# Multiplication operators on $L(L_p)$ and $\ell_p$ -strictly singular operators\*

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#### Abstract

A classification of weakly compact multiplication operators on  $L(L_p)$ ,  $1 , is given. This answers a question raised by Saksman and Tylli in 1992. The classification involves the concept of <math>\ell_p$ -strictly singular operators, and we also investigate the structure of general  $\ell_p$ -strictly singular operators on  $L_p$ . The main result is that if an operator T on  $L_p$ ,  $1 , is <math>\ell_p$ -strictly singular and  $T_{|X}$  is an isomorphism for some subspace X of  $L_p$ , then X embeds into  $L_r$  for all r < 2, but X need not be isomorphic to a Hilbert space.

It is also shown that if T is convolution by a biased coin on  $L_p$  of the Cantor group,  $1 \le p < 2$ , and  $T_{|X}$  is an isomorphism for some reflexive subspace X of  $L_p$ , then X is isomorphic to a Hilbert space. The case p = 1 answers a question asked by Rosenthal in 1976.

#### 1 Introduction

Given (always bounded, linear) operators A, B on a Banach space X, define  $L_A$ ,  $R_B$  on L(X) (the space of bounded linear operators on X) by  $L_AT = AT$ ,  $R_BT = TB$ . Operators of the form  $L_AR_B$  on L(X) are called *multiplication operators*. The beginning point of this paper is a problem raised in 1992 by E. Saksman and H.-O. Tylli [ST1] (see also [ST2, Problem 2.8]):

Characterize the multiplication operators on  $L(L_p)$ , 1 , which are weakly compact.

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Here  $L_p$  is  $L_p(0,1)$  or, equivalently,  $L_p(\mu)$  for any purely non-atomic separable probability  $\mu$ .

In Theorem 1 we answer the Saksman-Tylli question. The characterization is rather simple but gives rise to questions about operators on  $L_p$ , some of which were asked by Tylli. First we set some terminology. Given an operator  $T:X\to Y$  and a Banach space Z, say that T is Z-strictly singular provided there is no subspace  $Z_0$  of X which is isomorphic to Z for which  $T_{|Z_0}$  is an isomorphism. An operator  $S:Z\to W$  factors through an operator  $T:X\to Y$  provided there are operators  $A:Z\to X$  and  $B:Y\to W$  so that S=BTA. If S factors through the identity operator on X, we say that S factors through X.

If T is an operator on  $L_p$ ,  $1 , then T is <math>\ell_p$ -strictly singular (respectively,  $\ell_2$ -strictly singular) if and only if  $I_{\ell_p}$  (respectively,  $I_{\ell_2}$ ) does not factor through T. This is true because every subspace of  $L_p$  which is isomorphic to  $\ell_p$  (respectively,  $\ell_2$ ) has a subspace which is still isomorphic to  $\ell_p$  (respectively,  $\ell_2$ ) and is complemented in  $L_p$ . Actually, a stronger fact is true: if  $\{x_n\}_{n=1}^{\infty}$  is a sequence in  $L_p$  which is equivalent to the unit vector basis for either  $\ell_p$  or  $\ell_2$ , then  $\{x_n\}_{n=1}^{\infty}$  has a subsequence which spans a complemented subspace of  $L_p$ . For p>2, an even stronger theorem was proved by Kadec-Pełczyński [KP]. When  $1 and <math>\{x_n\}_{n=1}^{\infty}$  is a sequence in  $L_p$  which is equivalent to the unit vector basis for  $\ell_2$ , one takes  $\{y_n\}_{n=1}^{\infty}$  in  $L_{p'}$  (where  $p'=\frac{p}{p-1}$  is the conjugate index to p) which are uniformly bounded and biorthogonal to  $\{x_n\}_{n=1}^{\infty}$ . By passing to a subsequence which is weakly convergent and subtracting the limit from each  $y_n$ , one may assume that  $y_n \to 0$  weakly and hence, by the Kadec-Pełczyński dichotomy [KP], has a subsequence that is equivalent to the unit vector basis of  $\ell_2$  (since it is clearly impossible that  $\{y_n\}_{n=1}^{\infty}$  has a subsequence equivalent to the unit vector basis of  $\ell_{p'}$ ). This implies that that the corresponding subsequence of  $\{x_n\}_{n=1}^{\infty}$  spans a complemented subspace of  $L_p$ . (Pełczyński showed this argument, or something similar, to one of the authors many years ago, and a closely related result was proved in [PR].) Finally, when  $1 and <math>\{x_n\}_{n=1}^{\infty}$  is a sequence in  $L_p$  which is equivalent to the unit vector basis for  $\ell_p$ , see the comments after the statement of Lemma 1.

Notice that the comments in the preceding paragraph yield that an operator on  $L_p$ ,  $1 , is <math>\ell_p$ -strictly singular (respectively,  $\ell_2$ -strictly singular) if and only if  $T^*$  is  $\ell_{p'}$ -strictly singular (respectively,  $\ell_2$ -strictly singular). Better known is that an operator on  $L_p$ ,  $1 , is strictly singular if it is both <math>\ell_p$ -strictly singular and  $\ell_2$ -strictly singular (and hence T is strictly singular if and only if  $T^*$  is strictly singular). For p > 2 this is immediate from [KP], and Lutz Weis [We] proved the case p < 2.

Although Saksman and Tylli did not know a complete characterization of the weakly compact multiplication operators on  $L(L_p)$ , they realized that a classification must involve  $\ell_p$  and  $\ell_2$ -strictly singular operators on  $L_p$ . This led Tylli to ask us about possible classifications of the  $\ell_p$  and  $\ell_2$ -strictly singular operators on  $L_p$ . The  $\ell_2$  case is known. It is enough to consider the case 2 . If <math>T is an operator on  $L_p$ , 2 , and <math>T is  $\ell_2$ -strictly singular, then it is an easy consequence of the Kadec-Pełczyński dichotomy that  $I_{p,2}T$  is compact, where  $I_{p,r}$  is the identity mapping from  $L_p$  into  $L_r$ . But then by

[Jo], T factors through  $\ell_p$ . Tylli then asked whether the following conjecture is true:

**Tylli Conjecture.** If T is an  $\ell_p$ -strictly singular operator on  $L_p$ , 1 , then <math>T is in the closure (in the operator norm) of the operators on  $L_p$  that factor through  $\ell_2$ . (It is clear that the closure is needed because not all compact operators on  $L_p$ ,  $p \neq 2$ , factor through  $\ell_2$ .)

We then formulated a weaker conjecture:

Weak Tylli Conjecture. If T is an  $\ell_p$ -strictly singular operator on  $L_p$ ,  $1 , and <math>J: L_p \to \ell_\infty$  is an isometric embedding, then JT is in the closure of the operators from  $L_p$  into  $\ell_\infty$  that factor through  $\ell_2$ .

It is of course evident that an operator on  $L_p$ ,  $p \neq 2$ , that satisfies the conclusion of the Weak Tylli Conjecture must be  $\ell_p$ -strictly singular. There is a slight subtlety in these conjectures: while the Tylli Conjecture for p is equivalent to the Tylli Conjecture for p', it is not at all clear and is even false that the Weak Tylli Conjecture for p is equivalent to the Weak Tylli Conjecture for p'. In fact, we observe in Lemma 2 (it is simple) that for p > 2 the Weak Tylli Conjecture is true, while the example in Section 4 yields that the Tylli Conjecture is false for all  $p \neq 2$  and the Weak Tylli Conjecture is false for p < 2.

There are however some interesting consequences of the Weak Tylli Conjecture that are true when p < 2. In Theorem 4 we prove that if T is an  $\ell_p$ -strictly singular operator on  $L_p$ , 1 , then <math>T is  $\ell_r$ -strictly singular for all p < r < 2. In view of theorems of Aldous [Al] (see also [KM]) and Rosenthal [Ro3], this proves that if such a T is an isomorphism on a subspace Z of  $L_p$ , then Z embeds into  $L_r$  for all r < 2. The Weak Tylli Conjecture would imply that Z is isomorphic to  $\ell_2$ , but the example in Section 4 shows that this need not be true. When we discovered Theorem 4, we thought its proof bizarre and assumed that a more straightforward argument would yield a stronger theorem. The example suggests that in fact the proof may be "natural".

In Section 5 we discuss convolution by a biased coin on  $L_p$  of the Cantor group,  $1 \le p < 2$ . We do not know whether such an operator T on  $L_p$ ,  $1 , must satisfy the Tylli Conjecture or the weak Tylli conjecture. We do prove, however, that if <math>T_{|X}$  is an isomorphism for some reflexive subspace X of  $L_p$ ,  $1 \le p < 2$ , then X is isomorphic to a Hilbert space. This answers an old question of H. P. Rosenthal [Ro4].

The standard Banach space theory terminology and background we use can be found in [LT].

# 2 Weakly compact multiplication operators on $L(L_p)$

We use freely the result [ST2, Proposition 2.5] that if A, B are in L(X) where X is a reflexive Banach space with the approximation property, then the multiplication operator  $L_AR_B$  on L(X) is weakly compact if and only if for every T in L(X), the operator ATB is compact. For completeness, in section 6 we give another proof of this under the weaker assumption that X is reflexive and has the compact approximation property. This theorem implies that for such an X,  $L_AR_B$  is weakly compact on L(X) if and only if  $L_{B^*}R_{A^*}$  is a weakly compact operator on  $L(X^*)$ . Consequently, to classify

weakly compact multiplication operators on  $L(L_p)$ , 1 , it is enough to consider the case <math>p > 2. For  $p \le r$  we denote the identity operator from  $\ell_p$  into  $\ell_r$  by  $i_{p,r}$ . It is immediate from [KP] that an operator T on  $L_p$ ,  $2 , is compact if and only if <math>i_{2,p}$  does not factor through T.

**Theorem 1** Let 2 and let <math>A, B be bounded linear operators on  $L_p$ . Then the multiplication operator  $L_A R_B$  on  $L(L_p)$  is weakly compact if and only if one of the following (mutually exclusive) conditions hold.

- (a)  $i_{2,p}$  does not factor through A (i.e., A is compact)
- (b)  $i_{2,p}$  factors through A but  $i_{p,p}$  does not factor through A (i.e., A is  $\ell_p$ -strictly singular) and  $i_{2,2}$  does not factor through B (i.e., B is  $\ell_2$ -strictly singular)
- (c)  $i_{p,p}$  factors through A but  $i_{2,p}$  does not factor through B (i.e., B is compact)

**Proof:** The proof is a straightforward application of the Kadec-Pełczyński dichotomy principle [KP]: if  $\{x_n\}_{n=1}^{\infty}$  is a semi-normalized (i.e., bounded and bounded away from zero) weakly null sequence in  $L_p$ , 2 , then there is a subsequence which isequivalent to either the unit vector basis of  $\ell_p$  or of  $\ell_2$  and spans a complemented subspace of  $L_p$ . Notice that this immediately implies the "i.e.'s" in the statement of the theorem so that (a) and (c) imply that  $L_A R_B$  is weakly compact. Now assume that (b) holds and let T be in  $L(L_P)$ . If ATB is not compact, then there is a normalized weakly null sequence  $\{x_n\}_{n=1}^{\infty}$  in  $L_p$  so that  $ATBx_n$  is bounded away from zero. By passing to a subsequence, we may assume that  $\{x_n\}_{n=1}^{\infty}$  is equivalent to either the unit vector basis of  $\ell_p$  or of  $\ell_2$ . If  $\{x_n\}_{n=1}^{\infty}$  is equivalent to the unit vector basis of  $\ell_p$ , then since  $TBx_n$  is bounded away from zero, we can assume by passing to another subsequence that also  $TBx_n$  is equivalent to the unit vector basis of  $\ell_p$  and similarly for  $ATBx_n$ , which contradicts the assumption that A is  $\ell_p$ -strictly singular. On the other hand, if  $\{x_n\}_{n=1}^{\infty}$  is equivalent to the unit vector basis of  $\ell_2$ , then since B is  $\ell_2$ -strictly singular we can assume by passing to a subsequence that  $Bx_n$  is equivalent to the unit vector basis of  $\ell_p$  and continue as in the previous case to get a contradiction.

Now suppose that (a), (b), and (c) are all false. If  $i_{p,p}$  factors through A and  $i_{2,p}$  factors through B then there is sequence  $\{x_n\}_{n=1}^{\infty}$  equivalent to the unit vector basis of  $\ell_2$  or of  $\ell_p$  so that  $Bx_n$  is equivalent to the unit vector basis of  $\ell_2$  or of  $\ell_p$  (of course, only three of the four cases are possible) and  $Bx_n$  spans a complemented subspace of  $L_p$ . Moreover, there is a sequence  $\{y_n\}_{n=1}^{\infty}$  in  $L_p$  so that both  $y_n$  and  $Ay_n$  are equivalent to the unit vector basis of  $\ell_p$ . Since  $Bx_n$  spans a complemented subspace of  $L_p$ , the mapping  $Bx_n \mapsto y_n$  extends to a bounded linear operator T on  $L_p$  and ATB is not compact. Finally, suppose that  $i_{2,p}$  factors through A but  $i_{p,p}$  does not factor through A and  $Ay_n$  are both equivalent to the unit vector basis of  $Ay_n$  and  $Ay_n$  are spans a complemented subspace of  $Ay_n$ . There is also a sequence  $Ay_n$  spans a complemented subspace of  $Ay_n$ . There is also a sequence  $Ay_n$  and  $Ay_n$  spans a complemented subspace of  $Ay_n$ . There is also a sequence  $Ay_n$  spans a complemented subspace of  $Ay_n$ . There is also a sequence  $Ay_n$  spans a complemented subspace of  $Ay_n$ .

 $Ay_n$  is equivalent to the unit vector basis of  $\ell_2$  or of  $\ell_p$ . The mapping  $Bx_n \mapsto y_n$  extends to a bounded linear operator T on  $L_p$  and ATB is not compact.

It is perhaps worthwhile to restate Theorem 1 in a way that the cases where  $L_A R_B$  is weakly compact are not mutually exclusive.

**Theorem 2** Let 2 and let <math>A, B be bounded linear operators on  $L_p$ . Then the multiplication operator  $L_A R_B$  on  $L(L_p)$  is weakly compact if and only if one of the following conditions hold.

- (a) A is compact
- (b) A is  $\ell_p$ -strictly singular and B is  $\ell_2$ -strictly singular
- (c) B is compact

# 3 $\ell_p$ -strictly singular operators on $L_p$

We recall the well known

**Lemma 1** Let W be a bounded convex symmetric subset of  $L_p$ ,  $1 \le p \ne 2 < \infty$ . The following are equivalent:

- 1. No sequence in W equivalent to the unit vector basis for  $\ell_p$  spans a complemented subspace of  $L_p$ .
- 2. For every C there exists n so that no length n sequence in W is C-equivalent to the unit vector basis of  $\ell_p^n$ .
- 3. For each  $\varepsilon > 0$  there is  $M_{\varepsilon}$  so that  $W \subset \varepsilon B_{L_p} + M_{\varepsilon} B_{L_{\infty}}$ .
- 4.  $|W|^p$  is uniformly integrable; i.e.,  $\lim_{t\downarrow 0} \sup_{x\in W} \sup_{\mu(E)< t} \|\mathbf{1}_E x\|_p = 0$ .

When p = 1, the assumptions that W is convex and W symmetric are not needed, and the conditions in Lemma 1 are equivalent to the non weak compactness of the weak closure of W. This case is essentially proved in [KP] and proofs can also be found in books; see, e.g., [Wo, Theorem 3.C.12]). (Condition (3) does not appear in [Wo], but it is easy to check the equivalence of (3) and (4). Also, in the proof in [Wo, Theorem 3.C.12]) that not (4) implies not (1), Wojtaszczyk only constructs a basic sequence in W that is equivalent to the unit vector basis for  $\ell_1$ ; however, it is clear that the constructed basic sequence spans a complemented subspace.)

For p > 2, Lemma 1 and stronger versions of condition (1) can be deduced from [KP]. For 1 , one needs to modify slightly the proof in [Wo] for the case <math>p = 1. The only essential modification comes in the proof that not (4) implies not (1), and this is where it is needed that W is convex and symmetric. Just as in [Wo], one shows that not (4) implies that there is a sequence  $\{x_n\}_{n=1}^{\infty}$  in W and a sequence  $\{E_n\}_{n=1}^{\infty}$  of disjoint measurable sets so that inf  $||1_{E_n}x_n||_p > 0$ . By passing to a subsequence, we can assume that  $\{x_n\}_{n=1}^{\infty}$  converges weakly to, say, x. Suppose first that x=0. Then by passing to a further subsequence, we may assume that  $\{x_n\}_{n=1}^{\infty}$  is a small perturbation of a block basis of the Haar basis for  $L_p$  and hence is an unconditionally basic sequence. Since  $L_p$  has type p, this implies that there is a constant C so that for all sequences  $\{a_n\}_{n=1}^{\infty}$ of scalars,  $\|\sum a_n x_n\|_p \leq C(\sum |a_n|^p)^{1/p}$ . Let P be the norm one projection from  $L_p$ onto the closed linear span Y of the disjoint sequence  $\{\mathbf{1}_{E_n}x_n\}_{n=1}^{\infty}$ . Then  $Px_n$  is weakly null in a space isometric to  $\ell_p$  and  $||Px_n||_p$  is bounded away from zero, so there is a subsequence  $\{Px_{n(k)}\}_{k=1}^{\infty}$  which is equivalent to the unit vector basis for  $\ell_p$  and whose closed span is the range of a projection Q from Y. The projection QP from  $L_p$  onto the the closed span of  $\{Px_{n(k)}\}_{k=1}^{\infty}$  maps  $x_{n(k)}$  to  $Px_{n(k)}$  and, because of the upper p estimate on  $\{x_{n(k)}\}_{k=1}^{\infty}$ , maps the closed span of  $\{x_{n(k)}\}_{k=1}^{\infty}$  isomorphically onto the closed span of  $\{Px_{n(k)}\}_{k=1}^{\infty}$ . This yields that  $\{x_{n(k)}\}_{k=1}^{\infty}$  is equivalent to the unit vector basis for  $\ell_p$  and spans a complemented subspace. Suppose now that the weak limit x of  $\{x_n\}_{n=1}^{\infty}$  is not zero. Choose a subsequence  $\{x_{n(k)}\}_{k=1}^{\infty}$  so that  $\inf \|1_{E_{n(2k+1)}}(x_{n(2k)}-x_{n(2k+1)})\|_p>0$  and replace  $\{x_n\}_{n=1}^{\infty}$  with  $\{\frac{x_{n(2k)}-x_{n(2k+1)}}{2}\}_{k=1}^{\infty}$  in the argument above.

Notice that the argument outlined above gives that if  $\{x_n\}_{n=1}^{\infty}$  is a sequence in  $L_p$ ,  $1 , which is equivalent to the unit vector basis of <math>\ell_p$ , then there is a subsequence  $\{y_n\}_{n=1}^{\infty}$  whose closed linear span in  $L_p$  is complemented. This is how one proves that the identity on  $\ell_p$  factors through any operator on  $L_p$  which is not  $\ell_p$ -strictly singular.

The Weak Tylli Conjecture for p > 2 is an easy consequence of the following lemma.

**Lemma 2** Let T be an operator from a  $\mathcal{L}_1$  space V into  $L_p$ ,  $1 , so that <math>W := TB_V$  satisfies condition (1) in Lemma 1. Then for each  $\varepsilon > 0$  there is an operator  $S : V \to L_2$  so that  $||T - I_{2,p}S|| < \varepsilon$ .

**Proof:** Let  $\varepsilon > 0$ . By condition (3) in Lemma 1, for each norm one vector x in V there is a vector Ux in  $L_2$  with  $||Ux||_2 \le ||Ux||_\infty \le M_\varepsilon$  and  $||Tx - Ux||_p \le \varepsilon$ . By the definition of  $\mathcal{L}_1$  space, we can write V as a directed union  $\cup_{\alpha} E_{\alpha}$  of finite dimensional spaces that are uniformly isomorphic to  $\ell_1^{n_{\alpha}}$ ,  $n_{\alpha} = \dim E_{\alpha}$ , and let  $(x_i^{\alpha})_{i=1}^{n_{\alpha}}$  be norm one vectors in  $E_{\alpha}$  which are, say,  $\lambda$ -equivalent to the unit vector basis for  $\ell_1^{n_{\alpha}}$  with  $\lambda$  independent of  $\alpha$ . Let  $U_{\alpha}$  be the linear extension to  $E_{\alpha}$  of the mapping  $x_i^{\alpha} \mapsto Ux_i^{\alpha}$ , considered as an operator into  $L_2$ . Then  $||T|_{E_{\alpha}} - I_{2,p}U_{\alpha}|| \le \lambda \varepsilon$  and  $||U_{\alpha}|| \le \lambda M_{\varepsilon}$ . A standard Lindenstrauss compactness argument produces an operator  $S: V \to L_2$  so that  $||S|| \le \lambda M_{\varepsilon}$  and  $||T - I_{2,p}S|| \le \lambda \varepsilon$ . Indeed, extend  $U_{\alpha}$  to all of V by letting  $U_{\alpha}x = 0$  if  $x \notin E_{\alpha}$ . The net  $T_{\alpha}$  has a subnet  $S_{\beta}$  so that for each x in V,  $S_{\beta}x$  converges weakly in  $L_2$ ; call the limit Sx. It is easy to check that S has the properties claimed.

**Theorem 3** Let T be an  $\ell_p$ -strictly singular operator on  $L_p$ , 2 , and let <math>J be an isometric embedding of  $L_p$  into an injective Z. Then for each  $\varepsilon > 0$  there is an operator  $S: L_p \to Z$  so that S factors through  $\ell_2$  and  $||JT - S|| < \varepsilon$ .

**Proof:** Lemma 2 gives the conclusion when J is the adjoint of a quotient mapping from  $\ell_1$  or  $L_1$  onto  $L_{p'}$ . The general case then follows from the injectivity of Z.

The next proposition, when souped-up via "abstract nonsense" and known results, gives our main result about  $\ell_p$ -strictly singular operators on  $L_p$ . Note that it shows that an  $\ell_p$ -strictly singular operator on  $L_p$ , 1 , cannot be the identity on the span of a sequence of <math>r-stable independent random variables for any p < r < 2. We do not know another way of proving even this special case of our main result.

**Proposition 1** Let T be an  $\ell_p$ -strictly singular operator on  $L_p$ , 1 . If <math>X is a subspace of  $L_p$  and  $T_{|X} = aI_X$  with  $a \neq 0$ , then X embeds into  $L_s$  for all s < 2.

**Proof:** By making a change of density, we can by [JJ] assume that T is also a bounded linear operator on  $L_2$ , so assume, without loss of generality, that  $||T||_p \vee ||T||_2 = 1$ , so that, in particular,  $a \leq 1$ . Lemma 1 gives for each  $\epsilon > 0$  a constant  $M_{\epsilon}$  so that

$$TB_{L_p} \subset \epsilon B_{L_p} + M_{\epsilon} B_{L_2}. \tag{1}$$

Indeed, otherwise condition (1) in Lemma 1 gives a bounded sequence  $\{x_n\}_{n=1}^{\infty}$  in  $L_p$  so that  $\{Tx_n\}_{n=1}^{\infty}$  is equivalent to the unit vector basis of  $\ell_p$ . By passing to a subsequence of differences of  $\{x_n\}_{n=1}^{\infty}$ , we can assume, without loss of generality, that  $\{x_n\}_{n=1}^{\infty}$  is a small perturbation of a block basis of the Haar basis for  $L_p$  and hence is an unconditionally basic sequence. Since  $L_p$  has type p, the sequence  $\{x_n\}_{n=1}^{\infty}$  has an upper p estimate, which means that there is a constant C so that for all sequences  $\{a_n\}_{n=1}^{\infty}$  of scalars,  $\|\sum a_n x_n\| \le C\|(\sum |a_n|^p)^{1/p}\|$ . Since  $\{Tx_n\}_{n=1}^{\infty}$  is equivalent to the unit vector basis of  $\ell_p$ ,  $\{x_n\}_{n=1}^{\infty}$  also has a lower p estimate and hence  $\{x_n\}_{n=1}^{\infty}$  is equivalent to the unit vector basis of  $\ell_p$ . This contradicts the  $\ell_p$  strict singularity of T.

Iterating this we get for every n and  $0 < \epsilon < 1/2$ 

$$a^n B_X \subset T^n B_{L_p} \subset \epsilon^n B_{L_p} + 2M_{\epsilon} B_{L_2}$$

or, setting A := 1/a,

$$B_X \subset A^n \epsilon^n B_{L_p} + 2A^n M_{\epsilon} B_{L_2}.$$

For f a unit vector in X write  $f = f_n + g_n$  with  $||f_n||_2 \le 2A^n M_{\epsilon}$  and  $||g_n||_p \le (A\epsilon)^n$ . Then  $f_{n+1} - f_n = g_n - g_{n+1}$ , and since evidently  $f_n$  can be chosen to be of the form  $(f \vee -k_n) \wedge k_n$  (with appropriate interpretation when the set  $[f_n = \pm k_n]$  has positive measure), the choice of  $f_n$ ,  $g_n$  can be made so that

$$||f_{n+1} - f_n||_2 \le ||f_{n+1}||_2 \le 2M_{\epsilon}A^{n+1}$$

$$||g_n - g_{n+1}||_p \le ||g_n||_p \le (A\epsilon)^n.$$

(Alternatively, to avoid thinking, just take any  $f = f_n + g_n$  so that  $||f_n||_2 \le 2A^n M_{\epsilon}$  and  $||g_n||_p \le (A\epsilon)^n$ . Each left side of the two displayed inequalities is less than twice the corresponding right side as long as  $A\varepsilon \le 1$ .)

For p < s < 2 write  $\frac{1}{s} = \frac{\theta}{2} + \frac{1-\theta}{p}$ . Then

$$||f_{n+1} - f_n||_s \le ||f_{n+1} - f_n||_2^{\theta} ||g_n - g_{n+1}||_p^{1-\theta} \le (2M_{\epsilon}A)^{\theta} (A\epsilon^{1-\theta})^n$$

which is summable if  $\epsilon^{1-\theta} < 1/A$ . But  $||f - f_n||_p \to 0$  so  $f = f_1 + \sum_{n=1}^{\infty} f_{n+1} - f_n$  in  $L_p$  and hence also in  $L_s$  if  $\epsilon^{1-\theta} < 1/A$ . So for some constant  $C_s$  we get for all  $f \in X$  that  $||f||_p \le ||f||_s \le C_s ||f||_p$ .

We can now prove our main theorem. For background on ultrapowers of Banach spaces, see [DJT, Chapter 8].

**Theorem 4** Let T be an  $\ell_p$ -strictly singular operator on  $L_p$ , 1 . If <math>X is a subspace of  $L_p$  and  $T_{|X}$  is an isomorphism, then X embeds into  $L_r$  for all r < 2.

In view of Rosenthal's theorem [Ro3], it is enough to prove that X has type s for all s < 2. By virtue of of the Krivine-Maurey-Pisier theorem, [Kr] and [MP] (or, alternatively, Aldous' theorem, [Al] or [KM]), we only need to check that for p < s < 2, X does not contain almost isometric copies of  $\ell_s^n$  for all n. (To apply the Krivine-Maurey-Pisier theorem we use that the second condition in Lemma 1, applied to the unit ball of X, yields that X has type s for some  $p < s \le 2$ ). So suppose that for some p < s < 2, X contains almost isometric copies of  $\ell_s^n$  for all n. By applying Krivine's theorem [Kr] we get for each n a sequence  $(f_i^n)_{i=1}^n$  of unit vectors in X which is  $1+\epsilon$ -equivalent to the unit vector basis for  $\ell_s^n$  and, for some constant C (which we can take independently of n), the sequence  $(CTf_i^n)_{i=1}^n$  is also  $1 + \epsilon$ -equivalent to the unit vector basis for  $\ell_s^n$ . By replacing T by CT, we might as well assume that C=1. Now consider an ultrapower  $T_{\mathcal{U}}$ , where  $\mathcal{U}$  is a free ultrafilter on the natural numbers. The domain and codomain of  $T_{\mathcal{U}}$  is the (abstract)  $L_p$  space  $(L_p)_{\mathcal{U}}$ , and  $T_{\mathcal{U}}$  is defined by  $T_{\mathcal{U}}(f_1, f_2, \dots) = (Tf_1, Tf_2, \dots)$ for any (equivalence class of a) bounded sequence  $(f_1, f_2, ...)$ . It is evident that  $T_{\mathcal{U}}$ is an isometry on the ultraproduct of span  $(f_i^n)_{i=1}^n$ ;  $n=1,2,\ldots$ , and hence  $T_{\mathcal{U}}$  is an isometry on a subspace of  $(L_p)_{\mathcal{U}}$  which is isometric to  $\ell_s$ . Since condition 2 in Lemma 1 is obviously preserved when taking an ultrapower of a set, we see that  $T_{\mathcal{U}}$  is  $\ell_p$ -strictly singular. Finally, by restricting  $T_{\mathcal{U}}$  to a suitable subspace, we get an  $\ell_p$ -strictly singular operator S on  $L_p$  and a subspace Y of  $L_p$  so that Y is isometric to  $\ell_s$  and  $S_{|Y}$  is an isometry. By restricting the domain of S, we can assume that Y has full support and the functions in Y generate the Borel sets. It then follows from the Plotkin-Rudin theorem [Pl], [Ru] (see [KK, Theorem 1]) that  $S_{|Y}$  extends to an isometry W from  $L_p$  into  $L_p$ . Since any isometric copy of  $L_p$  in  $L_p$  is norm one complemented (see [La, §17]), there is a norm one operator  $V: L_p \to L_p$  so that  $VW = I_{L_p}$ . Then  $VS_{|Y} = I_Y$  and VS is  $\ell_p$ -strictly singular, which contradicts Proposition 1.

**Remark 1** The  $\ell_1$ -strictly singular operators on  $L_1$  also form an interesting class. They are the weakly compact operators on  $L_1$ . In terms of factorization, they are just the closure in the operator norm of the integral operators on  $L_1$  (see, e.g., the proof of Lemma 2).

### 4 The example

Rosenthal [Ro1] proved that if  $\{x_n\}_{n=1}^{\infty}$  is a sequence of three valued, symmetric, independent random variables, then for all  $1 , the closed span in <math>L_p$  of  $\{x_n\}_{n=1}^{\infty}$ is complemented by means of the orthogonal projection P, and  $||P||_p$  depends only on p, not on the specific sequence  $\{x_n\}_{n=1}^{\infty}$ . Moreover, he showed that if p>2, then for any sequence  $\{x_n\}_{n=1}^{\infty}$  of symmetric, independent random variables in  $L_p$ ,  $\|\sum x_n\|_p$  is equivalent (with constant depending only on p) to  $(\sum ||x_n||_p^p)^{1/p} \vee (\sum ||x_n||_2^p)^{1/2}$ . Thus if  $\{x_n\}_{n=1}^{\infty}$  is normalized in  $L_p$ , p>2, and  $w_n:=\|x_n\|_2$ , then  $\|\sum a_nx_n\|_p$  is equivalent to  $\|\{a_n\}_{n=1}^{\infty}\|_{p,w}:=(\sum |a_n|^p)^{1/p}\vee(\sum |a_n|^2w_n^2)^{1/2}$ . The completion of the finitely non zero sequences of scalars under the norm  $\|\cdot\|_{p,w}$  is called  $X_{p,w}$ . It follows that if  $w=\{w_n\}_{n=1}^{\infty}$ is any sequence of numbers in [0,1], then  $X_{p,w}$  is isomorphic to a complemented subspace of  $L_p$ . Suppose now that  $w = \{w_n\}_{n=1}^{\infty}$  and  $v = \{v_n\}_{n=1}^{\infty}$  are two such sequences of weights and  $v_n \geq w_n$ , then the diagonal operator D from  $X_{p,w}$  to  $X_{p,v}$  that sends the nth unit vector basis vector  $e_n$  to  $\frac{w_n}{v_n}e_n$  is contractive and it is more or less obvious that D is  $\ell_p$ -strictly singular if  $\frac{w_n}{v_n} \to 0$  as  $n \to \infty$ . Since  $X_{p,w}$  and  $X_{p,v}$  are isomorphic to complemented subspaces of  $L_p$ , the adjoint operator  $D^*$  is  $\ell_{p'}$  strictly singular and (identifying  $X_{p,w}^*$  and  $X_{p,v}^*$  with subspaces of  $L_{p'}$ ) extends to a  $\ell_{p'}$  strictly singular operator on  $L_{p'}$ . Our goal in this section is produce weights w and v so that  $D^*$  is an isomorphism on a subspace of  $X_{p,v}^*$  which is not isomorphic to a Hilbert space.

For all 0 < r < 2 there is a positive constant  $c_r$  such that

$$|t|^r = c_r \int_0^\infty \frac{1 - \cos tx}{x^{r+1}} dx$$

for all  $t \in \mathbb{R}$ . It follows that for any closed interval  $[a, b] \subset (0, \infty)$  and for all  $\varepsilon > 0$  there are  $0 < x_1 < x_2 < \dots < x_{n+1}$  such that  $\max_{1 \le j \le n} \left| \frac{x_{j+1} - x_j}{x_j^{r+1}} \right| \le \varepsilon$  and

$$\left| c_r \sum_{j=1}^n \frac{x_{j+1} - x_j}{x_j^{r+1}} (1 - \cos t x_j) - |t|^r \right| < \varepsilon \tag{2}$$

for all t with  $|t| \in [a, b]$ .

Let 0 < q < r < 2 and define  $v_j$  and  $a_j$ , j = 1, ..., n, by

$$v_j^{\frac{2q}{2-q}} = c_r \frac{x_{j+1} - x_j}{x_j^{r+1}}, \qquad \frac{a_j}{v_j^{\frac{2}{2-q}}} = x_j.$$

Let  $Y_j$ ,  $j=1,\ldots,n$ , be independent, symmetric, three valued random variables such that  $|Y_j| = v_j^{\frac{-2}{2-q}} \mathbf{1}_{B_j}$  with  $\operatorname{Prob}(B_j) = v_j^{\frac{2q}{2-q}}$ , so that in particular  $||Y_j||_q = 1$  and  $v_j = ||Y_j||_q/||Y_j||_2$ . Then the characteristic function of  $Y_j$  is

$$\varphi_{Y_j}(t) = 1 - v_j^{\frac{2q}{2-q}} + v_j^{\frac{2q}{2-q}} \cos(tv_j^{\frac{-2}{2-q}}) = 1 - v_j^{\frac{2q}{2-q}} (1 - \cos(tv_j^{\frac{-2}{2-q}}))$$

and

$$\varphi_{\sum a_j Y_j}(t) = \prod_{j=1}^n (1 - v_j^{\frac{2q}{2-q}} (1 - \cos(ta_j v_j^{\frac{-2}{2-q}})))$$

$$= \prod_{j=1}^n (1 - c_r \frac{x_{j+1} - x_j}{x_j^{r+1}} (1 - \cos(tx_j)))$$
(3)

To evaluate this product we use the estimates on  $\frac{x_{j+1}-x_j}{x_i^{r+1}}$  to deduce that, for each j

$$|\log(1 - c_r \frac{x_{j+1} - x_j}{x_j^{r+1}} (1 - \cos(tx_j))) + c_r \frac{x_{j+1} - x_j}{x_j^{r+1}} (1 - \cos(tx_j))|$$

$$\leq C \varepsilon c_r^2 \frac{x_{j+1} - x_j}{x_j^{r+1}} (1 - \cos(tx_j))$$

for some absolute  $C < \infty$ . Then, by (2),

$$\begin{aligned} |\sum_{j=1}^{n} \log(1 - c_r \frac{x_{j+1} - x_j}{x_j^{r+1}} (1 - \cos(tx_j))) + & c_r \sum_{j=1}^{n} \frac{x_{j+1} - x_j}{x_j^{r+1}} (1 - \cos(tx_j))| \\ & \leq C \varepsilon c_r (\varepsilon + b^r). \end{aligned}$$

Using (2) again we get

$$\left| \sum_{i=1}^{n} \log(1 - c_r \frac{x_{j+1} - x_j}{x_j^{r+1}} (1 - \cos(tx_j))) + |t|^r \right| \le (C + 1)\varepsilon(\varepsilon + b^r)$$

(assuming as we may that  $b \ge 1$ ), and from (3) we get

$$\varphi_{\sum a_i Y_i}(t) = (1 + O(\varepsilon)) \exp(-|t|^r)$$

for all  $|t| \in [a, b]$ , where the function hiding under the O notation depends on r and b but on nothing else. It follows that, given any  $\eta > 0$ , one can find a, b and  $\varepsilon$ , such that for the corresponding  $\{a_j, Y_j\}$  there is a symmetric r-stable Y (with characteristic function  $e^{-|t|^r}$ ) satisfying

$$||Y - \sum_{j=1}^{n} a_j Y_j||_q \le \eta.$$

This follows from classical translation of various convergence notions; see e.g. [Ro2, p. 154].

Let now  $0 < \delta < 1$ . Put  $w_j = \delta v_j$ , j = 1, ..., n, and let  $Z_j$ , j = 1, ..., n, be independent, symmetric, three valued random variables such that  $|Z_j| = w_j^{\frac{-2}{2-q}} \mathbf{1}_{C_j}$  with  $\operatorname{Prob}(C_j) = w_j^{\frac{2q}{2-q}}$ , so that in particular  $||Z_j||_q = 1$  and  $w_j = ||Z_j||_q/||Z_j||_2$ . In a similar manner to the argument above we get that,

$$\varphi_{\sum \delta a_{j}Z_{j}}(t) = \prod_{j=1}^{n} (1 - w_{j}^{\frac{2q}{2-q}} (1 - \cos(t\delta a_{j}w_{j}^{\frac{-2}{2-q}})))$$

$$= \prod_{j=1}^{n} (1 - \delta^{\frac{2q}{2-q}}v_{j}^{\frac{2q}{2-q}} (1 - \cos(t\delta^{\frac{-q}{2-q}}a_{j}v_{j}^{\frac{-2}{2-q}})))$$

$$= (1 + O(\varepsilon)) \exp(-\delta^{\frac{q(2-r)}{2-q}}|t|^{r})$$

for all  $|t| \in [\delta^{\frac{q}{2-q}}a, \delta^{\frac{q}{2-q}}b]$ , where the O now depends also on  $\delta$ .

Assuming  $\delta^{\frac{q(2-r)}{2-q}} > 1/2$  and for a choice of a,b and  $\varepsilon$ , depending on  $\delta,r,q$  and  $\eta$  we get that there is a symmetric r-stable random variable Z (with characteristic function  $e^{-\delta^{\frac{q(2-r)}{2-q}}|t|^r}$ ) such that

$$||Z - \sum_{j=1}^{n} \delta a_j Z_j||_q \le \eta.$$

Note that the ratio between the  $L_q$  norms of Y and Z are bounded away from zero and infinity by universal constants and each of these norms is also universally bounded away from zero. Consequently, if  $\varepsilon$  is small enough the ratio between the  $L_q$  norms of  $\sum_{j=1}^n a_j Y_j$  and  $\sum_{j=1}^n \delta a_j Z_j$  are bounded away from zero and infinity by universal constants.

Let now  $\delta_i$  be any sequence decreasing to zero and  $r_i$  any sequence such that  $q < r_i \uparrow 2$  and satisfying  $\delta_i^{\frac{q(2-r_i)}{2-q}} > 1/2$ . Then, for any sequence  $\varepsilon_i \downarrow 0$  we can find two sequences of symmetric, independent, three valued random variables  $\{Y_i\}$  and  $\{W_i\}$ , all normalized in  $L_q$ , with the following additional properties:

- put  $v_j = ||Y_j||_q / ||Y_j||_2$  and  $w_j = ||Z_j||_q / ||Z_j||_2$ . Then there are disjoint finite subsets of the integers  $\sigma_i$ ,  $i = 1, 2, \ldots$ , such that  $w_j = \delta_i v_j$  for  $j \in \sigma_i$ .
- There are independent random variables  $\{\bar{Y}_i\}$  and  $\{\bar{Z}_i\}$  with  $\bar{Y}_i$  and  $\bar{Z}_i$   $r_i$  stable with bounded, from zero and infinity, ratio of  $L_q$  norms and there are coefficients  $\{a_j\}$  such that

$$\|\bar{Y}_i - \sum_{j \in \sigma_i} a_j Y_j\|_q < \varepsilon_i$$
 and  $\|\bar{Z}_i - \sum_{j \in \sigma_i} \delta_i a_j Z_j\|_q < \varepsilon_i$ .

From [Ro1] we know that the spans of  $\{Y_j\}$  and  $\{Z_j\}$  are complemented in  $L_q$ , 1 < q < 2, and the dual spaces are naturally isomorphic to the spaces  $X_{p,\{v_j\}}$  and  $X_{p,\{w_j\}}$  respectively; both the isomorphism constants and the complementation constants depend only on q. Here p = q/(q-1) and

$$\|\{\alpha_j\}\|_{X_{p,\{u_j\}}} = \max\{(\sum |\alpha_j|^p)^{1/p}, (\sum u_j^2\alpha_j^2)^{1/2}\}.$$

Under this duality the adjoint  $D^*$  to the operator D that sends  $Y_j$  to  $\delta_i Z_j$  for  $j \in \sigma_i$  is formally the same diagonal operator between  $X_{p,\{w_i\}}$  and  $X_{p,\{v_i\}}$ . The relation  $w_j = \delta_i v_j$  for  $j \in \sigma_i$  easily implies that this is a bounded operator.  $\delta_i \to 0$  implies that this operator is  $\ell_q$  strictly singular. If  $\varepsilon_i \to 0$  fast enough,  $D^*$  preserves a copy of span $\{\bar{Y}_i\}$ . Finally, if  $r_i$  tend to 2 not too fast this span is not isomorphic to a Hilbert space. Indeed, let  $1 \leq s_j \uparrow 2$  be arbitrary and let  $\{n_j\}_{j=1}^{\infty}$  be a sequence of positive integers with  $n_j^{\frac{1}{s_j}-\frac{1}{2}} \geq j$ ,  $j=1,2,\ldots$ , say. For  $1 \leq k \leq n_j$ , put  $r_{n_1+n_2+\cdots+n_{j-1}+k} = s_j$ . Then the span of  $\{Y_i\}_{i=n_1+\cdots+n_{j-1}+1}^{n_1+\cdots+n_{j-1}+1}$  is isomorphic, with constant independent of j, to  $\ell_{s_j}^{n_j}$  and this last space is of distance at least j from a Euclidean space.

It follows that if  $J: L_q \to \ell_{\infty}$  is an isometric embedding, then  $JD^*$  cannot be arbitrarily approximated by an operator which factors through a Hilbert space, and hence the Weak Tylli Conjecture is false in the range 1 < q < 2.

### 5 Convolution by a biased coin

In this section we regard  $L_p$  as  $L_p(\Delta)$ , where  $\Delta = \{-1,1\}^{\mathbb{N}}$  is the Cantor group and the measure is the Haar measure  $\mu$  on  $\Delta$ ; i.e.,  $\mu = \prod_{n=1}^{\infty} \mu_n$ , where  $\mu_n(-1) = \mu_n(1) = 1/2$ . For  $0 < \varepsilon < 1$ , let  $\nu_{\varepsilon}$  be the  $\varepsilon$ - biased coin tossing measure; i.e.,  $\nu_{\varepsilon} = \prod_{n=1}^{\infty} \nu_{\varepsilon,n}$ , where  $\nu_{\varepsilon,n}(1) = \frac{1+\varepsilon}{2}$  and  $\nu_{\varepsilon,n}(-1) = \frac{1-\varepsilon}{2}$ . Let  $T_{\varepsilon}$  be convolution by  $\nu_{\varepsilon}$ , so that for a  $\mu$ -integrable function f on  $\Delta$ ,  $(T_{\varepsilon}f)(x) = (f * \nu_{\varepsilon})(x) = \int_{\Delta} f(xy) \, d\nu_{\varepsilon}(y)$ . The operator  $T_{\varepsilon}$  is a contraction on  $L_p$  for all  $1 \le p \le \infty$ . Let us recall how  $T_{\varepsilon}$  acts on the characters on  $\Delta$ . For  $t = \{t_n\}_{n=1}^{\infty} \in \Delta$ , let  $r_n(t) = t_n$ . The characters on  $\Delta$  are finite products of these Rademacher functions  $r_n$  (where the void product is the constant one function). For A a finite subset of  $\mathbb{N}$ , set  $w_A = \prod_{n \in A} r_n$  and let  $W_n$  be the linear span of  $\{w_A : |A| = n\}$ . Then  $T_{\varepsilon}w_A = \varepsilon^{|A|}w_A$ .

We are interested in studying  $T_{\varepsilon}$  on  $L_p$ ,  $1 \leq p < 2$ . The background we mention below is all contained in Bonami's paper [Bo] (or see [Ro4]). On  $L_p$ ,  $1 , <math>T_{\varepsilon}$  is  $\ell_p$ -strictly singular; in fact,  $T_{\varepsilon}$  even maps  $L_p$  into  $L_r$  for some  $r = r(p, \varepsilon) > p$ . Indeed, by interpolation it is sufficient to check that  $T_{\varepsilon}$  maps  $L_s$  into  $L_2$  for some  $s = s(\varepsilon) < 2$ . But there is a constant  $C_s$  which tends to 1 as  $s \uparrow 2$  so that for all  $f \in W_n$ ,  $||f||_2 \leq C_s^n ||f||_s$  and the orthogonal projection  $P_n$  onto (the closure of)  $W_n$  satisfies  $||P_n||_p \leq C_s^n$ . From this it is easy to check that if  $\varepsilon C_s^2 < 1$ , then  $T_{\varepsilon}$  maps  $L_s$  into  $L_2$ . We remark in passing that Bonami [Bo] found for each p (including  $p \geq 2$ ) and  $\varepsilon$  the largest value of  $r = r(p, \varepsilon)$  such that  $T_{\varepsilon}$  maps  $L_p$  into  $L_r$ .

Thus Theorem 4 yields that if X is a subspace of  $L_p$ ,  $1 , and <math>T_{\varepsilon}$  (considered as an operator from  $L_p$  to  $L_p$ ) is an isomorphism on X, then X embeds into  $L_s$  for all s < 2. Since, as we mentioned above,  $T_{\varepsilon}$  maps  $L_s$  into  $L_2$  for some s < 2, it then follows from an argument in [Ro4] that X must be isomorphic to a Hilbert space. (Actually, as we show after the proof, Lemma 3 is strong enough that we can prove Theorem 5 without using Theorem 4.) Since [Ro4] is not generally available, we repeat Rosenthal's argument in Lemma 3 below.

Now  $T_{\varepsilon}$  is not  $\ell_1$  strictly singular on  $L_1$ . Nevertheless, we still get that if X is a reflexive subspace of  $L_1$  and  $T_{\varepsilon}$  (considered as an operator from  $L_1$  to  $L_1$ ) is an isomorphism on X, then X is isomorphic to a Hilbert space. Indeed, Rosenthal showed (see Lemma 3) that then there is another subspace  $X_0$  of  $L_1$  which is isomorphic to X so that  $X_0$  is contained in  $L_p$  for some  $1 , the <math>L_p$  and  $L_1$  norms are equivalent on  $X_0$ , and  $T_{\varepsilon}$  is an isomorphism on  $X_0$ . This implies that as an operator on  $L_p$ ,  $T_{\varepsilon}$  is an isomorphism on  $X_0$  and hence  $X_0$  is isomorphic to a Hilbert space. (To apply Lemma 3, use the fact [Ro3] that if X is a relexive subspace of  $L_1$ , then X embeds into  $L_p$  for some 1 .)

We summarize this discussion in the first sentence of Theorem 5. The case p=1 solves Problem B from Rosenthal's 1976 paper [Ro4].

**Theorem 5** Let  $1 \le p < 2$ , let  $0 < \varepsilon < 1$ , and let  $T_{\varepsilon}$  be considered as an operator on  $L_p$ . If X is a reflexive subspace of  $L_p$  and the restriction of  $T_{\varepsilon}$  to X is an isomorphism, then X is isomorphic to a Hilbert space. Moreover, if p > 1, then X is complemented in  $L_p$ .

We now prove Rosenthal's lemma [Ro4, proof of Theorem 5] and defer the proof of the "moreover" statement in Theorem 5 until after the proof of the lemma.

**Lemma 3** Suppose that T is an operator on  $L_p$ ,  $1 \le p < r < s < 2$ , X is a subspace of  $L_p$  which is isomorphic to a subspace of  $L_s$ , and  $T_{|X}$  is an isomorphism. Then there is another subspace  $X_0$  of  $L_p$  which is isomorphic to X so that  $X_0$  is contained in  $L_r$ , the  $L_r$  and  $L_p$  norms are equivalent on  $X_0$ , and T is an isomorphism on  $X_0$ .

**Proof:** We want to find a measurable set E so that

- (1)  $X_0 := \{\mathbf{1}_E x : x \in X\}$  is isomorphic to X,
- (2)  $X_0 \subset L_r$ ,
- (3)  $T_{|X_0}$  is an isomorphism.

(We did not say that  $\|\cdot\|_p$  and  $\|\cdot\|_r$ , are equivalent on  $X_0$  since that follows formally from the closed graph theorem. The isomorphism  $X \to X_0$  guaranteed by (a) is of course the mapping  $x \mapsto \mathbf{1}_E x$ .)

Assume, without loss of generality, that ||T|| = 1. Take a > 0 so that  $||Tx||_p \ge a||x||_p$  for all x in X. Since  $\ell_p$  does not embed into  $L_s$  we get from (4) in Lemma 1 that there is  $\eta > 0$  so that if E has measure larger than  $1 - \eta$ , then  $||\mathbf{1}_{\sim E}x||_p \le \frac{a}{2}||x||_p$  for all x in x. Obviously (1) and (3) are satisfied for any such E. It is proved in [Ro3] that there is strictly positive g with  $||g||_1 = 1$  so that  $\frac{x}{g}$  is in  $L_r$  for all x in X. Now simply choose  $t < \infty$  so that E := [g < t] has measure at least  $1 - \eta$ ; then E satisfies (1), (2), and (3).

Next we remark how to avoid using Theorem 4 in proving Theorem 5. Suppose that  $T_{\varepsilon}$  is an isomorphism on a reflexive subspace X of  $L_p$ ,  $1 \leq p < 2$ . Let s be the supremum of those  $r \leq 2$  such that X is isomorphic to a subspace of  $L_r$ , so  $1 < s \leq 2$ . It is sufficient to show that s = 2. But if s < 2, we get from the interpolation formula that if r < s is sufficiently close to s, then  $T_{\varepsilon}$  maps  $L_r$  into  $L_t$  for some t > s and hence, by Lemma 3, X embeds into  $L_t$ .

Finally we prove the "moreover" statement in Theorem 5. We now know that X is isomorphic to a Hilbert space. In the proof of Lemma 3, instead of using Rosenthal's result from [Ro3], use Grothendieck's theorem [DJT, Theorem 3.5], which implies that there is strictly positive g with  $||g||_1 = 1$  so that  $\frac{x}{g}$  is in  $L_2$  for all x in X. Choosing E the same way as in the proof of Lemma 3 with  $T := T_{\varepsilon}$ , we get that (1), (2), and (3) are true with r = 2. Now the  $L_2$  and  $L_p$  norms are equivalent on both  $X_0$  and on  $T_{\varepsilon}X_0$ . But it is clear that the only way that  $T_{\varepsilon}$  can be an isomorphism on a subspace  $X_0$  of  $L_2$  is for the orthogonal projection  $P_n$  onto the closed span of  $W_k$ ,  $0 \le k \le n$ , to be

an isomorphism on  $X_0$  for some finite n. But then also in the  $L_p$  norm the restriction of  $P_n$  to  $X_0$  is an isomorphism because the  $L_p$  norm and the  $L_2$  norm are equivalent on the span of  $W_k$ ,  $0 \le k \le n$  and  $P_n$  is bounded on  $L_p$  (since p > 1). It follows that the operator  $S := P_n \circ \mathbf{1}_E$  on  $L_p$  maps  $X_0$  isomorphically onto a complemented subspace of  $L_p$ , which implies that  $X_0$  is also complemented in  $L_p$ .

Here is the problem that started us thinking about  $\ell_p$ -strictly singular operators:

**Problem 1** Let  $1 and <math>0 < \varepsilon < 1$ . On  $L_p(\Delta)$ , does  $T_{\varepsilon}$  satisfy the conclusion of the Tylli Conjecture?

After we submitted this paper, G. Pisier [Pi] answered problem 1 in the affirmative. Although the example in section 4 shows that the Tylli Conjecture is false, something close to it may be true:

**Problem 2** Let  $1 . Is every <math>\ell_p$ -strictly singular operator on  $L_p$  in the closure of the operators on  $L_p$  that factor through  $L_r$ ?

## 6 Appendix

In this appendix we prove a theorem that is essentially due to Saksman and Tylli. The only novelty is that we assume the compact approximation property rather than the approximation property.

**Theorem 6** Let X be a reflexive Banach space and let A, B be in L(X). Then

- (a) If ATB is a compact operator on X for every T in L(X), then  $L_AR_B$  is a weakly compact operator on L(X).
- (b) If X has the compact approximation property and  $L_A R_B$  is a weakly compact operator on L(X), then ATB is a compact operator on X for every T in L(X).

**Proof:** To prove (a), recall [Kal] that for a reflexive space X, on bounded subsets of K(X) the weak topology is the same as the weak operator topology (the operator  $T \mapsto f_T \in C((B_X, \text{weak}) \times (B_{X^*}, \text{weak}))$ , where  $f_T(x, x^*) := \langle x^*, Tx \rangle$ , is an isometric isomorphism from K(X) into a space of continuous functions on a compact Hausdorff space). Now if  $(T_\alpha)$  is a bounded net in L(X), then since X is reflexive there is a subnet (which we still denote by  $(T_\alpha)$ ) which converges in the weak operator topology to, say  $T \in L(X)$ . Then  $AT_\alpha B$  converges in the the weak operator topology to ATB. But since all these operators are in K(X),  $AT_\alpha B$  converges weakly to ATB by Kalton's theorem. This shows that  $L_A R_B$  is a weakly compact operator on L(X).

To prove (b), suppose that we have a  $T \in L(X)$  with ATB not compact. Then there is a weakly null normalized sequence  $\{x_n\}_{n=1}^{\infty}$  in X and  $\delta > 0$  so that for all n,  $||ATBx_n|| > \delta$ . Since a reflexive space with the compact approximation property also

has the compact metric approximation property [CJ], there are  $C_n \in K(X)$  with  $||C_n|| < 1 + 1/n$ ,  $C_n B x_i = B x_i$  for  $i \le n$ . Since the  $C_n$  are compact, for each n,  $||C_n B x_m|| \to 0$  as  $m \to \infty$ . Thus  $A(TC_n)B x_i = ATB x_i$  for  $i \le n$  and  $||A(TC_n)B x_m|| \to 0$  as  $m \to \infty$ . This implies that no convex combination of  $\{A(TC_n)B\}_{n=1}^{\infty}$  can converge in the norm of L(X) and hence  $\{A(TC_n)B\}_{n=1}^{\infty}$  has no weakly convergent subsequence. This contradicts the weak compactness of  $L_A R_B$  and completes the proof.

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