

## The isomorphic problem of envelopes

by

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**Abstract.** It is shown that there is a separable Banach space  $X$  which has no separable isomorphic envelope, i.e. there is no separable space  $Y$  such that whenever  $Z$  is separable and finitely representable in  $X$ ,  $Z$  embeds isomorphically into  $Y$ . This strengthens Stern's solution to the (isometric) problem of envelopes posed by Lindenstrauss and Pełczyński.

**1. Introduction.** The notion of an envelope of a Banach space was introduced by Lindenstrauss and Pełczyński in [6]: A Banach space  $Y$  is an *envelope* of a Banach space  $X$  if  $Y$  is finitely representable in  $X$  and each space  $Z$ , which is finitely representable in  $X$  and whose density character does not exceed that of  $Y$ , embeds isometrically into  $Y$ . Let us recall that, given  $\lambda \geq 1$ , a space  $Y$  is said to be *finitely  $\lambda$ -representable in  $X$*  if for each  $\varepsilon > 0$  and each finite-dimensional subspace  $F \subset Y$  there exists a subspace  $E \subset X$  satisfying  $d(E, F) < \lambda + \varepsilon$ , where  $d$  denotes the Banach–Mazur distance.  $Y$  is called to be *finitely representable in  $X$*  if it is finitely 1-representable. The *density character* of a space  $X$  is the least cardinal  $\kappa$  such that  $X$  possesses a dense subset of power  $\kappa$ .

Lindenstrauss and Pełczyński [6] proved that  $L_p$  is an envelope of  $l_p$  ( $1 \leq p < \infty$ ) and posed the problem whether every separable Banach space has a separable envelope. This problem was solved by Stern [10] who showed that there exists an equivalent norm on  $l_2$  arbitrarily close to the original one so that the resulting space  $X$  has no separable envelope.

Clearly, the notion of an envelope is an isometric one, but it has a natural isomorphic counterpart: Let us say that a Banach space  $Y$  is an *isomorphic envelope* of a space  $X$  if  $Y$  is finitely representable in  $X$  and each space  $Z$  which is finitely representable in  $X$  and whose density character does not exceed that of  $Y$  embeds isomorphically into  $Y$ .

Note that formally one could still replace the phrase “finitely representable” by “finitely  $\lambda$ -representable for some  $\lambda$ ”, but this would not lead to essential changes. Indeed, a Banach space  $Y$  which is finitely  $\lambda$ -representable in  $X$  is  $\lambda$ -isomorphic to a space which is finitely (1-)representable in  $X$ .

Roughly speaking, a separable envelope of  $X$  is an isometrically universal member within the class of all separable “local subspaces” of  $X$ , while a separable isomorphic envelope is an isomorphically universal member of the same class.

With the definition above, the isomorphic problem of envelopes arises: Does every separable Banach space have a separable isomorphic envelope? It follows from the results of [6] that each separable  $\mathcal{L}_p$ -space ( $1 \leq p \leq \infty$ ) has a separable isomorphic envelope. So do all separable subspaces of  $\mathcal{L}_p$ -spaces for  $2 \leq p < \infty$  since each such space  $X$  is either isomorphic to  $l_2$  or contains an isomorphic copy of  $l_p$  (cf. [4], [6]). In the latter case  $l_p$  is finitely representable in  $X$  ([5]) and  $L_p$  will be an isomorphic envelope of  $X$ .

The space constructed by Stern [10] has an isomorphic envelope, because it is isomorphic to a Hilbert space. Moreover, his method is based essentially on the metric geometry of  $l_2$  and does not carry over to the isomorphic context.

The aim of this paper is to show that there exists a separable Banach space without separable isomorphic envelope. The space we present has a simple representation: It is an  $l_r$ -sum of  $l_p$ -spaces. This way we also get an alternative counter-example to the isometric problem. Our proof involves ultrapowers of Banach spaces, which enable us to describe the structure of a possible envelope (this was also used in [10]), and the local incomparability of  $L_p$ -spaces for different  $p > 2$ , established in [9].

We now introduce some notation. Given  $p$ ,  $1 \leq p \leq \infty$ , a set  $I$  and a family of Banach spaces  $(X_i)_{i \in I}$ , we denote by  $(\sum_{i \in I} X_i)_p$  the space of all families  $(x_i)_{i \in I}$  with  $x_i \in X_i$  and  $\|(x_i)\| = (\sum_{i \in I} \|x_i\|^p)^{1/p} < \infty$  ( $\|(x_i)\| = \sup_{i \in I} \|x_i\| < \infty$  if  $p = \infty$ ). If  $I = N$  and  $X_i \equiv X$ , we use the notation  $l_p(X)$ . Furthermore, given a Banach space  $X$  and a  $\sigma$ -additive measure  $\mu$  on a measure space  $(\Omega, \mathcal{E})$ , we denote by  $L_p(\mu, X)$  the space of  $X$ -valued  $\mu$ -measurable  $p$ th power integrable functions. We write  $L_p(X)$  if  $\mu$  is the Lebesgue measure on  $[0, 1]$ .

Next recall the definition of an ultrapower, introduced in [2]: Let  $U$  be an ultrafilter on a set  $I$ , and let  $(X_i)_{i \in I}$  be a family of Banach spaces. Denote by  $N_U$  the closed subspace of  $(\sum_{i \in I} X_i)_\infty$  which consists of all families  $(x_i)$  satisfying  $\lim_U \|x_i\| = 0$ . Then the *ultraproduct*  $(X_i)_U$  is defined to be the quotient space  $(\sum_{i \in I} X_i)_\infty / N_U$ , equipped with the usual quotient norm. If  $(x_i)_U$  denotes the equivalence class determined by  $(x_i)$ , then the norm can be computed as  $\|(x_i)_U\| = \lim_U \|x_i\|$ . If all of the spaces  $X_i$  are identical with some  $X$ , we speak of an *ultrapower*,  $(X)_U$ . Given operators  $T_i: X_i \rightarrow Y_i$  with  $\sup_I \|T_i\| < \infty$ , we can define their ultrapower

$(T_i)_U: (X_i)_U \rightarrow (Y_i)_U$  in a canonical way by setting  $(T_i)_U(x_i)_U = (T_i x_i)_U$ . Finally, we say that an ultrafilter  $U$  on a set  $I$  is *countably incomplete* if there exists a sequence of sets  $D_n \in U$  with  $\bigcap_{n=1}^\infty D_n = \emptyset$ . For the basic facts concerning ultrapowers of Banach spaces we refer to [2], [11] and the survey [3].

**Acknowledgment.** The author thanks Prof. C. Ward Henson for a stimulating discussion on the isomorphic problem of envelopes.

**2. The counter-example.** We first state the main result, which will be proved through a series of lemmas.  $\mathcal{Q}$  denotes the set of rational numbers.

**THEOREM.** Let  $2 < a < b < r < \infty$  and let  $X = (\sum_{a \in [a, b] \cap \mathcal{Q}} l_a)_r$ . Then  $X$  has no separable isomorphic envelope.

Throughout this section  $a, b, r$  and  $X$  will be fixed as defined in the Theorem. The first two lemmas concern the local structure of the subspaces of  $X$  which correspond to subsets of the interval  $[a, b]$ . More precisely, we shall investigate the question whether or not  $l_p$  is finitely representable in these spaces. In this connection we shall frequently use a result of Krivine [5], stating that if, for some  $\lambda$ ,  $l_p$  is finitely  $\lambda$ -representable in a Banach space  $Z$ , then  $l_p$  is finitely representable in  $Z$ . The first lemma is just a reduction result which will simplify the proof of Lemma 2.

**LEMMA 1.** Let  $A \subset [a, b]$  be a closed set and let  $p \in [a, b]$ . Assume that  $l_p$  is finitely representable in  $(\sum_{a \in A} l_a)_r$ . Then there exists an  $s \in A$  such that  $l_p$  is finitely representable in  $l_r(l_s)$ .

**Proof.** If  $l_p$  is finitely representable in a direct sum of two Banach spaces, then  $l_p$  is finitely representable in at least one of the summands. Indeed, it is a standard fact, that if a direct sum of two Banach spaces contains an isomorph of  $l_p$ , then so does one of the summands. By means of ultrapowers, this fact is easily localized (cf. [3], Ch. 6 for this kind of argument), and an application of Krivine's result yields the desired statement.

Using this, one can find a sequence  $(A_n)$  of closed subsets of  $A$  such that, for all  $n$ ,  $A_n \supseteq A_{n+1}$ ,  $\text{diam}(A_n) < 1/n$ , and  $l_p$  is finitely representable in  $(\sum_{a \in A_n} l_a)_r$ . Define  $s \in A$  to be the unique common point of the sets  $A_n$ , i.e.  $\{s\} = \bigcap_{n \in N} A_n$ .

Fix  $m \in N$  and  $\varepsilon > 0$ . By a result of Pełczyński and Rosenthal [9], there exists a  $\delta > 0$  (depending on  $m$  and  $\varepsilon$  only) such that the following holds: If  $|q - s| < \delta$ , then every  $m$ -dimensional subspace of  $l_q$  is  $(1 + \varepsilon)$ -isomorphic to a subspace of  $l_s$ . Now choose  $n$  so that  $1/n < \delta$  and let  $E$

be an  $m$ -dimensional subspace of  $(\sum_{q \in A_n} l_q)_r$  with  $d(\mathcal{E}, l_p^m) < 1 + \varepsilon$ . There exist  $m$ -dimensional subspaces  $\mathcal{E}_q \subset l_q$  such that  $\mathcal{E} \subset (\sum_{q \in A_n} \mathcal{E}_q)_r$ . Each of the spaces  $\mathcal{E}_q$  is  $(1 + \varepsilon)$ -isomorphic to some subspace of  $l_s$ , thus  $(\sum_{q \in A_n} \mathcal{E}_q)_r$ , and in particular  $\mathcal{E}$ , are  $(1 + \varepsilon)$ -isomorphic to a subspace of  $l_r(l_s)$ . Consequently,  $l_r(l_s)$  contains a  $(1 + \varepsilon)^2$ -isomorph of  $l_p^m$ . Since  $\varepsilon$  and  $m$  were arbitrary, this concludes the proof.

**LEMMA 2.** *Let  $A \subset [a, b]$  be a closed set and let  $p \in [a, b] \setminus A$ . Then  $l_p$  is not finitely representable in  $(\sum_{q \in A} l_q)_r$ .*

*Proof.* In view of Lemma 1 it suffices to show that for  $p, q \in [a, b]$ ,  $p \neq q$ ,  $l_p$  is not finitely representable in  $l_r(l_q)$ . For technical reasons, we shall actually prove that  $l_p$  is not finitely representable in  $L_r(L_q)$ .

We shall assume the contrary, i.e. for each  $n$  there exists a subspace  $\mathcal{E}_n \subset L_r(L_q)$  with  $\dim \mathcal{E}_n = n$  and

$$(1) \quad d(\mathcal{E}_n, l_p^n) < 1 + 1/n.$$

The elements of  $\mathcal{E}_n$  are vector-valued functions, so let us consider the set of "norm-functions"  $S_n \subset L_r$ :

$$S_n = \{f \in L_r : \text{There exists an } x \in \mathcal{E}_n, x = x(t) \text{ with } \|x(t)\| = f(t) \text{ a.e.}\}.$$

We shall apply the method of weighted  $L_2$ -norms, developed by Pełczyński and Rosenthal in [9], to these sets  $S_n$ . Let  $\Phi$  be the set of all measurable functions  $\varphi$  on  $[0, 1]$  satisfying  $\varphi(t) > 0$  for all  $t \in [0, 1]$  and  $\int \varphi(t) dt = 1$ . First we show that, taken on  $S_n$ , the ratio of the  $L_r$ -norm to weighted  $L_2$ -norms tends to infinity with  $n \rightarrow \infty$ , more precisely

$$(2) \quad \liminf_{n \rightarrow \infty} \sup_{\varphi \in \Phi} \|f\|_{L_r} \cdot \|f \cdot \varphi^{(r-2)/2r}\|_{L_2}^{-1} = \infty.$$

Assume that this is not the case. Then there exist a constant  $C$  and, for each  $n$ , a function  $\varphi_n \in \Phi$  so that for all  $f \in S_n$ ,

$$\|f\|_{L_r} \leq C \|f \cdot \varphi_n^{(r-2)/2r}\|_{L_2}.$$

Let  $\mu_n$  be the probability measure on  $[0, 1]$  defined by  $d\mu_n = \varphi_n dt$ . We get for  $f \in S_n$ ,

$$\begin{aligned} C^{-1} \|f\|_{L_r} &\leq \|f \cdot \varphi_n^{(r-2)/2r}\|_{L_2} = \|f \cdot \varphi_n^{-1/r}\|_{L_2(\mu_n)} \\ &\leq \|f \cdot \varphi_n^{-1/r}\|_{L_q(\mu_n)} \leq \|f \cdot \varphi_n^{-1/r}\|_{L_r(\mu_n)} = \|f\|_{L_r}. \end{aligned}$$

Thus

$$(3) \quad C^{-1} \|f\|_{L_r} \leq \|f \cdot \varphi_n^{-1/r}\|_{L_q(\mu_n)} \leq \|f\|_{L_r} \quad (f \in S_n).$$

We now define an operator  $T_n: \mathcal{E}_n \rightarrow L_q(\mu_n, L_q)$  by setting  $(T_n x)(t) = \varphi_n^{-1/r}(t)x(t)$ , for  $x \in \mathcal{E}_n$ ,  $t \in [0, 1]$ . Then (3) shows that

$$C^{-1} \|x\| \leq \|T_n x\| \leq \|x\| \quad (x \in \mathcal{E}_n).$$

Since  $L_q(\mu_n, L_q)$  is isometric to  $L_q$ , the last inequality together with (1) implies that  $l_p$  is finitely  $\mathcal{O}$ -representable in  $L_q$ . But this is known to be impossible [9]. We have got a contradiction which proves (2).

Now we proceed with the application of the argument from [9]. The proof of Proposition 3.1 of [9] combined with (2) yields the following: For each  $\delta > 0$  and  $m \in \mathbb{N}$  we can find an  $n_0 \in \mathbb{N}$  such that whenever  $n > n_0$ , there exist functions  $f_1, \dots, f_m \in S_n$  of norm one and measurable sets  $A_1, \dots, A_m \subset [0, 1]$  satisfying

$$(4) \quad \int_{A_j} f_i^2 dt > 1 - \delta, \quad \int_{A_j} f_i^2 dt < \delta \quad (i < j, j = 1, \dots, m).$$

Define  $B_j = A_j \setminus \bigcup_{i>j} A_i$ , choose  $x_1, \dots, x_m \in \mathcal{E}_n$  so that  $\|x_j(t)\| = f_j(t)$  (a.e.)

and put  $y_j = \chi_{B_j} x_j$ . The  $y_j$ 's are disjointly supported vector-valued functions in  $L_r(L_q)$ , consequently, they span a subspace isometric to  $l_p^m$ . On the other hand, it follows from (4) that

$$\|x_j - y_j\|_{L_r(L_q)} = \|f_j - \chi_{B_j} f_j\|_{L_r} < (m\delta)^{1/r}.$$

If now  $\delta$  is chosen small enough ( $\delta < (4m)^{-2r}$  will suffice),  $\text{span}(x_j)_{j=1}^m$  is  $(1 + 1/m)$ -isomorphic to  $\text{span}(y_j)_{j=1}^m$ , hence to  $l_p^m$ . Recalling (1) again, we derive that  $l_r$  is finitely representable in  $l_p$ , contradicting e.g. the fact [8] that  $l_p$  and all spaces which are finitely representable in it are of cotype  $p$  while  $l_r$  is not ( $2 < p < r$ , by assumption). This accomplishes the proof of Lemma 2.

Let  $U$  be a non-trivial ultrafilter on  $\mathbb{N}$ . In the next lemma, which is the crucial part of the proof of the Theorem, we shall study isomorphic embeddings of  $l_p$  into  $(X)_U$ . We certainly cannot expect a full description of these embeddings, but we will get some information about the position of  $l_p$ -isomorphs with respect to some natural decomposition of  $(X)_U$ . For this, let us first introduce some more notation. Given a set  $A \subset [a, b]$ , we denote by  $P_A$  the canonical projection of  $X$  onto the subspace corresponding to the sum  $(\sum_{q \in A} l_q)_r$ . The ultrapower of  $P_A$  will be denoted by  $Q_A$ , thus  $Q_A = (P_A)_U$ . Furthermore, if  $(A_n)$  is a sequence of subsets of  $[a, b]$ , we define  $Q_{(A_n)}$  to be the ultraproduct  $(P_{A_n})_U$  of the sequence of projections  $(P_{A_n})$ . It is easy to check that  $Q_A$  and  $Q_{(A_n)}$  are projections, acting in  $X_{(U)}$ .

**LEMMA 3.** *Let  $p \in (a, b)$ , let  $U$  be a non-trivial ultrafilter on  $\mathbb{N}$ , and let  $Z$  be a subspace of  $(X)_U$  isomorphic to  $l_p$ . Then there exists an element*

$z \in Z$  and a sequence of open intervals  $(I_n)$  with  $I_n \subset [a, b]$ ,  $p \in I_n$  and  $\lim \text{diam}(I_n) = 0$ , such that  $Q_{(I_n)} z \neq 0$ .

*Proof.* We shall show that the following statement (\*) holds:

(\*) There exists a  $z \in Z$  and an  $\varepsilon > 0$  such that for each open interval  $I \subset [a, b]$  with  $p \in I$ ,  $\|Q_I z\| > \varepsilon$ .

Once (\*) is verified, the proof of the lemma is completed without difficulty. Indeed, take a sequence of open intervals  $J_k \subset [a, b]$  with  $p \in J_k$  and  $\text{diam}(J_k) < 1/k$  for all  $k$ . Let  $(x_n)$  be a sequence representing  $z \in (X)_U$ , i.e.  $z = (x_n)_U$ . By (\*),  $\|(P_{J_k} x_n)_U\| > \varepsilon$ . This means that for each  $k$  there exists a set  $D_k \subseteq N$ ,  $D_k \in U$  so that

$$(5) \quad \|P_{J_k} x_n\| > \varepsilon \quad (n \in D_k).$$

We may assume without loss of generality that the sequence  $(D_k)$  is decreasing. Since  $U$ , as a non-trivial ultrafilter on  $N$ , is countably incomplete, we may further assume that  $\bigcap_{k=1}^{\infty} D_k = \emptyset$ . Now we define  $I_n = (a, b)$  if  $n \in N \setminus D_1$  and  $I_n = J_k$  if  $n \in D_k \setminus D_{k+1}$ . Then (5) implies  $\|P_{I_n} x_n\| > \varepsilon$  ( $n \in D_1$ ), and we conclude

$$\|Q_{(I_n)} z\| = \|(P_{I_n} x_n)_U\| = \lim_U \|P_{I_n} x_n\| \geq \varepsilon.$$

Finally, it follows that  $\lim \text{diam}(I_n) = 0$ , because  $\text{diam}(I_n) < 1/k$  for all  $n \in D_k$ .

We now turn to the proof of statement (\*). Assume that (\*) does not hold, i.e. for each  $z \in Z$  and each  $\varepsilon > 0$  we can find an open interval  $I \subset [a, b]$  with  $p \in I$  and  $\|Q_I z\| \leq \varepsilon$ . Let  $T$  be an isomorphism from  $l_p$  onto  $Z$ , let  $(z_n)$  be the image under  $T$  of the unit vector basis of  $l_p$ , and put  $\varepsilon = (8 \|T\| \|T^{-1}\|)^{-1}$ . We shall construct by induction a decreasing sequence of relatively open in  $[a, b]$  intervals  $(I_j)$  with  $p \in I_j$  for all  $j$ , and a normalized block-basis  $(u_j)$  of  $(z_n)$  such that for all  $j$ ,

$$(6) \quad \|Q_{[a,b] \setminus I_j} u_j\| \leq \varepsilon \cdot 2^{-j}$$

and

$$(7) \quad \|Q_{I_{j+1}} u_j\| \leq \varepsilon \cdot 2^{-j}.$$

Put  $u_1 = z_1 / \|z_1\|$  and  $I_1 = [a, b]$ . Suppose now  $(I_j)_{j=1}^k$  and  $(u_j)_{j=1}^k$  have been found. By our assumption above, there exists an open interval  $I_{k+1} \subset I_k$  with  $p \in I_{k+1}$  and  $\|Q_{I_{k+1}} u_k\| \leq \varepsilon \cdot 2^{-k}$ . Choose  $m$  so that  $u_1, \dots, u_k \in \text{span}\{z_n: 1 \leq n \leq m\}$ . Suppose that we could not find a  $u_{k+1}$ , or equivalently, that for all  $u \in \text{span}\{z_n: n > m\}$

$$(8) \quad \|Q_{[a,b] \setminus I_{k+1}} u\| > \varepsilon \cdot 2^{-(k+1)} \|u\|.$$

Then the restriction of  $Q_{[a,b] \setminus I_{k+1}}$  to the closure of  $\text{span}\{z_n: n > m\}$  is an isomorphism, which means that  $l_p$  embeds isomorphically into  $\text{Im} Q_{[a,b] \setminus I_{k+1}}$ . It is readily checked that

$$\text{Im} Q_{[a,b] \setminus I_{k+1}} = (\text{Im} P_{[a,b] \setminus I_{k+1}})_U.$$

Therefore  $l_p$  is finitely  $\lambda$ -representable for some  $\lambda$  (and hence finitely representable) in

$$\text{Im} P_{[a,b] \setminus I_{k+1}} = \left( \sum_{Q \in ([a,b] \setminus I_{k+1}) \cap Q} l_Q \right)_r,$$

contradicting Lemma 2. This shows that (8) cannot hold and we can find  $u_{k+1}$  as required. This completes the induction.

Next we define  $v_j = Q_{I_j \setminus I_{j+1}} u_j$ . According to (6) and (7), we have

$$(9) \quad \|u_j - v_j\| \leq \varepsilon \cdot 2^{(j-1)}.$$

As a block-basis of  $(z_n)$ , the sequence  $(u_j)$  is equivalent to the unit vector basis of  $l_p$ . Moreover, its basis constant does not exceed  $\|T\| \|T^{-1}\|$ . By (9), the choice of  $\varepsilon$ , and a well-known perturbation result ([7], 1.a.9),  $(v_j)$  is equivalent to  $(u_j)$ , consequently to the unit vector basis of  $l_p$ .

On the other hand, the projections  $Q_A$  form an " $l_r$ -decomposition" of  $(X)_U$ . Precisely, if  $A_1, \dots, A_m$  are mutually disjoint subsets of  $[a, b]$  and  $x_1 = (x_{1,i})_U, \dots, x_m = (x_{m,i})_U$  are elements of  $(X)_U$ , then

$$\begin{aligned} \left\| \sum_{k=1}^m Q_{A_k} x_k \right\| &= \lim_U \left\| \sum_{k=1}^m P_{A_k} x_{k,i} \right\| \\ &= \lim_U \left( \sum_{k=1}^m \|P_{A_k} x_{k,i}\|^r \right)^{1/r} = \left( \sum_{k=1}^m \|Q_{A_k} x_k\|^r \right)^{1/r}. \end{aligned}$$

A look at the definition of  $(v_j)$  shows now that it must be equivalent to the unit vector basis of  $l_r$ , which is a contradiction. This completes the proof of (\*) and thus of the lemma.

*Proof of the Theorem.* Assume that  $Y$  is a separable isomorphic envelope of  $X$ . Let  $U$  be a non-trivial ultrafilter on  $N$ . By definition,  $Y$  is finitely representable in  $X$ , therefore it is isometric to a subspace of  $(X)_U$  (cf. [3], Th. 6.3). In the sequel we thus assume  $Y \subset (X)_U$ . It is easily seen that for each  $p \in (a, b)$ ,  $l_p$  is finitely representable in  $X$ . Hence  $Y$  contains a subspace isomorphic to  $l_p$ . An application of Lemma 3 shows that there exists an element  $z_p \in Y$  and a sequence of open intervals  $(I_{n,p})$  with  $p \in I_{n,p}$ ,  $I_{n,p} \subset [a, b]$ ,  $\lim \text{diam}(I_{n,p}) = 0$  and  $Q_{(I_{n,p})} z_p \neq 0$ . We denote for simplicity  $Q_{(I_{n,p})} = Q_p$ .

Let  $(y_n)$  be a sequence which is dense in  $Y$ . Then we can find for each  $p \in (a, b)$  an  $n \in N$  such that  $Q_p y_n \neq 0$ . Since the set  $(a, b)$  is unco-

untable, there must be an  $n \in \mathcal{N}$  and an uncountable subset  $A \subset (a, b)$  such that  $Q_p y_n \neq 0$  for all  $p \in A$ . Moreover, using the same argument again, we may also assume the existence of an  $\varepsilon > 0$  such that

$$(10) \quad \|Q_p y_n\| \geq \varepsilon \quad (p \in A).$$

Let us now have a closer look at the projections  $Q_p$ . For  $p_1, \dots, p_m \in (a, b)$  with  $p_i \neq p_j$  ( $i \neq j$ ) and for  $x = (x_n)_U \in (X)_U$  we have

$$\left\| \sum_{i=1}^m Q_{p_i} x \right\| = \left\| \sum_{i=1}^m Q_{(I_{n,p_i})} x \right\| = \lim_U \left\| \sum_{i=1}^m P_{I_{n,p_i}} x_n \right\|.$$

Since the sequences  $(I_{n,p_i})$  converge to  $p_i$  with respect to  $U$ , we can find a set  $D \in U$  such that for all  $n \in D$  the intervals  $I_{n,p_1}, \dots, I_{n,p_m}$  are mutually disjoint. Hence

$$\begin{aligned} \lim_U \left\| \sum_{i=1}^m P_{I_{n,p_i}} x_n \right\| &= \lim_U \left( \sum_{i=1}^m \|P_{I_{n,p_i}} x_n\|^r \right)^{1/r} \\ &= \left( \sum_{i=1}^m \|(P_{I_{n,p_i}} x_n)_U\|^r \right)^{1/r} = \left( \sum_{i=1}^m \|Q_{p_i} x\|^r \right)^{1/r}. \end{aligned}$$

It follows similarly that  $\left\| \sum_{i=1}^m Q_{p_i} \right\| = 1$ .

Returning to (10), we get now

$$\left\| \sum_{i=1}^m Q_{p_i} y_n \right\| \leq \|y_n\| \quad (p_i \in A, p_i \neq p_j \text{ for } i \neq j)$$

and, on the other hand,

$$\left\| \sum_{i=1}^m Q_{p_i} y_n \right\| = \left( \sum_{i=1}^m \|Q_{p_i} y_n\|^r \right)^{1/r} \geq m^{1/r} \varepsilon,$$

which is a contradiction, because  $m$  was arbitrary. This shows that  $X$  cannot have a separable isomorphic envelope.

**3. Remarks.** In contrast to the main result of the previous section, it should be pointed out that for  $1 \leq q, r < \infty$  the space  $l_r(l_q)$  has a separable isomorphic envelope, namely  $L_r(L_q)$ . This can be shown by using uniformity results from [9].

There are some general positive results for higher cardinals which are, however, connected with additional set-theoretic assumptions: An easy modification of the proof of the Theorem (use ultrafilters on bigger sets) yields that each isomorphic envelope of  $X$  is actually of density character  $\geq 2^n$ . This together with the result of Stern ([10], Th. 2) shows that the following three statements are equivalent (in ZFC):

(1) The Continuum Hypothesis.

(2) Each Banach space of density character  $\leq \omega_1$  has an isomorphic envelope of density character  $\leq \omega_1$ .

(3) Each Banach space of density character  $\leq \omega_1$  has an (isometric) envelope of density character  $\leq \omega_1$ .

Stern proved (1)  $\Leftrightarrow$  (3). The implication (1)  $\Rightarrow$  (3) was derived from a model-theoretic result of Keisler (cf. [10], Th. 5 and [1], Ch. 6). In exactly the same manner it can be deduced from [1] (combine Prop. 5.1.6 (vi) and Th. 5.1.16) that if we assume the Generalized Continuum Hypothesis, then each non-separable Banach space  $X$  has an envelope  $Y$  of the same density character as  $X$ .

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Received Mai 7, 1980

(1983)