

## ON THE CONVEX COMPACTNESS PROPERTY FOR THE STRONG OPERATOR TOPOLOGY

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*Dedicated to the memory of Professor Gottfried Köthe*

In the strong operator topology, the space  $K(X, Y)$  of compact operators between two Banach spaces  $X, Y$  is not complete, not even sequentially complete. It is, however, Mackey complete, i.e., every bounded closed absolutely convex subset is a Banach disk (cf. [4]). In this paper we show that  $K(X, Y)$ , with the strong operator topology, has a stronger completeness property, namely the convex compactness property (see the definition below). This property is also true for the space of weakly compact operators ([9]).

These considerations concerning the convex compactness property of  $K(X, Y)$  and of other subspaces of  $L(X, Y)$  (the space of all continuous linear operators) in the strong operator topology were motivated by the paper of Weis [11]. They originated from the context of the perturbation theory of  $C_0$ -semigroups, in particular from the application to the neutron transport equation. We refer to [11] as well as to the references quoted there for motivation.

In section 1 we show the convex compactness property for  $K(X, Y)$ . In fact, we show the «strong convex compactness property» which is, at least formally, slightly stronger.

In section 2 we indicate several other subspaces of  $L(X, Y)$  which have this property, for instance the space of weakly compact operators.

In section 3 it is shown that, under certain additional assumptions, the strong convex compactness property is implied by the convex compactness property. In order to prove this we establish a refined version of Carathéodory's theorem on the equivalence of separable probability spaces and the unit interval, which should be of independent interest (Theorem 3.5).

In section 4 we discuss the relations between different completeness properties, and we show by an example that not every closed subspace of  $L(X, Y)$  has the convex compactness property in the strong operator topology.

Concluding this introduction we recall the convex compactness property. For a locally convex space  $E$  the [metric] convex compactness property is defined as follows: for each [metrizable] compact subset  $C \subset E$  the closed convex hull  $\overline{\text{co}}(C)$  is compact (cf. [7], [13; Definition 9.2.8], [10; p. 92]).

The following equivalent formulation of these properties was pointed out to the author by H. Pfister (München, 1981).

**Theorem 0.1.** *Let  $E$  be a Hausdorff locally convex space. Then the following conditions are equivalent:*

(a)  *$E$  has the [metric] convex compactness property.*

(b) If  $\Omega$  is a compact [metric] space,  $\mu$  a (positive) Borel measure on  $\Omega$  and  $f : \Omega \rightarrow E$  continuous, then  $f$  is  $\mu$ -Pettis integrable.

*Proof.* (a)  $\Rightarrow$  (b). This is an immediate consequence of [3; chap. III, § 3, n. 2, Proposition 5]. (For the «metric» case, note that the continuous image of a compact metric space is metrizable; cf. [2; chap. IX, § 2, n. 10, Proposition 17].)

(b)  $\Rightarrow$  (a). Let  $C$  be compact [and metrizable]. Then  $\overline{\text{co}(C)}^{\tilde{E}}$  is compact, where  $\tilde{E}$  denotes the completion of  $E$ . By [3; chap. IV, § 7, n. 1, Proposition 1] every point of  $\overline{\text{co}(C)}^{\tilde{E}}$  is the barycenter of a probability measure on  $C$ . Now the hypothesis implies  $\overline{\text{co}(C)}^{\tilde{E}} \subset E$ .

■

## 1. THE STRONG CONVEX COMPACTNESS PROPERTY FOR THE SPACE OF COMPACT OPERATORS

The properties stated in Theorem 0.1 should serve as a motivation for the following definition concerning subspaces of  $L(X, Y)$ , where  $X, Y$  are Banach spaces.

**Definition 1.1.** Let  $E$  be a closed (with respect to the operator norm) subspace of  $L(X, Y)$ .  $E$  is defined to have the strong convex compactness property if the following holds: for any finite measure space  $(\Omega, \mathcal{A}, \mu)$  and any bounded function  $U : \Omega \rightarrow E$  which is strongly measurable (i.e.,  $U(\cdot)x$  is measurable for all  $x \in X$ ) the strong integral  $\int U d\mu \in L(X, Y)$ , defined by

$$\int_{\Omega} U d\mu x := \int_{\Omega} U(w)x d\mu(w) \quad (x \in X),$$

belongs to  $E$ .

**Remarks 1.2.** (a) If  $E$  in the situation of the preceding definition has the strong convex compactness property then  $(E, \mathcal{T}_s)$ , where  $\mathcal{T}_s$  denotes the strong operator topology, has the convex compactness property, by Theorem 0.1.

(b) The strong convex compactness property of  $E \subset L(X, Y)$  is obviously equivalent to the following property: for any measure space  $(\Omega, \mathcal{A}, \mu)$  and any function  $U : \Omega \rightarrow E$  which is strongly measurable and for which the upper integral  $\overline{\int}_{\Omega} \|U(w)\| d\mu(w)$  is finite, the strong integral  $\int_{\Omega} U d\mu$  belongs to  $E$ . It was in this form that the strong convex compactness property was stated for various subspaces of  $L(X, Y)$ , in [11].

**Theorem 1.3.** The space  $K(X, Y)$  of compact operators has the strong convex compactness property.

**Remark 1.4.** Theorem 1.3 was stated by Weis (cf. [11; Corollary 2.3]). There is, however, a gap in the proof of [11; Proposition 2.2] which we shall explain subsequently.

In [11, upper part of p. 9] it is claimed that, under the assumption that  $X$  is separable, there exists a sequence  $M_1 \supset M_2 \supset \dots$  of finite codimensional closed subspaces of  $X$  such that  $\|S|_{M_n}\| \rightarrow 0$  for all  $S \in K(X, Y)$ . We now demonstrate that this statement is erroneous if  $X'$  is not separable, and for  $Y = \mathbb{K}$  (the scalars). Let  $M_1 \supset M_2 \supset \dots$  be a sequence of finite codimensional closed subspaces of  $X$ . Without restriction  $\text{codim } M_n = n$  for all  $n \in \mathbb{N}$ . Then there exists a sequence  $(x'_n) \subset X'$  such that  $M_n = \bigcap_{j=1}^n x'_j{}^{-1}(\{0\})$  for all  $n \in \mathbb{N}$ . Since  $X'$  is not separable there exists  $x' \in X' \setminus \overline{\text{lin}}\{x'_n; n \in \mathbb{N}\}$ . It follows from the Hahn-Banach theorem that

$$\begin{aligned} \|x'|_{M_n}\| &= \text{dist} \left( x', \text{lin} \left\{ x'_j; 1 \leq j \leq n \right\} \right) \geq \\ &\geq \text{dist} \left\{ x', \text{lin} \left\{ x'_j; j \in \mathbb{N} \right\} \right\} > 0. \end{aligned}$$

*Proof of Theorem 1.3.* (i) An operator in  $L(X, Y)$  is compact if and only if its restriction to any separable subspace is compact. Therefore we may assume without restriction that  $X$  is separable.

(ii) Let  $(\Omega, \mathcal{A}, \mu)$  be a finite measure space,  $U : \Omega \rightarrow K(X, Y)$  bounded and strongly measurable. Since  $X$  is separable it follows that there exists a  $\mu$ -null set  $N \subset \Omega$  such that

$$\{U(w)x; w \in \Omega \setminus N, x \in X\}$$

is contained in a separable subspace of  $Y$ . Therefore we may assume without restriction that  $Y$  is separable.

(iii) As a separable Banach space,  $Y$  can be embedded isomorphically into  $C[0, 1]$  (cf. [1; chap. XI, § 8 Théorème 9]). Since enlarging the range space does not affect the compactness of operators we may assume without restriction  $Y = C[0, 1]$ . As a consequence, since  $C[0, 1]$  has a Schauder basis (cf. [6; p. 3]), we may assume that there exists a sequence  $(P_n) \subset L(Y)$  of finite dimensional projections converging strongly to the identity on  $Y$ . Then, an operator  $T \in L(X, Y)$  is compact if and only if  $\|(I - P_n)T\| \rightarrow 0$  ( $n \rightarrow \infty$ ).

(iv) Let  $(\Omega, \mathcal{A}, \mu)$  and  $U(\cdot)$  be as in (ii). Then

$$\|(I - P_n) \int_{\Omega} U d\mu\| \leq \int_{\Omega} \|(I - P_n)U(w)\| d\mu(w) \rightarrow 0$$

( $n \rightarrow \infty$ ), by the dominated convergence theorem (note that the measurability of  $\|(I - P_n)U(\cdot)\|$  follows from the separability of  $X$ ). ■

**Remark 1.5.** Assume that the dual  $X'$  of  $X$  is separable. If  $Y$  is finite dimensional, then any strongly measurable function  $U : \Omega \rightarrow L(X, Y)$  is already Bochner measurable as an  $L(X, Y)$ -valued function.

Therefore the proof of Theorem 1.3 shows that any bounded strongly measurable function  $U : \Omega \rightarrow K(X, Y)$  is already Bochner measurable (and therefore  $\int U d\mu \in K(X, Y)$ ) (the author is indebted to G. Godefroy for pointing out this fact).

## 2. THE STRONG CONVEX COMPACTNESS PROPERTY FOR OTHER SUBSPACES OF $L(X, Y)$

As in section 1, let  $X, Y$  be Banach spaces.

**Proposition 2.1.** *The space  $V(X, Y)$  of completely continuous operators has the strong convex compactness property ( $T$  completely continuous means: for each weak null sequence  $(x_n) \subseteq X$  the sequence  $(Tx_n)$  is a null sequence).*

The proof consists in a straightforward application of the dominated convergence theorem.

**Remarks 2.2.** (a) It was shown by G. Schlüchtermann [9] that the space  $W(X, Y)$  of weakly compact operators has the strong convex compactness property.

(b) In [11; Proposition 2.4] it is proved that the subspace of  $L(X, Y)$  consisting of the strictly singular operators has the strong convex compactness property if  $X$  is  $L_p(\mu)$ ,  $1 \leq p \leq \infty$ , or  $C(K)$  where  $K$  is compact and metric or compact and extremely disconnected (note that the proof in [11] uses the contents of our Theorem 1.3).

(c) For completeness we mention two further subspaces of  $L(X, Y)$  possessing the strong convex compactness property:

(i) The space of unconditionally summing operators,  $\{T \in L(X, Y); \text{for all sequences } (x_n) \subset X \text{ such that } \sum_n |\langle x_n, x' \rangle| < \infty \text{ for all } x' \in X' \text{ the series } \sum Tx_n \text{ is convergent}\}$ ;

(ii) the space of Dieudonné operators,  $\{T \in L(X, Y); \text{for all weak Cauchy sequences } (x_n) \subset X \text{ the sequence } (Tx_n) \text{ is weakly convergent}\}$ .

Again, the proof follows from the dominated convergence theorem.

## 3. EQUIVALENCE OF CONVEX COMPACTNESS PROPERTY AND STRONG CONVEX COMPACTNESS PROPERTY

Throughout this section let  $X, Y$  be Banach spaces.

**Remark 3.1.** Let  $X$  be separable and let  $C \subset L(X, Y)$  be compact with respect to the strong operator topology. Then  $C$  is metrizable.

In fact, let  $D \subset X$  be countable and dense. The countable family of seminorms

$$T \mapsto \|Tx\| \quad (x \in D)$$

separates the points of  $L(X, Y)$  and therefore generates a metric which is coarser than  $\mathcal{T}_s$ . Since  $C$  is  $\mathcal{T}_s$ -compact this metric and  $\mathcal{T}_s$  coincide on  $C$ .

Thus, for a closed subspace  $E$  of  $L(X, Y)$  the convex compactness property and the metric convex compactness property with respect to  $\mathcal{T}_s$  are equivalent.

**Definition 3.2.** *Let  $E \subset L(X, Y)$  be a closed subspace. We say that  $E$  has the measurability property if the following is true: if  $U : [0, 1] \rightarrow L(X, Y)$  is bounded and strongly measurable (with respect to the Borel  $\sigma$ -algebra on  $[0, 1]$ ) then the set  $\{t \in [0, 1]; U(t) \in E\}$  is a Borel set.*

**Lemma 3.3.** *If  $X$  is separable then  $K(X, Y)$  has the measurability property.*

*Proof.* Let  $U : [0, 1] \rightarrow L(X, Y)$  be bounded and strongly measurable. As in the proof of Theorem 1.3 we conclude that we may assume without restriction that there exists a sequence  $(P_n) \subset L(Y)$  of finite dimensional projections converging strongly to the identity. This implies

$$\{t \in [0, 1]; U(t) \in K(X, Y)\} = \{t \in [0, 1]; \|(I - P_n)U(t)\| \rightarrow 0\},$$

and the right hand side clearly defines a Borel subset of  $[0, 1]$ . ■

The following theorem contains the main result of this section.

**Theorem 3.4.** *Let  $X$  be separable, and let  $E \subset L(X, Y)$  be a closed subspace which has the measurability property. Then  $E$  has the strong convex compactness property if and only if  $(E, \mathcal{T}_s)$  has the (metric) convex compactness property.*

In order to prove this theorem we need a refinement of Carathéodory's theorem concerning the isomorphism of separable probability spaces to the Borel sets of  $[0, 1]$ ; which we state and prove next.

In the following, we denote by  $\mathcal{B}$  the  $\sigma$ -algebra of Borel subsets of  $[0, 1]$ , and by  $\lambda$  the Borel-Lebesgue measure on  $[0, 1]$ .

**Theorem 3.5.** *Let  $(\Omega, \mathcal{A}, \mu)$  be a probability space, and let  $F \subset \mathcal{L}_\infty(\Omega, \mathcal{A}; Y)$  be a separable subspace (here,  $\mathcal{L}_\infty(\Omega, \mathcal{A}; Y)$  denotes the smallest subspace of the bounded  $Y$ -valued functions which contains the  $\mathcal{A}$ -simple  $Y$ -valued functions and with each pointwise convergent sequence contains the limit). Assume that  $\mu$  restricted to the smallest  $\sigma$ -algebra for which all  $f \in F$  are measurable is atom free.*

(a) *Then there exists a linear mapping*

$$\varphi : F \rightarrow \mathcal{L}_\infty([0, 1], \mathcal{B}; Y)$$

with the following properties:

$$\begin{aligned}\|\varphi(f)\|_{\text{sup}} &\leq \|f\|_{\text{sup}}, \\ \|\varphi(f)\|_{\text{ess sup}} &= \|f\|_{\text{ess sup}}, \\ \int_{[0,1]} \varphi(f) d\lambda &= \int_{\Omega} f d\mu\end{aligned}$$

for all  $f \in F$ .

(b) There exist a set  $D \subset [0, 1]$  of full outer Lebesgue measure ( $\lambda^*(D) = 1$ ), and a mapping  $\psi : D \rightarrow \Omega$  such that

$$\varphi(f)|_D = f \circ \psi \quad \lambda^* - \text{ a.e. on } D$$

for all  $f \in F$ .

We recall that, if  $D \subset [0, 1]$  satisfies  $\lambda^*(D) = 1$ , then the outer measure  $\lambda^*$  restricted to the  $\sigma$ -algebra  $\mathcal{B} \cap D$  is a measure.

*Proof of Theorem 3.5.* The separability of  $F$  implies that, for each  $\varepsilon > 0$ , there exists a set  $\Omega_\varepsilon \in \mathcal{A}$ ,  $\mu(\Omega \setminus \Omega_\varepsilon) < \varepsilon$ , such that the range  $f(\Omega_\varepsilon)$  of  $f$  on  $\Omega_\varepsilon$  is relatively compact for all  $f \in F$ . This implies that  $\Omega$  is the disjoint union  $\Omega = N \cup \bigcup_{n \in \mathbb{N}} \Omega_n$  of sets in  $\mathcal{A}$ ,  $\mu(N) = 0$ , and  $f(\Omega_n)$  relatively compact for all  $f \in F$  and all  $n \in \mathbb{N}$ . Using this fact it is easy to see that it is sufficient to prove the theorem under the additional assumption that the range  $f(\Omega)$  of  $f$  is relatively compact for all  $f \in F$ .

From the additional assumption together with the separability of  $F$  it follows that there exists a countable subalgebra  $\mathcal{A}_F$  of  $\mathcal{A}$  such that  $F \subset \overline{S(\mathcal{A}_F; Y)}^{\|\cdot\|_{\text{sup}}}$ , where  $S(\mathcal{A}_F; Y)$  denotes the  $\mathcal{A}_F$ -simple  $Y$ -valued functions. Let  $N$  be the union of the  $\mu$ -null sets in  $\mathcal{A}_F$ , and define  $\Omega' := \Omega \setminus N$ ,  $\mathcal{A}'_F := \mathcal{A}_F \cap \Omega'$ .

It then follows that there exist a countable set  $M \subset [0, 1]$ ,  $1 \in M$ , and a family  $(A_t; t \in M) \subset \mathcal{A}'_F$  such that

- (i)  $A_t \subset A_s$  for  $t, s \in M$ ,  $t \leq s$ ;
- (ii)  $\mathcal{A}'_F$  is the algebra generated by  $\{A_t; t \in M\}$ ;
- (iii)  $\mu(A_t) = t$  for all  $t \in M$ .

This can be seen by looking at the proof of Carathéodory's theorem in [5; sec. 41, Theorem C, p. 173] or in [8; chap. 15, sec. 2, Theorem 2, p. 321].

Let  $\mathcal{B}_1 \subset \mathcal{B}$  be the algebra generated by the intervals  $\{[0, t]; t \in M \setminus \{0\}\}$ . Then we obtain mappings

$$\begin{aligned}\varphi' : \overline{S(\mathcal{A}'_F; Y)}^{\|\cdot\|_{\text{sup}}} &\rightarrow \overline{S(\mathcal{B}_1; Y)}^{\|\cdot\|_{\text{sup}}}, \\ \varphi'_\mathbb{R} : \overline{S(\mathcal{A}'_F; \mathbb{R})}^{\|\cdot\|_{\text{sup}}} &\rightarrow \overline{S(\mathcal{B}_1; \mathbb{R})}^{\|\cdot\|_{\text{sup}}},\end{aligned}$$

which are defined by  $\varphi'(y\chi_{A_t}) = y\chi_{[0,t]}$ ,  $\varphi'_R(\chi_{A_t}) = \chi_{[0,t]}$  respectively, for  $t \in M \setminus \{0\}$ ,  $y \in Y$ , and extension by linearity and continuity. We note that  $\varphi'_Y$  and  $\varphi'_R$  are isometric with respect to the sup norm and the essential sup norm, and that integrals are preserved. It is then easy to see that  $\varphi : F \rightarrow \mathcal{L}_\infty([0, 1], \mathcal{B}; Y)$  defined by  $\varphi(f) := \varphi'(f|_{\Omega'})$  has the desired properties.

In order to prove (b) we define

$$A'_t := \bigcup_{s \in M, s < t} A_s, \quad A''_t := \bigcap_{s \in M, s > t} A_s,$$

for  $t \in [0, 1]$ . We then define

$$D := \{t \in [0, 1]; A'_t \neq A''_t\},$$

and proceed to show  $\lambda^*(D) = 1$ . We first note the easy equality  $\Omega' = \bigcup_{t \in [0,1]} A''_t \setminus A'_t$ . Further, the properties (i), (ii), (iii) together with the assumption that the  $\sigma$ -algebra generated by  $F$  is atom free implies that  $M$  is dense in  $[0, 1]$ , and this in turn implies that  $C[0, 1]$  is in the range of  $\varphi'_R$ . Moreover, it is not difficult to show that for  $g \in C[0, 1]$  the function  $\varphi'^{-1}_R(g)$  can be obtained as follows: for  $w \in \Omega'$  there exists a unique  $t \in D$  such that  $w \in A''_t \setminus A'_t$ , and with this  $t$  we have  $\varphi'^{-1}_R(g)(w) = g(t)$ .

In order to show  $\lambda^*(D) = 1$  we have to show  $\lambda(K) = 0$  for any compact  $K \subset [0, 1] \setminus D$ . Now, given a compact  $K \subset [0, 1] \setminus D$ , there exists a sequence  $(g_n) \subset C[0, 1]$  such that  $g_n \downarrow \chi_K$  pointwise. Then  $\varphi'^{-1}_R(g_n) \downarrow 0$  everywhere, by the previous paragraph. This implies  $\int g_n d\lambda = \int \varphi'^{-1}_R(g_n) d\mu \rightarrow 0$ ,  $\lambda(K) = 0$ .

We now define  $\psi : D \rightarrow \Omega'$  by choosing  $\psi(t) \in A''_t \setminus A'_t$ , for  $t \in D$ , and we assert  $\varphi(f) = f \circ \psi$   $\lambda^*$ -a.e. on  $D$ . For all  $t \in M \setminus \{0\}$  we have  $\varphi'_R(\chi_{A_t}) = \chi_{[0,t]}$ , and

$$\chi_{A_t} \circ \psi(s) = \begin{cases} 1 & \text{for } s \in D \cap [0, t), \\ 0 & \text{for } s \in D \cap (t, 1], \end{cases}$$

which implies  $\varphi'_R(\chi_{A_t}) = \chi_{A_t} \circ \psi$   $\lambda^*$ -a.e. on  $D$ . This latter property extends to  $S(\mathcal{A}'_F; Y)$ , and therefore

$$\varphi'(f|_{\Omega'}) = f \circ \psi \quad \lambda^* - \text{a.e. on } D$$

for all  $f \in \overline{S(\mathcal{A}'_F; Y)}^{\|\cdot\|_{\text{sup}}} \supset F$ . ■

In the following proposition we single out a further detail of the proof of Theorem 3.4.

**Proposition 3.6.** *Let  $X$  be separable,  $E \subset L(X, Y)$  a closed subspace having the convex compactness property for  $\mathcal{T}_s$ . Let  $\Omega$  be a compact space and  $\mu$  a probability Borel measure on  $\Omega$ . Let  $U : \Omega \rightarrow E$  be bounded and strongly Borel measurable. Then  $\int U d\mu \in E$ .*

*Proof.* Let  $\varepsilon > 0$ . Lusin’s criterion for measurability together with the separability of  $X$  implies the existence of a compact subset  $\Omega_\varepsilon \subset \Omega$  such that  $\mu(\Omega \setminus \Omega_\varepsilon) \leq \varepsilon$  and such that  $U : \Omega_\varepsilon \rightarrow E$  is strongly continuous. Then Theorem 0.1 implies  $\int_{\Omega_\varepsilon} U d\mu \in E$ . This clearly implies  $\int_\Omega U d\mu \in E$ . ■

*Proof of Theorem 3.4.* We only have to show that the convex compactness property implies the strong convex compactness property.

Let  $(\Omega, \mathcal{A}, \mu)$  be a finite measure space,  $U : \Omega \rightarrow E$  bounded and strongly measurable. Then  $F := \{U(\cdot)x; x \in X\}$  is a separable subspace of  $\mathcal{L}_\infty(\Omega, \mathcal{A}; Y)$ . Further we may assume that  $\mathcal{A}$  is the smallest  $\sigma$ -algebra making all  $f \in F$  measurable. Let  $\mu = \mu_d + \mu_c$  be the decomposition of  $\mu$  into its discrete and continuous parts. The fact that  $E$  is closed implies  $\int U d\mu_d \in E$ , and therefore it remains to show  $\int U d\mu_c \in E$ . For the remainder of the proof we may therefore assume  $\mu = \mu_c$ , i.e.,  $\mu$  is atom free, and we are therefore under the hypotheses of Theorem 3.5.

Let  $\varphi, D, \psi$  be as in the conclusion of Theorem 3.5. We define functions

$$\begin{aligned} \tilde{U} &: D \rightarrow E, \\ \hat{U} &: [0, 1] \rightarrow L(X, Y) \end{aligned}$$

as follows

$$\begin{aligned} \tilde{U}(t) &:= U(\psi(t)) \quad (t \in D), \\ \hat{U}(\cdot)x &:= \varphi(U(\cdot)x) \quad (x \in X). \end{aligned}$$

Then  $\tilde{U}(t) \in E$  for all  $t \in D$ . Also,  $\hat{U}(t) \in L(X, Y)$ ,  $\|\hat{U}(t)\| \leq \sup_{w \in \Omega} \|U(w)\|$  for all  $t \in [0, 1]$  (but not necessarily  $\hat{U}(t) \in E$ ). Since  $\tilde{U}(t)x = \hat{U}(t)x$   $\lambda^*$ -a.e. on  $D$  for all  $x \in X$ , from Theorem 3.5, the separability of  $X$  implies  $\tilde{U}(t) = \hat{U}(t)$   $\lambda^*$ -a.e. on  $D$ . This shows that  $\{t \in [0, 1]; \hat{U}(t) \in E\}$  is a set of full outer measure. This set is also measurable, by the measurability property of  $E$ . Replacing  $\hat{U}(t)$  by 0 on the complement of this set has no effect on the strong measurability and on the integral  $\int \hat{U}(t) dt$ . Now Theorem 3.5 implies  $\int U d\mu = \int \hat{U}(t) dt$ , and the latter belongs to  $E$  by Proposition 3.6. ■



#### 4. ADDITIONAL REMARKS AND EXAMPLES

**Remark 4.1.** Here we recall the relations between the (metric) convex compactness property and other completeness properties for a locally convex space  $E$ .

- (a) There are the implications  
 quasi-complete (= boundedly complete)  
 $\Rightarrow$  convex compactness property  $\Rightarrow$   
 metric convex compactness property  $\Rightarrow$   
 Mackey complete (= locally complete).

The last implication follows from the fact that Mackey completeness is equivalent to the property that the closed convex hull of any convergent sequence is compact (cf. [4; Théorème 1]).

All the implications are strict. For the third this follows from [13; Example 4.6.110, p. 244]. For the second see (b) below.

- (b) One also has the implications  
 quasi-complete  $\Rightarrow$  sequentially complete  
 $\Rightarrow$  metric convex compactness property.

The last implication is a consequence of Theorem 0.1. Also, the convex compactness property and sequential completeness are incomparable (cf. [13]). This implies in particular that the last implication above and the second implication of (a) are strict.

- (c) In connection with Theorem 0.1 we mention that the metric convex compactness property is also equivalent to every continuous function  $f : [0, 1] \rightarrow E$  is Pettis-integrable for the Lebesgue measure (cf. [12]).

**Example 4.2.** We present an example showing that there are closed subspaces of  $L(X, Y)$  not possessing the convex compactness property or the measurability property, respectively.

For  $t \in [0, 1]$  let  $U(t) \in L(L_1(\mathbb{R}))$  be defined by

$$U(t)f(x) = f(x - t).$$

By  $M([0, 1])$  we denote the (signed) Borel measures on  $[0, 1]$ . We define a mapping  $V : M([0, 1]) \rightarrow L(L_1(\mathbb{R}))$  by

$$V(\mu) := \int U(t) d\mu(t) \quad (\text{strong integral}).$$

Then  $V$  is isometric: (if  $\mu \in M([0, 1])$ , and  $(f_n) \subset L_1(\mathbb{R})$  satisfies  $f_n \geq 0$ ,  $\text{supp } f_n \subset (-1/n, 1/n)$ ,  $\|f_n\| = 1$ , then, for all  $g \in C_c(\mathbb{R})$ ,

$$\int \left( \int U(t) f_n d\mu(t) \right) (x) g(x) dx \rightarrow \int g(x) d\mu(x).$$

(a) Let  $E := V(\ell_1([0, 1]))$ , where we identify  $\ell_1([0, 1])$  with the discrete measures on  $[0, 1]$ . Then  $U : [0, 1] \rightarrow E$  defined above is strongly continuous, but  $\int U(t) dt = V(\lambda)$  ( $\lambda$  Lebesgue measure on  $[0, 1]$ ) has distance one from  $E$ . Therefore  $E$  does not have the metric convex compactness property.

(b) For  $A \subset [0, 1]$  let

$$E_A := \{V(\alpha); \alpha \in \ell_1([0, 1]), \alpha_t = 0 \text{ for all } t \in [0, 1] \setminus A\}.$$

Then  $E_A$  is a closed subspace of  $L(L_1(\mathbb{R}))$ . If  $A$  is not a measurable subset of  $[0, 1]$ , then the mapping  $U$  shows that  $E_A$  does not have the measurability property (cf. Definition 3.2).

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