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INTERPOLATION IN A BANACH SPACE

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1. INTRODUCTION

Let E be a Banach space and let Φ be a linear subspace of its dual space E^* . A linear subspace $L \subset E$ is said to be Φ -interpolative if for every $x \in E$ there exists one and only one $y \in L$ such that $\langle x, \varphi \rangle = \langle y, \varphi \rangle$ for all $\varphi \in \Phi$. If it is this case we denote by J_L the operator $J_L : x \rightarrow y$. It is obvious that J_L is a projection onto L .

In Section 2 we shall prove some simple conditions on L in order to be Φ -interpolative and closed (in this case J_L is continuous). If Φ is a finite dimensional subspace of a reflexive space E we shall show that there exists a Φ -interpolative subspace with smallest possible norm of J_L and in such a way we shall generalize a result due to AUBIN [1]. We shall also give a dual interpretation of this fact.

To relate the notion of Φ -interpolative subspace with the notion of the n -width (see e.g. [5], [6], [9]) we define for $M \subset E$ and a Φ -interpolative L

$$(1) \quad \sigma_{\Phi}(M, L) = \sup_{x \in M} \|x - J_L x\|$$

and

$$(2) \quad \sigma_{\Phi}(M) = \inf_L \sigma_{\Phi}(M, L),$$

where the greatest lower bound is taken over all Φ -interpolative L 's. We shall say that $\sigma_{\Phi}(M)$ is the Φ -interpolative width of M . Using a similar method to that of GARKAVI [4], who has proved the existence of the best n -dimensional approximation for bounded M , we shall prove in Section 3 that this fact is valid in a reflexive space E also for the Φ -interpolative width if the dimension of Φ is finite.

2. Φ -INTERPOLATIVE SUBSPACES

Throughout the paper we shall use the following notation: If $L \subset E$ then $L^{\perp} = \{f \in E^*; \langle x, f \rangle = 0 \text{ for all } x \in L\}$, if $\Phi \subset E^*$ then $\Phi_{\perp} = \{x \in E; \langle x, \varphi \rangle = 0 \text{ for all } \varphi \in \Phi\}$. It is easy to prove that L^{\perp} is a w^* -closed subspace of E^* and Φ_{\perp} is a w -closed subspace of E .

Lemma 1. *Let L be a linear subspace of E . Then $(L^\perp)_\perp$ is the closure of L .*

Proof. It was noted that $(L^\perp)_\perp$ is w -closed and therefore closed. As $L \subset (L^\perp)_\perp$ it is $\bar{L} \subset (L^\perp)_\perp$. If there exists $x_0 \in (L^\perp)_\perp \setminus \bar{L}$ then, by using the Hahn-Banach theorem, we can find $f \in E^*$ such that $\langle x_0, f \rangle \neq 0$ and $f(L) = 0$, what contradicts $x_0 \in (L^\perp)_\perp$.

Lemma 2. *Let Φ be a linear subspace of E^* . Then $(\Phi_\perp)^\perp$ is the w^* -closure of Φ . If E is moreover reflexive then $(\Phi_\perp)^\perp$ is the closure of Φ .*

Proof. It was noted that $(\Phi_\perp)^\perp$ is w^* -closed. Let Ψ denote the w^* -closure of Φ . Then $\Psi \subset (\Phi_\perp)^\perp$. If $f_0 \notin \Psi$ then, by virtue of one theorem of Banach (see e.g. [2], p. 122, or [8]), there exists $x_0 \in \Psi_\perp$ such that $\langle x_0, f_0 \rangle = 1$. The element x_0 belongs to Φ_\perp and therefore $f_0 \notin (\Phi_\perp)^\perp$. Thus $\Psi = (\Phi_\perp)^\perp$. The second statement follows now from the first one by using the Mazur theorem.

The following proposition yields a very simple condition for L in order to be Φ -interpolative.

Proposition 1. *Let L be a linear subspace of E and let Φ be a linear subspace of E^* . Then L is Φ -interpolative if and only if $E = L \oplus \Phi_\perp$ (algebraic direct sum).*

Proof. Let L be Φ -interpolative. From the definition of J_L it is obvious that $x - J_L x \in \Phi_\perp$ for all $x \in E$. If $x_0 \in L \cap \Phi_\perp$ then $\langle x, \varphi \rangle = \langle J_L x + x_0, \varphi \rangle$ for all $x \in E$, $\varphi \in \Phi$. From the requirement of the uniqueness of $J_L x$ it follows that $x_0 = 0$. Hence $E = L \oplus \Phi_\perp$. The sufficient part of the proposition is obvious.

Corollary. *Let Φ be a finite dimensional subspace of E^* with a base $\varphi_1, \dots, \varphi_n$. Then the following conditions are equivalent:*

- (i) L is a Φ -interpolative subspace of E .
 - (ii) There exists a base x_1, \dots, x_n of L such that
- $$(3) \quad \langle x_i, \varphi_j \rangle = \delta_{ij}, \quad i, j = 1, \dots, n.$$
- (iii) $E = L + \Phi_\perp$ and $\dim L = n$.

Proof. (i) \Rightarrow (ii). It is a well known fact that there exists a biorthogonal sequence y_1, \dots, y_n to $\varphi_1, \dots, \varphi_n$. Put $x_i = J_L y_i$, $i = 1, \dots, n$. These elements belong to L , satisfy the condition (3) and therefore they are linearly independent. Now

$$\langle J_L x - \sum_{i=1}^n \langle x, \varphi_i \rangle x_i, \varphi_j \rangle = 0$$

for $j = 1, \dots, n$ and all $x \in E$. Hence

$$(4) \quad J_L x = \sum_{i=1}^n \langle x, \varphi_i \rangle x_i$$

and this proves that x_1, \dots, x_n form a base of L .

(ii) \Rightarrow (iii). We have only to prove the first condition. But it is obvious from (3), (4) that L is Φ -interpolative. It remains to use Proposition 1.

(iii) \Rightarrow (i). By the assumption on the dimension of Φ , it follows that $\Phi = (\Phi_\perp)^\perp$ (Lemma 2). Being $(E/\Phi_\perp)^*$ isomorphic to $(\Phi_\perp)^\perp = \Phi$, E/Φ_\perp is a space of the dimension n . Therefore L cannot contain a proper subspace that is a direct complement of Φ_\perp . This proves that $E = L \oplus \Phi_\perp$ and, by Proposition 1, L is a Φ -interpolative subspace.

Proposition 2. *Let Φ be a subspace of E^* . Then a linear subspace of E is Φ -interpolative if and only if it is $(\Phi_\perp)^\perp$ -interpolative.*

Proof. By virtue of Lemma 2, it is $\Phi_\perp = [(\Phi_\perp)^\perp]_\perp$ and therefore the statement follows immediately from Proposition 1.

We remark that J_L is a bounded linear operator if L is a closed Φ -interpolative subspace (evidently, the finite dimension of Φ is sufficient for this). This fact is a simple consequence of the Banach closed graph theorem. Further, it is known (see [7]) that there exists a Banach space E (e.g. ℓ_p , $p \neq 2$) with a closed linear subspace X having no closed complement. Setting $X^\perp = \Phi$ we obtain an example of a w^* -closed subspace of E^* having no closed Φ -interpolative subspaces, what follows directly from Proposition 1 and Lemma 1.

Proposition 3. *Let Φ be a subspace of E^* . Then a Φ -interpolative subspace L is closed if and only if $E^* = (\Phi_\perp)^\perp \oplus L^\perp$.*

Proof. Suppose first L is a closed Φ -interpolative subspace and let $f \in E^*$. As J_L is a continuous linear map the functional $g = f \circ J_L$ is an element of E^* and moreover $g \in (\Phi_\perp)^\perp$. Further, for $x \in L$ we have $\langle x, g \rangle = \langle J_L x, f \rangle = \langle x, f \rangle$ and therefore $f - g \in L^\perp$. Now, if $f \in (\Phi_\perp)^\perp \cap L^\perp$ then $\langle x, f \rangle = \langle x - J_L x, f \rangle + \langle J_L x, f \rangle = 0$ for all $x \in E$. Thus $f = 0$ what finishes the proof of the necessity part.

Let now the condition of Proposition be satisfied. By Proposition 2, we can suppose that Φ is w^* -closed and therefore $E^* = \Phi \oplus L^\perp$. For $f \in E^*$ we have $f = g + h$, where $g \in \Phi$ and $h \in L^\perp$. If x is an element of the closure of L it follows from the assumptions and Lemma 1 that $\langle x, f \rangle = \langle x, g \rangle = \langle J_L x, g \rangle = \langle J_L x, f \rangle$. Hence $x = J_L x$ and $x \in L$.

Corollary. *Let L be a closed subspace of E and Φ be a subspace of E^* . Then the decomposition $E^* = (\Phi_\perp)^\perp \oplus L^\perp$ is a necessary condition for L to be Φ -interpolative. If E is moreover a reflexive space then this condition is also sufficient.*

Proof. We have to prove only the second statement. By the decomposition of E^* , L^\perp is a closed Φ_\perp -interpolative subspace of E^* (Φ_\perp is considered as a subset of E^{**}). Proposition 3 and reflexivity of E yield the decomposition of E in the form $E = [(\Phi_\perp)^\perp]_\perp \oplus (L^\perp)_\perp$. Using now Lemma 1 and Proposition 1 we finish the proof.

If Φ is a finite dimensional subspace of E we need not to assume reflexivity of E for the validity of the last corollary because of the following proposition.

Proposition 4. *Let Φ be a finite dimensional subspace of E^* . Then a subspace L of E is Φ -interpolative if and only if $E^* = \Phi \oplus L^\perp$.*

Proof. By the assumption on the dimension of Φ and Lemma 2, it follows that $\Phi = (\Phi_\perp)^\perp$. Suppose L is Φ -interpolative. According to Corollary of Proposition 1 the dimension of L is finite, i.e. L is a closed subspace of E . Hence the decomposition $E^* = \Phi \oplus L^\perp$ follows from Proposition 3.

Suppose now $E^* = \Phi \oplus L^\perp$. Being L^* isomorphic to E^*/L^\perp , the dimension of L is finite. For the sake of simplicity we denote $E^* = X$, $L^\perp = A$, i.e. we have $X = \Phi \oplus A$. As A is closed $A = (A^\perp)_\perp$ according to Lemma 1. By using Proposition 1, the decomposition of X means that Φ is A^\perp -interpolative and therefore, by Proposition 3, we obtain that $X^* = \Phi^\perp \oplus A^\perp$. Let Q denote the canonical imbedding of E into E^{**} . By virtue of Lemma 1 in [3], § I,5, we have $Q(L) = A^\perp$ (L is a finite dimensional subspace) and the above decomposition of X^* can be rewritten in the form

$$(5) \quad E^{**} = \Phi^\perp \oplus Q(L).$$

Let x be an element of E . Then there exist $\xi \in \Phi^\perp$ and $z \in L$ such that $Qx = \xi + Qz$. It means that $x - z \in \Phi_\perp$ and hence $E = L + \Phi_\perp$. By (5), it is obvious that $L \cap \Phi_\perp = \{0\}$. Using Proposition 1 it finishes the proof.

Lemma 3. *Let Φ be a subspace of E^* and L be a closed Φ -interpolative subspace of E . Then J_L^* (the adjoint operator to J_L) is the projection onto $(\Phi_\perp)^\perp$ which is parallel to L^\perp .*

Proof. J_L is a bounded linear operator and hence J_L^* exists and it is bounded. By the definition,

$$(6) \quad \langle J_L x, f \rangle = \langle x, J_L^* f \rangle \quad \text{for all } x \in E, f \in E^*.$$

Putting x to be an element of Φ_\perp we find $\langle x, J_L^* f \rangle = 0$ for all $f \in E^*$ and therefore $J_L^*(E^*) \subset (\Phi_\perp)^\perp$. Now, let g be an element of $(\Phi_\perp)^\perp$. Then $\langle x, g \rangle = \langle J_L x, g \rangle$ for all $x \in E$ (Proposition 2), what proves that $g = J_L^* g$. Thus J_L^* is a projection onto $(\Phi_\perp)^\perp$. Setting f to be an element of L^\perp in (6) we find $\langle x, J_L^* f \rangle = 0$ for every $x \in E$. It proves the rest of the statement.

Definition. Let Φ be a subspace of E^* . If there exists a closed Φ -interpolative subspace \tilde{L} of E such that

$$\|J_{\tilde{L}}\| = \inf_L \|J_L\|,$$

where the greatest lower bound is taken over all Φ -interpolative subspaces L , then \tilde{L} is called the *best Φ -interpolative subspace*.

The following theorems yield the existence and the characterization of the best Φ -interpolative subspace and they can be considered as a generalization of analogous results due to Aubin [1] for Hilbert spaces.

Theorem 1. *Let E be a reflexive Banach space and let Φ be a finite dimensional subspace of E^* . Then there exists the best Φ -interpolative subspace.*

Proof. Denote $\sigma = \inf_L \|J_L\|$, where the greatest lower bound is taken over all Φ -interpolative subspaces. As σ is finite there exists a sequence $(L^{(n)})$ of Φ -interpolative subspaces such that

$$(7) \quad \sigma \leq \|J_{L^{(n)}}\| < \sigma + \frac{1}{n}.$$

Let $\varphi_1, \dots, \varphi_m$ be a base of Φ . According to Corollary of Proposition 1 let $x_1^{(n)}, \dots, x_m^{(n)}$ be the base of $L^{(n)}$ with the property (3). Then $x_i^{(n)} = J_{L^{(n)}}x_i^{(1)}$, $i = 1, \dots, m$, and therefore

$$\|x_i^{(n)}\| \leq \|J_{L^{(n)}}\| \cdot \|x_i^{(1)}\| \leq (\sigma + 1) \|x_i^{(1)}\|, \quad i = 1, \dots, m.$$

By virtue of the Eberlein-Smulyan theorem (see e.g. [3]), the sequences $(x_i^{(n)})_n$, $i = 1, \dots, m$, are w -sequentially compact and, by it, there exist subsequences $(x_i^{(n_j)})_j$, $i = 1, \dots, m$, such that

$$(8) \quad w\text{-}\lim_j x_i^{(n_j)} = \tilde{x}_i, \quad i = 1, \dots, m.$$

In particular, $\tilde{x}_1, \dots, \tilde{x}_m$ is biorthogonal to $\varphi_1, \dots, \varphi_m$. By Corollary of Proposition 1, $\tilde{x}_1, \dots, \tilde{x}_m$ generate a Φ -interpolative subspace which we denote by \tilde{L} . By (4), (8) we further have

$$w\text{-}\lim_j J_{L^{(n_j)}}x = w\text{-}\lim_j \sum_{i=1}^m \langle x, \varphi_i \rangle x_i^{(n_j)} = \sum_{i=1}^m \langle x, \varphi_i \rangle \tilde{x}_i$$

for all $x \in E$. Therefore

$$\|J_L x\| \leq \liminf_j \|J_{L^{(n_j)}}x\| \leq \lim_j \left(\sigma + \frac{1}{n_j} \right) \|x\|.$$

Thus the estimate $\|J_L\| \leq \sigma$ is valid. This inequality completes the proof.

Theorem 2. *Let E be a reflexive Banach space and let Φ be such a subspace of E^* that $(\Phi_\perp)^\perp$ admits a bounded projection onto itself. Then \tilde{L} is the best Φ -interpolative subspace if and only if J_L^* is a projection onto $(\Phi_\perp)^\perp$ with the smallest possible norm, i.e. $\|J_L^*\| = \inf_P \|P\|$, where the greatest lower bound is taken over all bounded projections P of E onto $(\Phi_\perp)^\perp$.*

Proof. First, by the assumptions on Φ , E and Corollary of Proposition 3, there exists at least one closed Φ -interpolative subspace. For, if P is a bounded projection onto $(\Phi_{\perp})^{\perp}$ and $N = P_{-1}(0)$ then $N = (N_{\perp})^{\perp}$ (Lemma 2). Using Corollary of Proposition 3 we obtain that $L = N_{\perp}$ is a closed Φ -interpolative subspace. Let now \tilde{L} be the best Φ -interpolative subspace. By virtue of Lemma 3, $J_{\tilde{L}}^*$ is a bounded projection onto $(\Phi_{\perp})^{\perp}$. Suppose that there exists a projection P onto $(\Phi_{\perp})^{\perp}$ such that $\|P\| < \|J_{\tilde{L}}^*\|$. We put L as above. L is a Φ -interpolative subspace and, by Lemma 3, J_L^* is the projection onto $(\Phi_{\perp})^{\perp}$ which is parallel to N and therefore $J_L^* = P$. It means that $\|J_L\| = \|P\| < \|J_{\tilde{L}}^*\| = \|J_L\|$, a contradiction. To prove the sufficient part suppose \tilde{P} is a projection onto $(\Phi_{\perp})^{\perp}$ with the least possible norm. As above, we obtain $\tilde{L} = [\tilde{P}_{-1}(0)]$ which is a closed Φ -interpolative subspace. If here exists a closed Φ -interpolative subspace L such that $\|J_L\| < \|J_{\tilde{L}}\|$ we get, by using Lemma 3, a projection J_L^* onto $(\Phi_{\perp})^{\perp}$ which norm is less than the norm of \tilde{P} . This contradiction finishes the proof.

3. Φ -INTERPOLATIVE WIDTH

The definition of the Φ -interpolative width was given by (1) and (2). Throughout this section we shall suppose that Φ is of the dimension n and we shall choose some base of Φ which will be denoted by $\varphi_1, \dots, \varphi_n$. For a subset M of E we use the following notation:

(a) $K(M)$ is the absolute convex hull of M , i.e.

$$K(M) = \left\{ \sum_{i=1}^m a_i x_i; x_1, \dots, x_m \in M, \sum_{i=1}^m |a_i| \leq 1, m \text{ is any positive integer} \right\}.$$

(b) If L is a subspace of E then we put

$$d(M, L) = \sup_{x \in M} \inf_{y \in L} \|x - y\|.$$

(c) $d_n(M)$ denotes the n -width of M (see e.g. [5], [6], [9]), i.e. $d_n(M) = \inf_L d(M, L)$,

where the greatest lower bound is taken over all subspaces L of E such that $\dim L = n$.

The following proposition yields very simple properties of the Φ -interpolative width.

Proposition 5. *Let Φ be a finite dimensional subspace of E and let M, N be subsets of E . Then:*

- (i) *If $M \subset N$ then $\sigma_{\Phi}(M) \leq \sigma_{\Phi}(N)$.*
- (ii) *If N is the closure of M then $\sigma_{\Phi}(M) = \sigma_{\Phi}(N)$.*
- (iii) *If M is bounded set then $\sigma_{\Phi}(M)$ is finite.*
- (iv) *$\sigma_{\Phi}(M) = \sigma_{\Phi}(K(M))$.*

(v) If L is a closed Φ -interpolative subspace of E then

$$d(M, L) \leq \sigma_\Phi(M, L) \leq (1 + \|J_L\|) d(M, L).$$

(vi) If $\dim \Phi = n$ then $d_n(M) \leq \sigma_\Phi(M)$.

Proof. (i) It is clear.

(ii), (iii) It is also obvious from the continuity of J_L for any Φ -interpolative subspace L .

(iv) Let L be Φ -interpolative and $x \in K(M)$, i.e. $x = \sum_{i=1}^m a_i x_i$, where $x_1, \dots, x_m \in M$

and $\sum_{i=1}^m |a_i| \leq 1$. Then

$$\|x - J_L x\| = \left\| \sum_{i=1}^m a_i (x_i - J_L x_i) \right\| \leq \sum_{i=1}^m |a_i| \sigma_\Phi(M, L) \leq \sigma_\Phi(M, L).$$

By (i), we have $\sigma_\Phi(K(M), L) = \sigma_\Phi(M, L)$ and taking the greatest lower bound we obtain the result.

(v) The left-hand side inequality is obvious from the definition of $d(M, L)$. Let $x \in M$ and $y_m \in L$ such that

$$\|x - y_m\| \leq \inf_{y \in L} \|x - y\| + \frac{1}{m}.$$

Then $J_L y_m = y_m$ and we have

$$\|x - J_L x\| \leq \|x - y_m\| + \|J_L(x - y_m)\| = (1 + \|J_L\|) \|x - y_m\|.$$

Therefore $\|x - J_L x\| \leq (1 + \|J_L\|) \inf_{y \in L} \|x - y\|$. From this inequality the result follows immediately.

(vi) The inequality follows directly from the left-hand side inequality in (v).

Remark. The preceding proofs show that (i), (iv), (v) hold without the assumption upon the dimension of Φ .

Definition. Let Φ be a finite dimensional subspace of E^* and let M be a bounded set of E . If there exists a Φ -interpolative subspace \underline{L} such that $\sigma_\Phi(M, \underline{L}) = \sigma_\Phi(M)$ then \underline{L} is called the *best Φ -interpolation* for M .

Our next aim is to prove the existence of a best Φ -interpolation. We fix some Φ -interpolative subspace for which we shall keep the notation N . Let x_1, \dots, x_n be a base of N with the properties (3), (4). A subset M of E is said to have the Φ -interpolative range m if $\dim \text{Lin } J_N(M) = m$ (Lin denotes the linear hull). We remark that the Φ -interpolative range does not depend on the choice of N . For, let y_1, \dots, y_m be such elements of M that $J_N y_1, \dots, J_N y_m$ form a base of $\text{Lin } J_N(M)$.

This means that for each $x \in M$ there exist scalars ξ_1, \dots, ξ_m such that

$$(9) \quad J_N x = \sum_{i=1}^m \xi_i J_N y_i,$$

i.e. $x - \sum_{i=1}^m \xi_i y_i \in \Phi_\perp$. It follows that $J_L x = \sum_{i=1}^m \xi_i J_L y_i$ for a Φ -interpolative subspace L and therefore $\dim \text{Lin } J_L(M) \leq \dim \text{Lin } J_N(M)$. Substituting N for L , we obtain the converse inequality.

We shall need the following lemma.

Lemma 4. *Let M be a subset of E with the Φ -interpolative range m . Then there exists a base z_1, \dots, z_n of N such that for each Φ -interpolative subspace L there exists a Φ -interpolative subspace L' having the following properties:*

- (i) L' has a base c_1, \dots, c_n with the decomposition $c_i = z_i + d_i$, $i = 1, \dots, n$, where d_1, \dots, d_m are elements of Φ and $d_{m+1} = \dots = d_n = 0$.
- (ii) For all $x \in M$ there exist scalars ξ_1, \dots, ξ_m which do not depend on L such that

$$(10) \quad J_{L'} x = \sum_{j=1}^m \xi_j c_j = J_L x.$$

Proof. Let $\{y_1, \dots, y_m\}$ be the minimal set of M such that (9) is valid. We set $z_j = J_N y_j$, $j = 1, \dots, m$. As these elements are linearly independent we can choose such elements z_{m+1}, \dots, z_n that z_1, \dots, z_n form a base of N . Let now L be a Φ -interpolative subspace. Then $J_L y_j = z_j + d_j$, $j = 1, \dots, m$, where d_1, \dots, d_m belong to Φ_\perp . We put $c_j = J_L y_j$, $j = 1, \dots, m$ and $c_j = z_j$, $j = m+1, \dots, n$. By using Proposition 1, it can be easily proved that the subspace L' generated by c_1, \dots, c_n is Φ -interpolative. Further, $J_{L'} y_j = J_L y_j$, $j = 1, \dots, m$ what follows that $J_{L'} x = J_L x$ for all $x \in M$. We have (10) with the same ξ_1, \dots, ξ_m as in (9).

For further purposes we denote by $\mathcal{L}_\Phi(K)$ the set of all Φ -interpolative subspaces L such that $\sigma_\Phi(M, L) \leq K$.

Lemma 5. *Let M be a bounded subset of E with the Φ -interpolative range m . Let K be such that $K > \sigma_\Phi(M)$. Then there exists such a positive number A that for all $L \in \mathcal{L}_\Phi(K)$ the base c_1, \dots, c_n of L' from Lemma 4 has the property*

$$\|d_i\| \leq A, \quad i = 1, \dots, n.$$

Proof. By the proof of Lemma 4, we have $d_j = (J_L - J_N) y_j = (y_j - J_N y_j) - (y_j - J_L y_j)$ and thus

$$\|d_j\| \leq \sigma_\Phi(M, N) + \sigma_\Phi(M, L) \leq \sigma_\Phi(M, N) + K$$

for $j = 1, \dots, m$.

Theorem 3. Let M be a bounded set of a reflexive Banach space E and let Φ be a finite dimensional subspace of E . Then there exists a best Φ -interpolation for M .

Proof. Let $(L^{(k)})$ be such a sequence of Φ -interpolative subspaces of E that

$$\sigma_{\Phi}(M) \leq \sigma_{\Phi}(M, L^{(k)}) < \sigma_{\Phi}(M) + \frac{1}{k}.$$

Let M have the Φ -interpolative range m and let $(L^{(k)'})$ be the sequence of Φ -interpolative subspaces from Lemma 4. We denote the base of $L^{(k)'}$ with the properties of Lemma 4 by $c_1^{(k)}, \dots, c_n^{(k)}$. Putting $K = \sigma_{\Phi}(M) + 1$ in Lemma 5 we find that $\|d_i^{(k)}\| \leq A$ for $i = 1, \dots, n, k = 1, \dots$. By virtue of the w -sequential compactness of the unit ball of E , there exist subsequences $(d_i^{(k_j)})_j, i = 1, \dots, n$, such that

$$w\text{-}\lim_j c_i^{(k_j)} = z_i + w\text{-}\lim_j d_i^{(k_j)} = z_i + \underline{d}_i = \underline{c}_i, \quad i = 1, \dots, n.$$

As $d_i^{(k_j)} \in \Phi_{\perp}$ the elements $\underline{d}_1, \dots, \underline{d}_n$ lie also in Φ_{\perp} and therefore $\underline{c}_1, \dots, \underline{c}_n$ generate the Φ -interpolative subspace \underline{L} . By virtue of the property (ii) of Lemma 4, we have $w\text{-}\lim_j J_{L^{(k_j)}X} = J_{\underline{L}X}$ and hence

$$\|x - J_{\underline{L}X}\| \leq \liminf_j \|x - J_{L^{(k_j)}X}\| = \lim_j \sigma_{\Phi}(M, L^{(k_j)}) = \sigma_{\Phi}(M)$$

for all $x \in M$. Taking the least upper bound over $x \in M$ we obtain the required result.

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