

Multi-normed spaces

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The lectures are based on a manuscript : ‘Multi-normed spaces’ by H. G. Dales and M. E. Polyakov [2], which is in preparation. Some topics of [2] are not mentioned here. For a version of the manuscript or comments on the topic, please contact

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Full acknowledgements and references are given in this manuscript.

There were also two lectures in Bangalore on ‘Multi-Banach algebras and amenable groups’, by Paul Ramsden. It is hoped that this work will be the basis of a future manuscript [3]; see [6]. Some motivation for the existence of a theory of multi-norms was given in the lectures of Ramsden.

1. Lecture - The axioms

1.1. Some background. The theory of multi-norms given here assumes a background in normal functional analysis, at the level of a masters course; we mention here some notation that we shall use (see also [1]) and a few extra points that may not be covered in such a course.

Linear spaces are always supposed to be over the complex field \mathbb{C} , unless stated otherwise; however an analogous theory for spaces over \mathbb{R} is also given in [2]. The real space underlying a linear space E is denoted by $E_{\mathbb{R}}$.

The closed unit ball of a normed space E is denoted by $E_{[1]}$.

Let E and F be normed spaces, and let $T \in \mathcal{B}(E, F)$, the space of bounded linear operators from E to F . Then the *dual* T' of T is defined by the equation

$$\langle x, T'\lambda \rangle = \langle Tx, \lambda \rangle \quad (x \in E, \lambda \in F');$$

we have $T' \in \mathcal{B}(F', E')$ and $\|T'\| = \|T\|$. The space E is *linearly homeomorphic* to F if there is a bijection $T \in \mathcal{B}(E, F)$ with $T^{-1} \in \mathcal{B}(F, E)$; such a map T is a *linear homeomorphism* or an *isomorphism*. In this case, the *Banach–Mazur distance* from E to F is

$$d(E, F) = \inf\{\|T\| \|T^{-1}\| : T \in \mathcal{B}(E, F) \text{ is an isomorphism}\}.$$

The projective tensor product of E and F is denoted by $(E \otimes F, \pi)$; its completion is $(E \widehat{\otimes} F, \pi)$.

Several proofs implicitly use Hölder's inequality in the following form. Take $p > 1$, and let q be the conjugate index to p . Then, for each $f \in L^p(\Omega)$ and $g \in L^q(\Omega)$, we have $fg \in L^1(\Omega)$ and

$$\int_{\Omega} |fg| \leq \left(\int_{\Omega} |f|^p \right)^{1/p} \left(\int_{\Omega} |g|^q \right)^{1/q}.$$

We shall refer to the standard Banach sequence spaces $\ell^p = \ell^p(\mathbb{N})$ for $p \in [1, \infty]$ and the space c_0 of null sequences; we write δ_i for the sequence $(\delta_{i,j} : j \in \mathbb{N})$.

Let $m, n \in \mathbb{N}$. Then we can identify $\mathbb{M}_{m,n}$ with the Banach space $\mathcal{B}(\ell_n^\infty, \ell_m^\infty)$, so that $(\mathbb{M}_{m,n}, \|\cdot\|)$ is a Banach space. Indeed, the formula for the norm in $\mathbb{M}_{m,n}$ of an element $a = (a_{ij})$ is then

$$(1.1) \quad \|a\| = \|a : \ell_n^\infty \rightarrow \ell_m^\infty\| = \max \left\{ \sum_{j=1}^n |a_{ij}| : i = 1, \dots, m \right\}.$$

In the case where $m = n$, we obtain a unital Banach algebra $(\mathbb{M}_n, \|\cdot\|)$. More generally, let $p, q \in [1, \infty]$. Then we can also identify $\mathbb{M}_{m,n}$ with

$\mathcal{B}(\ell_n^p, \ell_m^q)$, and denote the norm of $a \in \mathbb{M}_{m,n}$ by $\|a : \ell_n^p \rightarrow \ell_m^q\|$. For example,

$$(1.2) \quad \|a : \ell_n^1 \rightarrow \ell_m^1\| = \max \left\{ \sum_{i=1}^m |a_{ij}| : j = 1, \dots, n \right\}.$$

The final result is the *principle of local reflexivity*.

PROPOSITION 1.1. *Let E be a Banach space, let X be a finite-dimensional subspace of E'' , let F be a finite subset of E' , and take $\varepsilon > 0$. Then there is an injective linear map $S : X \rightarrow E$ with $S|_{X \cap E}$ the identity on $X \cap E$, with $\|S\| \|S^{-1} : S(X) \rightarrow X\| < 1 + \varepsilon$, and with*

$$\langle S(\Lambda), \lambda \rangle = \langle \Lambda, \lambda \rangle \quad (\lambda \in F, \Lambda \in X).$$

□

1.2. The axioms. We begin with our definition of a multi-norm. Here \mathfrak{S}_n is the symmetric group on n symbols.

DEFINITION 1.2. *Let $(E, \|\cdot\|)$ be a normed space. A multi-norm on $\{E^n : n \in \mathbb{N}\}$ is a sequence*

$$(\|\cdot\|_n) = (\|\cdot\|_n : n \in \mathbb{N})$$

such that $\|\cdot\|_n$ is a norm on E^n for each $n \in \mathbb{N}$, such that $\|x\|_1 = \|x\|$ for each $x \in E$ (so that $\|\cdot\|_1$ is the initial norm), and such that the following Axioms (A1)–(A4) are satisfied for each $n \in \mathbb{N}$:

(A1) for each $\sigma \in \mathfrak{S}_n$ and $x \in E^n$, we have

$$\|(x_{\sigma(1)}, \dots, x_{\sigma(n)})\|_n = \|(x_1, \dots, x_n)\|_n;$$

(A2) for each $\alpha_1, \dots, \alpha_n \in \mathbb{C}$ and $x \in E^n$, we have

$$\|(\alpha_1 x_1, \dots, \alpha_n x_n)\|_n \leq (\max |\alpha_i|) \|(x_1, \dots, x_n)\|_n;$$

(A3) for each $x_1, \dots, x_n \in E$, we have

$$\|(x_1, \dots, x_n, 0)\|_{n+1} = \|(x_1, \dots, x_n)\|_n;$$

(A4) for each $x_1, \dots, x_n \in E$, we have

$$\|(x_1, \dots, x_{n-1}, x_n, x_n)\|_{n+1} = \|(x_1, \dots, x_{n-1}, x_n)\|_n.$$

Now $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ is a multi-normed space.

DEFINITION 1.3. *Let $(E, \|\cdot\|)$ be a normed space. A dual multi-norm on $\{E^n : n \in \mathbb{N}\}$ is a sequence*

$$(\|\cdot\|_n) = (\|\cdot\|_n : n \in \mathbb{N})$$

such that $\|\cdot\|_n$ is a norm on E^n for each $n \in \mathbb{N}$, such that $\|x\|_1 = \|x\|$ for each $x \in E$, and such that the Axioms (A1), (A2), (A3) and the following modified form of Axiom (A4) are satisfied for each $n \in \mathbb{N}$:

(B4) for each $x_1, \dots, x_n \in E$, we have

$$\|(x_1, \dots, x_{n-1}, x_n, x_n)\|_{n+1} = \|(x_1, \dots, x_{n-1}, 2x_n)\|_n .$$

Now $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ is a dual multi-normed space.

We use the terms *multi-Banach space* and *dual multi-Banach space* when $(E, \|\cdot\|)$ is complete; this ensures that each $(E^n, \|\cdot\|_n)$ is a Banach space.

1.3. Elementary consequences of the axioms. The following are immediate consequences of the axioms for multi-normed and dual multi-normed spaces. Many more easy consequences are given in [2].

Initially, we suppose that $(E, \|\cdot\|)$ is a complex normed space, and that $(\|\cdot\|_n : n \in \mathbb{N})$ is a sequence such that $\|\cdot\|_n$ is a norm on E^n for each $n \in \mathbb{N}$, such that $\|x\|_1 = \|x\|$ for each $x \in E$, and such that Axioms (A1)–(A3) are satisfied. Thus our first two results apply to both multi-normed spaces and to dual multi-normed spaces.

LEMMA 1.4. Let $x_1, \dots, x_n \in E$, and $\zeta_1, \dots, \zeta_n \in \mathbb{T}$. Then

$$\|(\zeta_1 x_1, \dots, \zeta_n x_n)\|_n = \|(x_1, \dots, x_n)\|_n . \quad \square$$

LEMMA 1.5. Let $x_1, \dots, x_n \in E$. Then

$$\max \|x_i\| \leq \|(x_1, \dots, x_n)\|_n \leq \sum_{i=1}^n \|x_i\| \leq n \max \|x_i\| . \quad \square$$

PROPOSITION 1.6. Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space, and let $k \in \mathbb{N}$. Set $\zeta_k = \exp(2\pi i/k)$. Then

$$\|(x_1, \dots, x_k)\|_k \leq \frac{1}{k} \sum_{j=1}^k \left\| \sum_{m=1}^k \zeta_k^{jm} x_m \right\| \quad (x_1, \dots, x_k \in E) . \quad \square$$

1.4. Standard constructions.

PROPOSITION 1.7. Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space.

(i) Let F be a linear subspace of E . Then $((F^n, \|\cdot\|_n) : n \in \mathbb{N})$ is a multi-normed space.

(ii) Let F be a closed linear subspace of E . Then

$$(((E/F)^n, \|\cdot\|_n) : n \in \mathbb{N})$$

is a multi-normed space, where $\|\cdot\|_n$ is now defined by

$$\|(x_1 + F, \dots, x_n + F)\|_n = \inf\{\|(y_1, \dots, y_n)\|_n : y_i \in x_i + F \ (i \in \mathbb{N}_n)\}$$

for $x_1, \dots, x_n \in E$. \square

1.5. Theorems on duality. Let $(E, \|\cdot\|)$ be a normed space, let $n \in \mathbb{N}$, and let $\|\cdot\|_n$ be any norm on the space E^n . The dual norm on the space $(E')^n$ is denoted by $\|\cdot\|'_n$, so that, explicitly, for each $\lambda_1, \dots, \lambda_n \in E'$, the value $\|(\lambda_1, \dots, \lambda_n)\|'_n$ is equal to

$$\sup \left\{ \left| \sum_{j=1}^n \langle x_j, \lambda_j \rangle \right| : x_1, \dots, x_n \in E, \|(x_1, \dots, x_n)\|_n \leq 1 \right\}.$$

Now let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space or a dual multi-normed space. Then it follows that $((E^n)', \|\cdot\|'_n)$ is linearly homeomorphic to $(E')^n$ (with the product topology from E'). Thus we have defined a sequence $(\|\cdot\|'_n : n \in \mathbb{N})$ such that $\|\cdot\|'_n$ is a norm on $(E')^n$ for each $n \in \mathbb{N}$. Clearly $\|\lambda\|'_1 = \|\lambda\|'$ for each $\lambda \in E'$.

The following two theorems give the duality relations that we should like.

THEOREM 1.8. *Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space. Then $((E')^n, \|\cdot\|'_n) : n \in \mathbb{N}$ is a dual multi-Banach space.* \square

THEOREM 1.9. *Let $((F^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a dual multi-normed space. Then $((F')^n, \|\cdot\|'_n) : n \in \mathbb{N}$ is a multi-Banach space.* \square

1.6. Reformulation of the axioms. There are different ways of characterizing multi-norms; some may be more attractive and natural than the initial version. We give one reformulation here; another will be given later

Let E be a linear space, and let $m, n \in \mathbb{N}$. Then $\mathbb{M}_{m,n}$ acts as a map from E^n to E^m in the obvious way; in particular, E^n is a left \mathbb{M}_n -module. Our reformulation requires these actions to be ‘Banach’ actions, so that, for each $m, n \in \mathbb{N}$, we have

$$\|a \cdot x\|_m \leq \|a\| \|x\|_n \quad (x \in E^n, a \in \mathbb{M}_{m,n}),$$

where $\|a\| = \|a : \ell_n^\infty \rightarrow \ell_m^\infty\|$ denotes the norm of a as a map from ℓ_n^∞ to ℓ_m^∞ . In particular, E^n is a Banach left \mathbb{M}_n -module. Let $m, n \in \mathbb{N}$, and let

$$a = (a_{ij}) \in \mathbb{M}_{m,n}.$$

Then a is a *row-special* matrix if, for each $i = 1, \dots, m$, there is at most one non-zero term, say $a_{i,j(i)}$, in the i^{th} row.

THEOREM 1.10. Let $(E, \|\cdot\|)$ be a normed space, and let

$$(\|\cdot\|_n : n \in \mathbb{N})$$

be a sequence of norms on the spaces E^n , respectively, such that $\|x\|_1 = \|x\|$ ($x \in E$). Then the following are equivalent:

- (a) $(\|\cdot\|_n : n \in \mathbb{N})$ is a multi-norm on the family $\{E^n : n \in \mathbb{N}\}$;
- (b) $\|a \cdot x\|_m \leq \|a\| \|x\|_n$ for each row-special matrix $a \in \mathbb{M}_{m,n}$, each $x \in E^n$, and each $m, n \in \mathbb{N}$;
- (c) $\|a \cdot x\|_m \leq \|a\| \|x\|_n$ for each matrix $a \in \mathbb{M}_{m,n}$, each $x \in E^n$, and each $m, n \in \mathbb{N}$. \square

There is a similar reformulation of the definition of a dual multi-norm.

2. Lecture - The sequence $(\varphi_n(E))$

2.1. An associated sequence. The sequence defined below measures the ‘rate of growth’ of a multi-norm.

DEFINITION 2.1. Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space. For $n \in \mathbb{N}$, set

$$\varphi_n(E) = \sup \{ \|(x_1, \dots, x_n)\|_n : x_1, \dots, x_n \in E_{[1]} \}.$$

Note that $(\varphi_n(E))$ is not intrinsic to E ; it depends on the multi-norm, and so, strictly, we should write $\varphi_n((E^n, \|\cdot\|_n))$ for $\varphi_n(E)$. The sequence $(\varphi_n(E))$ is increasing and convex.

2.2. The minimum multi-norm.

DEFINITION 2.2. Let $(E, \|\cdot\|)$ be a normed space. For $n \in \mathbb{N}$, define $\|\cdot\|_n$ on E^n by

$$\|(x_1, \dots, x_n)\|_n^{\min} = \max_{i=1, \dots, n} \|x_i\| \quad (x_1, \dots, x_n \in E).$$

This gives the minimum multi-norm.

Two multi-norms $(\|\cdot\|_n^1 : n \in \mathbb{N})$ and $(\|\cdot\|_n^2 : n \in \mathbb{N})$ are equivalent if there exist constants C_1 and C_2 such that

$$C_1 \|(x_1, \dots, x_n)\|_n^2 \leq \|(x_1, \dots, x_n)\|_n^1 \leq C_2 \|(x_1, \dots, x_n)\|_n^2$$

for all $x_1, \dots, x_n \in E$ and $n \in \mathbb{N}$.

PROPOSITION 2.3. Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space such that E is finite-dimensional. Then $(\|\cdot\|_n : n \in \mathbb{N})$ is equivalent to the minimum multi-norm. \square

In fact, there are always multi-norms that are not equivalent to the minimum multi-norm when E is infinite-dimensional.

2.3. The maximum multi-norm. Let $(E, \|\cdot\|)$ be a normed space. It follows from Lemma 1.5 that there is also a maximum multi-norm $(\|\cdot\|_n^{\max} : n \in \mathbb{N})$.

We have

$$\|(x_1, \dots, x_n)\|_n^{\max} \leq \sum_{j=1}^n \|x_j\|.$$

But the right-hand side does **NOT** define a multi-norm. (In fact it is a dual multi-norm.)

The sequence associated with the maximum multi-norm is denoted by $(\varphi_n^{\max}(E))$. This sequence is intrinsic to E . We shall calculate it for some examples soon.

PROPOSITION 2.4. *Let $(E, \|\cdot\|)$ and $(F, \|\cdot\|)$ be two linearly homeomorphic Banach spaces. Then*

$$\varphi_n^{\max}(F) \leq d(E, F)\varphi_n^{\max}(E) \quad (n \in \mathbb{N}). \quad \square$$

2.4. Summing norms. We recall some results on summing norms; for nice introductions to this theory, see [4] and [5].

Let E be a normed space, let $n \in \mathbb{N}$, let $x_1, \dots, x_n \in E$, and take $p \geq 1$. We define the **weak p -summing norm**:

$$\mu_{p,n}(x_1, \dots, x_n) = \sup \left\{ \left(\sum_{j=1}^n |\langle x_j, \lambda \rangle|^p \right)^{1/p} : \lambda \in E'_{[1]} \right\}.$$

We note that

$$\mu_{1,n}(x_1, \dots, x_n) = \sup \left\{ \left\| \sum_{j=1}^n \zeta_j x_j \right\| : \zeta_1, \dots, \zeta_n \in \mathbb{T} \right\}.$$

The next theorem shows how these norms fit into our scenario.

THEOREM 2.5. *Let $(E, \|\cdot\|)$ be a normed space. Then $(\mu_{1,n} : n \in \mathbb{N})$ is a dual multi-norm on $\{E^n : n \in \mathbb{N}\}$, and*

$$\mu_{1,n}(x_1, \dots, x_n) \leq \|(x_1, \dots, x_n)\|_n \quad (x_1, \dots, x_n \in E)$$

whenever $(\|\cdot\|_n : n \in \mathbb{N})$ is a dual multi-norm on $\{E^n : n \in \mathbb{N}\}$. \square

Thus $(\mu_{1,n} : n \in \mathbb{N})$ is the minimum dual multi-norm on the family $\{E^n : n \in \mathbb{N}\}$.

2.5. Summing constants. The following definition is standard; see [5].

DEFINITION 2.6. *Let E and F be normed spaces, let $n \in \mathbb{N}$, and take $p \geq 1$. Then the summing constants of an operator $T \in \mathcal{B}(E, F)$ are the numbers*

$$\pi_p^{(n)}(T) := \sup \left\{ \left(\sum_{j=1}^n \|Tx_j\|^p \right)^{1/p} : \mu_{p,n}(x_1, \dots, x_n) \leq 1 \right\}.$$

Further, $\pi_p^{(n)}(E) = \pi_p^{(n)}(I_E)$; these are the summing constants of the normed space E .

In particular,

$$\pi_1^{(n)}(E) = \sup \left\{ \sum_{j=1}^n \|x_j\| : \left\| \sum_{j=1}^n \zeta_j x_j \right\| \leq 1 \ (\zeta_1, \dots, \zeta_n \in \mathbb{T}) \right\}.$$

Spaces with the following property are important in Banach space theory.

DEFINITION 2.7. *A Banach space E has the Orlicz property if*

$$\sup_{n \in \mathbb{N}} \left\{ \left(\sum_{j=1}^n \|x_j\|^2 \right)^{1/2} : x_1, \dots, x_n \in E, \mu_{1,n}(x_1, \dots, x_n) \leq 1 \right\} < \infty.$$

THEOREM 2.8. *Let (Ω, μ) be a σ -finite measure space, where μ is a positive measure, and take $q \in [1, 2]$. Then the Banach space $L^q(\Omega, \mu)$ has the Orlicz property. \square*

Let $q \in [1, 2]$. The Orlicz constant associated with the space ℓ^q is denoted by C_q , where we know that $C_2 = 1$ and that $C_1 \leq \sqrt{2}$ [4, 5]. Thus

$$\pi_1^{(n)}(\ell^q) \leq C_q \sqrt{n} \quad (n \in \mathbb{N}).$$

In particular,

$$\pi_1^{(n)}(\ell^2) \leq \sqrt{n} \quad (n \in \mathbb{N}).$$

It would be interesting to find the exact values of $\pi_1^{(n)}(\ell_m^p)$ for each $m, n \in \mathbb{N}$ and $p \in [1, \infty]$.

THEOREM 2.9. *Let $(E, \|\cdot\|)$ be a normed space. Then*

$$\begin{aligned} & \| (x_1, \dots, x_n) \|_n^{\max} \\ &= \sup \left\{ \left| \sum_{j=1}^n \langle x_j, \lambda_j \rangle \right| : \lambda_1, \dots, \lambda_n \in E', \mu_{1,n}(\lambda_1, \dots, \lambda_n) \leq 1 \right\} \\ &= \sup \left\{ \sum_{j=1}^n |\langle x_j, \lambda_j \rangle| : \lambda_1, \dots, \lambda_n \in E', \mu_{1,n}(\lambda_1, \dots, \lambda_n) \leq 1 \right\} \end{aligned}$$

for each $n \in \mathbb{N}$ and $x_1, \dots, x_n \in E$. Further, the dual of $\|\cdot\|_n^{\max}$ is $\mu_{1,n}$ for each $n \in \mathbb{N}$, and $\varphi_n^{\max}(E)$ is equal to

$$\sup \left\{ \sum_{j=1}^n \|\lambda_j\| : \lambda_1, \dots, \lambda_n \in E', \mu_{1,n}(\lambda_1, \dots, \lambda_n) \leq 1 \right\}.$$

Thus

$$\varphi_n^{\max}(E) = \pi_1^{(n)}(E').$$

□

THEOREM 2.10. *Let $(E, \|\cdot\|)$ be a normed space. Then*

$$(\mu'_{1,n} : n \in \mathbb{N})$$

is the maximum multi-norm on the family $\{(E')^n : n \in \mathbb{N}\}$.

□

In **summary**, we have the following.

Let $(E, \|\cdot\|)$ be a normed space. Then the maximum multi-norm on the family $\{E^n : n \in \mathbb{N}\}$ is denoted by $(\|\cdot\|_n^{\max} : n \in \mathbb{N})$. The dual of this multi-norm is the minimum dual multi-norm on the family $\{(E')^n : n \in \mathbb{N}\}$, and this is exactly the multi-norm $(\mu_{1,n} : n \in \mathbb{N})$ on $\{(E')^n : n \in \mathbb{N}\}$, and this is the weak 1-summing norm. The dual of the minimum dual multi-norm on the family $\{E^n : n \in \mathbb{N}\}$ is the maximum multi-norm on $\{(E')^n : n \in \mathbb{N}\}$.

Combining these remarks, we have the following consequence.

COROLLARY 2.11. *Let $(E, \|\cdot\|)$ be a normed space. Then the second dual of the maximum multi-norm $(\|\cdot\|_n^{\max} : n \in \mathbb{N})$ on $\{E^n : n \in \mathbb{N}\}$ is the maximum multi-norm on $\{(E'')^n : n \in \mathbb{N}\}$.*

□

THEOREM 2.12. *Let $(E, \|\cdot\|)$ be a normed space. Then*

$$(E^n, \|\cdot\|_n^{\max}) \cong (\ell_n^\infty \otimes E, \pi)$$

for each $n \in \mathbb{N}$.

□

Let S_F denote the unit sphere of a normed space F . (We shall suppose henceforth that $F \neq \{0\}$, so that $S_F \neq \emptyset$.)

DEFINITION 2.13. Let $n \in \mathbb{N}$, and let $(F, \|\cdot\|)$ be a normed space. Then $c_n(F)$ is

$$\inf\{\sup\{\|\zeta_1\lambda_1 + \cdots + \zeta_n\lambda_n\| : \zeta_1, \dots, \zeta_n \in \mathbb{T}\} : \lambda_1, \dots, \lambda_n \in S_F\}.$$

THEOREM 2.14. Let $(F, \|\cdot\|)$ be a normed space, and let $n \in \mathbb{N}$. Then

$$\pi_1^{(n)}(F) \cdot c_n(F) \geq n,$$

and so $\varphi_n^{\max}(E) \geq n/c_n(E')$ for each normed space E .

PROOF. Let $\bar{\pi}_1^{(n)}(F)$ be the version of $\pi_1^{(n)}(F)$ in which we require, further, that $\|x_1\| = \cdots = \|x_n\|$ in the definition. Then it is clear that $\bar{\pi}_1^{(n)}(F) \leq \pi_1^{(n)}(F)$ and that $\bar{\pi}_1^{(n)}(F) \cdot c_n(F) = n$. \square

We **conjecture** that, for each normed space E , or perhaps for a reasonable class of ‘well-behaved’ spaces E , there is a constant C_E independent of n such that $\varphi_n^{\max}(E) \leq C_E n/c_n(E')$ ($n \in \mathbb{N}$). Is this true for all spaces with the Orlicz property?

2.6. The function φ_n^{\max} for some examples. We can calculate $\varphi_n^{\max}(E)$ for most standard Banach spaces E ; here are some examples; more are given in [2].

THEOREM 2.15. (i) For each $p \in [1, 2]$, we have

$$\varphi_n^{\max}(\ell_n^p) = \varphi_n^{\max}(\ell^p) = n^{1/p} \quad (n \in \mathbb{N});$$

(ii) For each $p \in [2, \infty]$, we have

$$\sqrt{n} \leq \varphi_n^{\max}(\ell_n^p) \leq \varphi_n^{\max}(\ell^p) \leq C_q \sqrt{n} \quad (n \in \mathbb{N}),$$

where q is the conjugate index to p . \square

We do not know the exact best constant that could replace C_q in the above inequality.

2.7. A lower bound for $\varphi_n^{\max}(E)$. We shall use a famous theorem of Dvoretzky, sometimes called *the theorem on almost spherical sections*.

THEOREM 2.16. For each $n \in \mathbb{N}$ and $\varepsilon > 0$, there exists $m = m(n, \varepsilon)$ in \mathbb{N} such that, for each normed space E with $\dim E \geq m$, there is an n -dimensional subspace L of E such that $d(L, \ell_n^2) < 1 + \varepsilon$. \square

THEOREM 2.17. Let E be an infinite-dimensional normed space. Then $c_n(E) \leq \sqrt{n}$ and $\varphi_n^{\max}(E) \geq \sqrt{n}$ for each $n \in \mathbb{N}$.

PROOF. Fix $n \in \mathbb{N}$. By Dvoretzky's theorem, for each $\varepsilon > 0$, there is an n -dimensional subspace L in E such that $d(L, \ell_n^2) < 1 + \varepsilon$. Certainly $c_n(E) \leq c_n(L)$.

Since $d(L, \ell_n^2) < 1 + \varepsilon$, it follows from the definition of $c_n(L)$ that $c_n(L) \leq (1 + \varepsilon)^2 c_n(\ell_n^2)$. But $c_n(\ell_n^2) = \sqrt{n}$, and so $c_n(E) \leq (1 + \varepsilon)^2 \sqrt{n}$. This holds for each $\varepsilon > 0$, and hence $c_n(E) \leq \sqrt{n}$.

That $\varphi_n^{\max}(E) \geq \sqrt{n}$ for each $n \in \mathbb{N}$ follows immediately from Theorem 2.14. \square

2.8. Another characterization of multi-norms. Let E be a normed space. Form the algebraic tensor product $c_0 \otimes E$. A *cross-norm* on $c_0 \otimes E$ is a norm $\|\cdot\|$ such that $\|a \otimes x\| = \|a\| \|x\|$ for each $a \in c_0$ and $x \in E$. This norm is a c_0 -norm if, further, $T \otimes I_E$ is bounded on $(c_0 \otimes E, \|\cdot\|)$ by $\|T\|$ for each compact operator T on c_0 .

THEOREM 2.18. (Daws) *Let E be a normed space. Then there is a canonical bijection between the family of multi-norms based on E and the family of c_0 -norms on $c_0 \otimes E$.*

PROOF. Start from a c_0 -norm $\|\cdot\|$ on $c_0 \otimes E$. Define

$$\|(x_1, \dots, x_n)\|_n = \left\| \sum_{j=1}^n \delta_j \otimes x_j \right\| \quad (x_1, \dots, x_n \in E). \quad \square$$

In the above correspondence, the minimum and maximum multi-norms correspond to the injective and projective tensor products on $c_0 \otimes E$, respectively.

3. Lecture - Examples of multi-norms

3.1. The standard (p, q) -multi-norm.

EXAMPLE 3.1. Let $\Omega = (\Omega, \mu)$ be a σ -finite measure space, where μ is a positive measure, and take p, q with $1 \leq p \leq q < \infty$. We consider the Banach space $E = L^p(\Omega)$, with the norm

$$\|f\| = \left(\int_{\Omega} |f|^p \right)^{1/p} = \left(\int_{\Omega} |f|^p d\mu \right)^{1/p} \quad (f \in E).$$

For a measurable subset X of Ω , we write r_X for the seminorm on E specified by

$$r_X(f) = \left(\int_X |f|^p \right)^{1/p} \quad (f \in E).$$

Take $n \in \mathbb{N}$. For each partition $\mathbf{X} = \{X_1, \dots, X_n\}$ of Ω into measurable subsets and each $f_1, \dots, f_n \in E$, we set

$$\begin{aligned} r_{\mathbf{X}}((f_1, \dots, f_n)) &= (r_{X_1}(f_1)^q + \dots + r_{X_n}(f_n)^q)^{1/q} \\ &= \left(\left(\int_{X_1} |f_1|^p \right)^{q/p} + \dots + \left(\int_{X_n} |f_n|^p \right)^{q/p} \right)^{1/q}, \end{aligned}$$

so that $r_{\mathbf{X}}$ is a seminorm on E^n .

Finally, define

$$\|(f_1, \dots, f_n)\|_n^{(p,q)} = \sup_{\mathbf{X}} r_{\mathbf{X}}((f_1, \dots, f_n)) \quad (f_1, \dots, f_n \in E),$$

where the supremum is taken over all such families \mathbf{X} . Then $\|\cdot\|_n$ is a norm on E^n .

It is easily checked that $(\|\cdot\|_n : n \in \mathbb{N})$ is a multi-norm on the family $\{E^n : n \in \mathbb{N}\}$. It is the *standard* (p, q) -multi-norm. \square

PROPOSITION 3.2. *In each of the above cases, the standard $(1, 1)$ -multi-norm on $\{L^1(\Omega)^n : n \in \mathbb{N}\}$ is equal to the maximum multi-norm. However this is not true for the standard (p, p) -multi-norm on ℓ^p for any $p > 1$. \square*

EXAMPLE 3.3. Let Ω be a non-empty, locally compact space. We now denote by $M(\Omega)$ the Banach space of all complex-valued, regular Borel measures on Ω . Take $q \geq 1$.

For each partition $\mathbf{X} = \{X_1, \dots, X_n\}$ of Ω into measurable subsets and each $\mu_1, \dots, \mu_n \in M(\Omega)$, we set

$$r_{\mathbf{X}}((\mu_1, \dots, \mu_n)) = (\|\mu_1 \mid X_1\|^q + \dots + \|\mu_n \mid X_n\|^q)^{1/q},$$

so that $r_{\mathbf{X}}$ is a seminorm on $M(\Omega)^n$ and

$$r_{\mathbf{X}}((\mu_1, \dots, \mu_n)) \leq (\|\mu_1\|^q + \dots + \|\mu_n\|^q)^{1/q} \quad (\mu_1, \dots, \mu_n \in M(\Omega)).$$

Finally, we define

$$\|(\mu_1, \dots, \mu_n)\|_n = \sup_{\mathbf{X}} r_{\mathbf{X}}((\mu_1, \dots, \mu_n)) \quad (\mu_1, \dots, \mu_n \in M(\Omega)),$$

where the supremum is taken over all such families \mathbf{X} . Then $\|\cdot\|_n$ is a norm on $M(\Omega)^n$, and it is again easily checked that $(\|\cdot\|_n : n \in \mathbb{N})$ is a multi-norm on $\{M(\Omega)^n : n \in \mathbb{N}\}$. It is the *standard* $(1, q)$ -multi-norm. \square

Let Ω be a non-empty, locally compact space, and set $E = L^1(\Omega)$. Then $E' = L^\infty(\Omega)$, a commutative C^* -algebra, and so this is $C(\tilde{\Omega})$ for some compact space $\tilde{\Omega}$. Thus $E'' = M(\tilde{\Omega})$. Start with the standard

$(1, q)$ -multi-norm on $\{L^1(\Omega)^n : n \in \mathbb{N}\}$: then we can compare the standard $(1, q)$ -multi-norm on $M(\tilde{\Omega})$ with the second dual of the standard $(1, q)$ -multi-norm on $L^1(\Omega)$. In fact, happily they are the same - but this seems to be quite hard; the proof of this also uses the principle of local reflexivity.

3.2. The Hilbert multi-norm.

EXAMPLE 3.4. Let H be a Hilbert space. Then H can be represented as the Banach space $\ell^2(S)$ for a set S of vectors in H . Thus from each such set S and each q with $2 \leq q < \infty$, we obtain the standard $(2, q)$ -multi-norm $(\|\cdot\|_n^{(2,p)} : n \in \mathbb{N})$ on $\{H^n : n \in \mathbb{N}\}$, as above.

Now we introduce another multi-norm on this family; it is the maximum that we can obtain by considering all such representations of H . Take $n \in \mathbb{N}$. For each family $\mathbf{H} = \{H_1, \dots, H_n\}$ such that $H = H_1 \perp \dots \perp H_n$ (which means that $H = H_1 \oplus \dots \oplus H_n$ and that the closed subspaces H_1, \dots, H_n of H are pairwise orthogonal), set

$$\begin{cases} r_{\mathbf{H}}((x_1, \dots, x_n)) &= (\|P_1 x_1\|^2 + \dots + \|P_n x_n\|^2)^{1/2} \\ &= \|P_1 x_1 + \dots + P_n x_n\| \end{cases}$$

for $x_1, \dots, x_n \in H$, where $P_i : H \rightarrow H_i$ for $i = 1, \dots, n$ is the orthogonal projection, and then set

$$\|(x_1, \dots, x_n)\|_n^H = \sup_{\mathbf{H}} r_{\mathbf{H}}((x_1, \dots, x_n)) \quad (x_1, \dots, x_n \in H),$$

where the supremum is taken over all such families \mathbf{H} .

It is easily checked that $(\|\cdot\|_n^H : n \in \mathbb{N})$ is a multi-norm on the family $\{H^n : n \in \mathbb{N}\}$. This is the *Hilbert multi-norm* on the family $\{H^n : n \in \mathbb{N}\}$. \square

PROPOSITION 3.5. *Let H be a Hilbert space, and let $n \in \mathbb{N}$. Then*

$$\|(x_1, \dots, x_n)\|_n^H = \sup \{|\alpha_1[e_1, x_1] + \dots + \alpha_n[e_n, x_n]|\}$$

for $x_1, \dots, x_n \in H$, where the supremum is taken over all orthonormal sets $\{e_1, \dots, e_n\}$ in H and all $(\alpha_1, \dots, \alpha_n) \in (\ell_n^2)_{[1]}$. \square

Question Is the Hilbert multi-norm the maximum multi-norm on the family $\{H^n : n \in \mathbb{N}\}$? This seemed to be very likely because I could not think of a bigger one. However it seems to be rather a hard question.

In fact it can be reduced to a question about Hilbert spaces that does not mention multi-norms; possibly the answer to this question is already known.

Let H be a Hilbert space. Then the closed unit ball of the dual of $(H^n, \|\cdot\|_n^H)$ is described as follows. Set

$$S := \bigcup \left\{ (\alpha_1 e_1, \dots, \alpha_n e_n) : \sum_{j=1}^n |\alpha_j|^2 \leq 1 \right\},$$

where the union is taken over all orthonormal subsets $\{e_1, \dots, e_n\}$ of H . The required unit ball is the weak-*closed convex hull of S , call it K .

On the other hand, the closed unit ball of the dual of $(H^n, \|\cdot\|_n^{\max})$ is

$$\{y = (y_1, \dots, y_n) \in H^n : \mu_{1,n}(y_1, \dots, y_n) \leq 1\};$$

this set, temporarily called L , is equal to

$$\{y = (y_1, \dots, y_n) \in H^n : \|\zeta_1 y_1 + \dots + \zeta_n y_n\| \leq 1 \quad (\zeta_1, \dots, \zeta_n \in \mathbb{T})\}.$$

Since $\|\cdot\|_n^H \leq \|\cdot\|_n^{\max}$, necessarily $K \subset L$.

To establish the equality of the two multi-norms, we need to show that $L \subset K$ for each (implicit) $n \in \mathbb{N}$. In fact we need

$$\text{ex } L \subset \text{ex } K = S \quad (n \in \mathbb{N}),$$

where ‘ex’ denotes the set of extreme points of a convex set. Is this always the case? This question does not mention multi-norms. For each $n \in \mathbb{N}$, it is sufficient to consider Hilbert spaces of dimension n . Towards this, I know the following.

THEOREM 3.6. *Let H be a Hilbert space of dimension n .*

(i) *Suppose that $n = 2$. Then $\text{ex } L \subset S$.*

(ii) *Suppose that $n = 3$ and H is a **real** Hilbert space. Then this fails.*

(iii) (Pham) *Suppose that $n = 3$ and H is complex. Then $\text{ex } L \subset S$.*

(iv) (Daws) *There is a universal constant C with $C \|\cdot\|_n^H \geq \|\cdot\|_n^{\max}$, and so the Hilbert multi-norm is equivalent to the maximum multi-norm. \square*

(In fact the best C in (iv) that we know involves Grothendieck’s constant.)

3.3. The lattice multi-norm.

EXAMPLE 3.7. Let $(E, \|\cdot\|)$ be a Banach lattice. For $n \in \mathbb{N}$, set

$$\|(x_1, \dots, x_n)\|_n = \||x_1| \vee \dots \vee |x_n|\| \quad (x_1, \dots, x_n \in E).$$

It is easy to check that $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ is a multi-Banach space. The sequence $(\|\cdot\|_n : n \in \mathbb{N})$ is called the *lattice multi-norm*. On the other hand, by setting

$$\|(x_1, \dots, x_n)\|_n = \| |x_1| + \dots + |x_n| \| \quad (x_1, \dots, x_n \in E),$$

we obtain a dual multi-norm, the *dual lattice multi-norm*.

It is fairly straightforward to check that the dual of the lattice multi-norm on $\{E^n : n \in \mathbb{N}\}$ is the dual lattice multi-norm on the family $\{(E')^n : n \in \mathbb{N}\}$, and that the dual of the dual lattice multi-norm on $\{E^n : n \in \mathbb{N}\}$ is the lattice multi-norm on $\{(E')^n : n \in \mathbb{N}\}$.

More specifically, we have the following examples:

1) Let $E = C(\Omega)$ for a compact space Ω . Then the lattice multi-norm is just the minimum multi-norm.

2) Let $E = M(\Omega)$ for a measure space Ω . Then the lattice multi-norm is just the standard $(1, 1)$ -multi-norm.

3) Let $E = L^p(\Omega)$ for a measure space Ω and $p \geq 1$. Then the lattice norm is the standard (p, p) -multi-norm. \square

4. Lecture - Multi-bounded linear operators

4.1. Topological linear spaces and multi-norms. There is a theory - it generalizes that of multi-normed spaces to give a theory of *multi-topological linear spaces*. It is specified in [2], but it is more-or-less what one would expect, and so we do not give it here. It includes the concept of *multi-null sequence*, for which we write

$$\text{Lim}_{i \rightarrow \infty} x_i = 0 \quad \text{in } E.$$

Having obtained a general concept, we can reduce back to a multi-normed space. We obtain the following.

THEOREM 4.1. *Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space. Take $(x_i) \in E^{\mathbb{N}}$. Then (x_i) is a multi-null sequence in E if and only if, for each $\varepsilon > 0$, there exists $n_0 \in \mathbb{N}$ such that*

$$\sup_{k \in \mathbb{N}} \|(x_{n+1}, \dots, x_{n+k})\|_k < \varepsilon \quad (n \geq n_0). \quad \square$$

There is a version of Kolmogorov's theorem.

EXAMPLE 4.2. Let (α_i) be a fixed element of $\mathbb{C}^{\mathbb{N}}$, and set

$$x_i = \alpha_i \delta_i \quad (i \in \mathbb{N}).$$

(i) Let E be one of the Banach spaces ℓ^p (for $p \geq 1$) or c_0 . Let $(\|\cdot\|_n : n \in \mathbb{N})$ be the minimum multi-norm on $\{E^n : n \in \mathbb{N}\}$. Then

(x_i) is a multi-null sequence in E if and only if $\lim_{i \rightarrow \infty} \alpha_i = 0$, i.e., if and only if $(\alpha_i) \in c_0$. This is independent of the choice of the space E .

(ii) Let $E = \ell^p$ (where $p \geq 1$), and let $(\|\cdot\|_n : n \in \mathbb{N})$ be the standard (p, p) -multi-norm on $\{E^n : n \in \mathbb{N}\}$. Then (x_i) is a multi-null sequence in E if and only if

$$\lim_{n \rightarrow \infty} \left(\sum_{i=n}^{\infty} |\alpha_i|^p \right)^{1/p} = 0,$$

i.e., if and only if $(\alpha_i) \in \ell^p$. \square

4.2. Multi-null sequences and order-convergence. A new theory should reduce to something familiar when we restrict to a familiar situation; we shall consider this first in the context of lattice multi-norms.

Let E be a Banach lattice, as above, and let (x_n) be a sequence in E . Recall that (x_n) is *order-null* if there is a sequence (u_n) in $E_{\mathbb{R}}$ such that $u_n \downarrow 0$ and $|x_n| \leq u_n$ ($n \in \mathbb{N}$). The lattice multi-norm on $\{E^n : n \in \mathbb{N}\}$ was defined by

$$\|(x_1, \dots, x_n)\|_n = \||x_1| \vee \dots \vee |x_n|\| \quad (x_1, \dots, x_n \in E)$$

for each $n \in \mathbb{N}$. We shall consider multi-null sequences with respect to this multi-norm.

THEOREM 4.3. *Let E be a Banach lattice. Then each multi-null sequence in E is order-null in E .* \square

THEOREM 4.4. *Let $(E, \|\cdot\|)$ be a Banach lattice. Then each order-null sequence in E is multi-null in E if and only if the norm is σ -order-continuous, i.e., $\|x_n\| \downarrow 0$ whenever (x_n) is a sequence in E such that $x_n \downarrow 0$.* \square

For example, this applies to the spaces $L^p(\Omega)$ with the standard (p, p) -multi-norm when $p \geq 1$.

4.3. Multi-continuous operators. Here is the obvious definition.

DEFINITION 4.5. *A linear map between two multi-topological linear spaces is multi-continuous if it maps multi-null sequences into multi-null sequences.*

4.4. Multi-bounded sets and maps. There is a general concept of a *multi-bounded set* in a multi-topological linear space. A linear map between such spaces is *multi-bounded* if it takes multi-bounded sets into multi-bounded sets. Again we give the definition just in the context of multi-normed spaces.

DEFINITION 4.6. *Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space, and let B be a subset of E . Then B is multi-bounded in E if*

$$c_B := \sup \{ \|(x_1, \dots, x_n)\|_n : x_1, \dots, x_n \in B, n \in \mathbb{N} \} < \infty.$$

For example, in most Banach lattices, a set is multi-bounded in the lattice multi-norm if and only if it is order-bounded in the lattice.

The space of multi-bounded maps from E to F is denoted by $\mathcal{M}(E, F)$. Clearly it is a linear subspace of $\mathcal{B}(E, F)$.

DEFINITION 4.7. *Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ and $((F^n, \|\cdot\|_n) : n \in \mathbb{N})$ be two multi-normed spaces, and let T be a multi-bounded linear operator from E to F . Then*

$$\|T\|_{mb} = \sup \{ c_{T(B)} : c_B \leq 1 \}.$$

The map T is a multi-contraction if $\|T\|_{mb} \leq 1$, and T is a multi-isometry if T is an isometry onto a closed subspace $T(E)$ of F and if $T \in \mathcal{M}(E, T(E))$ and $T^{-1} \in \mathcal{M}(T(E), E)$ are both multi-contractions.

It is clear that $\|\cdot\|_{mb}$ is a norm on the space $\mathcal{M}(E, F)$.

Indeed, for $n \in \mathbb{N}$, set

$$p_n(T) = \sup \{ \|(Tx_1, \dots, Tx_n)\|_n : \|(x_1, \dots, x_n)\|_n \leq 1 \}.$$

Then $(p_n(T) : n \in \mathbb{N})$ is an increasing sequence with

$$\|T\|_{mb} = \lim_{n \rightarrow \infty} p_n(T).$$

Clearly we have

$$\|T\|_{mb} = \sup_n \sup \left\{ \frac{\|(Tx_1, \dots, Tx_n)\|_n}{\|(x_1, \dots, x_n)\|_n} : (x_1, \dots, x_n) \neq 0 \right\} < \infty.$$

The next basic proposition shows that we are establishing a multi-version of another very basic result in functional analysis.

THEOREM 4.8. *Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ and $((F^n, \|\cdot\|_n) : n \in \mathbb{N})$ be two multi-normed spaces. Then a map $T \in \mathcal{L}(E, F)$ is multi-continuous if and only if it is multi-bounded. \square*

In the following theorem, $\mathcal{N}(E, F)$ denotes the space of all nuclear operators from E to F ; the nuclear norm is denoted by ν .

THEOREM 4.9. *Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ and $((F^n, \|\cdot\|_n) : n \in \mathbb{N})$ be multi-normed spaces, with F a Banach space. Then*

$$(\mathcal{M}(E, F), \|\cdot\|_{mb})$$

is a Banach space. Further,

$$(\mathcal{N}(E, F), \nu) \subset (\mathcal{M}(E, F), \|\cdot\|_{mb}) \subset (\mathcal{B}(E, F), \|\cdot\|),$$

and the natural embeddings are contractions. \square

A key point in standard functional analysis is that, if E and F are Banach spaces, then so is $\mathcal{B}(E, F)$; we stay in the category when we take morphisms. We would like to do the same in the multi-context. Happily, this works.

DEFINITION 4.10. *Let*

$$((E^n, \|\cdot\|_n) : n \in \mathbb{N}) \quad \text{and} \quad ((F^n, \|\cdot\|_n) : n \in \mathbb{N})$$

be multi-normed spaces, and let $n \in \mathbb{N}$ and $T_1, \dots, T_n \in \mathcal{M}(E, F)$. Then

$$\|(T_1, \dots, T_n)\|_{mb, n} = \sup \{c_{T_1(B) \cup \dots \cup T_n(B)} : c_B \leq 1\}.$$

The supremum is always finite.

More explicitly, choose $k_1, \dots, k_n \in \mathbb{N}$, and set $k = k_1 + \dots + k_n$. Then take $x_1, \dots, x_k \in E$ with $\|(x_1, \dots, x_k)\|_k \leq 1$, and consider the element $Tx \in F^k$ specified by

$$Tx = (T_1x_1, \dots, T_1x_{k_1}, \\ T_2x_{k_1+1}, \dots, T_2x_{k_1+k_2}, \dots, T_nx_{k_1+k_2+\dots+k_{n-1}+1}, \dots, T_nx_k).$$

We see that

$$\|(T_1, \dots, T_n)\|_{mb, n} = \sup \{\|Tx\|_k\},$$

where the supremum is taken over all choices satisfying the prescribed conditions. In particular, $\|(T_1, \dots, T_n)\|_{mb, n} \geq \max \|T_i\|$.

THEOREM 4.11. *Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ and $((F^n, \|\cdot\|_n) : n \in \mathbb{N})$ be multi-normed spaces. Then each $\|\cdot\|_{mb, n}$ is a norm on the linear space $\mathcal{M}(E, F)^n$, and*

$$((\mathcal{M}(E, F)^n, \|\cdot\|_{mb, n}) : n \in \mathbb{N})$$

is a multi-normed space with $\|T\|_{mb, 1} = \|T\|_{mb}$; it is a multi-Banach space in the case where F is a Banach space. \square

4.5. Examples.

EXAMPLE 4.12. Let H be the Hilbert space $\ell^2(\mathbb{N})$, with the standard $(2, 2)$ -multi-norm.

Consider the system of vectors $(x_r^s : r = 1, \dots, s, s \in \mathbb{N})$ in H defined as follows: $x_r^s(k) = 0$ except when $k \in \{2^{s-1}, \dots, 2^s - 1\}$; at the 2^{s-1} numbers k in the set $\{2^{s-1}, \dots, 2^s - 1\}$, $x_r^s(k) = \pm 1/\sqrt{2^{s-1}}$, the values ± 1 being chosen so that $[x_{r_1}^s, x_{r_2}^s] = 0$ when $r_1, r_2 = 1, \dots, s$ and $r_1 \neq r_2$. Such a choice is clearly possible. Then

$$S := \{x_r^s : r = 1, \dots, s, s \in \mathbb{N}\}$$

is an orthonormal set in H . Order the set S as (y_n) by using the lexicographic order on the pairs (s, r) .

Let $(\alpha_i) \in \ell^\infty$. We define an operator $T \in \mathcal{B}(H)$ by setting

$$Tx_r^s = \alpha_s \delta_n \quad \text{when} \quad x_r^s = y_n.$$

It is clear that, in the case where $(\alpha_i) \in c_0$, we have $T \in \mathcal{K}(H)$.

For $k \in \mathbb{N}$, set $N_k = \sum_{i=1}^k i = k(k+1)/2$. We see that

$$\|(y_1, y_2, \dots, y_{N_k})\|_{N_k}^2 = k.$$

However

$$\begin{aligned} \|(Ty_1, Ty_2, \dots, Ty_{N_k})\|_{N_k}^2 &= \|(\alpha_1 \delta_1, \alpha_2 \delta_2, \alpha_2 \delta_3, \alpha_3 \delta_4, \dots, \alpha_k \delta_{N_k})\|_{N_k}^2 \\ &= \sum_{i=1}^k i |\alpha_i|^2. \end{aligned}$$

Now take $\gamma \in (0, 1/2)$, and set $\alpha_i = i^{-\gamma}$ ($i \in \mathbb{N}$), so that $(\alpha_i) \in c_0$. Then

$$\sum_{i=1}^k i |\alpha_i|^2 = \sum_{i=1}^k i^{1-2\gamma} \geq \int_1^k t^{1-2\gamma} dt \geq \frac{1}{2-2\gamma} (k^{2-2\gamma} - 1).$$

Thus

$$\frac{\|(Ty_1, Ty_2, \dots, Ty_{N_k})\|_{N_k}}{\|(y_1, y_2, \dots, y_{N_k})\|_{N_k}} \geq ck^{(1-2\gamma)/2}$$

for a constant $c > 0$. Since $\gamma < 1/2$, we have $T \notin \mathcal{M}(H)$.

We have shown that $\mathcal{K}(H) \not\subseteq \mathcal{M}(H)$. In particular, $\mathcal{M}(H) \subsetneq \mathcal{B}(H)$. Since $I_H \in \mathcal{M}(H)$, we have $\mathcal{M}(H) \not\subseteq \mathcal{K}(H)$. (Recall again that the space $\mathcal{M}(H)$ given here depends on the choice of the multi-norm.)

What is the characterization of $\mathcal{M}(H)$ in this case? \square

EXAMPLE 4.13. Now let H be the Hilbert space $\ell^2(\mathbb{N})$, and give the family $\{H^n : n \in \mathbb{N}\}$ the Hilbert multi-norm. By the theorem of Daws given above, the Hilbert multi-norm is equivalent to the maximum

multi-norm, and so it is easy to see that $\mathcal{M}(H) = \mathcal{B}(H)$. Thus we can give the family $\{\mathcal{B}(H)^n : n \in \mathbb{N}\}$ the structure of a multi-normed space. However, the multi-normed structure is that of the minimum multi-norm, so this is not very interesting. \square

EXAMPLE 4.14. One might guess that a form of Banach's isomorphism theorem would hold for multi-bounded operators. However this is not the case.

Let $E = \ell^1$. Then $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ is a multi-normed space for the standard $(1, 1)$ -multi-norm. In this case,

$$\|(\delta_1, \dots, \delta_n)\|_n = n \quad (n \in \mathbb{N}).$$

However, let $((F^n, \|\cdot\|_n) : n \in \mathbb{N})$ be the multi-normed space formed from E by taking the minimum multi-norm $(\|\cdot\|_n^{\min} : n \in \mathbb{N})$. Then

$$\|(\delta_1, \dots, \delta_n)\|_n^{\min} = 1 \quad (n \in \mathbb{N}).$$

This shows that the identity map I_E on E , regarded as map from E to F belongs to $\mathcal{M}(E, F)$, but that $I_E : F \rightarrow E$ is not multi-bounded. Indeed $\mathcal{M}(E, F) = \mathcal{B}(E, F)$.

We shall now identify $\mathcal{M}(F, E)$. Take $T \in \mathcal{M}(F, E)$. The unit ball $F_{[1]}$ of F is multi-bounded, and so $T(F_{[1]})$ is multi-bounded in E . Since F is monotonically bounded (see below), it follows that $F_{[1]}$ is order-bounded in $E = \ell^1$, and so there exists $x = (x_n) \in \ell^1$ with

$$|T(y)_i| \leq x_i \quad (i \in \mathbb{N})$$

for each $y \in F_{[1]}$; further, $\sum_{i=1}^{\infty} x_i \geq \|T\|_{mb}$. For $i \in \mathbb{N}$, let $\pi_i : z \mapsto z_i \delta_i$ be the rank-one operator on ℓ^1 , and set $T_i = \pi_i \circ T = \delta_i \otimes T'(\delta_i)$, so that

$$\nu(T_i) = \|T'(\delta_i)\| \|\delta_i\| \leq \|T\| ,$$

where ν again denotes the nuclear norm. Then $T = \sum_{i=1}^{\infty} x_i T_i$, and hence $\nu(T) = \sum_{i=1}^{\infty} x_i \|T\| < \infty$. Thus $T \in \mathcal{N}(F, E)$.

In summary, we have

$$\mathcal{M}(E, F) = \mathcal{B}(E, F) \quad \text{and} \quad \mathcal{M}(F, E) = \mathcal{N}(F, E)$$

in this case \square

However we do not know what happens when the two multi-normed components are the same; maybe there is a multi-Banach isomorphism theorem in this situation?

4.6. Multi-bounded operators on Banach lattices. Again we would like to identify the multi-bounded operators in a familiar situation.

A Banach lattice $(E, \|\cdot\|)$ is *monotonically bounded* if every increasing net in the unit ball of $E_{\mathbb{R}}$ is bounded above, and it is *Dedekind complete* if every set in $E_{\mathbb{R}}$ which is bounded above has a supremum.

Let E and F be real Banach lattices. Then $T : E \rightarrow F$ is *positive* if $Tx \geq 0$ in F whenever $x \geq 0$ in E , and T is *regular* if $T = T_1 - T_2$, where T_1 and T_2 are positive. Such maps are necessarily continuous. Denote the space of these maps by $\mathcal{B}_r(E, F)$.

THEOREM 4.15. *Let E and F be Banach lattices. For $T \in \mathcal{B}_r(E, F)$, set*

$$\|T\|_r = \inf\{\|S\| : S \in \mathcal{B}(E, F)^+, |Tx| \leq S|x| \ (x \in E^+)\}.$$

Then $(\mathcal{B}_r(E, F), \|\cdot\|_r)$ is a Banach space, and

$$\|T\|_r \geq \|T\| \quad (T \in \mathcal{B}_r(E, F)).$$

Further, $(\mathcal{B}_r(E), \|\cdot\|_r)$ is a unital Banach algebra. \square

It is puzzling that this Banach algebra seems to have been very little studied; for example, it is not mentioned in [1].

THEOREM 4.16. *Let E and F be Banach lattices, and suppose that E is monotonically bounded and that F is Dedekind complete. Let $T \in \mathcal{B}(E, F)$. Then T is multi-bounded (with respect to the lattice multi-norms) if and only if T is regular, and so*

$$\mathcal{M}(E, F) = \mathcal{B}_r(E, F).$$

Further,

$$\|T\|_{mb} = \|T\|_r = \| |T| \| = \| |T| \|_{mb} \quad (T \in \mathcal{M}(E, F)),$$

and

$$\|(T_1, \dots, T_n)\|_{mb, n} = \| |T_1| \vee \dots \vee |T_n| \| = \| |T_1| \vee \dots \vee |T_n| \|_{mb}$$

for $T_1, \dots, T_n \in \mathcal{M}(E, F)$ and each $n \in \mathbb{N}$.

COROLLARY 4.17. *Take p, q with $p, q \geq 1$, set $E = \ell^p$ and $F = \ell^q$, and regard $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ and $((F^n, \|\cdot\|_n) : n \in \mathbb{N})$ as multi-normed spaces with the standard (p, p) -multi-norm and (q, q) -multi-norm, respectively. Let $T \in \mathcal{B}(E, F)$. Then $T \in \mathcal{M}(E, F)$ if and only if $T \in \mathcal{B}_r(E, F)$, and, in this case, $\|T\|_{mb} = \|T\|_r$. This applies in particular when $p = q = 2$ to give the multi-bounded operators on a Hilbert space with the standard $(2, 2)$ -multi-norm as the regular operators. \square*

5. Lecture - The question of the dual

5.1. The problem. We wish to find a good definition of the ‘dual’ of a multi-normed space (again with our eyes on a standard course in functional analysis). This seems to be somewhat non-obvious.

A ‘test question’ for our future approach is the following.

Let $E = L^p(\Omega)$, where Ω is a measure space and $p > 1$, and let $\{E^n : n \in \mathbb{N}\}$ have the standard (p, q) -multi-norm, where $q \geq p$. Let p' and q' be the conjugate indices to p and q , respectively, and set $F = E' = L^{p'}(\Omega)$. Then we expect that the ‘multi-dual’ of the family $\{E^n : n \in \mathbb{N}\}$ will be $\{F^n : n \in \mathbb{N}\}$, with the standard (p', q') -multi-norm, and hence that $\{E^n : n \in \mathbb{N}\}$ is ‘multi-reflexive’. Note that the ‘standard (p', q') -multi-norm’ only makes sense if $q' \geq p'$, and so this suggests that there will be no multi-dual when $q > p$, but that we might hope that the multi-dual of $\{E^n : n \in \mathbb{N}\}$ with the standard (p, p) -multi-norm is $\{F^n : n \in \mathbb{N}\}$, with the standard (p', p') -multi-norm.

We also expect that the ‘multi-dual’ of the lattice multi-norm on the family $\{E^n : n \in \mathbb{N}\}$, where E is a Banach lattice, will be the lattice multi-norm on $\{(E')^n : n \in \mathbb{N}\}$ (perhaps with some mild conditions on the lattice structure).

It is tempting to regard $\mathcal{M}(E, \mathbb{C})$ as the ‘multi-dual’ of a multi-normed space $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$. However recall that $\mathcal{M}(E, \mathbb{C}) = E'$ when we regard \mathbb{C} as having its unique multi-norm structure, and that, as a multi-normed space, $\mathcal{M}(E, \mathbb{C})$ just has the minimum multi-norm; thus the approach of using this multi-normed space as a ‘dual’ is not satisfactory.

A second temptation is to start with the above multi-normed space $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ and to look at the family $((E')^n, \|\cdot\|'_n) : n \in \mathbb{N}$. But this is an even worse failure: $(\|\cdot\|'_n : n \in \mathbb{N})$ is a **dual** multi-norm, not a multi-norm, on $\{(E')^n : n \in \mathbb{N}\}$.

Our solution to this question is to proceed through the notions of various decompositions of normed and multi-normed spaces.

5.2. Decompositions.

DEFINITION 5.1. *Let $(E, \|\cdot\|)$ be a normed space, and let*

$$E = E_1 \oplus \cdots \oplus E_k$$

be a direct sum decomposition of E . Then the decomposition is valid if

$$\|\zeta_1 x_1 + \cdots + \zeta_k x_k\| \leq \|x_1 + \cdots + x_k\|$$

whenever $\zeta_1, \dots, \zeta_k \in \mathbb{C}$ with $\max |\zeta_i| = 1$ and $x_1 \in E_1, \dots, x_k \in E_k$.

DEFINITION 5.2. Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space, and let $E = E_1 \oplus \cdots \oplus E_k$ be a direct sum decomposition of E .

(i) The decomposition is small if

$$\|P_1x_1 + \cdots + P_kx_k\| \leq \|(x_1, \dots, x_k)\|_k \quad (x_1, \dots, x_k \in E).$$

(ii) The decomposition is orthogonal if

$$\|(x_1, \dots, x_k)\|_k = \|x_1 + \cdots + x_k\| \quad (x_1 \in E_1, \dots, x_k \in E_k).$$

(Actually (ii) should be a little more complicated; see [2].)

Each valid decomposition is small with respect to the maximum multi-norm. Both small and orthogonal decompositions are valid. It is easy to find a small decomposition that is not orthogonal. I struggled to find an orthogonal decomposition that is not small - I believe that such an example exists; if so, it will be added to [2].

EXAMPLE 5.3. Let H be a Hilbert space. Then the following are equivalent:

- (a) $\{H_1, \dots, H_k\}$ is an orthogonal decomposition of H with respect to the Hilbert multi-norm;
- (b) $\{H_1, \dots, H_k\}$ is a small decomposition of H ;
- (c) $\{H_1, \dots, H_k\}$ is a valid decomposition of H ;
- (d) $\{H_1, \dots, H_k\}$ is orthogonal in the classical sense that

$$H = H_1 \perp \cdots \perp H_k.$$

□

EXAMPLE 5.4. Let Ω be a non-empty, compact space, and consider the multi-Banach space $((C(\Omega)^n, \|\cdot\|_n) : n \in \mathbb{N})$, where $(\|\cdot\|_n : n \in \mathbb{N})$ is the lattice multi-norm. Let $n \in \mathbb{N}$. Then $\{E_1, \dots, E_n\}$ is an orthogonal decomposition of $C(\Omega)$ with respect to this multi-norm if and only if $E_i = C(\Omega_i)$ ($i = 1, \dots, n$), where $\{\Omega_1, \dots, \Omega_n\}$ is a partition of Ω into closed subspaces. □

EXAMPLE 5.5. Take p, q with $1 \leq p \leq q < \infty$, and set $E = \ell^p$. Let $\{E^n : n \in \mathbb{N}\}$ have the standard (p, q) -multi-norm $(\|\cdot\|_n^{(p,q)} : n \in \mathbb{N})$,

In the case where $q \neq p$, there are no non-trivial orthogonal decompositions of $E = \ell^p$, and, in the case where $q = p$, the only non-trivial orthogonal decompositions of E are

$$\ell^p = \ell^p(S_1) \oplus \cdots \oplus \ell^p(S_k),$$

where $\{S_1, \dots, S_k\}$ is a partition of \mathbb{N} , and hence, regarding ℓ^p as a Banach lattice, we have

$$\ell^p = \ell^p(S_1) \perp \cdots \perp \ell^p(S_k).$$

A similar remark applies to the complex (but not to the real) spaces $L^p(\Omega)$ by a clever argument of Hung Le Pham. \square

Question For a (complex) Banach lattice, is each orthogonal decomposition of E with respect to the lattice multi-norm already a classically orthogonal decomposition?

5.3. Families of decompositions.

DEFINITION 5.6. Let $(E, \|\cdot\|)$ be a normed space, and consider a family $\mathcal{K} = \{(E_{1,\alpha}, \dots, E_{n_\alpha,\alpha}) : \alpha \in A\}$, where A is an index set, $n_\alpha \in \mathbb{N}$ ($\alpha \in A$), and

$$E = E_{1,\alpha} \oplus \dots \oplus E_{n_\alpha,\alpha}$$

is a direct sum decomposition of E for each $\alpha \in A$. The family \mathcal{K} is closed provided that the following conditions are satisfied:

(C1) $(E_{\sigma(1),\alpha}, \dots, E_{\sigma(n_\alpha),\alpha}) \in \mathcal{K}$ when $(E_{1,\alpha}, \dots, E_{n_\alpha,\alpha}) \in \mathcal{K}$ and $\sigma \in \mathfrak{S}_{n_\alpha}$;

(C2) $(E_{1,\alpha} \oplus E_{2,\alpha}, E_{3,\alpha}, \dots, E_{n_\alpha,\alpha}) \in \mathcal{K}$ when $(E_{1,\alpha}, \dots, E_{n_\alpha,\alpha}) \in \mathcal{K}$ and $n_\alpha \geq 2$;

(C3) \mathcal{K} contains all trivial direct sum decompositions.

The families of all direct sum decompositions, of all valid decompositions, of all small decompositions, and of all orthogonal decompositions are closed families of decompositions.

DEFINITION 5.7. Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space, and let $\mathcal{K} = \{(E_{1,\alpha}, \dots, E_{n_\alpha,\alpha}) : \alpha \in A\}$ be a closed family of orthogonal decompositions of E . Then the multi-normed space is orthogonal with respect to \mathcal{K} if

$$\|(x_1, \dots, x_n)\|_n = \sup_{\alpha \in A} \{ \|(P_{1,\alpha}x_1, \dots, P_{n_\alpha,\alpha}x_n)\|_n : n_\alpha = n \}$$

for each $n \in \mathbb{N}$ and $x_1, \dots, x_n \in E$, where $P_{j,\alpha}$ is the projection onto $E_{j,\alpha}$.

In the case where the multi-normed space is orthogonal with respect to the above family \mathcal{K} , it follows that we have

$$\|(x_1, \dots, x_n)\|_n = \sup_{\alpha \in A} \{ \|P_{1,\alpha}x_1 + \dots + P_{n_\alpha,\alpha}x_n\| : n_\alpha = n \}$$

for each $n \in \mathbb{N}$ and $x_1, \dots, x_n \in E$.

The above family of multi-norms $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ specified by a closed family \mathcal{K} of valid decompositions of E is denoted by

$$(\|\cdot\|_{n,\mathcal{K}} : n \in \mathbb{N}).$$

This is the multi-norm generated by \mathcal{K} .

Query: What are the conditions on a multi-norm that ensure that it is orthogonal with respect to **some** closed family of valid decompositions?

5.4. Examples of families of decompositions.

EXAMPLE 5.8. Let $(E, \|\cdot\|)$ be a normed space, and let \mathcal{K} be the family of all trivial orthogonal decompositions of E . Then the family \mathcal{K} is closed, and \mathcal{K} generates the minimum multi-norm on $\{E^n : n \in \mathbb{N}\}$. The multi-normed space is orthogonal with respect to \mathcal{K} . \square

THEOREM 5.9. Let E be a Dedekind complete Banach lattice, and let the family $\{E^n : n \in \mathbb{N}\}$ have the lattice multi-norm

$$(\|\cdot\|_n : n \in \mathbb{N}).$$

Then the multi-normed space $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ is orthogonal with respect to the family of all classically orthogonal decompositions of E . Thus the lattice multi-norm is the multi-norm generated by the family of all classically orthogonal decompositions of E . \square

5.5. The multi-dual space. Let $(E, \|\cdot\|)$ be a normed space, and let \mathcal{K} be a closed family of valid decompositions of E . Then \mathcal{K} generates a multi-norm $(\|\cdot\|_{n,\mathcal{K}} : n \in \mathbb{N})$ on $\{E^n : n \in \mathbb{N}\}$.

DEFINITION 5.10. Let $(E, \|\cdot\|)$ be a normed space, and let

$$\mathcal{K} = \{(E_{1,\alpha}, \dots, E_{n_\alpha,\alpha}) : \alpha \in A\}$$

be a closed family of valid decompositions of E . The dual to the family \mathcal{K} is

$$\mathcal{K}' = \{(E'_{1,\alpha}, \dots, E'_{n_\alpha,\alpha}) : \alpha \in A\}.$$

The multi-norm on $\{(E')^n : n \in \mathbb{N}\}$ generated by \mathcal{K}' is denoted by

$$(\|\cdot\|_{n,\mathcal{K}}^\dagger : n \in \mathbb{N}).$$

The multi-normed space $((E')^n, \|\cdot\|_{n,\mathcal{K}}^\dagger) : n \in \mathbb{N}$ is the multi-dual space.

Thus we have the following **method to find a multi-dual**: Start with a multi-normed space; find a closed family that generates it (this is not always possible); if there is such a family, take the dual of this family; let this new family generate a multi-norm on the family of dual spaces. (There is a question of uniqueness because this dual multi-norm may depend on the family that generates the original multi-norm. However, a mild condition given in [2] ensures that the multi-dual structure depends only on the original multi-norm, and not on the family that generates it.)

EXAMPLE 5.11. Take $p \geq 1$, and let $E = \ell^p$, with the standard (p, p) -multi-norm. Then the multi-normed space $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ is orthogonal with respect to the closed family \mathcal{K} of all classically orthogonal decompositions of E .

Suppose that $p > 1$, and denote the conjugate index to p by q ; set $F = \ell^q$. Clearly the multi-dual space of $((E^n, \|\cdot\|_n^{(p,p)}) : n \in \mathbb{N})$ is the multi-Banach space $((F^n, \|\cdot\|_n^{(q,q)}) : n \in \mathbb{N})$, where $(\|\cdot\|_n^{(q,q)} : n \in \mathbb{N})$ is the standard (q, q) -multi-norm.

Suppose that $p = 1$, and set $F = \ell^\infty$. Clearly the multi-dual space of $((E^n, \|\cdot\|_n^{(1,1)}) : n \in \mathbb{N})$ is the multi-Banach space $((F^n, \|\cdot\|_n^{\min}) : n \in \mathbb{N})$. \square

EXAMPLE 5.12. Let H be a Hilbert space. Then the multi-normed space $((H^n, \|\cdot\|_n^H) : n \in \mathbb{N})$ is orthogonal with respect to the family of all orthogonal decompositions of H . It is easy to see that the multi-dual space of $((H^n, \|\cdot\|_n^H) : n \in \mathbb{N})$ is equal to itself. \square

EXAMPLE 5.13. Let E be a Dedekind complete Banach lattice, so that E' is also a Dedekind complete Banach lattice. Then the lattice multi-norms on $\{E^n : n \in \mathbb{N}\}$ and $\{(E')^n : n \in \mathbb{N}\}$ are generated by the families of all classically orthogonal decompositions of E and E' , respectively.

Let \mathcal{K} be the family of all classically orthogonal decompositions of E . Then each member of \mathcal{K}' is an orthogonal decomposition of E' , but there could be more orthogonal decompositions of E' than are given by members of \mathcal{K}' . When does the family \mathcal{K}' generate the lattice multi-norm on E' ?

Now suppose that the norm on E is order-continuous (which implies that E is Dedekind complete). Then the family \mathcal{K}' does generate the lattice multi-norm on E' . Does this occur more generally? \square

5.6. Second dual spaces. The following result can be regarded as a multi-normed form of the Hahn–Banach theorem.

THEOREM 5.14. *Let $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ be a multi-normed space, let \mathcal{K} be a closed family of orthogonal decompositions of E , and let $(\|\cdot\|_{n,\mathcal{K}}^\dagger : n \in \mathbb{N})$ be the multi-norm on $\{(E'')^n : n \in \mathbb{N}\}$ generated by \mathcal{K}'' . Then the canonical embedding of E into E'' gives a multi-isometry if and only if the multi-normed space $((E^n, \|\cdot\|_n) : n \in \mathbb{N})$ is orthogonal with respect to the family \mathcal{K} . \square*

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