Complemented Subspaces of Spaces of Multilinear Forms and Tensor Products¹

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Among other things, we show that L_q is isomorphic to a complemented subspace of the space of multilinear forms on $L_{p_1} \times \cdots \times L_{p_n}$, where $q \ge 1$ is given by $1/p_1 + \cdots + 1/p_n + 1/q = 1$. The proof strongly depends on the L_{∞} -module structure of the spaces L_p . © 2001 Academic Press

Key Words: Banach space; multilinear form; tensor product; complemented subspace; Banach module; Banach algebra; Köthe space.

1. INTRODUCTION AND SAMPLE RESULT

This note stems from a misreading of [2, 3] although I hope this is not entirely obvious. Our main "concrete" result is the following.

THEOREM 1. Let p_1, \ldots, p_n and q be numbers such that $1/p_1 + \cdots + 1/p_n + 1/q = 1$, with $1 \le p_i, q \le \infty$. Then $L_q(\mu)$ is a complemented subspace of the space of multilinear forms on $L_{p_1}(\mu) \times \cdots \times L_{p_n}(\mu)$, for every σ -finite measure μ .

That $L_q = L_q(\Omega, \mu)$ is a subspace of $\mathscr{L}(L_{p_1}, \dots, L_{p_n})$ is surely well known. Indeed, let f be fixed in L_q . Then we can define an *n*-linear form on $L_{p_1} \times \cdots \times L_{p_n}$ by

$$(x_1,\ldots,x_n) \in L_{p_1} \times \cdots \times L_{p_n} \mapsto \int_{\Omega} f(t) x_1(t) \ldots x_n(t) d\mu(t).$$

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According to Hölder inequality, one has $||f \cdot x_1 \cdots x_n||_1 \le ||f||_q ||x_1||_{p_1} \cdots ||x_n||_{p_n}$, which shows that the norm of f acting as a form on $L_{p_1} \times \cdots \times L_{p_n}$ is at most $||f||_q$. As for the reverse inequality, we may and do assume that f is nonnegative, with $||f||_q = 1$. Taking $x_i = f^{q/p_i}$ for $1 \le i \le n$, we see that $||x_i||_{p_i} = 1$ and

$$\int_{\Omega} f(t) x_1(t) \cdots x_n(t) d\mu(t) = \int_{\Omega} f^q d\mu = 1,$$

so that ||f|| = 1, as a multilinear form. This shows that L_q is isometrically isomorphic to a closed subspace of $\mathscr{L}(L_{p_1}, \ldots, L_{p_n})$, provided $1/p_1 + \cdots + 1/p_n + 1/q = 1$.

The proof that L_q is a complemented subspace of $\mathscr{L}(L_{p_1}, \ldots, L_{p_n})$ will require an intrinsic description of the multilinear forms induced by L_q functions in terms of certain structural properties of the spaces L_p viewed as L_{∞} -modules. Then the desired projection is obtained from a standard averaging technique.

2. MULTILINEAR FORMS ON BANACH MODULES

Let X_1, \ldots, X_n be (Banach) modules over the same (commutative, Banach) algebra A. (The typical situation will be $A = L_{\infty}(\mu)$ and each X_i a Köthe function space on μ . See [5, 7] for information on Banach modules and Köthe spaces, respectively.) We are interested in those multilinear forms $f: X_1 \times \cdots \times X_n \to \mathbb{K}$ that are balanced (with respect to the module structure of the spaces X_i) in the sense of satisfying

$$f(x_1,\ldots,ax_i,\ldots,x_j,\ldots,x_n) = f(x_1,\ldots,x_i,\ldots,ax_j,\ldots,x_n)$$

for each $1 \le i, j \le n$ and all $a \in A, x_k \in X_k$. The set of all these f is obviously a closed subspace of $\mathscr{L}(X_1, \ldots, X_n)$ which we denote by $\mathscr{L}_A(X_1, \ldots, X_n)$. The following result yields a useful characterization of these forms $\mathscr{L}_A(X_1, \ldots, X_n)$.

LEMMA 1. Let X_i be A-modules. For a multilinear form $f: X_1 \times \cdots \times X_n \rightarrow \mathbb{K}$, the following are equivalent:

(a) $f \in \mathscr{L}_A(X_1, \ldots, X_n).$

(b) The associated (n - 1)-linear operator $X_1 \times \cdots \times X_{n-1} \rightarrow X_n^*$ is an *A*-module homomorphism in each variable.

(c) The associated linear operator $X_1 \otimes \cdots \otimes X_{n-1} \to X_n^*$ is a homomorphism of $(A \otimes \cdots \otimes A)$ -modules.

Proof. This is a straightforward verification which is left to the reader. (The *A*-module structure of X_n^* is given by $\langle ax^*, x \rangle = \langle x^*, ax \rangle$ for $a \in A, x \in X_n, x^* \in X_n^*$. The structure of a module over $A \otimes \cdots \otimes A$ in $X_1 \otimes \cdots \otimes X_{n-1}$ and X_n^* is given by $(a_1 \otimes \cdots \otimes a_{n-1}) \cdot (x_1 \otimes \cdots \otimes x_{n-1}) = a_1 x_1 \otimes \cdots \otimes a_{n-1} x_{n-1}$ and $(a_1 \otimes \cdots \otimes a_{n-1}) \cdot x_n^* = (a_1 \cdots a_{n-1}) \cdot x_n^*$, respectively.)

An element z of an A-module X will be called cyclic if the set $A \cdot z = \{az : a \in A\}$ is dense in X. (Clearly, if X is a minimal Köthe function space on a σ -finite measure μ , then every nonvanishing function in X is a cyclic element for the natural $L_{\infty}(\mu)$ -module structure of X.) The presence of cyclic elements greatly simplifies the determination of balanced forms. Suppose $z_i \in X_i$, $1 \le i \le n - 1$, are cyclic elements over A and let $f \in \mathscr{L}_A(X_1, \ldots, X_n)$. If $T : X_1 \otimes \cdots \otimes X_{n-1} \to X_n^*$ is the associated operator, then we can recover f from the functional $T(z_1 \otimes \cdots \otimes z_{n-1}) \in X_n^*$. Indeed, if $x_n^* = T(z_1 \otimes \cdots \otimes z_{n-1})$, then

$$f(a_1z_1,\ldots,a_{n-1}z_{n-1}x_n) = \langle x_n^*,a_1\ldots a_{n-1}x_n \rangle.$$

So, at least in the pure linear sense, $\mathscr{L}_{A}(X_{1}, \ldots, X_{n})$ can be seen as a linear subspace of X_{n}^{*} .

COROLLARY 1. Let X_i be minimal Köthe function spaces on a σ -finite measure space (Ω, μ) . Suppose either that μ is finite and X_n is σ -order continuous or that each X_i is σ -order continuous. Then, for each $f \in \mathscr{L}_{L_{\alpha}(\mu)}(X_1, \ldots, X_n)$, there exists a (essentially) unique measurable, locally integrable function $g : \Omega \to \mathbb{K}$ such that

$$f(x_1,\ldots,x_n)=\int_{\Omega}g(t)x_1(t)\ldots x_n(t)\,d\mu(t).$$

Moreover, if μ is finite, then g belongs to X'_n .

Proof. Let us recall here that a Köthe function space X is σ -order continuous if every order bounded increasing sequence converges in X. (Thus, L_p is σ -order continuous if and only if p is finite.) It is well known that X is σ -order continuous if and only if $X^* = X'$; that is, every bounded linear functional x^* on X can be written as $\langle x^*, x \rangle = \int_{\Omega} g(t)x(t) d\mu(t)$, for some (obviously locally integrable) measurable g.

Suppose μ is finite. Then $L_{\infty}(\mu) \subset X_i$ and f must be given by

$$f(a_1,\ldots,a_n)=\langle x_n^*a_1\cdots a_n\rangle,$$

for $a_i \in L_{\infty}(\mu)$. On the other hand, x_n^* is representable as an integral, so there is $g \in X_n^*$ such that

$$f(x_1,\ldots,x_n)=\int_{\Omega}g(t)x_1(t)\cdots x_n(t)\,d\mu(t),$$

for $x_i \in L_{\infty}(\mu)$. Since $L_{\infty}(\mu)$ is dense in each X_i the same representation holds for all $x_i \in X_i$.

As for the σ -finite case, write Ω as an increasing union of measurable subsets Ω_k of finite measure. Since each X_i is σ -order continuous $\bigcup_k X_i(\Omega_k)$ is dense in X_i . Now, consider $X_i(\Omega_k)$ as an $L_{\infty}(\Omega_k)$ -module in the obvious way. Taking into account that $L_{\infty}(\Omega_k)$ is an ideal in $L_{\infty}(\Omega)$ we infer the existence of measurable functions $g_k : \Omega_k \to \mathbb{K}$ such that

$$f(x_1,\ldots,x_n)=\int_{\Omega_k}g_k(t)x_1(t)\ldots x_n(t)\,d\mu(t),$$

provided $x_i \in X_i(\Omega_k)$. Since all these g_k coincide on the common domain they define a locally integrable function $g: \Omega \to \mathbb{K}$ in such a way that

$$f(x_1,\ldots,x_n) = \int_{\Omega} g(t) x_1(t) \ldots x_n(t) d\mu(t)$$

holds for every $x_i \in \bigcup_k X_i(\Omega_k)$ and, therefore, for every $x_i \in X_i$.

COROLLARY 2. Let $X_i = L_{p_i}(\mu)$ and $A = L_{\infty}(\mu)$, with μ a σ -finite measure and $p_n < \infty$. Then $\mathscr{L}_A(X_1, \ldots, X_n)$ is the space of multilinear forms induced by L_q -functions, where q is given by $1/p_1 + \cdots + 1/p_n + 1/q = 1$. In particular $\mathscr{L}_A(X_1, \ldots, X_n)$ is isometrically isomorphic to $L_q(\mu)$.

Proof. If p_i is finite for all $1 \le i \le n$, this is a straightforward consequence of Corollary 1 and the computations of Section 1. The general case then follows from the obvious fact that $\mathscr{L}_A(A, X_1, \ldots, X_n)$ can be identified with $\mathscr{L}_A(X_1, \ldots, X_n)$ if A is unital. The isomorphism is given as follows: for $f \in \mathscr{L}_A(A, X_1, \ldots, X_n)$ define a balanced form on $X_1 \times \cdots \times X_n$ by $(x_1, \ldots, x_n) \mapsto f(1, x_1, \ldots, x_n)$. The inverse map transforms $g \in \mathscr{L}_A(X_1, \ldots, X_n)$ into $(a, x_1, \ldots, x_n) \mapsto g(ax_1, \ldots, x_n)$.

Remark 1. Of course, if $X_i = L_{\infty}$ for all *i*, then $\mathscr{L}_A(X_1, \ldots, X_n) = L_{\infty}^*$, which contains a complemented copy of L_1 .

Corollary 2 remains true even if μ fails to be σ -finite. This follows from a classical result of Maharam about Boolean algebras and the obvious fact that our arguments still work for strictly localizable measures. Since the next Section 3 is independent on measure theory, the assumption on μ made in Theorem 1 turns out to be superfluous. We do not give the details here.

3. AVERAGING

In this section we shall see that, under rather mild assumptions on the ground algebra, $\mathscr{L}_A(X_1, \ldots, X_n)$ is a complemented subspace of $\mathscr{L}(X_1, \ldots, X_n)$. Recall that an element u of a Banach algebra A is said to be unitary if $||u|| = ||u^{-1}|| = 1$. The set of all unitary elements of A is a group under multiplication and will be denoted by U.

THEOREM 2. Let X_i be Banach modules over the commutative Banach algebra A. If U spans a dense subspace of A, then $\mathscr{L}_A(X_1, \ldots, X_n)$ is the range of a contractive projection on $\mathscr{L}(X_1, \ldots, X_n)$.

Proof. Let $d\mu(u_1, \ldots, u_{n-1})$ be an invariant mean for the locally compact group U^{n-1} viewed as a discrete space. (We refer the reader to [6, Chap. IV] or to the Greenleaf booklet [4] for information on invariant means.) For $f \in \mathscr{L}(X_1, \ldots, X_n)$, put

$$Pf(x_1,\ldots,x_n) = \int_{U^{n-1}} f(u_1x_1,\ldots,u_{n-1}x_{n-1},u_1^{-1}\cdots u_{n-1}^{-1}x_n) d\mu(u_1,\ldots,u_{n-1}).$$

Clearly, Pf is a multilinear form on $X_1 \times \cdots \times X_n$, with $||Pf|| \le ||f||$. On the other hand, it is clear that Pf = f for all $f \in \mathscr{L}_A(X_1, \ldots, X_n)$ and also that Pf depends linearly on f. Thus, the proof will be complete if we see that Pf is balanced for all f. A moment of reflection shows that it suffices to verify the identity

$$Pf(x_1,\ldots,ux_i,\ldots,x_n)=Pf(x_1,\ldots,x_i,\ldots,ux_n)$$

for each $1 \le i < n$ and all $x_k \in X_k$, $u \in U$. Using the invariance of the mean $d\mu(u_1, \ldots, u_{n-1})$ and letting $v_i = u_i u$, we get

$$Pf(x_{1},...,ux_{i},...,x_{n})$$

$$= \int f(u_{1}x_{1},...,u_{i}ux_{i},...,u_{n-1}x_{n-1},u_{1}^{-1}\cdots u_{n-1}^{-1}x_{n})$$

$$\times d\mu(u_{1},...,u_{n-1})$$

$$= \int f(u_{1}x_{1},...,v_{i}x_{i},...,u_{n-1}x_{n-1},u_{1}^{-1}\cdots u_{n-1}^{-1}u_{n-1}x_{n})$$

$$\times d\mu(u_{1},...,v_{i},...,u_{n-1})$$

$$= \int f(u_{1}x_{1},...,u_{i}x_{i},...,u_{n-1}x_{n-1},u_{1}^{-1}\cdots u_{n-1}^{-1}ux_{n})$$

$$\times d\mu(u_{1},...,u_{i},...,u_{n-1})$$

$$= Pf(x_{1},...,x_{i},...,ux_{n}),$$
where $\mathbf{1}$

as desired.

Theorem 1 now follows from Corollary 2 (and its Remark) and Theorem 2. Taking into account that balanced forms on L_p spaces are automatically symmetric, we can adhere the following corollary to Theorem 1.

COROLLARY 3. Suppose n/p + 1/q = 1, with $1 \le p, q \le \infty$. Then L_q is a complemented subspace of the space of n-homogeneous polynomials on L_p .

Remark 2. The hypothesis about A appearing in Theorem 2 can be understood as a stronger form of amenability. (Amenability is a central theme in the homology of Banach algebras; see [5].) It seems very likely that $\mathscr{L}_A(X_1, \ldots, X_n)$ is complemented in $\mathscr{L}(X_1, \ldots, X_n)$ provided A is an amenable algebra. This is true, for instance, for group algebras. It is worth noting that if $\mathscr{L}_A(X_1, \ldots, X_n)$ is complemented in $\mathscr{L}(X_1, \ldots, X_n)$ by any bounded projection and A is amenable, then there is an A-module projection from $\mathscr{L}(X_1, \ldots, X_n)$ onto $\mathscr{L}_A(X_1, \ldots, X_n)$. This is so because $\mathscr{L}_A(X_1, \ldots, X_n)$ is a dual module over A and all dual modules over an amenable algebra are injective; see [5, Theorem VII.1.6.1].

4. DIAGONAL SUBSPACES OF TENSOR PRODUCTS

We close the paper by showing that Theorem 1 can be predualized for sequence spaces.

Let X_k be Banach spaces with bases $(e_i^k)_{i=1}^{\infty}$ for $1 \le k \le n$. The main diagonal of $X = X_1 \otimes \cdots \otimes X_n$ is the closed subspace Δ spanned in X by the diagonal vectors $e_i \otimes \cdots \otimes e_i$. Let us show that Δ is complemented in X provided each factor X_k has an unconditional basis.

LEMMA 2. Let X_1, \ldots, X_n be *m*-dimensional Banach spaces with 1-unconditional bases $(e_i^k)_{i=1}^m$ for $1 \le k \le n$. Then the "diagonal" projection Qgiven on $X_1 \otimes \cdots \otimes X_n$ by

$$Q(e_{i(1)}^1 \otimes \cdots \otimes e_{i(n)}^n) = \begin{cases} e_{i(1)}^1 \otimes \cdots \otimes e_{i(n)}^n & \text{if } i(1) = \cdots = i(n); \\ 0 & \text{otherwise} \end{cases}$$

is contractive. Consequently, if X_1, \ldots, X_n are (infinite-dimensional) Banach spaces with unconditional bases $(e_i^k)_{i=1}^{\infty}$, then the diagonal projection is bounded on the space $X_1 \otimes \cdots \otimes X_n$.

Proof. We only prove the first part. Consider each X_k as an l_{∞}^m -module in the obvious way and let U be the unitary group of the Banach algebra l_{∞}^m , endowed with the norm-topology. Obviously U is compact and so there

is a unique normalized Haar measure du on U. define a linear operator R on $X_1 \otimes \cdots \otimes X_n$ by

$$R(x_1 \otimes \cdots \otimes x_n)$$

= $\int \cdots \int u_1 x_1 \otimes \cdots \otimes u_{n-1} x_{n-1} \otimes (u_1^{-1} \dots u_{n-1}^{-1}) x_n du_1 \dots du_{n-1}.$

Clearly, R is linear and bounded, with $||R|| \le 1$. Routine computations now show that R = Q. Hence Q is contractive too and the proof is complete.

This lemma, in combination with Corollary 2, provides us with a very simple proof of the following nice result of Arias and Farmer [1]. From now on, we make the convention that l_p means c_0 if $p = \infty$.

PROPOSITION 1 (Arias and Farmer). The main diagonal of $l_{p_1} \otimes \cdots \otimes l_{p_n}$ is a complemented subspace isomorphic to l_p , where p is given by $1/p = \min\{1, \sum_{i=1}^n 1/p_i\}$.

Proof. We already know that Δ is complemented in $X = l_{p_1} \hat{\otimes} \cdots \hat{\otimes} l_{p_n}$ by a contractive projection. We prove that $(e_i \otimes \cdots \otimes e_i)_{i=1}^{\infty}$ is an l_p -basis. Take

$$x = \sum_{i=1}^{m} x_i (e_i \otimes \cdots \otimes e_i).$$

We shall consider two cases. First, suppose $1/p_1 + \cdots + 1/p_n \le 1$. Let $P: \mathscr{L}(1_{p_1}, \ldots, l_{p_n}) = X^* \to \mathscr{L}_{l_{\infty}}(l_{p_1}, \ldots, l_{p_n})$ be the averaging projection described in the proof of Theorem 2. Since $\mathscr{L}_{l_{\infty}}(l_{p_1}, \ldots, l_{p_n}) = l_p^* = l_q$ and, taking into account that $\langle Pf, x \rangle = \langle f, x \rangle$ for all f and $x \in \Delta$ (this is obvious), we have

$$\|x\|_{X} = \sup_{\|f\| \le 1} \langle f, x \rangle = \sup_{\|f\| \le 1} \langle Pf, x \rangle$$

= $\sup\{\langle f, x \rangle : f \text{ is induced by a norm-one } l_{q}\text{-sequence}\}$
= $\sup\left\{\sum_{i} f_{i}x_{i} : \left(\sum_{i} |f_{i}|^{q}\right)^{1/q} = 1\right\}$
= $\left(\sum_{i=1}^{m} |x_{i}|^{p}\right)^{1/p}$,

so that Δ is isometric to l_p .

Now suppose $1/p_1 + \cdots + 1/p_n > 1$. Choose $s_k \ge p_k$ in such a way that $1/s_1 + \cdots + 1/s_n = 1$. Since $||y||_{s_k} \le ||y||_{p_k}$ for each $1 \le k \le n$ and all $y \in l_{p_k}$ the formal identity $l_{p_1} \otimes \cdots \otimes l_{p_n} \to l_{s_1} \otimes \cdots \otimes l_{s_n}$ has norm one. Hence,

$$\sum_{i} |x_{i}| = \left\| \sum_{i} x_{i} (e_{i} \otimes \cdots \otimes e_{i}) \right\|_{l_{s_{1}} \hat{\otimes} \cdots \hat{\otimes} l_{s_{n}}} \leq \left\| \sum_{i} x_{i} (e_{i} \otimes \cdots \otimes e_{i}) \right\|_{X} \leq \sum_{i} |x_{i}|$$

and $(e_i \otimes \cdots \otimes e_i)$ is an l_1 -basis. This completes the proof.

5. CONCLUDING REMARKS

Perhaps a few remarks about the module-theoretic content of this note are in order. First, there is a classical construction which linearizes balanced forms. Indeed, if the X_i are modules over the commutative Banach algebra A, then $\mathscr{G}_A(X_1, \ldots, X_n) = (X_1 \otimes_A \cdots \otimes_A X_n)^*$ in a canonical way. In fact, this identity could be taken as the definition of $X_1 \otimes_A \cdots \otimes_A X_n$ in [5]. To obtain a suitable description of the tensor product of modules on an algebra, consider the usual (projective, Banach) tensor product $X_1 \otimes \cdots \otimes X_n$ and the closed subspace N spanned by the elements of the form

$$(x_1 \otimes \cdots \otimes ax_i \otimes \cdots \otimes x_j \otimes \cdots \otimes x_n) -(x_1 \otimes \cdots \otimes x_i \otimes \cdots \otimes ax_j \otimes \cdots \otimes x_n).$$

Then $X_1 \otimes_A \cdots \otimes_A X_n$ equals $(X_1 \otimes \cdots \otimes X_n)/N$.

Thus, Corollary 2 and the comments made after Theorem 1 imply that if $1/p_1 + \cdots + 1/p_n \le 1$, then $L_{p_1} \otimes_{L_{\infty}} \cdots \otimes_{L_{\infty}} L_{p_n} = L_p$ (as L_{∞} -modules), where p is given by $1/p = 1/p_1 + \cdots + 1/p_n$. Surprisingly enough, if μ is nonatomic and $1/p_1 + \cdots + 1/p_n > 1$, then $L_{p_1} \otimes_{L_{\infty}} \cdots \otimes_{L_{\infty}} L_{p_n} = 0$ since in this case the space of balanced forms reduces to zero. We remark, however, that this situation is not too strange in the pure algebraic setting: it is easily checked that $\mathbb{Q}/\mathbb{Z} \otimes_{\mathbb{Z}} \mathbb{Q}/\mathbb{Z} = 0$.

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