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The weak Radon-Nikodym property in Banach spaces

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THE WEAK RADON - NIKODYM PROPERTY
IN BANACH SPACES

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Definition 1. A Banach space X has the weak Radon-Nikodym property if every X -valued measure ν on a finite complete measure space (S, Σ, μ) , which is μ -continuous and of σ -finite variation has a Pettis-integrable derivative $f: S \rightarrow X$.

Definition 2. A Banach space X is separably complementable if for every separable space $Y \subset X$ there exists a separable $Z \subset X$ complemented in X and containing Y .

Theorem 1. The following statements concerning X are equivalent:

- (i) X^* has the weak Radon-Nikodym property;
- (ii) given any complete finite measure space (S, Σ, μ) and any weak* scalarly integrable function $f: S \rightarrow X^*$; then there exists a Pettis integrable function $g: S \rightarrow X^*$, which is weak* equivalent to f (i.e. for every $x \in X$ we have, $\langle x, f \rangle = \langle x, g \rangle$ μ -a.e.).

Theorem 2. If X is separably complementable, then the following statements concerning X are equivalent:

- (i) X^* has the weak Radon-Nikodym property;
- (ii) given any complete finite measure space (S, Σ, μ) and any weak* measurable function $f: S \rightarrow X^*$; then f is weak* equivalent to a weakly measurable function;
- (iii) given any complete finite measure space (S, Σ, μ) and any weak* scalarly integrable function $f: S \rightarrow X^*$; then f is weak* equivalent to a Pettis integrable function;

(iv) X does not contain any isomorphic copy of l_1 .

If X is separable then each function f from (ii) is weakly measurable and each f from (iii) is Pettis integrable.

Corollary 1. If X is a subspace of a weakly compactly generated space then X^* has the weak Radon-Nikodym property iff X does not contain any isomorphic copy of l_1 .

Corollary 2. If X is separable, X^* is non-separable and X does not contain any isomorphic copy of l_1 , then given any finite not purely atomic measure space (S, \mathcal{E}, μ) , there exists a Pettis integrable function $f: S \rightarrow X^*$, which is not weak* (and hence also weakly) equivalent to any strongly measurable function $g: S \rightarrow X^*$.

Corollary 3. If X is weak* ω_1 -sequentially dense in X^{**} (i.e. $X^{**} = \bigcup_{\alpha < \omega_1} X_\alpha$, where $X_0 = X$, X_α is the set of all the points from X^{**} which are X^* -limits of sequences from $\bigcup_{\beta < \alpha} X_\beta$ if α is non-limit, and, $X_\alpha = \bigcup_{\beta < \alpha} X_\beta$ if α is a limit ordinal), then X is weak* sequentially dense in X^{**} .

Theorem 3. Let X be such that given any measurable space (S, \mathcal{E}) and any X^* -valued measure $\nu: \mathcal{E} \rightarrow X^*$ of σ -finite variation, the range of ν is a norm separable set. Then, if each norm-separable subspace of X^* is a subspace of a weak* separable subspace of X^* possessing the weak Radon-Nikodym property, then X^* has the weak Radon-Nikodym property.

Definition 3. Let (S, \mathcal{E}, μ) be a finite measure space and let \mathcal{E}_0 be a sub- σ -algebra of \mathcal{E} . If $f: S \rightarrow X$ is a Pettis integrable function, then a weakly measurable, with respect to \mathcal{E}_0 , function $E(f|\mathcal{E}_0): S \rightarrow X$ is said to be a conditional expectation of f with respect to \mathcal{E}_0 if and only if for every $F \in \mathcal{E}_0$ the equality

$$\int_F E(f|\mathcal{E}_0) d\mu = \int_F f d\mu$$

holds.

Theorem 4. Let (S, \mathcal{E}, μ) be complete and let X be a Banach space possessing the weak Radon-Nikodym property. If $f: S \rightarrow X$ is a Pettis integrable function and \mathcal{E}_0 is a sub- σ -algebra of \mathcal{E} containing all the

μ -null sets, then f has a conditional expectation with respect to Σ_0 iff $\nu|_{\Sigma_0}$ is of σ -finite variation, where

$$\nu(E) = \int_E f d\mu, \quad E \in \Sigma.$$

If X has the Radon-Nikodym property then the assumption of the completeness of $\mu|_{\Sigma_0}$ superfluous and, $E(f|\Sigma_0)$ can be taken to be strongly measurable.

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