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A class of Banach lattices and positive operators

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By an operator we mean a bounded linear transformation. Let B be a real Banach lattice. A set of all positive operators mapping B into B is denoted by $\mathcal{L}_+(B)$ i.e. Te $\mathcal{L}_+(B)$ if and only if $Tx \geqslant 0$ for all $x \geqslant 0$. We say that a Banach lattice B has the property W if the isometric domain

 $\mathbb{M}(T) = \left\{ x \in \mathbb{B} : \|Tx\| = \|T\| \|x\| \right\}$ is a linear subspace of \mathbb{B} for all $T \in \mathcal{L}_+(\mathbb{B})$.

In [1] it was shown that L^p-spaces , 1 \infty , have the property W . The proof of this result is based on properties of doubly stochastic operators established by Ryff [4],[5]. In the class of Orlicz spaces L^{ϕ}(R) (with $\phi: R_+ \longrightarrow R_+$ strictly convex and $\phi(0)=0$), equipped with the Minkowski norm only L^p-spaces have the property W (see [2]). In view of the above facts it would be interesting to know whether there exist spaces which are not L^p-spaces and which have the property W .

In this note we give an example of a two dimensional Orlicz space with the property W, which is not an l_2^p -space. Next we consider other properties of the two-dimensional Banach lattice with the property W.

Theorem 1. Let B be a Banach lattice with the property W.

Then B is strictly convex.

Proof. To get a contradiction suppose that B is not strictly convex. Then there exist distinct positive vectors u_1 , u_2 such that $\| a u_1 + (1-a) u_2 \|' = 1$ for all $a \in [0,1]$. Let $f \in B^{\mathbb{R}}$ be such that $\| f \| = f (u_1 + u_2) / 2 = 1$. Then $f (u_1) = f (u_2) = 1$. Obviously $f_+(u_1) = f_+(u_2) = \| f_+ \| = 1$. Now consider the operator defined by $Tx = x_0 f_+(x)$, where $x_0 \in B$ is a fixed vector, $x_0 \geqslant 0$, $\| x_0 \| = 1$. We have $u_1, u_2 \in M(T)$ and $u_1 - u_2 \notin M(T)$, so M(T) is not a linear space. This contradiction proves our Theorem.

This paper is in final form and no version of it will be submitted for publication elsewhere.

The two-dimensional case.

Example. Let Bo denote R2, equipped with the norm

$$\|(x,y)\| = \sqrt{x^2 + |xy| + y^2}$$

(x,y) $\in \mathbb{R}^2$. Obviously B_C is not an l^p-space. Note that B_O is an Orlicz space with the Minkowski norm

$$\|(x,y)\|_{\varphi} = \inf \left\{ d : \varphi(|x/a|) + \varphi(|y/a|) \leq 1 \right\}$$

where

$$\phi(t) = \begin{cases} \frac{3+\sqrt{3}}{8} \left[2+t - \sqrt{4-3t^2} \right] & \text{for } 0 \le t \le \frac{\sqrt{3}}{3} \\ \frac{3+\sqrt{3}}{4} + t + \frac{1-3}{4} & \text{for } t \ge \frac{\sqrt{3}}{3} \end{cases}$$

It should be pointed out that each two-dimensional Banach lattice with the norm satisfying $\|(x,y)\| = \|(y,x)\|$ is an Orlicz space, with the Minkowski norm. This description does not extend to 3-dimensional spaces (see [3]).

Let $T = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in \mathcal{L}_+(B_0)$, that is $a,b,c,d \geqslant 0$. We claim that N(T) is a linear subspace of B_0 . We may and do assume that N(T) = 1. If M(T) has exactly one linearly independent vector, then M(T) is obviously a linear subspace. Thus we need to show that if there are two linearly independent vectors in M(T), say (x_1, y_1) , (x_2, y_2) , then T is an isometry. We have $||T((x, y))||^2 \leq ||(x, y_1)||^2$. Thus $||A| x^2 + ||B|| xy|| + ||C|| y^2 \leq ||x^2|| + ||xy|| + ||y||^2$

where $A=a^2+ac+c^2$, B=2ab+ad+bc+2cd, $C=b^2+bd+d^2$, and the equality holds for (x_1,y_1) , (x_2,y_2) . It is not hard to see that this implies A=B=C=1. Therefore $a^2b^2+c^2d^2+(a^2+c^2)bd+(b^2+d^2)ac+3abcd=(B^2-AC)/3=0$. Since $a,b,c,d\geqslant 0$ and A=C=1 we obtain a=d=1, b=c=0 or a=d=0, b=c=1, i.e. T is an isometry. Therefore B_0 has the property W.

Remark. Let B have the property W and dim B=2. Let $T \in \mathcal{L}_{+}(B)$ be such that $T^{-1} \in \mathcal{L}_{+}(B)$. Then either $T/\|T\|$ is an isometry or else there exists exactly one x_0 such that $x_0 \geqslant 0$, $\|x_0\| = 1$ and $\|Tx_0\| = \inf \{\|Tx\| : x \in B, \|x\| = 1\}$

Indeed, suppose that T is not an isometry. Then $T^{-\frac{1}{2}}$ is not an isometry and dim $M(T^{-1})=1$. Let $0 \neq y_0 \in M(T^{-1})$. The vector

 $x_0 = T^{-1}(y_0) / \| T^{-1}(y_0)\|$ satisfies the above equality .

Theorem 2. Let $(\mathbb{R}^2, \|\cdot\|)$ have the property W and let $\|(1,0)\| = \|(0,1)\|$. Then $\|(x,y)\| = \|(y,x)\|$ for all $x,y \in \mathbb{R}$.

Proof. Consider the operator $T_a = \begin{bmatrix} 0 & 2-a \\ a & 0 \end{bmatrix}$. We claim that T_a is an isometry for some $a \in [0,2]$. To get a contradiction suppose that dim $M(T_a) = 1$ for all $a \in [0,2]$. Put

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 $\mathbf{d} \in [0, \, \Re/2]$. We can define a function $\mathbf{f} \colon [0,2] \to [0,\, \Re/2]$ such that $\mathbf{e}_{\mathbf{f}(\mathbf{a})} \in \mathbb{M}(T_{\mathbf{a}})$. By the Remark for each $\mathbf{a} \in [0,2]$ we can find a unique $\mathbf{g}(\mathbf{a}) \in [0,\, \Re/2]$ such that $\|T_{\mathbf{a}} \cdot \mathbf{e}_{\mathbf{g}(\mathbf{a})}\| = \inf \left\{ \|T_{\mathbf{a}} \cdot \mathbf{x}\| : \|\mathbf{x}\| = 1 \right\}$, and we put $\mathbf{g}(0) = 0$, $\mathbf{g}(2) = \Re/2$.

It is not hard to see that the functions f and g are continuous. Moreover $\mathbf{f}(C) = \mathbf{x}/2$ and $\mathbf{f}(2) = 0$. By the Darboux property of the continuous function f-g on [0,2] there exists \mathbf{a}_0 such that $\mathbf{f}(\mathbf{a}_0) = \mathbf{g}(\mathbf{a}_0)$. We have

 $\| T e_{g(a_0)} \| = \inf \left\{ \| T_{a_0} x \| : \| x \| = 1 \right\} \leqslant \sup \left\{ \| T_{a_0} x \| : \| x \| = 1 \right\} = \| Te_{f(a_0)} \|$ Thus $T_{a_0} / \| T_{a_0} \|$ is an isometry. Hence $\| T_{a_0} ((1,0)) \| = \| T_{a_0} ((0,1)) \|$ and $a_0 / \| T_{a_0} \| = (2-a_0) / \| T_{a_0} \| = 1$, so $\| T_{a_0} \| = a_0 = 1$. Therefore $\| (x,y) \| = \| T_{a_0} ((x,y)) \| = \| (y,x) \|$.

<u>Proposition</u>. Suppose $(\mathbb{R}^2, \mathbb{I} \cdot \mathbb{I})$ has the property W. Then positive isometries are exactly the operators of the form

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \qquad \text{or} \qquad \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

Proof. In view of Theorem 2 the operators having the above form are isometries.

Now assume that $T = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$, where a,b,c.d $\geqslant 0$. is an asometry. Then $||T((1,-1))|| = ||(1a-b),|c-d|)|| \leqslant ||(a+b,c+d)|| = ||T((1,-1))||$. Thus ||a-b|| = a+b and ||c-d|| = c+d, so ||a-b|| = a+b which completes the proof.

Theorem 3. Let B beatwo-dimensional space with the property W and suppose $B^{\mathbf{x}}$ is strictly convex. Then $B^{\mathbf{x}}$ has the property W.

Proof. Let $T \in \mathcal{L}(B^{\Re})$ and $\|T\|=1$. We need to show that if there

exist two linearly independent vectors ,say v_1,v_2 , in M(T) then T is an isometry. Since B and $B^{\mathbb{R}}$ are strictly convex, there exists a one-to-one correspondence $B^{\mathbb{R}} \ni u^{\mathbb{R}} \longrightarrow u \in B$ such that $\langle u, u^{\mathbb{R}} \rangle = \|u\| \|u^{\mathbb{R}}\|$ and $\|u\| = \|u^{\mathbb{R}}\|$. Thus we have $\|v_1^{\mathbb{R}}\|^2 = \|Tv_1^{\mathbb{R}}\|^2 = \langle Tv_1^{\mathbb{R}}, (Tv_1^{\mathbb{R}})^{\mathbb{R}} \rangle = \langle v_1^{\mathbb{R}}, T^{\mathbb{R}}(Tv_1^{\mathbb{R}})^{\mathbb{R}} \rangle$ and $(Tv_1^{\mathbb{R}})^{\mathbb{R}} \in M(T^{\mathbb{R}})$, i=1,2; also $(Tv_1^{\mathbb{R}})^{\mathbb{R}} \neq (Tv_2^{\mathbb{R}})^{\mathbb{R}}$. Since B has the property W and $(Tv_1^{\mathbb{R}})^{\mathbb{R}}$, $(Tv_2^{\mathbb{R}})^{\mathbb{R}}$ are linearly independent, the operator $T^{\mathbb{R}} \in \mathbb{R}^{\mathbb{R}}$ is an isometry. Therefore, by Proposition, T is also an isometry, which completes the proof.

<u>Problems</u>. Characterize the Banach lattices with the property W In particular describe the norms from \mathbb{R}^2 such that $(\mathbb{R}^2, \mathbb{R}^2)$ has the property W.

Can the strict convexity of B^{**} be omatted in the assumption of Theorem 3 ?

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