_d(A)$ and the Hausdorff dimension $d_{\mathrm{H}}(A)$ of a Borel subset A of \mathbb{R}^m are defined by

$$\mu_d(A) = \lim_{\eta \to 0} \mu_{d,\eta}(A)$$
 and $d_{\mathcal{H}}(A) = \inf\{d \ge 0 : \mu_d(A) = 0\}.$

More on Hausdorff measures and Hausdorff dimension can be found in [6].

PROPOSITION 3.1. If $f : [0,1]^m \to \mathbb{R}$ is a separately increasing function, then

(a) for every $\varepsilon > 0$,

$$\mu_{m-1}(D(f,\varepsilon)) \le (6m)^{m-1} \frac{f(1,\ldots,1) - f(0)}{\varepsilon}$$

(b) $d_{\rm H}(D(f)) \le m - 1$.

Proof. Let $V = \{(x_1, \ldots, x_m) \in \mathbb{R}^m : x_1 + \cdots + x_m = 0\}$. Let A be the orthogonal projection of $[0, 1]^m$ onto V. For every $x \in A$ we consider the function \tilde{f}_x on [0, 1]. Let $B(r) = \{x \in \mathbb{R}^m : ||x||_2 < r\}$. Let $\eta > 0$. For every $y \in A$ the set

$$D(f,\varepsilon) \cap \{y + t(1,\ldots,1) : t \in [0,1]\} \subset y + D(f_y,\varepsilon)(1,\ldots,1)$$

has at most

$$\frac{\tilde{f}_y(1) - \tilde{f}_y(0)}{\varepsilon} \le \frac{f(1, \dots, 1) - f(0)}{\varepsilon} = N_{\varepsilon}$$

elements. For every $t \notin D(\tilde{f}_y, \varepsilon)$ there exists $\delta_1 > 0$ such that

$$\sup\{|\tilde{f}_y(s) - \tilde{f}_y(u)| : s, u \in [t - \delta_1, t + \delta_1]\} \\= \sup\{|\tilde{f}(x) - \tilde{f}(z)| : x, z \in y + t(1, \dots, 1) + [-\delta_1, \delta_1]^m\} < \varepsilon.$$

For every $t \in D(\tilde{f}_y, \varepsilon)$ the function \tilde{f}_y has left and right limits. Consequently, there exists $\delta_2 > 0$ such that

$$\sup\{|\tilde{f}(x) - \tilde{f}(z)| : x, z \in y + t(1, \dots, 1) + (0, \delta_2]^m\} < \varepsilon, \\ \sup\{|\tilde{f}(x) - \tilde{f}(z)| : x, z \in y + t(1, \dots, 1) + [-\delta_2, 0)^m\} < \varepsilon.$$

Therefore for every $y \in A$ there exists δ_y such that $\eta > 4\delta_y \sqrt{m} > 0$ and

$$D(f,\varepsilon) \cap \left(\{y + t(1,\ldots,1) : t \in [0,1]\} + [-\delta_y,\delta_y]^m \right)$$

$$\subset y + D(\tilde{f}_y,\varepsilon)(1,\ldots,1) + [-2\delta_y,2\delta_y]^m.$$

Since the set A is compact, there exists a finite subset $\{y_1, \ldots, y_p\}$ of A such that $A \subset \bigcup_{n=1}^p y_n + B(\delta_{y_n})$. The Hausdorff measure μ_{m-1} coincides on V with the m-1-dimensional Lebesgue measure multiplied by a constant (see [6]). Applying a standard procedure (see [13, Lemma 8.4]), we find $\{z_1, \ldots, z_k\} \subset \{y_1, \ldots, y_p\}$ such that $A \subset \bigcup_{n=1}^k z_n + B(\delta_{z_n})$ and the sets $z_1 + B(\delta_{z_1}/3), \ldots, z_k + B(\delta_{z_k}/3)$ are pairwise disjoint. Therefore

$$D(f,\varepsilon) \subset \bigcup_{n=1}^{k} z_n + D(\tilde{f}_{z_n},\varepsilon)(1,\ldots,1) + [-2\delta_{z_n},2\delta_{z_n}]^m$$

and

$$3^{m-1}\mu_{m-1}((A+B(\eta))\cap V) \ge \sum_{n=1}^{k} 2^{m-1}\delta_{z_n}^{m-1}.$$

Hence

$$\mu_{m-1,\eta}(D(f,\varepsilon)) \leq N_{\varepsilon} \sum_{n=1}^{k} (4\delta_{z_n}\sqrt{m})^{m-1}$$
$$\leq (6\sqrt{m})^{m-1} N_{\varepsilon} \mu_{m-1}((A+B(\eta)) \cap V)$$
$$\leq (6\sqrt{m}(\sqrt{m}+2\eta))^{m-1} N_{\varepsilon}.$$

This shows (a). Part (b) is a straightforward consequence of (a). \blacksquare

The result above enables us to express the smallness of D(f) in terms of Hausdorff dimension. The following question is connected with Corollary 2.3: is it true that if a Banach space X does not contain any isomorphic copy of D(0,1), then $d_{\rm H}(D(f)) \leq m-1$ for each separately increasing function $f:[0,1]^m \to X$ with respect to any norming subset?

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