

THE FRÉCHET SPACES $\text{ces}(p+)$, $1 < p < \infty$

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ABSTRACT. The Banach spaces $\text{ces}(p)$, $1 < p < \infty$, were intensively studied by G. Bennett and others. The *largest* solid Banach lattice in $\mathbb{C}^{\mathbb{N}}$ which contains ℓ_p and which the Cesàro operator $\mathbf{C} : \mathbb{C}^{\mathbb{N}} \rightarrow \mathbb{C}^{\mathbb{N}}$ maps into ℓ_p is $\text{ces}(p)$. For each $1 \leq p < \infty$, the (positive) operator \mathbf{C} also maps the Fréchet space $\ell_{p+} = \bigcap_{q>p} \ell_q$ into itself. It is shown that the *largest* solid Fréchet lattice in $\mathbb{C}^{\mathbb{N}}$ which contains ℓ_{p+} and which \mathbf{C} maps into ℓ_{p+} is precisely $\text{ces}(p+) := \bigcap_{q>p} \text{ces}(q)$. Although the spaces ℓ_{p+} are well understood, it seems that the spaces $\text{ces}(p+)$ have not been considered at all. A detailed study of the Fréchet spaces $\text{ces}(p+)$, $1 \leq p < \infty$, is undertaken. They are very different to the Fréchet spaces ℓ_{p+} which generate them in the above sense. We prove that each $\text{ces}(p+)$ is a power series space of finite type and order one, and that all the spaces $\text{ces}(p+)$, $1 \leq p < \infty$, are isomorphic.

1. INTRODUCTION

Given an element $x = (x_n)_n = (x_1, x_2, \dots)$ of $\mathbb{C}^{\mathbb{N}}$ let $|x| := (|x_n|)_n$ and write $x \geq 0$ if $x = |x|$. By $x \leq y$ we mean that $(y - x) \geq 0$. The sequence space $\mathbb{C}^{\mathbb{N}}$ is a (locally convex) Fréchet space with respect to the coordinatewise convergence. For each $1 < p < \infty$ define

$$\text{ces}(p) := \{x \in \mathbb{C}^{\mathbb{N}} : \|x\|_{\text{ces}(p)} := \left\| \left(\frac{1}{n} \sum_{k=1}^n |x_k| \right)_n \right\|_p < \infty\}, \quad (1.1)$$

where $\|\cdot\|_p$ denotes the standard norm in ℓ_p . An intensive study of the Banach spaces $\text{ces}(p)$, $1 < p < \infty$, was undertaken in [6],[13]; see also the references therein. They are reflexive, p -concave Banach lattices (for the order induced by the positive cone of the Fréchet lattice $\mathbb{C}^{\mathbb{N}}$) and the canonical vectors $e_k := (\delta_{nk})_n$, for $k \in \mathbb{N}$, form an unconditional basis, [6], [8]. For every pair $1 < p, q < \infty$ the space $\text{ces}(p)$ is *not* isomorphic to ℓ_q , [6, Proposition 15.13], and is also *not* isomorphic to $\text{ces}(q)$ if $p \neq q$, [4, Proposition 3.3].

The Cesàro operator $\mathbf{C} : \mathbb{C}^{\mathbb{N}} \rightarrow \mathbb{C}^{\mathbb{N}}$, defined by

$$\mathbf{C}(x) := \left(x_1, \frac{x_1 + x_2}{2}, \dots, \frac{x_1 + x_2 + \dots + x_n}{n}, \dots \right), \quad x \in \mathbb{C}^{\mathbb{N}}, \quad (1.2)$$

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satisfies $|\mathbf{C}(x)| \leq \mathbf{C}(|x|)$ for $x \in \mathbb{C}^{\mathbb{N}}$ and is a topological isomorphism of $\mathbb{C}^{\mathbb{N}}$ onto itself. It is clear from (1.1) that $\|x\|_{ces(p)} = \|\mathbf{C}(|x|)\|_p$ for $x \in ces(p)$. Hardy's inequality, [15, Theorem 326], ensures that $\ell_p \subseteq ces(p)$ with $\|x\|_{ces(p)} \leq p'\|x\|_p$ for $x \in \ell_p$, where $\frac{1}{p} + \frac{1}{p'} = 1$. Moreover, $\ell_p \subseteq ces(p)$ is a *proper* containment, [8, Remark 2.2]. It is routine to verify that \mathbf{C} maps $ces(p)$ continuously into ℓ_p . The following remarkable fact (due to Bennett, [6, Theorem 20.31]) reveals a special feature of $ces(p)$.

Proposition 1.1. *Let $1 < p < \infty$ and $x \in \mathbb{C}^{\mathbb{N}}$. Then*

$$x \in ces(p) \text{ if and only if } \mathbf{C}(|x|) \in ces(p). \quad (1.3)$$

The spaces $ces(p)$ also arise in a different way. Fix $1 < p < \infty$. Since the Cesàro operator $\mathbf{C}_p : \ell_p \rightarrow \ell_p$ (i.e., \mathbf{C} restricted to ℓ_p) is a *positive* operator between Banach lattices, it is natural to seek continuous, ℓ_p -valued extensions of \mathbf{C}_p to Banach lattices $X \subseteq \mathbb{C}^{\mathbb{N}}$ which are larger than ℓ_p and *solid* (i.e., $y \in \mathbb{C}^{\mathbb{N}}$ and $|y| \leq |x|$ with $x \in X$ implies that $y \in X$). The *largest* of all those solid Banach lattices in $\mathbb{C}^{\mathbb{N}}$ which contain ℓ_p and for which such a continuous, ℓ_p -valued extension of \mathbf{C}_p is possible is precisely $ces(p)$, [8, p.62]. Of course, this ‘‘largest extension’’ $\mathbf{C} : ces(p) \rightarrow \ell_p$ is the restriction of \mathbf{C} from $\mathbb{C}^{\mathbb{N}}$ to $ces(p)$.

For each $1 \leq p < \infty$ define the vector space $\ell_{p+} := \bigcap_{q>p} \ell_q$; it is a Fréchet space (and lattice for the order induced by the positive cone of $\mathbb{C}^{\mathbb{N}}$) with respect to the increasing sequence of *lattice norms*

$$x \mapsto \|x\|_{p_k}, \quad x \in \ell_{p+}, \quad k \in \mathbb{N}, \quad (1.4)$$

for any sequence $p < p_{k+1} < p_k$ with $p_k \downarrow p$. Moreover, each $\ell_{p+} \subseteq \mathbb{C}^{\mathbb{N}}$ (with a continuous inclusion) is a reflexive, quasinormable, non-Montel, countably normed Fréchet space which is solid in $\mathbb{C}^{\mathbb{N}}$ and contains no isomorphic copy of any infinite dimensional Banach space, [9], [18]. Clearly, for each $1 < p < \infty$ the Banach space $\ell_p \subseteq \ell_{p+}$ continuously and with a proper inclusion. Since \mathbf{C}_p is continuous for each $1 < p < \infty$ (with operator norm p' where $\frac{1}{p} + \frac{1}{p'} = 1$, [15, Theorem 326]), it follows that $\mathbf{C} : \ell_{p+} \rightarrow \ell_{p+}$ is also continuous, [3, Section 2]. The natural question is: To what extent do the properties and interrelations between the Banach spaces ℓ_p and $ces(p)$, $1 < p < \infty$, alluded to above reflect themselves in the connections between the corresponding Fréchet spaces ℓ_{p+} and $ces(p+) := \bigcap_{q>p} ces(q)$ which they generate? Although the Fréchet spaces ℓ_{p+} , $1 \leq p < \infty$, are well understood (see eg. [1], [9], [10], [18], [19] and the references therein), it seems that the Fréchet spaces $ces(p+)$, $1 \leq p < \infty$, which are equipped with the *lattice norms*

$$x \mapsto \|x\|_{ces(p_k)}, \quad x \in ces(p+), \quad k \in \mathbb{N},$$

for any sequence $p < p_{k+1} < p_k$ satisfying $\lim_{k \rightarrow \infty} p_k = p$ (i.e., $ces(p+) = \text{proj}_k ces(p_k)$), have not been considered at all. The aim of this note is to make a detailed study of these spaces and to expose some of their striking features. Let us describe some sample results.

First, just like for $C_p : \ell_p \longrightarrow \ell_p$, for $1 < p < \infty$, the Cesàro operator $C_{p+} : \ell_{p+} \longrightarrow \ell_{p+}$, for $1 \leq p < \infty$, is also a *positive* operator, albeit now between Fréchet lattices. It turns out that the *largest* of all those solid Fréchet lattices in $\mathbb{C}^{\mathbb{N}}$ which contain ℓ_{p+} and C maps into ℓ_{p+} (necessarily continuously) is precisely $ces(p+)$; see Proposition 2.5. Although each Fréchet space ℓ_{p+} , for $1 \leq p < \infty$, *fails* to have the property (1.3) of Proposition 1.1 (with ℓ_{p+} in place of $ces(p)$), the space $ces(p+)$ that it generates in the above sense *does* have this remarkable property; see Propositions 2.2 and 2.4. A further contrast to ℓ_{p+} is that each $ces(p+)$, $1 \leq p < \infty$, is a Fréchet-Schwartz space (but, not nuclear) and the canonical vectors $\{e_k : k \in \mathbb{N}\}$ form an unconditional basis (cf. Proposition 3.5). In particular, $ces(p+)$ cannot be isomorphic to any of the non-Montel spaces ℓ_{q+} , $1 \leq q < \infty$. Since, for $p \neq q$, the spaces ℓ_{p+} and ℓ_{q+} are also not isomorphic (cf. Proposition 3.3), it is rather surprising that $ces(p+)$ and $ces(q+)$ *are* isomorphic Fréchet spaces for *all pairs* $1 \leq p, q < \infty$. These results are obtained as a consequence of the main result of this paper showing, remarkably, that $ces(p+)$ coincides with the power series space of order one and finite type $\Lambda_{-1/p'}(\alpha)$ with $\alpha := (\log(k))_{k \in \mathbb{N}}$; see Theorem 3.1. Accordingly, all these spaces are diagonally isomorphic. We mention two further consequences. The Fréchet spaces ℓ_{p+} , for $1 \leq p < \infty$, all *fail* to be (FBa)-spaces, [19], whereas every Fréchet space $ces(p+)$ *is* an (FBa)-space, since it is a Köthe echelon space of order one; see Proposition 4.1. It is known that ℓ_{p+} has the property that every ℓ_{p+} -valued vector measure has relatively compact range if and only if $1 \leq p < 2$. This property also holds for $ces(p+)$, but for *every* $1 \leq p < \infty$.

2. OPTIMAL SOLID LATTICE PROPERTIES OF $ces(p+)$

We begin by noting, for each $1 \leq p < \infty$, that $ces(p+)$ is reflexive, [17, Proposition 25.15], since each Banach space $ces(q)$, $q > p$, is reflexive, [6, p.61].

Lemma 2.1. *For each $1 \leq p < \infty$, the space $ces(p+)$ is a solid Fréchet lattice subspace of $\mathbb{C}^{\mathbb{N}}$ and $\ell_{p+} \subseteq ces(p+)$ with a continuous and proper inclusion.*

Proof. Clearly $ces(p+)$ is a solid Fréchet lattice subspace of $\mathbb{C}^{\mathbb{N}}$. Since $\ell_q \subseteq ces(q)$ with a continuous inclusion for each $q > p > 1$, it follows that $\ell_{p+} \subseteq ces(p+)$ continuously.

Fix $1 < p < \infty$. By [8, Remark 2.2(ii)] there exists $x \in ces(p) \setminus \ell_{\infty}$. Since $ces(p) \subseteq ces(p+)$ and $\ell_{p+} \subseteq \ell_{\infty}$, it follows that $x \in ces(p+) \setminus \ell_{p+}$.

For $p = 1$ we know that $\ell_{1+} \subseteq ces(1+)$. If this containment was an equality, then the open mapping theorem for Fréchet spaces, [17, Theorem 24.30], implies that the identity map from ℓ_{1+} onto $ces(1+)$ is an isomorphism. This is impossible as ℓ_{1+} is non-Montel whereas $ces(1+)$ is Montel (see Proposition 3.5(ii) below). So, $\ell_{1+} \subsetneq ces(1+)$. \square

The following observation is a direct consequence of the striking property of $ces(q)$, $1 < p < \infty$, exhibited in Proposition 1.1 and the definition of $ces(p+) = \bigcap_{q>p} ces(q)$.

Proposition 2.2. *Let $1 \leq p < \infty$ and $x \in \mathbb{C}^{\mathbb{N}}$. Then*

$$x \in ces(p+) \text{ if and only if } \mathbf{C}(|x|) \in ces(p+). \quad (2.1)$$

We will require the following fact.

Lemma 2.3. *For each $1 \leq p < \infty$, the Cesàro operator $\mathbf{C} : ces(p+) \longrightarrow \ell_{p+}$ is continuous.*

Proof. Fix $1 \leq p < \infty$. If $x \in ces(p+)$, then $|x| \in ces(q)$ for all $q > p$ and so $\mathbf{C}(|x|) \in \ell_q$ for all $q > p$. This is because $\mathbf{C} : ces(q) \longrightarrow \ell_q$ is continuous as

$$\|\mathbf{C}(x)\|_q = \|\mathbf{C}(|x|)\|_q \leq \|\mathbf{C}(|x|)\|_q = \|x\|_{ces(q)}, \quad x \in ces(q).$$

Hence, $\mathbf{C}(|x|) \in \ell_{p+}$. This shows that \mathbf{C} maps $ces(p+)$ into ℓ_{p+} , necessarily continuously by the closed graph theorem for Fréchet spaces, [17, Theorem 24.31]. \square

The next result, in combination with Proposition 2.2, shows that $ces(p+)$, $1 \leq p < \infty$, exhibits a very desirable property which ℓ_{p+} fails to possess.

Proposition 2.4. *For each $1 \leq p < \infty$, the Fréchet space ℓ_{p+} fails to have the property (2.1) in Proposition 2.2 (with ℓ_{p+} in place of $ces(p+)$).*

Proof. Fix $1 \leq p < \infty$. Assume that ℓ_{p+} does have the property (2.1) in Proposition 2.2. By Lemma 2.1 there exists $x \in ces(p+) \setminus \ell_{p+}$. Hence, also $|x| \in ces(p+) \setminus \ell_{p+}$. Then Lemma 2.3 implies that $\mathbf{C}(|x|) \in \ell_{p+}$ and hence, by the assumption on ℓ_{p+} , also $|x| \in \ell_{p+}$; contradiction. So, ℓ_{p+} fails the property. \square

The following result should be compared with its Banach lattice counterpart, [8, p.62].

Proposition 2.5. *The space $ces(p+)$, $1 \leq p < \infty$, is the largest solid Fréchet lattice X in $\mathbb{C}^{\mathbb{N}}$ which contains ℓ_{p+} such that $\mathbf{C}(X) \subseteq \ell_{p+}$.*

Proof. Let $[\mathbf{C}, \ell_{p+}]_s$ denote the largest solid Fréchet lattice X in $\mathbb{C}^{\mathbb{N}}$ which contains ℓ_{p+} such that $\mathbf{C}(X) \subseteq \ell_{p+}$. Since $\mathbf{C}(ces(p+)) \subseteq \ell_{p+}$ (cf. Lemma 2.3), it follows that $ces(p+)$ itself is a solid Fréchet lattice which contains ℓ_{p+} such that $\mathbf{C}(ces(p+)) \subseteq \ell_{p+}$. Accordingly, $ces(p+) \subseteq [\mathbf{C}, \ell_{p+}]_s$.

Let X be any solid Fréchet lattice in $\mathbb{C}^{\mathbb{N}}$ which contains ℓ_{p+} such that $\mathbf{C}(X) \subseteq \ell_{p+}$. Given $x \in X$ also $|x| \in X$ and hence, $\mathbf{C}(|x|) \in \ell_{p+} \subseteq ces(p+)$. Proposition 2.2 implies that $x \in ces(p+)$. Accordingly, $X \subseteq ces(p+)$. This implies that $[\mathbf{C}, \ell_{p+}]_s \subseteq ces(p+)$. \square

Since $\ell_{p+} \subseteq ces(p+)$ continuously (cf. Lemma 2.1), in addition to $\mathbf{C} : \ell_{p+} \longrightarrow \ell_{p+}$ one may also consider the positive Cesàro operator $\mathbf{C} : ces(p+) \longrightarrow$

$ces(p+)$. Even though the target space $ces(p+)$ is now genuinely larger than ℓ_{p+} (cf. Lemma 2.1), no further solid extension occurs!

Proposition 2.6. *The space $ces(p+)$, $1 \leq p < \infty$, is also the largest solid Fréchet lattice X in $\mathbb{C}^{\mathbb{N}}$ which contains $ces(p+)$ such that $\mathbf{C}(X) \subseteq ces(p+)$.*

Proof. Denote by $[\mathbf{C}, ces(p+)]_s$ the largest solid Fréchet lattice X in $\mathbb{C}^{\mathbb{N}}$ which contains $ces(p+)$ such that $\mathbf{C}(X) \subseteq ces(p+)$. Clearly $ces(p+) \subseteq [\mathbf{C}, ces(p+)]_s$ because $\mathbf{C}(ces(p+)) \subseteq \ell_{p+} \subseteq ces(p+)$; see Lemma 2.3.

Let X be any solid Fréchet lattice in $\mathbb{C}^{\mathbb{N}}$ which contains $ces(p+)$ such that $\mathbf{C}(X) \subseteq ces(p+)$. Given $x \in X$ also $|x| \in X$. Hence, $\mathbf{C}(|x|) \in ces(p+)$. By Proposition 2.2, $x \in ces(p+)$. So, $X \subseteq ces(p+)$. This implies $[\mathbf{C}, ces(p+)]_s \subseteq ces(p+)$. \square

For the Banach lattice counterpart of Proposition 2.6 see [8, Theorem 2.5].

3. $ces(p+)$ AS A POWER SERIES SPACE OF FINITE TYPE AND ORDER 1

A power series Fréchet space of *finite type* $r \in \mathbb{R}$ and *order* 1 is defined, for any given strictly increasing sequence $\alpha = (\alpha_k)_k \subseteq (0, \infty)$ satisfying $\lim_{k \rightarrow \infty} \alpha_k = \infty$, by

$$\Lambda_r(\alpha) := \{x \in \mathbb{C}^{\mathbb{N}} : \|x\|_t := \sum_{k=1}^{\infty} |x_k| e^{t\alpha_k} < \infty, \quad \forall t < r\};$$

see [17, Ch.29], also for the definition of the norms generating the Fréchet topology of $\Lambda_r(\alpha)$.

Our main result is rather remarkable and surprising. We require the following inequality

$$\frac{A_p}{k^{1/p'}} \leq \|e_k\|_{ces(p)} \leq \frac{B_p}{k^{1/p}}, \quad k \in \mathbb{N}, \quad (3.1)$$

valid for strictly positive constants A_p, B_p and with $\frac{1}{p} + \frac{1}{p'} = 1$, [6, Lemma 4.7], where $e_k := (\delta_{k,n})_n$ for each $k \in \mathbb{N}$.

Theorem 3.1. *The Fréchet space $ces(p+)$, $1 \leq p < \infty$, is isomorphic to the power series space $\Lambda_{-1/p'}(\alpha)$, $\frac{1}{p} + \frac{1}{p'} = 1$, of finite type $-1/p'$ and order 1, where $\alpha = (\log k)_k$.*

Proof. Fix $1 \leq p < \infty$. Observe that

$$\Lambda_{-1/p'}((\log k)_k) = \{x \in \mathbb{C}^{\mathbb{N}} : \|x\|_t = \sum_{j=1}^{\infty} |x_j| j^t \text{ for all } t < -1/p'\}.$$

Let $1 < q < \infty$. For $x \in ces(q)$ we have

$$\|x - \sum_{j=1}^m x_j e_j\|_{ces(q)} \leq \left(\sum_{n=m+1}^{\infty} \left(\frac{1}{n} \sum_{k=1}^n |x_k|^q \right)^{1/q} \right) \rightarrow 0, \quad \text{as } m \rightarrow \infty.$$

Therefore $(e_k)_k$ are a basis of $ces(q)$ for $1 < q < \infty$, [8, Proposition 2.1], hence, also of $ces(p+)$ for each $1 \leq p < \infty$. Consequently, via (3.1) we have, with $\frac{1}{q} + \frac{1}{q'} = 1$, that

$$\|x\|_{ces(q)} \leq \sum_{j=1}^{\infty} |x_j| \cdot \|e_j\|_{ces(q)} \leq B_q \sum_{j=1}^{\infty} |x_j| j^{-\frac{1}{q'}}.$$

By [6, Lemma 4.7], for each $\beta > 0$ we have

$$\frac{1}{\beta} \frac{1}{j^\beta} \leq \sum_{n=j}^{\infty} \frac{1}{n^{1+\beta}}, \quad j \in \mathbb{N}. \quad (3.2)$$

Let $p < q < \infty$. Given $p < s < q$ it is clear that $y := (n^{-\frac{1}{q'}})_n \in \ell_{s'}$. So we can apply (3.2) with $\beta = \frac{1}{q'}$ and Hölder's inequality to get

$$\begin{aligned} q' \sum_{j=1}^{\infty} |x_j| j^{-\frac{1}{q'}} &\leq \sum_{j=1}^{\infty} |x_j| \sum_{n=j}^{\infty} \frac{1}{n} n^{-\frac{1}{q'}} = \\ &= \sum_{n=1}^{\infty} \left(\frac{1}{n} \sum_{j=1}^n |x_j| \right) n^{-\frac{1}{q'}} \leq \|y\|_{s'} \|x\|_{ces(s)}. \end{aligned}$$

This proves the result. \square

Corollary 3.2. *Each of the Fréchet spaces $ces(p+)$, for $1 \leq p < \infty$, is isomorphic to the power series space $\Lambda_0(\alpha)$ of finite type 0 and order 1, where $\alpha = (\log k)_k$.*

Proof. This follows directly from the fact that all finite type power series spaces $\Lambda_r(\alpha)$, with α fixed, are diagonally isomorphic; see [17], page 358, lines 1-5. \square

In view of Corollary 3.2 the following observation is relevant.

Proposition 3.3. *For every distinct pair $1 \leq p, q < \infty$ the Fréchet spaces ℓ_{p+} and ℓ_{q+} are not isomorphic.*

Proof. We may assume that $p < q$. Suppose that there exists an isomorphism $T : \ell_{q+} \rightarrow \ell_{p+}$. Since the natural inclusion $\ell_q \subseteq \ell_{q+}$ is continuous, the restricted operator $T|_{\ell_q} : \ell_q \rightarrow \ell_{p+}$ is continuous. Consequently, since the inclusion $\ell_{p+} \subseteq \ell_r$ is continuous for each $r > p$, it follows that $T|_{\ell_q} : \ell_q \rightarrow \ell_r$ is continuous for each $r \in (p, q)$. By Pitt's theorem, [20], $T : \ell_q \rightarrow \ell_r$ is compact (we denote $T|_{\ell_q}$ simply by T again as no confusion can occur). Choose now any $r \in (p, q)$. Since $\{e_j\}_{j=1}^{\infty}$ is a bounded set in ℓ_q and $T : \ell_q \rightarrow \ell_r$ is compact, the image $\{T(e_j)\}_{j=1}^{\infty}$ is a relatively compact subset of ℓ_r . Consequently, as $\ell_{p+} = \bigcap_{p < r < q} \ell_r = \text{proj}_{p < r < q} \ell_r$, it follows that $\{T(e_j)\}_{j=1}^{\infty}$ is also a relatively compact subset of ℓ_{p+} . Hence, there exists $y \in \ell_{p+}$ and a subsequence $\{T(e_{j(k)})\}_{k=1}^{\infty}$ of $\{T(e_j)\}_{j=1}^{\infty}$ such

that $T(e_{j(k)}) \rightarrow y$ in ℓ_{p+} for $k \rightarrow \infty$. By continuity of the inverse operator $T^{-1} : \ell_{p+} \rightarrow \ell_{q+}$ it follows that $e_{j(k)} \rightarrow T^{-1}(y)$ in ℓ_{q+} . Choose any $s > q$, in which case $\ell_{q+} \subseteq \ell_s$ continuously, then also $e_{j(k)} \rightarrow T^{-1}(y)$ in the Banach space ℓ_s . This is impossible as $\|e_{j(k)} - e_{j(l)}\|_{\ell_s} = 2^{1/s} \geq 1$ for all $k \neq l$. Hence, no such isomorphism T of ℓ_{q+} onto ℓ_{p+} can exist. \square

Remark 3.4. For each pair $1 \leq p < q < \infty$ it is clear that

$$ces(p+) \subseteq ces(q+). \quad (3.3)$$

Even though $ces(p+)$ and $ces(q+)$ are isomorphic as Fréchet spaces (cf. Corollary 3.2), the containment (3.3) is *proper*. Indeed, if it were an equality, then for any fixed $r \in (p, q)$ it would follow from the (continuous) inclusions $ces(p+) \subseteq ces(r) \subseteq ces(q) \subseteq ces(q+)$ that $ces(r) = ces(q)$. Consequently, the Banach spaces $ces(r)$ and $ces(q)$ would be isomorphic (with $r < q$) which is not the case, [4, Proposition 3.3].

We now collect some further consequences of Theorem 3.1.

Proposition 3.5. *For each $1 \leq p < \infty$ the following assertions hold.*

- (i) *The Fréchet space $ces(p+)$ is a Köthe echelon space of order 1 and the canonical vectors $(e_j)_{j \in \mathbb{N}}$ form an unconditional basis of $ces(p+)$.*
- (ii) *$ces(p+)$ is a Fréchet-Schwartz space but, it is not nuclear.*
- (iii) *$ces(p+)$ is not isomorphic to ℓ_{q+} for each $1 \leq q < \infty$.*

Proof. (i) The space $ces(p+)$ is a Köthe echelon space of order 1 (by Theorem 3.1). The canonical vectors are an unconditional basis for every Köthe echelon space of order 1. Even stronger, they form an absolute basis, [16, pp.314–315].

(ii) Every power series space is Schwartz by [17, Proposition 27.10]. The non-nuclearity of $ces(p+) = \Lambda_{-1/p'}(\alpha)$, $\alpha = (\log k)_k$ is a direct consequence of Corollary 3.2 and [17, Proposition 29.6 (2)].

(iii) The space ℓ_{q+} is not Montel for each $1 \leq q < \infty$, [18], and hence, it cannot be isomorphic to $ces(p+)$, [17, Lemma 24.19]. \square

Definition 3.6. Let X be a Fréchet space whose topology is generated by a fundamental sequence $(\|\cdot\|_n)_{n \in \mathbb{N}}$ of seminorms. The space X has the property $(\overline{\Omega})$ if: $\forall l \in \mathbb{N}, c \in (0, 1) \exists k > l, \forall h > k, \exists C > 0$:

$$\|y\|_k^{1+c} \leq C \|y\|_h' \|y\|_l^c, \quad \forall y \in X',$$

where $\|y\|_k' := \sup\{|\langle x, y \rangle| : \|x\|_k \leq 1\}$ is the dual norm $\|\cdot\|_k'$ of $\|\cdot\|_k$ in X' .

It is a consequence of [17, Lemma 29.16] that the condition in Definition 3.6 coincides with property $(\overline{\Omega})$.

Every space ℓ_{p+} , for $1 \leq p < \infty$, satisfies property $(\overline{\Omega})$, [18, proof of Proposition 2.4]. Since all power series spaces of finite type have property $(\overline{\Omega})$, [17, Proposition 29.12], we deduce the following result.

Proposition 3.7. *For each $1 \leq p < \infty$ the Fréchet space $ces(p+)$ has property $(\overline{\Omega})$.*

4. FURTHER PROPERTIES OF $ces(p+)$

According to Taskinen, [23], a Fréchet space X is called an (FBa)-space if, for every Banach space Y , every bounded subset of the complete projective tensor product $X\widehat{\otimes}Y$ is contained in the closed convex hull $\overline{\text{co}}(C \otimes D)$ of bounded sets $C \subseteq X$ and $D \subseteq Y$. In 1986 Taskinen constructed Fréchet spaces which are not (FBa)-spaces, thereby solving the “problem of topologies of Grothendieck”, [22]. Peris proved that the Fréchet spaces ℓ_{p+} , for $1 \leq p < \infty$, are *not* (FBa) spaces, thus providing a natural and concrete class of spaces of this type, [19].

Proposition 4.1. *Each Fréchet space $ces(p+)$, for $1 \leq p < \infty$, is an (FBa)-space.*

Proof. Each space $ces(p+)$, $1 \leq p < \infty$, is isomorphic to a Köthe echelon space of order 1 (cf. Proposition 3.5 (i)). Hence, it is necessarily an (FBa)-space, [14, p.70], [22, Section 3]. \square

Now we consider some features of $ces(p+)$ of a somewhat different nature. First, $ces(p+)$ is the complexification of the corresponding real Riesz space $ces_{\mathbb{R}}(p+) := \{x \in ces(p+) : x = (x_n)_n \in \mathbb{R}^{\mathbb{N}}\}$, in the sense of [26, pp.187–201]. Since $ces_{\mathbb{R}}(p+)$ is solid in $\mathbb{R}^{\mathbb{N}}$ it follows that $ces_{\mathbb{R}}(p+)$ is *Dedekind complete* (i.e., every subset of $ces_{\mathbb{R}}(p+)$ which is bounded from above in the order has a least upper bound) and hence, (per definition) also its complexification $ces(p+)$ is Dedekind complete. Moreover, being reflexive, each of the (separable) Fréchet lattices $ces(p+)$, $1 \leq p < \infty$, has a *Lebesgue topology*, [2, Theorems 10.3 and 10.9], that is, if $x^{(\alpha)} \downarrow 0$ is a decreasing net in the order of $ces(p+)$, then $\lim_{\alpha} x^{(\alpha)} = 0$ in the topology of $ces(p+)$.

For every $1 \leq p < \infty$, the Fréchet space ℓ_{p+} has the property that *every* ℓ_{p+} -valued vector measure (always assumed to be countably additive and defined on a σ -algebra) has relatively compact range if and only if $p \in [1, 2)$, [7, Proposition 2.8]. Once again the optimal solid extension $ces(p+)$ of ℓ_{p+} exhibits better behaviour in this regard.

Proposition 4.2. *Let $p \in [1, \infty)$. Then every $ces(p+)$ -valued vector measure necessarily has relatively compact range.*

Proof. The range of every $ces(p+)$ -valued vector measure is a relatively weakly compact set, [24], and hence, is also relatively compact as $ces(p+)$ is a Fréchet-Montel space (by Proposition 3.5(ii)). \square

Since $ces(p+)$, $1 \leq p < \infty$, is *not* nuclear (cf. Proposition 3.5(ii)), there exist $ces(p+)$ -valued vector measures which *fail* to have finite variation, [11, Corollary and Theorem 2].

A Fréchet space X is said to have the *Rybakov property*, [12], if for every X -valued vector measure ν there exists $x' \in X'$ such that $\nu \ll |\langle \nu, x' \rangle|$ (i.e., $\nu(F) = 0$ for every measurable set $F \subseteq E$ whenever $|\langle \nu, x' \rangle|(E) = 0$). Here $\langle \nu, x' \rangle$ is the complex measure $E \mapsto \langle \nu(E), x' \rangle$ and $|\langle \nu, x' \rangle|$ denotes its total

variation measure. A Fréchet space X has Rybakov's property if and only if it admits a continuous norm; see [12, Theorem 2.2] for real spaces and [21, Proposition 2.2] for complex spaces. Since both ℓ_{p+} and $ces(p+)$ admit a continuous norm, we have the following fact.

Proposition 4.3. *For each $1 \leq p < \infty$ the Fréchet spaces ℓ_{p+} and $ces(p+)$ have the Rybakov property.*

A classical result of Bade, [5, Theorem 3.1], states: Given a σ -complete Boolean algebra of projections \mathcal{M} in a Banach space X , for each $x_0 \in X$ there exists $x' \in X'$ (called a Bade functional for x_0 with respect to \mathcal{M}) satisfying

- (i) $\langle P(x_0), x' \rangle \geq 0$ for all $P \in \mathcal{M}$, and
- (ii) if $\langle P(x_0), x' \rangle = 0$ for some $P \in \mathcal{M}$, then $P(x_0) = 0$.

A Fréchet space X is said to have the *Bade property*, [21], if every σ -complete Boolean algebra of projections \mathcal{M} in X satisfies (i), (ii) above (for every $x_0 \in X$). This is the case if and only if X admits a continuous norm, [21, Corollary 2.1], which yields the following result.

Proposition 4.4. *For each $1 \leq p < \infty$ the Fréchet spaces ℓ_{p+} and $ces(p+)$ have the Bade property.*

Our final result presents a description of the dual of $ces(p+)$.

Recall that the *Köthe dual* X^\times (or the associate space) of a Banach sequence space $(X, \|\cdot\|_X)$, with $\varphi \subseteq X \subseteq \mathbb{C}^{\mathbb{N}}$, is defined by

$$X^\times := \left\{ x \in \mathbb{C}^{\mathbb{N}} : \sum_{k=1}^{\infty} |x_k y_k| < \infty, \forall y \in X \right\},$$

endowed with the norm

$$\|x\|_{X^\times} := \sup \left\{ \sum_{k=1}^{\infty} |x_k y_k| : \|y\|_X \leq 1 \right\},$$

[17, Ch.27]. Here φ is the subspace of $\mathbb{C}^{\mathbb{N}}$ consisting of those vectors having finite support. Every $v \in X^\times$ defines an element of the dual Banach space X' of $(X, \|\cdot\|_X)$ via $u \rightarrow \sum_{n=1}^{\infty} u_n v_n$ for $u \in X$, and $\|v\|_{X^\times} = \|v\|_{X'}$.

For $1 < q < \infty$ and $\frac{1}{q} + \frac{1}{q'} = 1$, the space $d(q')$ is defined as

$$d(q') := \left\{ x \in \mathbb{C}^{\mathbb{N}} : \sum_{n=1}^{\infty} \sup_{k \geq n} (|x_k|^{q'}) < \infty \right\},$$

which is a Banach space when endowed with the norm

$$\|x\|_{d(q')} := \left(\sum_{n=1}^{\infty} \sup_{k \geq n} (|x_k|^{q'}) \right)^{1/q'}, \quad x \in d(q').$$

Observe that

$$x \in d(q') \text{ if and only if } \widehat{x} := (\sup_{k \geq n} |x_k|)_{n \in \mathbb{N}} \in \ell_{q'} \quad (4.1)$$

and that

$$\|x\|_{d(q')} = \|\widehat{x}\|_{\ell_{q'}};$$

see [6, p.3 & p.9]. We will require the following result of Bennett [6, p.61 & Corollary 12.17].

Lemma 4.5. *Let $1 < q < \infty$ and $\frac{1}{q} + \frac{1}{q'} = 1$. The map $\Phi_q: (ces(q))' \rightarrow d(q')$ defined by $\Phi_q(f) := (\langle e_j, f \rangle)_{j \in \mathbb{N}}$, for $f \in (ces(q))'$, is a linear isomorphism of the dual Banach space $(ces(q))'$ onto the Banach space $d(q')$ and*

$$\frac{1}{q'} \|\Phi_q(f)\|_{d(q')} \leq \|f\|_{(ces(q))'} \leq (q-1)^{1/q} \|\Phi_q(f)\|_{d(q')}, \quad f \in (ces(q))'.$$

Moreover, $(ces(q))^\times = d(q')$ and $(d(q'))^\times = ces(q)$, with equivalent norms.

Fix $1 \leq p < \infty$ and any sequence $p < p_{n+1} < p_n$ for $n \in \mathbb{N}$ satisfying $\lim_{n \rightarrow \infty} p_n = p$. Then $p'_n < p'_{n+1} < p'$ for $n \in \mathbb{N}$. Since $\|x\|_{d(r)} = \|\widehat{x}\|_{\ell_r}$ for all $x \in d(r)$ and any $1 < r < \infty$, it follows that $d(p'_n) \subseteq d(p'_{n+1})$ with a continuous inclusion for each $n \in \mathbb{N}$. We endow the vector space $d(p'-) := \cup_{n \in \mathbb{N}} d(p'_n)$, which is an increasing union, with the inductive limit topology, i.e., $d(p'-) := \text{ind}_n d(p'_n)$, [17, Ch.24].

Proposition 4.6. *Let $1 \leq p < \infty$. The map $\Lambda: (ces(p+))' \rightarrow d(p'-)$ given by $\Lambda(f) := (\langle e_j, f \rangle)_{j \in \mathbb{N}}$, for $f \in (ces(p+))'$, defines a linear bijection which is a topological isomorphism of the strong dual space $(ces(p+))'_\beta$ onto $d(p'-) = \text{ind}_n d(p'_n)$.*

Proof. First observe that φ is dense in the Fréchet space $ces(p+)$ as it is dense in each Banach space $ces(q)$ for $q > p$.

Fix $u \in (ces(p+))'$. Select $n \in \mathbb{N}$ and a constant $K > 0$ such that

$$|\langle x, u \rangle| \leq K \|x\|_{ces(p_n)}, \quad x \in ces(p+).$$

So, there exists a unique $\tilde{u} \in (ces(p_n))'$ whose restriction to $ces(p+) \subseteq ces(p_n)$ coincides with u . By Lemma 4.5 the element $(\langle e_j, u \rangle)_{j \in \mathbb{N}} = (\langle e_j, \tilde{u} \rangle)_{j \in \mathbb{N}}$ belongs to $d(p'_n) \subseteq d(p'-)$.

The previous argument implies that Λ is well defined. It is clearly linear. Moreover, Λ is injective by the density of $\varphi = \text{span}\{e_j: j \in \mathbb{N}\}$ in $ces(p+)$. To show that Λ is also surjective let $y = (y_j)_{j \in \mathbb{N}} \in d(p'-)$. Then there exists $m \in \mathbb{N}$ such that $y \in d(p'_m)$. Via Lemma 4.5 we can find $f \in (ces(p_m))'$ with $y = (\langle e_j, f \rangle)_{j \in \mathbb{N}}$. Then the restriction v of f to $ces(p+)$ belongs to $(ces(p+))'$ and $\Lambda(v) = y$.

Define the injection $J_n: (ces(p_n))' \rightarrow (ces(p+))'$, for $n \in \mathbb{N}$, by setting $J_n(f)$ to be the restriction of $f \in (ces(p_n))'$ to $ces(p+)$. By the earlier part of the proof $(ces(p+))' = \cup_{n \in \mathbb{N}} J_n((ces(p_n))')$ and so we may consider in $(ces(p+))'$ the inductive limit topology $\text{ind}_n (ces(p_n))'$. Since $ces(p+)$ is reflexive, its strong dual $(ces(p+))'_\beta$ coincides with $\text{ind}_n (ces(p_n))'$.

By Lemma 4.5, for each $n \in \mathbb{N}$ the restriction Λ_{p_n} of Λ to $(ces(p_n))'$ is continuous from $(ces(p_n))'$ onto $d(p'_n)$. This implies that $\Lambda : (ces(p+))'_\beta \rightarrow \text{ind}_n d(p'_n)$ is a continuous bijection. By the closed graph theorem for (LB)-spaces, [17, Theorem 24.31 & Remark 24.36], Λ is also a topological isomorphism. \square

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