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ON MEASURABLE PROJECTIONS IN BANACH SPACES Elias SaAb

## ON MEASURABLE PROJECTIONS IN BANACH SPACES

Elias Saab

Let $E$ be a Banach space that is complemented in its bidual by a projection $P: E^{* *} \rightarrow E$. It is shown that $E$ has the Radon Nikodym property if and only if for every Radon probability measure $\lambda$ on the unit ball $K$ of $E^{* *}$ such that $\omega^{*}-\int_{A} x^{* *} d \lambda \in E$ for every weak* Borel subset $A$ of $K$, the projection $P$ is $\lambda$-Lusin measurable and for every $x^{*}$ in $E^{*}$ the map $x^{*} P$ satisfies the barycentric formula for $\lambda$ on $K$.
J. J. Uhl Jr. asked the following question: Let $E$ be a Banach space which is complemented in its bidual by a projection $P: E^{* *} \rightarrow E$ which is weak* to norm universally Lusin measurable. Does $E$ have the Radom-Nikodym property?

In [4] we showed that if $E$ is the dual of a Banach space $Y$ and if $P$ is the natural projection from $E^{* *}=Y^{* * *}$ to $Y^{*}=E$ then the above condition is necessary and sufficient for $E$ to have the Radon-Nikodym property.

In [4] we also showed that for any Banach space $E$, if $P$ is weak* to weak Baire-1 function then $E$ has the Radon-Nikodym property.

Recently G. Edgar showed using an idea of Talagrand and Weizsäcker that the projection

$$
L_{1}[0,1]^{* *} \longrightarrow L_{1}[0,1]
$$

is weak* to weak universally-Lusin measurable. This shows that Uhl's question does not have a positive answer in general, however if one examines the results of [4] he can see that if $P$ is Baire-1, it is universally Lusin-measurable and for every $x^{*}$ in $E^{*}$ the map $x^{*} P$ satisfies the barycentric formula. It turns out that a Banach space $E$ has the Radon-Nikodym property if and only if for every Radon probability measure $\lambda$ on the unit ball $K$ of $E^{* *}$ such that $\omega^{*}-\int_{A} x^{* *} d \lambda \in E$ for every $\omega^{*}$-Borel subset $A$ of $K$ the projection $P$ is $\lambda$-Lusin measurable and for every $x^{*}$ in $E^{*}$ the map $x^{*} P$ satisfies the barycentric formula for $\lambda$ on $K$.

Let us fix some terminology and conventions. All topological spaces in this paper will be completely regular. The set of all Radon probability measures on a topological space $(X, \tau)$ will be denoted by $M_{+}^{1}(X, \tau)$.

Definition 1. Let $\left(X, \tau_{1}\right)$ and $\left(Y, \tau_{2}\right)$ be two topological spaces and let

$$
f: X \longrightarrow Y \text { and } \mu \in M_{1}\left(X, \tau_{1}\right)
$$

the $\operatorname{map} f$ is said $\mu$-Lusin measurable if for every compact set $K$ in $X$ and for every $\varepsilon>0$ there is a compact set $K_{\varepsilon} \subset K$ such that $\mu\left(K \backslash K_{\varepsilon}\right)<\varepsilon$ and the restriction $f \mid K_{\varepsilon}$ of $f$ to $K_{\varepsilon}$ is continuous.

If $f$ is $\mu$-Lusin measurable, the image of $\mu$ denoted by $f(\mu)$ and defined by $f(\mu)(A)=\mu\left(f^{-1}(A)\right)$ for every Borel subset $A$ of ( $\left.Y, \tau_{2}\right)$ belongs to $M_{+}^{1}\left(Y, \tau_{2}\right)$.

Definition 2. Let $E$ be a Banach space and let $(T, \Sigma, \lambda)$ be a probability space. A function $f: T \rightarrow E$, is Bochner integrable if there exists a sequence $\left(f_{n}\right)$ of simple functions such that
(i) $\lim _{n}\left\|f(t)-f_{n}(t)\right\|=0$ for $\lambda$-almost all $t \in T$ and
(ii) $\lim _{n} \int_{T}\left\|f(t)-f_{n}(t)\right\| d \lambda=0$.

If $f$ is Bochner integrable we denote by

$$
\text { Bochner }-\int_{A} f d \lambda=\lim _{n} \int_{A} f_{n} d \lambda
$$

for every $A$ in $\Sigma$.
Definition 3. A Banach space $E$ is said to have the RadonNikodym property if for every probability space ( $T, \Sigma, \lambda$ ) and every vector measure $m: \Sigma \rightarrow E$ such that $\|m(A)\| \leqq \lambda(A)$ for every $A$ in $\Sigma$, there exists $f: T \rightarrow E$ Bochner integrable such that

$$
m(A)=\text { Bochner }-\int_{A} f d \lambda \text { for }
$$

every $A$ in $\Sigma$.
For more about the Radon-Nikodym property see [1].
If $(X, \tau)$ is a topological space, $\Sigma$ the Borel subset of $(X, \tau)$ and $\lambda \in M_{+}^{1}(X, \tau)$ and $f: X \rightarrow(E,\| \|)$ which is $\lambda$-Lusin measurable and bounded then $f$ is Bochner integrable.

If $C$ is a $w^{*}$-compact convex subset of the dual $E^{*}$ of a Banach space $E$ and $f:(X, \tau) \rightarrow\left(C, \sigma\left(E^{*}, E\right)\right)$ then $f$ is said to be $w^{*}$-integrable with respect to $\lambda \in M_{+}^{1}(X, \tau)$ if
(i) For every $x \in E$ the map $t \rightarrow x(f(t))$ is $\lambda$-integrable.
(ii) For every $A \in \Sigma$ there exists $x_{A}^{*} \in C$ such that $x\left(x_{A}^{*}\right)=$ $\int_{A} x(f(t)) d \lambda$ for every $x \in E$. The element $x_{A}^{*}$ will be denoted by

$$
x_{A}^{*}=\omega^{*}-\int_{A} f d \lambda .
$$

Let $\mu \in M_{+}^{1}\left(C, \sigma\left(E^{*}, E\right)\right)$ it is easy to see that the identity map $I:\left(C, \sigma\left(E^{*}, E\right)\right) \rightarrow\left(C, \sigma\left(E^{*}, E\right)\right)$ is $\mu$ weak*-integrable. An affine function $h:\left(C, \sigma\left(E^{*}, E\right)\right) \rightarrow \boldsymbol{R}$ which is $\mu$-Lusin measurable is said to satisfy the barycentric formula for $\mu$ on $C$ if for every $w^{*}$-Borel subset $A$ of $C$

$$
h\left(w^{*}-\int_{A} I d \mu\right)=\int_{A} h \cdot I d \mu
$$

If $\lambda \in M_{1}(X, \tau)$ we denote by $\operatorname{supp} \lambda$ the support of $\lambda$.
Lemma 4. Let $(X, \tau)$ be a topological space and $\lambda \in M_{+}^{1}(X, \tau)$. Let $C$ be a $w^{*}$-compact convex subset of the dual $E^{*}$ of a Banach space $E$ and $f$ and $\phi$

$$
f, \phi:(X, \tau) \longrightarrow\left(C, \sigma\left(E^{*}, E\right)\right)
$$

two 入-Lusin measurable maps such that for every Borel subset $A$ in ( $X, \tau$ ),

$$
\omega^{*}-\int_{A} f d \lambda=\omega^{*}-\int_{A} \phi d \lambda
$$

Then $f=\phi \lambda$-almost everywhere.
Proof. Let $K$ be a compact set in $(X, \tau)$ such that $\phi \mid K$ and $f \mid K$ are continuous from $(K, \tau) \rightarrow\left(C, \sigma\left(E^{*}, E\right)\right)$ then we claim that $f=\phi \lambda$-almost everywhere on $K$. Let $\mu=\lambda \mid K$, it is enough to show that

$$
\phi|\operatorname{supp} \mu=f| \operatorname{supp} \mu
$$

if not there exists $t_{0} \in \operatorname{supp} \mu$ such that $\phi\left(t_{0}\right) \neq f\left(t_{0}\right)$. Let $x \in E$ such that $x\left(\phi\left(t_{0}\right)-f\left(t_{0}\right)\right)=1$, the scalar map $t \rightarrow \psi(t)=x(\phi(t)-f(t))$ is continuous on $K$, therefore there exists a neighborhood $V$ of $t_{0}$ in $K$ such that

$$
t \in V \Longrightarrow \psi(t) \geqq \frac{1}{2} .
$$

Observe that $t_{0} \in \operatorname{supp} \mu \Rightarrow \mu(V)>0$ and hence

$$
\int_{V} \psi(t) d \lambda=\int_{V} \psi(t) d \mu \geqq \frac{1}{2} \mu(V)>0
$$

on the other hand we have $\omega^{*}-\int_{V} f d \lambda=\omega^{*}-\int_{V} \phi d \lambda$ which in turn implies that $\int_{V} x(f(t)) d \lambda=\int_{V} x \phi(t) d \lambda$ there fore $\int_{V} \psi(t) d \lambda=0$ a contradiction that finishes the proof of the claim. To finish the proof choose for every $n \geqq 1$ a compact $K_{n}$ such that
(i) $f \mid K_{n}$ and $\dot{\rho} \mid K_{n}$ are both continuous on $K_{n}$.
(ii) $\lambda\left(X \backslash K_{n}\right) \leqq 1 / n$.
(iii) $K_{n}=H_{n} \cup N_{n}$ where $f\left|H_{n}=\phi\right| H_{n}$ and $\lambda\left(N_{n}\right)=0$

Let $K=\bigcup_{n=1}^{\infty} H_{n}, M=X \backslash \bigcup_{n=1}^{\infty} K_{n}$ and $M=\bigcup_{n=1}^{\infty} N_{n}$ then $X=K \cup M \cup N$ where $\lambda(M \cup N)=0$ and $f=\phi$ on $K$.

From now on, $E$ will be a Banach space complemented in its second dual $E^{* *}$ by a projection $P: E^{* *} \rightarrow E$ and $K$ will denote the closed unit Ball of $E^{* *}$.

Theorem 5. The Banach space $E$ has the Radon-Nikodym property if and only if for every $\lambda \in M_{+}^{1}\left(K, \sigma\left(E^{* *}, E^{*}\right)\right)$ such that $\omega^{*}-\int_{A} x^{* *} d \lambda \in E$ for every $w^{*}$-Borel subset $A$ of $K$, the projection $P$ is weak* to norm $\lambda$-Lusin measurable and for every $x^{*}$ in $E^{*}$ the map $x^{*} P$ satisfies the barycentric formula for $\lambda$ on $K$.

Proof. Let $\lambda \in M_{+}^{1}\left(K, \sigma\left(E^{* *}, E^{*}\right)\right)$ such that

$$
m(A)=\omega^{*}-\int_{\Lambda} x^{* *} d \lambda \quad \text { belongs }
$$

to $E$ for every $\omega^{*}$-Borel subset $A$ of $K$. It is easy to see that

$$
\|m(A)\| \leqq \lambda(A) \quad \text { for every }
$$

$\omega^{*}$-Borel subset $A$ of $K$ and therefore $m$ is a $\sigma$-additive $E$-valued vector measure. If $E$ has the Radon-Nikodym property one can find

$$
f: K \longrightarrow(E,\| \|)
$$

$\lambda$-Bochner integrable such that for every $w^{*}$-Borel subset $A$ of $K$ we have

$$
m(A)=\text { Bochner }-\int_{A} f d \lambda=\omega^{*}-\int_{A} x^{* *} d \lambda
$$

Apply Lemma 4 to conclude that $f\left(x^{* *}\right)=x^{* *} \lambda$-almost everywhere and use the fact that $f$ is $\lambda$-Lusin measurable from $K \rightarrow(E,\| \|)$ to write $K=\bigcup_{n=1}^{\infty} K_{n} \cup N$ where $\left(K_{n}\right)$ is a sequence of disjoint norm compact subset of $E$ and $\lambda(N)=0$. This shows that the identity

$$
I:\left(K, \sigma\left(E^{* *}, E^{*}\right)\right) \longrightarrow(K,\| \|)
$$

is $\lambda$-Lusin measurable and therefore $P$ is $\lambda$-Lusin measurable. Let $x^{*}$ in $E^{*}$, we have to show that

$$
x^{*} P\left(\omega^{*}-\int_{A} x^{* *} d \lambda\right)=\int_{A} x^{*} P\left(x^{* *}\right) d \lambda
$$

To this end observe that

$$
\begin{aligned}
& x^{*} P\left(\omega^{*}-\int_{A} x^{* *} d \lambda\right)=x^{*}\left(\omega^{*}-\int_{A} x^{* *} d \lambda\right)=x^{*}(m(A)) \\
& \quad=x^{*}\left(\sum_{n=1}^{\infty} m\left(K_{n} \cap A\right)\right)=\sum_{n=1}^{\infty} x^{*}\left(m\left(K_{n} \cap A\right)\right) \\
& \quad=\sum_{n=1}^{\infty} \int_{K_{n} \cap A} x^{*}\left(x^{* *}\right) d \lambda=\sum_{n=1}^{\infty} \int_{K_{n} \cap A} x^{*} P\left(x^{* *}\right) d \lambda \\
& \quad=\int_{A} x^{*} P\left(x^{* *}\right) d \lambda
\end{aligned}
$$

Conversely, let $\lambda$ be in $M_{+}^{1}\left(K, \sigma\left(E^{* *}, E^{*}\right)\right)$ such that for every weak* Borel subset $A$ of $K$ we have

$$
m(A)=\omega^{*}-\int_{A} x^{* *} d \lambda \in E .
$$

Let $x^{*} \in E^{*}$, then

$$
x^{*}(m(A))=x^{*} P(m(A))=\int_{A} x^{*} P\left(x^{* *}\right) d \lambda=\int_{A} x^{*}\left(x^{* *}\right) d \lambda .
$$

Therefore $\omega^{*}-\int_{A} I d \lambda=\omega^{*}-\int_{A} P d \lambda$ where $I$ is the identity map on $K$. Now apply Lemma 4 to deduce that $K$ can be written

$$
K=\bigcup_{n=1}^{\infty} K_{n} \cup N
$$

where each $K_{n}$ is $w^{*}$-compact on which $I=P$ and $\lambda(N)=0$. This implies that for every $n \geqq 1, K_{n}$ is norm compact and is contained in $E$ and hence $I:\left(K, \sigma\left(E^{* *}, E^{*}\right)\right) \rightarrow(K,\| \|)$ is $\lambda$-Lusin measurable. To prove now that $E$ has the Radon-Nikodym property, let $\Sigma$ be $\sigma$-algebra of all Lebesgue measurable subsets of $[0,1]$ and let $\mu$ be the Lebesgues measure on $[0,1]$. Consider a vector measure $m$ : $\Sigma \rightarrow E$ such that $\|m(A)\| \leqq \mu(A)$ for every $A \in \Sigma$. By [5], there exists a map $f:[0,1] \rightarrow K$ such that
(i) For every $\omega^{*}$-Borel subset $B$ of $K, f^{-1}(B)$ belongs to $\Sigma$.
(ii) The image measure $f(\mu)$ belongs to $M_{+}^{1}\left(K, \sigma\left(E^{* *}, E^{*}\right)\right)$.
(iii) For every $A \in \Sigma$

$$
m(A)=\omega^{*}-\int_{\Lambda} f d \mu
$$

It follows easily that for any $w^{*}$-Borel subset $B$ of $K$

$$
\omega^{*}-\int_{A} x^{* *} d f(\mu) \in E .
$$

Therefore $I:\left(K, \sigma\left(E^{* *}, E^{*}\right)\right) \rightarrow(K,\| \|)$ is $f(\mu)$-Lusin measurable by what we did above. Consequently $K$ can be written $K=\bigcup_{n=1}^{\infty} K_{n} \cup N$ where $f(\mu)(N)=\mu\left(f^{-1}(N)\right)=0$ and $K_{n}$ is norm compact subset of
$E^{* *}$. It follows that If: $[0,1] \rightarrow(K,\| \|)$ is $\mu$-almost separably valued. Also note that if 0 is an open set in $(K,\| \|)$ then $f^{-1}(0) \in \Sigma$. This shows that the map

$$
f=\operatorname{If}:[0,1] \rightarrow(K,\|\quad\|)
$$

is $\mu$-Lusin measurable and therefore Bochner integrable and hence

$$
m(A)=\omega^{*}-\int_{A} f d \mu=\text { Bochner }-\int_{A} f d \mu
$$

for every $A \in \Sigma$. This shows that $f$ takes its values $\mu$-almost everywhere in $E$, therefore $E$ has the Radon-Nikodym property.

The proof of the above theorem implies the following corollary.
Corollary 6. For any Banach space $E$ the following two conditions are equivalent:
(i) The space $E$ the Radon-Nikodym property.
(ii) For every $\lambda \in M_{+}^{1}\left(K, \sigma\left(E^{* *}, E^{*}\right)\right)$ such that $\omega^{*}-\int_{A} x^{* *} d \lambda \in E$ for every $w^{*}$-Borel subset $A$ of $K$, the identity

$$
\left(K, \sigma\left(E^{* *}, E^{*}\right)\right) \rightarrow(K,\|\quad\|)
$$

is $\lambda$-Lusin measurable.
If $E$ is completed in $E^{* *}$ by a projection $P: E^{* *} \rightarrow E$ then (i) and (ii) are equivalent to
(iii) For every $\lambda \in M_{+}^{1}\left(K, \sigma\left(E^{* *}, E^{*}\right)\right)$ such that $\omega^{*}-\int_{4} x^{* *} d \lambda \in E$ for every $\omega^{*}$-Borel subset $A$ of $K$, the projection $P$ is $\lambda$-Lusin measurable and for every $x^{*} \in E^{*}$, the map $x^{*} P$ satisfies the barycentric formula for $\lambda$ on $K$.

Corollary 7 [4]. If $E$ is complemented in $E^{* *}$ by a weak* to weak Baire-1 projection P, then E has the Radon-Nikodym property.

Proof. If $P$ is Baire-1, it is $\lambda$-Lusin-measurable for any $\lambda \epsilon$ $M_{+}^{1}\left(K, \sigma\left(E^{* *}, E^{*}\right)\right)$ and for every $x^{*} \in E^{*}$, the map $x^{*} P$ is Baire-1 and therefore satisfies the barycentric formula for $\lambda$ on $K$.

In [4] it was shown that if $P:\left(E^{* *}, \sigma\left(E^{* *}, E^{*}\right)\right) \rightarrow\left(E, \sigma\left(E^{*}, E\right)\right)$ is Baire-1, then $E$ is a weakly compactly generated Banach space. Using this fact we can now give the following:

Example of a Banach space having the Radon-Nikodym property and complemented in its bidual by a nonweak* to weak Baire-1 projection.

Let $R$ be the Banach space constructed by Rosenthal in [2], this
space bas the following properties:
(1) It is a dual space, therefore it is complemented in $R^{* *}$.
(2) It is a closed subspace of a weakly compactly generated Banach space, therefore it has the Radon-Nikodym property [3].
(3) It is not weakly compactly generated so $P: R^{* *} \rightarrow R$ is not Baire-1.

For more examples related to this paper see [4].

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