

**On normed lattices
topologically isomorphic to some Orlicz space L_{Φ}^***

by

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1. Introduction. Let μ be a non-atomic, completely additive measure on a set Ω with $\mu(\Omega) = 1$.

The Orlicz space $L_{\Phi}^*(\Omega, \mu)$ consists of all real-valued functions $x(t)$, μ -measurable on Ω , such that

$$(1) \quad \varrho(ax) = \int_{\Omega} \Phi(\alpha|x(t)|)d\mu < +\infty \text{ for some real number } \alpha > 0,$$

where Φ is an N -function which satisfies (Δ_2) -condition ⁽¹⁾. Then, the space L_{Φ}^* is not only a Banach space with the norm ⁽²⁾

$$\|x\| = \inf\{1/|\xi|; \varrho(\xi x) \leq 1\},$$

also becomes a conditionally complete vector lattice ⁽³⁾ by the usual ordering.

In the preceding paper [7], we gave a characterization of L_{Φ}^* . The purpose of the present paper is to characterize L_{Φ}^* under the topological equivalence without containing the function Φ in the condition by which L_{Φ}^* is characterized.

We shall easily see that an N -function has an equivalent N -function with the continuous derivative. Therefore, we shall assume in this section that Φ is continuously differentiable. Then, the modular norm on L_{Φ}^* is

⁽¹⁾ A continuous convex function Φ is said to be N -function if

$$\lim_{\xi \rightarrow +0} \Phi(\xi)/\xi = 0 \quad \text{and} \quad \lim_{\xi \rightarrow +\infty} \Phi(\xi)/\xi = +\infty \quad ([9], \text{ p. } 9).$$

Φ is said to satisfy (Δ_2) -condition if there exist two real numbers $a > 0$ and $\xi_0 \geq 0$ such that $\Phi(2\xi) \leq a\Phi(\xi)$ for all $\xi \geq \xi_0$. In this case, L_{Φ}^* can be defined as the totality of μ -measurable functions $x(t)$ such that $\varrho(x) < +\infty$. The functional ϱ on L_{Φ}^* in (1) is a modular in Nakano's terminology.

⁽²⁾ This norm is called the modular norm or Luxemburg norm.

⁽³⁾ A vector lattice R is said to be conditionally complete, if for $R \ni a_{\lambda} > 0$ ($\lambda \in A$) there exists $a \in R$ such that $a = \bigcap_{\lambda \in A} a_{\lambda}$.

smooth and monotone ⁽⁴⁾. Furthermore, we can see that for each $x(t) \in L_{\Phi}^*$ there exists only one $\bar{x}(t) \in L_{\Psi}^*(\Omega, \mu)$, Ψ is the complementary N -function, for which the equality in the Young's inequality holds, i.e.,

$$(2) \quad \int_{\Omega} x(t)\bar{x}(t) d\mu = \int_{\Omega} \Phi(|x(t)|) d\mu + \int_{\Omega} \Psi(|x(t)|) d\mu.$$

Indeed, $\bar{x}(t) = \varphi(|x(t)|) \text{sgn} x(t)$ where φ is the derivative of Φ (cf. [12], Theorem 39.1, and [4], p. 64). Hence, we obtain a transformation T from L_{Φ}^* into L_{Ψ}^* through the correspondence $x(t) \rightarrow \bar{x}(t) = \varphi(|x(t)|) \text{sgn} x(t)$.

This transformation T has the following properties:

- (i) $0 \leq x \leq y$ implies $0 \leq Tx \leq Ty$,
- (ii) $(Tx)[p] = T([p]x)$ for any projector $[p]$ ⁽⁵⁾,
- (iii) $T(-x) = -Tx$.

Let R be a conditionally complete vector lattice, and \bar{R} be its conjugate space, i.e., the totality of all linear functionals \bar{x} on R for which

$$\inf_{\lambda \in A} |\langle x_{\lambda}, \bar{x} \rangle| = 0 \text{ } ^{(6)}$$

for any system $\{x_{\lambda}; \lambda \in A\}$ in R with $x_{\lambda} \downarrow_{\lambda \in A} 0$. A transformation T from R into \bar{R} , with conditions (i)-(iii) is said to be conjugately similar ([12], p. 254).

Recently, the present author and Yamamuro [5] have shown the following theorem:

Let R be a conditionally complete vector lattice possessing a norm with $|x| \leq |y|$ implies $\|x\| \leq \|y\|$, which has at least two linearly independent elements and its conjugate norm be strictly convex. If there exists a one-to-one conjugately similar transformation T from R into its conjugate \bar{R} with the condition

$$(3) \quad \langle x, Tx \rangle = \|x\| \cdot \|Tx\| \quad (x \in R),$$

then R is of L_p -type ($p > 1$).

⁽⁴⁾ The norm on the normed space X is said to be smooth, if at every point of the unit surface of X there is only one supporting hyperplane of the unit sphere of X . This is equivalent to the Gateaux differentiability of the norm [8]. The norm on the normed lattice X is said to be monotone, if $0 < x < y$ implies $\|x\| < \|y\|$ for $x, y \in X$. If Φ satisfies the (Δ_1) -condition and $\Phi(\xi) > 0$ for each $\xi > 0$, then the modular norm is monotone ([2], Theorem 3.3).

⁽⁵⁾ For the support F of an element $p(t) \in L_{\Phi}^*$, the projector $[p]$ is defined by $[p]x(t) = \chi_F x(t)$, where χ_F is the characteristic function of F . In a conditionally complete vector lattice R , the projector $[p]$ ($p \in R$) is defined by $[p]x = \bigcup_{n=1}^{\infty} (x \wedge n|p|)$ if $x > 0$, and $[p]x = [p]x^+ - [p]x^-$ for any $x \in R$, where $x^+ = x \vee 0$ $x^- = (-x)^+$ and $|x| = x^+ + x^-$. For $\bar{x} \in L_{\Psi}^*$, $\bar{x}[p]$ is a linear functional on R such that $\langle y, \bar{x}[p] \rangle = \langle [p]y, \bar{x} \rangle$ for all $y \in L_{\Phi}^*$. See also footnote ⁽⁶⁾.

⁽⁶⁾ $\langle y, \bar{x} \rangle$ means the value of $\bar{x} \in \bar{R}$ at $y \in R$.

In the Orlicz space L_{Φ}^* , a similar behavior to L_p -space may be seen. For $x \in L_{\Phi}^*$ with $\|x\| = 1$, we denote by x^* the element in the conjugate space of L_{Φ}^* , with the norm 1, for which the equality in Hölder's inequality holds, i.e., $\langle x, x^* \rangle = \|x\| \cdot \|x^*\|$. This x^* determines uniquely for x , because of the smoothness of the norm on L_{Φ}^* .

Then, we shall be able to see the following property:

For any step element x in L_{Φ}^* (i.e., a simple function), with the norm 1, and for any sub-step projector $[p]$ of x (i.e., a projector satisfying $[p]x(t) = \text{const.}$ for the simple function x), the equality in the Hölder's inequality in the form

$$(*) \quad \langle [p]x, x^*[p] \rangle = \|[p]x\| \cdot \|x^*[p]\|$$

holds.

Indeed, let s in L_{Φ}^* be the function $s(t) \equiv 1$ on Ω a.e. In general, for the conjugately similar transformation T ,

$$(4) \quad L_{\Phi}^* \ni x, \|x\| = 1, \rightarrow Tx = \varphi(|x|) \text{sgn} x(t) \in L_{\Psi}^*$$

the relation

$$(5) \quad \langle Tx, Tx \rangle = \|Tx\|^2 \text{ } ^{(7)}$$

holds and hence we have $x^* = Tx/\|Tx\|$. Now, expressing x in $(*)$ by a form

$$x(t) = \xi[p]s(t) + \sum_{i=1}^n \xi_i[p_i]s(t),$$

where $[p]$ and $[p_i]$ ($i = 1, 2, \dots, n$) are mutually orthogonal projectors ⁽⁸⁾, we have, by the property (ii),

$$Tx(t) = \text{sgn} \xi \varphi(|\xi|) T[p]s(t) + \sum_{i=1}^n \varphi(|\xi_i|) T[p_i]s(t) \cdot \text{sgn} \xi_i$$

so that

$$x^*[p] = \frac{\varphi(|\xi|) T[p]s \cdot \text{sgn} \xi}{\|Tx\|}$$

and further

$$\begin{aligned} \left(\frac{[p]s}{\|[p]s\|}, \varphi\left(\frac{1}{\|[p]s\|}\right) T[p]s \right) &= \left(\frac{[p]s}{\|[p]s\|}, T \frac{[p]s}{\|[p]s\|} \right) \\ &= \left\| T \frac{[p]s}{\|[p]s\|} \right\| = \varphi\left(\frac{1}{\|[p]s\|}\right) \|T[p]s\|, \end{aligned}$$

namely, $(*)$ is satisfied.

⁽⁷⁾ This fact is obtained from (2) and [14], Theorem 3.2.1.

⁽⁸⁾ Projectors $[p]$ and $[q]$ are called mutually orthogonal if $[p][q] \equiv [p] \wedge [q] = 0$.

To show that the property (*) is a characteristic property of L_Φ^* under the topological equivalence, we shall prepare in the next section.

2. Throughout this section, let R be a normed lattice which has the following properties:

- (i) R is non-atomic and conditionally σ -complete^(*),
- (ii) the norm $\|\cdot\|$ on R is semi-continuous, i.e.,

$$0 \leq x_n \uparrow_{n=1}^{\infty} x(x_n, x \in R) \text{ implies } \|x_n\| \uparrow_{n=1}^{\infty} \|x\|,$$

- (iii) the norm on R is smooth and monotone,
- (iv) R has a positive complete element s with $\|s\| = 1$, i.e., no element in R is orthogonal to s ,
- (v) $\sup(\sum\| [p_k]s \|) = +\infty$, where $\{[p_k]s\}$ is any orthogonal partition of s , and also there exists a positive integer k_0 such that for any $[p]$ orthogonal partitions $[p]s = \sum_{i=1}^{k_0} [q_i]s$, with $\|[q_1]s\| = \|[q_2]s\| = \dots = \|[q_{k_0}]s\|$, imply $\|[q_i]s\| \leq \|[p]s\|/2$ for $i = 1, 2, \dots, k_0$.

Remark. It is easily verified that the Orlicz space L_Φ^* in section 1 satisfies property (v) from the facts that Φ satisfies (Δ_2) -condition and $\Phi(1/\|[p]s\|) = 1/\mu(F)$, where F is the support of $p(t) \in L_\Phi^*$.

An element x in R is called a *step element*, if x is of a form $\sum_{i=1}^n \xi_i [p_i]s$ for certain orthogonal system $\{[p_i]; i = 1, 2, \dots, n\}$ of projectors in R . For a step element x , we shall call a *sub-step projector* of x the projector $[p]$ such that $[p]x = \xi [p]s$ for some real number ξ .

We denote again the main notation used in this paper.

\bar{R} is the conjugate space of R ; S is the unit surface of R , i.e., the set $\{x \in R; \|x\| = 1\}$; E is the set of all step elements in R ; (x, \bar{y}) means the value of $\bar{y} \in \bar{R}$ at $x \in R$; x^* means, for $x \in S$, the element on the unit surface of \bar{R} for which the equality in the Hölder's inequality holds, i.e., $(x, x^*) = \|x\| \cdot \|x^*\|$; $x^*[p]$, for any projector $[p]$ in R and $x \in S$, denotes the element of \bar{R} such that $(y, x^*[p]) = ([p]y, x^*)$ for all $y \in R$.

For mutually orthogonal elements $a_i \in S$ ($i = 1, 2, \dots, n$), the functions

$$\xi_k = f_k(\xi_1, \dots, \xi_{k-1}, \xi_{k+1}, \dots, \xi_n) \quad (k = 1, 2, \dots, n)$$

(*) R is said to be non-atomic, if every non-zero element in R is divided into two non-zero elements orthogonally. R is said to be conditionally σ -complete, if for $R \in a_n > 0$ ($n = 1, 2, \dots$) there exists $a \in R$ such that $a = \bigvee_{n=1}^{\infty} a_n$. A normed lattice satisfying

(i)-(iii) comes to a conditionally complete vector lattice, because (ii) and (iii) imply the continuity of the norm [3] and furthermore this fact and (i) imply the desired result ([12], Theorem 30.7).

which are defined by the relation

$$\|\xi_1 a_1 + \xi_2 a_2 + \dots + \xi_n a_n\| = 1 \quad \text{and} \quad \xi_i \geq 0 \quad (i = 1, 2, \dots, n)$$

are called the *represented functions* of an n -dimensional *indicatrix* $C(a_1, a_2, \dots, a_n)$ ⁽¹⁰⁾ of R .

Moreover, Greek letters ξ, η, \dots denote the real numbers or real functions and small Latin letters a, b, x, \dots denote the elements in R .

We shall first give two lemmas concerning the properties of the indicatrix, which connect with [6] and [8].

LEMMA A. Each represented function $\xi_k = f_k(\xi_1, \dots, \xi_n)$ of an n -dimensional indicatrix $C(a_1, \dots, a_n)$ of R is partially differentiable with respect to the variable ξ_i ($i \neq k$). Here, the differentiation at the end point in the domain of f_k means the one-side differentiation.

Proof. Since the norm on R is smooth, when we denote the right and left derivatives by $D^+f_k(\xi_i)$ and $D^-f_k(\xi_i)$ respectively, we have

$$(a_i + (D^+f_k(\xi_i))a_k, x^*) = (a_i + (D^-f_k(\xi_i))a_k, x^*) = 0$$

by the same method as that in [6], Lemma 2, and [8], where

$$\sum_{j=1}^n \xi_j a_j = x \in S.$$

If $(a_k, x^*) = 0$, we have $(y, x^*) = 1$ for $y = \sum_{j \neq k} \xi_j a_j$ so that

$$1 = \|x^*\| \geq \left(\frac{y}{\|y\|}, x^* \right) > 1$$

provided that $\xi_k \neq 0$, because $\|x\| = \|\xi_k a_k + y\| > \|y\|$ by the monotony of the norm. This is impossible and consequently we have

$$(6) \quad \frac{\partial f_k}{\partial \xi_i} = - \frac{(a_i, x^*)}{(a_k, x^*)}.$$

It is obvious that $\partial f_k / \partial \xi_i = 0$ at $\xi_i = 0$.

LEMMA B. For a represented function $\xi_k = f_k(\xi_1, \dots, \xi_n)$, let us assume that $x = \xi_1 a_1 + \dots + f_k(\xi_i) a_k + \dots + \xi_n a_n \in S$ and that ξ_i is variable and ξ_j ($j \neq i$ and $j \neq k$) are fixed. Then (a_i, x^*) is non-decreasing function in $\xi_i \geq 0$.

Proof. It is enough to prove the case in which the indicatrix is 2-dimensional, by reason of which the proof in the n -dimensional case is essentially the same as that in 2-dimensional case. Let $\eta = \eta(\xi)$ be a represented function of an indicatrix $C(a, b)$ of R with respect to $a, b \in S$ with $a \wedge b = 0$.

⁽¹⁰⁾ The notion of an *indicatrix* has been introduced in [11], p. 342.



By definition, for $0 < \xi < 1$,

$$(7) \quad (a, (\xi a + \eta(\xi)b)^*) = \lim_{\varepsilon \rightarrow 0} \frac{\|(\xi + \varepsilon)a + \eta(\xi)b\| - 1}{\varepsilon}.$$

First, we shall prove, for each small $\varepsilon > 0$, that a function

$$g(\xi, \varepsilon) = \|(\xi + \varepsilon)a + \eta(\xi)b\| - 1$$

is non-decreasing in $0 \leq \xi \leq 1$. Put, for $0 < \xi < 1$,

$$D_{\xi}^+ g(\xi, \varepsilon) = \lim_{\delta \rightarrow +0} \frac{1}{\delta} \{ \|(\xi + \delta + \varepsilon)a + \eta(\xi + \delta)b\| - \|(\xi + \varepsilon)a + \eta(\xi)b\| \}.$$

Taking enough small δ and ε_1 with $0 < \delta < \varepsilon_1 < \varepsilon$, by virtue of Lemma A the derivative $\eta'(\xi)$ exists and is non-increasing by the concavity of $\eta(\xi)$.

Accordingly, we have for some $0 < \theta < 1$

$$\begin{aligned} g(\xi + \delta, \varepsilon) &= \|(\xi + \varepsilon)a + \eta(\xi)b + \delta\{a + \eta'(\xi + \theta\delta)b\}\| - 1 \\ &\geq \|(\xi + \varepsilon)a + \eta(\xi)b + \delta\{a + \eta'(\xi + \varepsilon_1)b\}\| - 1 \end{aligned}$$

and hence

$$\begin{aligned} (8) \quad D_{\xi}^+ g(\xi, \varepsilon) &\geq \lim_{\delta \rightarrow +0} \frac{1}{\delta} [\|(\xi + \varepsilon)a + \eta(\xi)b + \delta\{a + \eta'(\xi + \varepsilon_1)b\}\| - \|(\xi + \varepsilon)a + \eta(\xi)b\|] \\ &= (a + \eta'(\xi + \varepsilon_1)b, c^*), \end{aligned}$$

where

$$c = \frac{(\xi + \varepsilon)a + \eta(\xi)b}{\|(\xi + \varepsilon)a + \eta(\xi)b\|}.$$

Putting

$$\lambda = \frac{\xi + \varepsilon}{\|(\xi + \varepsilon)a + \eta(\xi)b\|} \quad \text{and} \quad \mu = \frac{\eta(\xi)}{\|(\xi + \varepsilon)a + \eta(\xi)b\|},$$

the point (λ, μ) is on the indicatrix $C(a, b)$. When we take again ε_1 such that $0 < \varepsilon_1 < \varepsilon(1 - \xi)/(1 + \varepsilon)$, then, on account of $\|(\xi + \varepsilon)a + \eta(\xi)b\| \leq 1 + \varepsilon$, it follows that $\xi + \varepsilon_1 < (\xi + \varepsilon)/(1 + \varepsilon) \leq \lambda$. Consequently, we have, by (8) and Lemma A, $D_{\xi}^+ g(\xi, \varepsilon) \geq (a + \eta'(\lambda)b, c^*) = 0$ which shows $g(\xi, \varepsilon)$ is non-decreasing in $0 \leq \xi \leq 1$. Therefore, by (7), $(a, (\xi a + \eta(\xi)b)^*)$ is non-decreasing in $0 \leq \xi \leq 1$.

3. THEOREM. Let R be the normed lattice which has properties (i)-(v) in the preceding section. If R satisfies the following condition:

for any step element $x \in S \cdot E$ and for any sub-step projector $[p]$ of x ,

$$(*) \quad ([p]x, x^*[p]) = \|[p]x\| \cdot \|x^*[p]\|$$

holds, then R is topologically isomorphic to some Orlicz space L_{Φ}^* the modular norm on which has properties (ii), (iii) and (v).

The central part of the proof of Theorem is to construct a function Φ which determined the Orlicz space L_{Φ}^* . Therefore, we shall begin to give the lemmas by which Φ is constructed and its properties are proposed.

In what follows, suppose that R satisfies the condition in Theorem.

For any $\xi \geq 0$, we define a function $f(\xi)$ as

$$(9) \quad f(\xi) = \sup \left\{ \frac{\|x^*[p]\|}{\|s^*[p]\|}; x \in S \cdot E \text{ and } [p]x = \xi[p]s \right\} \\ = 0 \quad \text{if} \quad \xi = 0.$$

Remark. $0 \neq \|[p]x\|$ and $x \in S$ imply $([p]x, x^*) \neq 0$. Indeed, if $([p]x, x^*) = 0$, then $(x - [p]x, x^*) = 1$ and hence $\|x - [p]x\| = 1$ contradicting to the monotony of the norm.

LEMMA 1. There exists a positive constant β such that for arbitrary $x_0 \in S \cdot E$, with $x_0 = \xi[p_0]s + \sum_{i=1}^n \xi_i[p_i]s$, $0 < \|[p_0]s\| \leq 1$ and $\xi > 0$,

$$(10) \quad \frac{\|x_0^*[p_0]\|}{\|s^*[p_0]\|} \leq f(\xi) \leq \beta \frac{\|x_0^*[p_0]\|}{\|s^*[p_0]\|}.$$

Proof. The left side inequality is obvious from the definition of $f(\xi)$. Suppose that $S \cdot E \ni x = \xi[p]s + \sum_{i=1}^n \xi_i[p_i]s$. Then, we have

$$\left(\frac{[p]s}{\|[p]s\|}, \frac{x^*[p]}{\|x^*[p]\|} \right) = 1$$

and hence, by virtue of the smoothness of R ,

$$(11) \quad \frac{x^*[p]}{\|x^*[p]\|} = \left(\frac{[p]s}{\|[p]s\|} \right)^* = \frac{s^*[p]}{\|s^*[p]\|},$$

because $\|x^*[p]\| \neq 0$ from the above remark.

Therefore, for any $0 \neq [q] \leq [p]$, $x^*[q]/\|x^*[p]\| = s^*[q]/\|s^*[p]\|$ and consequently

$$(12) \quad \frac{\|x^*[q]\|}{\|s^*[q]\|} = \frac{\|x^*[p]\|}{\|s^*[p]\|} \quad \text{for every } 0 \neq [q] \leq [p]$$

Next, we shall prove that there exist two positive constant A and B such that for every elements x and y in $S \cdot E$

$$(13) \quad A \leq \frac{\|x^*[p]\|}{\|y^*[q]\|} \leq B,$$

where $\xi > 0$, $x = \xi[p]s + u$, $y = \xi[q]s + v$, $[p]u = [q]v = 0$, $\|[p]s\| = \|[q]s\|$ and $0 \neq u, v \in E$.

If such constants do not exist, on account of (12), there exist some elements x_n and y_n in $S \cdot E$, which satisfy the following relations:

$$0 < x_n = \xi_n [p_n] s + \eta_n b_n, \quad b_n \in S \cdot E, \quad [p_n] b_n = 0,$$

$$0 < y_n = \xi_n [q_n] s + \zeta_n d_n, \quad d_n \in S \cdot E, \quad [q_n] d_n = 0,$$

$$1 \geq \|\xi_n [p_n] s\| = \|\xi_n [q_n] s\| = t_n \downarrow_{n=1}^{\infty}, \quad \xi_n > 0$$

and

$$\|y_n^* [q_n]\| = g(n) \|x_n^* [p_n]\| \quad \text{with} \quad g(n) \uparrow_{n=1}^{\infty} + \infty.$$

For simplicity, we put $[p_n] s / \|[p_n] s\| = a_n$, $[q_n] s / \|[q_n] s\| = c_n$, $X_n = (a_n, x_n^*)$ and $Y_n = (c_n, y_n^*)$. For the represented functions $\eta = \eta_n(t)$ and $\zeta = \zeta_n(t)$ of the indicatrices $C(a_n, b_n)$ and $C(c_n, d_n)$ respectively, as is shown in (6), we have then

$$\left[\frac{d\eta_n}{dt} \right]_{t=t_n} = -\frac{(b_n, x_n^*)}{X_n} \quad \text{and} \quad \left[\frac{d\zeta_n}{dt} \right]_{t=t_n} = -\frac{(d_n, y_n^*)}{Y_n}$$

and hence

$$0 \leq \left[-\frac{d\zeta_n}{dt} \right]_{t=t_n} = \frac{1-g(n)}{\zeta_n(t_n) \cdot X_n \cdot g(n)} + \frac{\eta_n(t_n)}{\zeta_n(t_n)} \left[-\frac{d\eta_n}{dt} \right]_{t=t_n},$$

because $t_n X_n + \eta_n(t_n)(b_n, x_n^*) = t_n Y_n + \zeta_n(t_n)(d_n, y_n^*) = 1$ and $Y_n = g(n) X_n$ by condition (*) in the theorem.

On the other hand, it is easily seen that for enough large n ,

$$1 - t_n \leq \eta_n(t_n), \quad \zeta_n(t_n) \leq 1, \quad 0 \leq \left[-\frac{d\eta_n}{dt} \right]_{t=t_n} \leq 1, \quad 0 < Y_n = X_n \cdot g(n)$$

and $\lim_{n \rightarrow \infty} (1-g(n)) = -\infty$. Consequently, we have

$$0 \leq \left[-\frac{d\zeta_n}{dt} \right]_{t=t_n} \leq \frac{1-g(n)}{(1-t_n) Y_n} + \frac{1}{1-t_n} < 0$$

for enough large n , which is impossible. Thus, there exists a constant $A > 0$ satisfying (13). We may be able to prove similarly the existence of B in (13). By (12), (13) and the definition of $f(\xi)$, we can see that Lemma 1 is verified for $\beta = B$.

LEMMA 2. *The function $f(\xi)$ defined in (9) is a real-valued, non-decreasing function in $\xi \geq 0$ and more $f(\xi) > 0$ for $\xi > 0$.*

Proof. It is evident, by Lemma 1, that $f(\xi)$ is real-valued and $f(\xi) > 0$ for $\xi > 0$ from the remark for the definition of $f(\xi)$. Suppose $0 < \xi_1 < \xi_2$. We choose a projector $[p]$ such that $0 < \|\xi_i [p] s\| \leq 1$ ($i = 1, 2$). Moreover, we consider $x_i \in S \cdot E$ ($i = 1, 2$) such that

$$x_i = \xi_i [p] s + \sum_{k=1}^n \eta_k [q_k] s + \eta(\xi_i) [q] s,$$

where $[p]$, $[q_k]$ ($k = 1, 2, \dots, n$) and $[q]$ are mutually orthogonal. Then, if we fix η_k ($k = 1, 2, \dots, n$), the represented functions $\eta(\xi_i) \|[q] s\| = h_i(\xi_i, \eta_1, \dots, \eta_n)$ are differentiable at ξ_i ($i = 1, 2$) respectively; namely, derivatives $\eta'(\xi_i)$ exist by Lemma A. Therefore, by Lemma B, we have

$$\left(\frac{[p] s}{\|[p] s\|}, x_1^* \right) \leq \left(\frac{[p] s}{\|[p] s\|}, x_2^* \right).$$

Hence, in virtue of the condition (*), we have

$$\frac{\|x_1^* [p]\|}{\|s^* [p]\|} \leq \frac{\|x_2^* [p]\|}{\|s^* [p]\|} \quad \text{and more} \quad \frac{\|x^* [p_1]\|}{\|s^* [p_1]\|} = \frac{\|x^* [p_2]\|}{\|s^* [p_2]\|}$$

if $0 < \|\xi_i [p_j] s\| \leq 1$ and $[p_2] \leq [p_1]$, for each element $x = \xi_1 [p_1] s + \sum \zeta_k [r_k] s \in S \cdot E$ by (12). Accordingly, when we choose $0 < \eta < 1$ such that $y = \xi_2 [p_2] s + \eta \cdot \sum \zeta_k [r_k] s$ belongs in $S \cdot E$ (this is possible, on account of (12), by taking $[p_2]$ such that $\|[p_2] s\|$ is enough small) we obtain, by Lemma 2,

$$\frac{\|x^* [p_1]\|}{\|s^* [p_1]\|} = \frac{\|x^* [p_2]\|}{\|s^* [p_2]\|} \leq \frac{\|y^* [p_2]\|}{\|s^* [p_2]\|}.$$

Therefore, we have

$$\begin{aligned} f(\xi_1) &= \sup \left\{ \frac{\|x^* [p]\|}{\|s^* [p]\|}; x \in S \cdot E \text{ and } [p] x = \xi_1 [p] s \right\} \\ &\leq \sup \left\{ \frac{\|y^* [p]\|}{\|s^* [p]\|}; y \in S \cdot E \text{ and } [p] y = \xi_2 [p] s \right\} = f(\xi_2). \end{aligned}$$

LEMMA 3. *For the convex function*

$$M(\xi) = \int_0^{\xi} f(t) dt,$$

there exists a convex function $\Phi(\xi)$, equivalent to $M(\xi)$, such that

- (i) *the derivative of $\Phi(\xi)$ is continuous,*
- (ii) $\lim_{\xi \rightarrow +0} \Phi(\xi)/\xi = 0$ and $\lim_{\xi \rightarrow +\infty} \Phi(\xi)/\xi = +\infty$,
- (iii) $\Phi(\xi) > 0$ for $\xi > 0$.

Proof. Putting

$$(14) \quad \Phi(\xi) = \int_0^{\xi} \frac{M(t)}{t} dt \quad \text{for} \quad \xi \geq 0,$$

we have

$$\frac{1}{2} M\left(\frac{1}{2}\xi\right) \leq \Phi(\xi) \leq M(\xi) \quad \text{for} \quad \xi \geq 0$$

so that $\Phi(\xi)$ is equivalent to $M(\xi)$. It is evident that Φ satisfies (i) and (iii). In order to prove that Φ satisfies (ii), it will suffice to prove that

$$\lim_{\xi \rightarrow +0} f(\xi) = 0 \quad \text{and} \quad \lim_{\xi \rightarrow +\infty} f(\xi) = +\infty.$$

For $0 < \xi < 1$, choosing $w_\xi = \xi[p]s + \eta(\xi)[q]s \in S \cdot E$, with $[p][q] = 0$, we have

$$\begin{aligned} \lim_{\xi \rightarrow +0} f(\xi) &= \lim_{\xi \rightarrow +0} \frac{\|x_\xi^*[p]\|}{\|s^*[p]\|} = \lim_{\xi \rightarrow +0} \frac{([p]s, w_\xi^*)}{\|s^*[p]\|} \\ &= ([p]s, \frac{([q]s)^*}{\|[q]s\|}) / \|s^*[p]\| = 0. \end{aligned}$$

Next, taking $w_\xi = \xi[p_\xi]s \in S \cdot E$ for each $\xi > 1$, it follows from the property (v) for R that $\lim_{\xi \rightarrow +\infty} \|s^*[p_\xi]\| = 0$. Therefore, we have, by Lemma 1,

$$\lim_{\xi \rightarrow +\infty} f(\xi) \geq \lim_{\xi \rightarrow +\infty} \frac{\|x_\xi^*[p_\xi]\|}{\|s^*[p_\xi]\|} = \lim_{\xi \rightarrow +\infty} \frac{1}{\|s^*[p_\xi]\|} = +\infty.$$

4. The proof of Theorem. We shall make use of the spectral theory of H. Nakano [12; §§ 8-13 and §§ 20-23] and [13; Chap. III]. Therefore, we restate at the moment several results obtained by H. Nakano.

Let \mathcal{E} be the proper space of R , i.e., the compact Hausdorff space consisting of all maximal ideals ⁽¹⁾ \mathcal{P} of projectors in R with a neighbourhood system $\mathcal{J} = \{U_{[x]}; x \in R\}$, where $U_{[x]} = \{\mathcal{P} \in \mathcal{E}; [x] \in \mathcal{P}\}$. Then, each $U_{[x]}$ is both open and closed in \mathcal{E} , and \mathcal{J} forms a Boolean algebra with respect to the set operation, i.e.,

$$U_{[x]} \cup U_{[y]} = U_{[[x] \vee [y]]} \quad \text{and} \quad U_{[x]} U_{[y]} = U_{[xy]} \quad [12; p. 32].$$

For $x \in R$, the function $(x/s, \mathcal{P})$ on \mathcal{E} is defined by

$$\left(\frac{x}{s}, \mathcal{P}\right) = \begin{cases} \lambda & \text{if } \mathcal{P} \in \prod_{\rho > 0} (U_{[x_{\lambda+\rho}]} - U_{[x_{\lambda-\rho}]}) \\ +\infty & \text{if } \mathcal{P} \in \prod_{-\infty < \lambda < +\infty} (\mathcal{E} - U_{[x_\lambda]}) \\ -\infty & \text{if } \mathcal{P} \in \prod_{-\infty < \lambda < +\infty} U_{[x_\lambda]}, \end{cases}$$

where $[x_\lambda] = [(\lambda s - x)^+]$, and is called the relative spectrum [13; Theorem 23.3].

For this function, we can see that

LEMMA 4. (i) $(x/s, \mathcal{P})$ is almost finite, i.e., finite in an open dense set in \mathcal{E} , and is continuous ⁽²⁾ [13; Theorems 19.2 and 19.3];

⁽¹⁾ The set of projectors \mathcal{P} is called an ideal, if (i) $\mathcal{P} \neq 0$, (ii) $\mathcal{P} \supseteq [x]$ and $[x] < [y]$ imply $[y] \in \mathcal{P}$, (iii) $\mathcal{P} \supseteq [x]$, $[y]$ implies $[x][y] \in \mathcal{P}$, where $[x][y]$ means $[x] \cap [y]$.

⁽²⁾ In the case $(x/s, \mathcal{P}_0) = +\infty$ (or $-\infty$), the continuity means that for any real number $\lambda > 0$, there exists a nbd. $U_{[q]} \supseteq \mathcal{P}_0$ such that $(x/s, \mathcal{P}) > \lambda$ (or $< -\lambda$) for all $\mathcal{P} \in U_{[q]}$.

(ii) $(x/s, \mathcal{P}) = ([p]x/s, \mathcal{P})$ on $U_{[p][x]}$ for any projector $[p]$ [13; Theorem 18.4];

(iii) the set $\{(x/s, \mathcal{P}); x \in R\}$ is linear and lattice isomorphic to R [13; Theorem 18.5-Theorem 18.10].

For a bounded continuous function $f(\mathcal{P})$ on $U_{[p]}$, the integral of $f(\mathcal{P})$ by $x \in R$, denoted by $\int_{[p]} f(\mathcal{P}) d\mathcal{P}x$, is defined as a limit of partial sums

$$\sum_{i=1}^{n_i} f(\mathcal{P}_{ij}) [p_{ij}]x$$

for every sequence of orthogonal partitions $\{\{p_{ij}\}\}$ of $[p]$ such that

$$\text{Osc } f(\mathcal{P}) \leq \varepsilon_i \quad (j = 1, 2, \dots, n; i = 1, 2, \dots), \quad \lim_{i \rightarrow \infty} \varepsilon_i = 0$$

and for arbitrary $\mathcal{P}_{ij} \in U_{[p_{ij}]}$.

For an unbounded continuous function $f(\mathcal{P})$ on $U_{[p]}$, if there exists an increasing sequence of bounded continuous functions $f_n(\mathcal{P})$ on $U_{[p]}$ such that

$$\lim_{n \rightarrow \infty} f_n(\mathcal{P}) = f(\mathcal{P}) \quad \text{and} \quad \lim_{n \rightarrow \infty} \int_{[p]} f_n(\mathcal{P}) d\mathcal{P}x$$

exists, then we shall say that $f(\mathcal{P})$ is integrable by x on $U_{[p]}$ and denote this limit by $\int_{[p]} f(\mathcal{P}) d\mathcal{P}x$. We have, as an integral representation,

LEMMA 5 [13; Theorems 21.1 and 21.2]. For any $a \in R$, $(a/s, \mathcal{P})$ is integrable by s and

$$a = \int_{[s]} \left(\frac{a}{s}, \mathcal{P}\right) d\mathcal{P}s.$$

Conversely, if a continuous function $f(\mathcal{P})$ is integrable by s and

$$b = \int_{[s]} f(\mathcal{P}) d\mathcal{P}s,$$

then $f(\mathcal{P}) = (b/s, \mathcal{P})$ for all $\mathcal{P} \in \mathcal{E}$.

For $x \in R$ and $\bar{a} \in \bar{R}$, considering $([p]x, \bar{a})$ as a measure of $U_{[p]}$, we can define integral of continuous functions $f(\mathcal{P})$ on $U_{[p]}$ by (x, \bar{a}) , denoted by

$$\int_{U_{[p]}} f(\mathcal{P}) (d\mathcal{P}x, \bar{a}).$$

This integral has been introduced in [11; § 4 and § 5] and the following facts are obtained.



LEMMA 6 [11; § 4, Hilfsatz 4.22] [12; Theorem 21.10]. For $x \in R$, $(x/s, \mathcal{P})$ is integrable by (s, \bar{a}) for any $\bar{a} \in \bar{R}$, and we have

$$([p]x, \bar{a}) = \int_{U_{[p]}} \left(\frac{x}{s}, \mathcal{P} \right) (d\mathcal{P}s, \bar{a}).$$

LEMMA 7. (i) For $0 \neq \bar{a} \in \bar{R}$,

$$\lim_{[p] \rightarrow \mathcal{P}} \frac{([p]x, \bar{a})}{([p]s, \bar{a})} = \left(\frac{x}{s}, \mathcal{P} \right) \quad \text{for } \mathcal{P} \in U_{[p]} \cdot C_{\bar{a}} \text{ }^{(13)},$$

namely,

$$\inf_{U_{[p]}, \mathcal{P}} \left\{ \sup_{0 \neq [y] \leq [p]} \frac{([y]x, \bar{a})}{([y]s, \bar{a})} \right\} = \sup_{U_{[p]}, \mathcal{P}} \left\{ \inf_{0 \neq [y] \leq [p]} \frac{([y]x, \bar{a})}{([y]s, \bar{a})} \right\} = \left(\frac{x}{s}, \mathcal{P} \right)$$

[13; Theorem 54.3];

(ii) for any $a, b \in R$, there exists

$$\lim_{[p] \rightarrow \mathcal{P}} \frac{([p]x, \bar{b})}{([p]x, \bar{a})} = g(\mathcal{P}) \quad \text{for } \mathcal{P} \in U_{[p]} \cdot C_{\bar{a}}$$

and the limit is independent from $x \in R$ [13; Theorem 51.5].

The above limit $g(\mathcal{P})$ is denoted by $(\bar{b}/\bar{a}, \mathcal{P})$ and integrable by (y, \bar{a}) for each $y \in R$ [13; Theorem 51.8].

LEMMA 8 [11; 4, Hilfsatz 4.23] [12; Theorem 21.11]. If $f(\mathcal{P})$ is integrable by (b, \bar{a}) in $U_{[p]}$, then $f(\mathcal{P}) (b/s, \mathcal{P})$ is integrable by (s, \bar{a}) in $U_{[p]}$ and

$$\int_{U_{[p]}} f(\mathcal{P}) (d\mathcal{P}b, \bar{a}) = \int_{U_{[p]}} f(\mathcal{P}) \left(\frac{b}{s}, \mathcal{P} \right) (d\mathcal{P}s, \bar{a}).$$

Now, we consider such a completely additive measure μ on $(\mathcal{E}; \mathcal{F})$

as

$$(15) \quad \mu(U_{[p]}) = ([p]s, s^*).$$

Suppose that $x \in S \cdot E$ with $x = \sum_{i=1}^n \xi_i [p_i]s$ where $[p_i]s$ are mutually orthogonal and $\xi_i \neq 0$ ($i = 1, 2, \dots, n$). For such a ξ_i , we take a projector $[p]$ such that

$$0 < \|\xi_i [p]s\| \leq 1 \quad \text{and} \quad [p] \leq [p_i].$$

By Lemma 1 and condition (*), we have

$$(16) \quad \frac{([p]x, x^*[p])}{([p]s, s^*[p])} \leq |\xi_i| f(|\xi_i|) \leq \beta \frac{([p]x, x^*[p])}{([p]s, s^*[p])}.$$

⁽¹³⁾ $C_{\bar{a}} = \mathcal{E} - \bigcup_{\bar{a}[p]=0} U_{[p]}.$

Therefore, we have, by Lemma 7,

$$\lim_{[p] \rightarrow \mathcal{P}} \frac{([p]x, x^*[p])}{([p]s, s^*[p])} = \left(\frac{x}{s}, \mathcal{P} \right) \left(\frac{x^*}{s^*}, \mathcal{P} \right) \quad \text{for } \mathcal{P} \in U_{[p]} \cdot \mathcal{E},$$

so that

$$(17) \quad \left(\frac{x}{s}, \mathcal{P} \right) \left(\frac{x^*}{s^*}, \mathcal{P} \right) \leq |\xi_i| f(|\xi_i|) \leq \beta \left(\frac{x}{s}, \mathcal{P} \right) \left(\frac{x^*}{s^*}, \mathcal{P} \right) \quad \text{for } \mathcal{P} \in U_{[p_i]}.$$

On the other hand, $(x/s, \mathcal{P}) = \xi_i$ for $\mathcal{P} \in U_{[p_i]}$ ($i = 1, 2, \dots, n$) and by Lemma 8

$$\int_{\mathcal{E}} \left(\frac{x}{s}, \mathcal{P} \right) \left(\frac{x^*}{s^*}, \mathcal{P} \right) (d\mathcal{P}s, s^*) = \int_{\mathcal{E}} \left(\frac{x}{s}, \mathcal{P} \right) (d\mathcal{P}s, x^*) = (x, x^*) = 1.$$

Consequently, on account of (15) and (17), we have

$$(18) \quad 1 \leq \int_{\mathcal{E}} \left| \left(\frac{x}{s}, \mathcal{P} \right) \right| f \left(\left| \left(\frac{x}{s}, \mathcal{P} \right) \right| \right) d\mu \leq \beta.$$

For $\Phi(\xi)$ finding in Lemma 3, there exist two constants $0 < \gamma < \delta < +\infty$ such that $|\xi|f(|\xi|) \leq \Phi(\delta \cdot |\xi|)$ and $\Phi(\gamma|\xi|) \leq |\xi|f(|\xi|)$, because $|\xi|f(|\xi|)$ is equivalent to $M(|\xi|)$. Consequently,

$$(19) \quad 1 \leq \int_{\mathcal{E}} \Phi \left(\delta \left| \left(\frac{x}{s}, \mathcal{P} \right) \right| \right) d\mu \quad \text{and} \quad \int_{\mathcal{E}} \Phi \left(\gamma \left| \left(\frac{x}{s}, \mathcal{P} \right) \right| \right) d\mu \leq \beta$$

for any $x \in S \cdot E$.

In [8], we prove that for any $0 \neq x \in R$ there exists a sequence of step elements $x_n \in E$ such that $0 \leq x_n \uparrow_{n=1}^{\infty} |x|$. Hence, by the Lebesgue's bounded sequence theorem,

$$\lim_{n \rightarrow \infty} \int_{\mathcal{E}} \Phi \left(\left(\frac{x_n}{s}, \mathcal{P} \right) \right) d\mu = \int_{\mathcal{E}} \Phi \left(\left| \left(\frac{x}{s}, \mathcal{P} \right) \right| \right) d\mu$$

so that, from (19),

$$(20) \quad 1 \leq \lim_{n \rightarrow \infty} \int_{\mathcal{E}} \Phi \left(\frac{\delta}{\|x_n\|} \left(\frac{x_n}{s}, \mathcal{P} \right) \right) d\mu = \int_{\mathcal{E}} \Phi \left(\frac{\delta}{\|x\|} \left| \left(\frac{x}{s}, \mathcal{P} \right) \right| \right) d\mu$$

and similarly

$$(21) \quad \int_{\mathcal{E}} \Phi \left(\frac{\gamma}{\|x\|} \left| \left(\frac{x}{s}, \mathcal{P} \right) \right| \right) d\mu \leq \beta.$$

Thus, the function space $\Lambda \equiv \{(x/s, \mathcal{P}); x \in R\}$ comes to a modular space, with the modular

$$\varrho(x) = \int_{\mathcal{E}} \Phi \left(\left| \left(\frac{x}{s}, \mathcal{P} \right) \right| \right) d\mu,$$

which is topologically isomorphic to R , that is, for the modular norm

$$\left\| \left(\frac{x}{s}, \mathcal{P} \right) \right\| = \inf_{e^{(x)} \leq 1} \frac{1}{|\xi|},$$

it follows that $\|x\|/\delta \leq \|(x/s, \mathcal{P})\| \leq \beta \|x\|/\gamma$ for each $x \in R$.

Therefore, the modular norm $\|\cdot\|$ on A is continuous (by the continuity of $\|\cdot\|$ on R ⁽¹⁴⁾) and A is non-atomic (by the non-atomicity of R). Consequently, the modular ϱ on A is *finite* ([1; p. 62] and [9; § 10]), i.e., $\varrho(x) < +\infty$ for every $x \in A$.

These facts show that R is topologically isomorphic to a subspace A of the Orlicz space $L_{\Phi}^*(\mathcal{E}, \mu)$, however, we can verify that Φ satisfies the (Δ_2) -condition, so we know the inclusion $L_{\Phi}^*(\mathcal{E}, \mu) \subset A$; by the same method as in the end of the proof of the theorem in [7; p. 150 and p. 580]. In what follows, we shall only prove that Φ satisfies the (Δ_2) -condition. By property (v) for R , which is described in section 2, there exists a positive integer k_0 such that

$$\|[q_i]s\| \leq \frac{1}{2} \|[p]s\| \quad (i = 1, 2, \dots, k_0) \text{ for any projector } [p]$$

and for any orthogonal partition

$$[p]s = \sum_{i=1}^{k_0} [q_i]s$$

with $\|[q_1]s\| = \|[q_2]s\| = \dots = \|[q_{k_0}]s\|$. (The possibility of such an orthogonal partition arises from the facts that R is non-atomic and has the continuous norm). We have therefore

$$\begin{aligned} \|[p]s\| \cdot \|s^*[p]\| &= ([p]s, s^*[p]) = \sum_{i=1}^{k_0} ([q_i]s, s^*[q_i]) \\ &= \sum_{i=1}^{k_0} \|[q_i]s\| \cdot \|s^*[q_i]\| \leq \frac{1}{2} \|[p]s\| \cdot \sum_{i=1}^{k_0} \|s^*[q_i]\| \end{aligned}$$

and hence

$$\|s^*[p]\| \leq \frac{1}{2} \sum_{i=1}^{k_0} \|s^*[q_i]\|.$$

On the other hand, we have, by (13),

$$A \leq \frac{\|s^*[x]\|}{\|s^*[y]\|} \leq B$$

for non-zero projectors $[x], [y]$ with $[x][y] = 0$ and $\|[x]s\| = \|[y]s\|$. Accordingly, we have

$$(22) \quad \|s^*[p]\| \leq \frac{k_0 B}{2} \|s^*[q_i]\| \quad (i = 1, 2, \dots, k_0).$$

⁽¹⁴⁾ See the footnote (*).

Now, for any $\xi > 1$, we take a projector $[p_\xi]$ satisfying $\|\xi[p_\xi]s\| = 1$ and use $[p_\xi]$ instead of $[p]$ in (22). Then, for the orthogonal partition

$$[p_\xi]s = \sum_{i=1}^{k_0} [q_i]s \quad \text{with} \quad \|[q_1]s\| = \|[q_2]s\| = \dots = \|[q_{k_0}]s\|,$$

we have

$$\|2\xi[q_i]s\| \leq 1 \quad (i = 1, 2, \dots, k_0).$$

Therefore, considering $x = 2\xi[q_1]s + \eta[r]s \in S \cdot E$, where $[r]$ is a projector with $[q_1][r] = 0$, we have

$$\begin{aligned} f(2\xi) &\leq \beta \frac{\|x^*[q_1]\|}{\|s^*[q_1]\|} \quad (\text{by Lemma 1}) \\ &\leq \beta \frac{1}{\|s^*[q_1]\|} \\ &\leq \frac{2\beta}{Bk_0} \frac{1}{\|s^*[p_\xi]\|} \quad (\text{by (22)}) \\ &= \frac{2\beta}{Bk_0} \cdot \frac{\|(\xi[p_\xi]s)^*[p_\xi]\|}{\|s^*[p_\xi]\|} \\ &\leq \frac{2\beta}{Bk_0} f(\xi) \quad (\text{by Lemma 1}). \end{aligned}$$

Namely, we have

$$f(2\xi) \leq \frac{2\beta}{Bk_0} f(\xi) \quad \text{for all } \xi > 1$$

and hence $M(\xi)$ in Lemma 3 satisfies the (Δ_2) -condition and consequently $\Phi(\xi)$ satisfies also the (Δ_2) -condition, because $\Phi(\xi)$ is equivalent to $M(\xi)$.

Thus, the normed lattice R having the properties (i)-(v) is topologically isomorphic to the Orlicz space $L_{\Phi}^*(\mathcal{E}, \mu)$. The theorem is proved.

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A norm satisfying the Bernstein condition

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In the research that recently culminated ([1], [3], [4]) in the proof that all separable infinite-dimensional Fréchet spaces are homeomorphic, one step (not however used in that proof) was the introduction into e_0 of a new norm, equivalent to the original norm but in addition satisfying the "Bernstein condition". Bessaga [2] gives a rather complicated construction and proof, communicated to him by Kadets. The purpose of the present note is to point out that the very simple norm

$$\| |x| \| = \|x\| + \sum_{i=1}^{\infty} a_i |x_i| \quad \text{for } x = (x_i) \in e_0,$$

where $\sum a_i$ is any fixed convergent series of positive numbers, will serve the purpose equally well. In view of the inequalities

$$\|x\| \leq \| |x| \| \leq \left(1 + \sum_{i=1}^{\infty} a_i\right) \|x\|$$

it is obvious that $\| | \cdot \|$ is an admissible norm, equivalent to $\| \cdot \|$, and it remains to be shown that it satisfies the Bernstein condition. Thus, we have to prove the following

THEOREM. *If $x_i \geq 0$, $y_i \geq 0$ ($i = 1, 2, \dots$), $x_i \rightarrow 0$, $y_i \rightarrow 0$, and*

$$(1) \quad \sup_{i \geq j} x_i + \sum_{i=j}^{\infty} a_i x_i = \sup_{i \geq j} y_i + \sum_{i=j}^{\infty} a_i y_i = \delta_j \quad (\text{say})$$

for $j = 1, 2, \dots$, then $x_i = y_i$ for all $i = 1, 2, \dots$

Proof. Suppose not. If k is the first index for which $x_k \neq y_k$, and say $x_k > y_k$, then the inequality $x_i \geq y_i$ cannot hold for all $i \neq k$, otherwise (1) would fail for $j = 1$. Hence there exist indices m and n such that

$$1 \leq m < n, \quad x_m > y_m, \quad x_n < y_n, \quad \text{and } x_i = y_i \text{ for } m < i < n.$$