

ON APPROXIMATE ℓ_1 SYSTEMS IN BANACH SPACES

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ABSTRACT. Let X be a real Banach space and let $(f(n))$ be a positive nondecreasing sequence. We consider systems of unit vectors $(x_i)_{i=1}^{\infty}$ in X which satisfy $\|\sum_{i \in A} \pm x_i\| \geq |A| - f(|A|)$, for all finite $A \subset \mathbb{N}$ and for all choices of signs. We identify the spaces which contain such systems for bounded $(f(n))$ and for all unbounded $(f(n))$. For arbitrary unbounded $(f(n))$, we give examples of systems for which $[x_i]$ is H.I., and we exhibit systems in all isomorphs of ℓ_1 which are not equivalent to the unit vector basis of ℓ_1 . We also prove that certain lacunary Haar systems in L_1 are quasi-greedy basic sequences.

CONTENTS

1. Introduction	1
2. μ -approximate ℓ_1 Systems	4
3. Almost Isometric Results	7
4. $f(n)$ -approximate ℓ_1 Systems	12
5. $f(n)$ -approximate ℓ_1 Systems in ℓ_1	17
6. Lacunary Haar Systems are Quasi-greedy	24
References	27

1. INTRODUCTION

The following elementary isometric characterization of the unit vector basis of ℓ_1^n provides the motivation for this paper.

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Theorem 0. *Let $(x_i)_{i=1}^n$ be unit vectors in a real Banach space X such that $\|\sum_{i=1}^n \pm x_i\| = n$ for all choices of signs. Then $\|\sum_{i=1}^n a_i x_i\| = \sum_{i=1}^n |a_i|$ for all scalars a_1, \dots, a_n .*

We examine the ‘stability’ of the above result with respect to small changes in the hypothesis. Accordingly, we study two classes of ‘approximate ℓ_1 systems’. The following definition corresponds to the mildest possible weakening of the hypothesis.

Definition 1.1. Let $(x_i)_{i \in I}$ be a sequence of unit vectors in a Banach space X (where $I = \{1, 2, \dots, n\}$ or $I = \mathbb{N}$), and let $\mu \geq 0$. We say that (x_i) is a μ -approximate ℓ_1 system if

$$\left\| \sum_{i \in A} \pm x_i \right\| \geq |A| - \mu \quad (1)$$

for all finite sets $A \subset I$ and for all choices of signs.

A system which does not satisfy the above for any choice of μ will satisfy the following for some choice of $(f(n))$.

Definition 1.2. Suppose that $(f(n))_{n=1}^\infty$ is a strictly positive nondecreasing sequence satisfying $\lim_{n \rightarrow \infty} f(n) = \infty$. Let $(x_i)_{i \in I}$ be a sequence of unit vectors in a Banach space X . We say that (x_i) is an $f(n)$ -approximate ℓ_1 system if

$$\left\| \sum_{i \in A} \pm x_i \right\| \geq |A| - f(|A|)$$

for all finite sets $A \subset I$ and for all choices of signs.

The first two sections after the Introduction concern μ -approximate ℓ_1 systems. In Section 2 we characterize the Banach spaces which contain an infinite μ -approximate ℓ_1 system: they are precisely the spaces whose duals contain an isometric copy of L_1 .

In Section 3 we examine the problem of extracting a large subsystem that is $(1 + \varepsilon)$ -equivalent to the unit vector basis of ℓ_1^n . We show that there exists such a subsystem with finite complement. The size of the complement, however, does not depend on μ and ε alone. To show this we exhibit systems of size n for which the size of the complementary set is necessarily of order cn for any $c < 1/4$. These examples give a partial answer to a question raised by Elton.

The next two sections concern $f(n)$ -approximate ℓ_1 systems. In Section 4 we characterize the Banach spaces which contain $f(n)$ -approximate ℓ_1 systems for all $(f(n))$: they are precisely the spaces which have a spreading model isometric to the the unit vector basis of ℓ_1 . We use this result to give examples of $f(n)$ -approximate ℓ_1 systems whose closed linear spans do not contain any unconditional basic sequence.

In Section 5 we exhibit nontrivial examples of $f(n)$ -approximate ℓ_1 systems in the space ℓ_1 (and all its isomorphs). In particular, we construct, for any given $(f(n))$, examples of both conditionally basic and unconditionally basic $f(n)$ -approximate ℓ_1 systems in ℓ_1 which are not equivalent to the unit vector basis of ℓ_1 .

The results which we present in Section 5 are based on some observations about ‘lacunary Haar’ systems in L_1 and H_1 . In Section 6 we pursue these ideas, proving that there is a lacunary Haar system in L_1 which is a quasi-greedy basis for its linear span.

We use standard Banach space notation and terminology throughout. For clarity, however, we recall here the notation that is used most heavily. Let X be a real Banach space with *dual space* X^* . The *unit ball* of X is the set $B(X) = \{x \in X : \|x\| \leq 1\}$. A subspace Y of X is said to be *complemented* if Y is the range of a continuous linear projection on X .

Let (x_n) be a sequence in X . The closed linear span of (x_n) is denoted $[x_n]$. We say that a sequence (x_n) of nonzero vectors is *basic* if there exists a positive constant K such that

$$\left\| \sum_{i=1}^m a_i x_i \right\| \leq K \left\| \sum_{i=1}^n a_i x_i \right\|$$

for all scalars (a_i) and all $1 \leq m \leq n \in \mathbb{N}$; (x_n) is *monotone* if we can take $K = 1$; (x_n) is *α -unconditional* if

$$\left\| \sum_{i=1}^n \varepsilon_i a_i x_i \right\| \leq \alpha \left\| \sum_{i=1}^n a_i x_i \right\|$$

for all scalars (a_i) , all choices of signs $\varepsilon_i = \pm 1$, and all $n \geq 1$. We say that a sequence (y_k) of nonzero vectors is a *block basic sequence* with respect to (x_n) if there exist integers $0 = n_0 < n_1 < \dots$ and scalars (a_i) such that

$$y_k = \sum_{i=n_{k-1}+1}^{n_k} a_i x_i \quad (k \geq 1).$$

For $1 \leq p < \infty$, ℓ_p is the space of real sequences (a_i) equipped with the norm $\|(a_i)\|_p = (\sum_{i=1}^{\infty} |a_i|^p)^{1/p}$. The space of sequences converging to zero (resp. bounded) equipped with the supremum norm is denoted c_0 (resp. ℓ_∞). The *summing basis* of c_0 is the basis $e_1 = (1, 0, 0, \dots)$, $e_2 = (1, 1, 0, 0, \dots)$ etc.

Finally, it is worth emphasizing that we consider only *real* Banach spaces in this paper.

2. μ -APPROXIMATE ℓ_1 SYSTEMS

First we characterize the Banach spaces which contain an infinite μ -approximate ℓ_1 system for some $\mu > 0$. In this regard, note that Theorem 0 tells us that X contains an infinite 0-approximate ℓ_1 system if and only if X contains an isometric copy of ℓ_1 .

For $A, B \subset \mathbb{N}$ and $n \in \mathbb{N}$, we write $A < B$ (respectively, $A < n$) if $\max\{i : i \in A\} < \min\{i : i \in B\}$ (respectively, $\max\{i : i \in A\} < n$).

Theorem 2.1. *Suppose that $(x_i)_{i=1}^{\infty}$ is a μ -approximate ℓ_1 system. Then, given any decreasing sequence (ε_i) of positive numbers, there is a subsequence (y_i) of (x_i) such that*

$$\left\| \sum_{i=1}^{\infty} a_i y_i \right\| \geq \sum_{i=1}^{\infty} (1 - \varepsilon_i) |a_i| \quad (2)$$

for all $(a_i) \in \ell_1$.

Proof. Set $n_0 = 0$ and suppose that $n_0 < n_1 < \dots < n_k$ have been chosen to satisfy the following recursive hypothesis. For each choice of signs (η_i) , and for all finite $A > n_k$, there exists $x^* \in B(X^*)$ such that

$$x^*(\eta_i x_{n_i}) \geq 1 - \varepsilon_i \quad (1 \leq i \leq k) \quad (3)$$

and

$$x^* \left(\sum_{i=1}^k \eta_i x_{n_i} + \sum_{i \in A} \eta_i x_i \right) \geq k + |A| - \mu. \quad (4)$$

For $k = 0$, note that (3) is vacuously true and that (4) just follows from the Hahn-Banach theorem and the definition of a μ -approximate ℓ_1 system. So the recursive definition starts. The following claim will establish the inductive step.

Claim. There exists $n_{k+1} > n_k$ such that if $A \geq n_{k+1}$ and (η_i) is any choice of signs then there exists $x^* \in B(X^*)$ satisfying (3), (4), and

$$x^*(\eta_i x_i) > 1 - \varepsilon_{k+1} \quad (i \in A). \quad (5)$$

Proof of Claim. We argue for a contradiction. If not, then there exists a choice of signs (η_i) and an infinite sequence (A_j) , with $n_k < A_1 < \dots < A_j < \dots$, such that, for each $j \geq 1$, whenever (3) and (4) are satisfied for $A = A_j$ then (5) is not satisfied, i.e.

$$\min_{i \in A_j} x^*(\eta_i x_i) \leq 1 - \varepsilon_{k+1}. \quad (6)$$

Fix $N \geq 1$. By the recursive hypothesis there exists $x^* \in B(X^*)$ satisfying (3) and

$$x^* \left(\sum_{i=1}^k \eta_i x_{n_i} + \sum_{j=1}^N \sum_{i \in A_j} \eta_i x_i \right) \geq k + \left(\sum_{j=1}^N |A_j| \right) - \mu. \quad (7)$$

Thus (4) is satisfied by x^* for $A = A_j$ and for each $1 \leq j \leq N$. Hence (6) is satisfied for each $1 \leq j \leq N$. This implies

$$x^* \left(\sum_{i=1}^k \eta_i x_{n_i} + \sum_{j=1}^N \sum_{i \in A_j} \eta_i x_i \right) \leq k + \sum_{j=1}^N |A_j| - N\varepsilon_{k+1}. \quad (8)$$

But (8) contradicts (7) when $N > \mu/\varepsilon_{k+1}$.

For n_{k+1} as given by the claim, the recursive hypothesis is satisfied for $k+1$. Let $y_i = x_{n_i}$. Fix $(a_i) \in \ell_1$. Let $\eta_i = \text{sgn}(a_i)$. Then by (3) and a weak compactness argument there exists $x^* \in B(X^*)$ such that $x^*(\eta_i y_i) \geq 1 - \varepsilon_i$ for all $i \geq 1$. Thus

$$\left\| \sum_i a_i y_i \right\| \geq x^* \left(\sum_i a_i y_i \right) \geq \sum (1 - \varepsilon_i) |a_i|.$$

□

Recall that a normalized sequence (y_i) which satisfies (2) for some sequence (ε_i) of positive numbers decreasing to zero is called *an asymptotically isometric copy of ℓ_1* . This class of sequences was introduced by Hagler [11] and has been used recently by Dowling and Lennard [8] in fixed point theory.

Theorem 2.2. *Let X be a Banach space. The following are equivalent:*

- (a) X contains an infinite μ -approximate ℓ_1 system for some $\mu \geq 0$.

- (b) X contains an asymptotically isometric copy of ℓ_1 .
- (c) X^* contains an isometric copy of $L_1[0, 1]$.

Proof. Theorem 2.1 yields (a) \Rightarrow (b). Suppose that (x_i) is an asymptotically isometric copy of ℓ_1 in X which satisfies (2) for some sequence (ε_i) of positive numbers decreasing to zero. By passing to a subsequence we may assume that $\sum_{i=1}^{\infty} \varepsilon_i < \infty$. This implies that (x_i) is a μ -approximate ℓ_1 system for $\mu = \sum_{i=1}^{\infty} \varepsilon_i$, so (b) \Rightarrow (a). The equivalence of (b) and (c) was proved in [11] (cf. also [6] for the complex version). \square

Remark 2.3. For several further equivalences see [11] and [6].

We do not know, however, if a μ -approximate ℓ_1 system is *itself* an asymptotically isometric copy of ℓ_1 .

Question 2.4. Suppose that (x_i) is a μ -approximate ℓ_1 system. Does there exist a sequence (ε_i) of positive numbers decreasing to zero such that

$$\left\| \sum_{i=1}^{\infty} a_i x_i \right\| \geq \sum_{i=1}^{\infty} (1 - \varepsilon_i) |a_i|.$$

for all $(a_i) \in \ell_1$?

The following ‘global’ result will be used in Section 6.

Proposition 2.5. *Let (x_i) be a basic μ -approximate ℓ_1 system with basis constant K . Then*

$$\min \left(\frac{1}{6}, \frac{1}{24K\mu} \right) \sum_{i=1}^{\infty} |a_i| \leq \left\| \sum_{i=1}^{\infty} a_i x_i \right\| \leq \sum_{i=1}^{\infty} |a_i| \quad (9)$$

for all $(a_i) \in \ell_1$.

Proof. Suppose that $\sum_{i=1}^n |a_i| = 1$. Let $\eta_i = \text{sgn } a_i$ ($1 \leq i \leq n$). There exists $x^* \in Ba(X^*)$ such that $x^*(\sum_{i=1}^n \eta_i x_i) \geq n - \mu$. Let $A = \{1 \leq i \leq n : \eta_i x^*(x_i) \leq 3/4\}$. Then $(n - |A|) + (3/4)|A| \geq n - \mu$, i.e. $|A| \leq 4\mu$. We now consider two cases. For the first case suppose that $\sum_{i \in A} |a_i| < 1/3$. Then

$$\left\| \sum_{i=1}^n a_i x_i \right\| \geq \sum_{i \notin A} a_i x^*(x_i) - \sum_{i \in A} |a_i| > \frac{2}{3} \frac{3}{4} - \frac{1}{3} = \frac{1}{6}.$$

For the second case suppose that $\sum_{i \in A} |a_i| \geq 1/3$. Then, since (x_i) is basic with basis constant K , we have

$$\left\| \sum_{i=1}^n a_i x_i \right\| \geq \frac{1}{2K} \max_{i \in A} |a_i| \geq \frac{1}{2K} \frac{\sum_{i \in A} |a_i|}{|A|} \geq \frac{1}{2K} \frac{1/3}{4\mu} = \frac{1}{24K\mu}.$$

□

Remark 2.6. The factor $1/\mu$ in (9) is best possible up to a multiplicative constant. To see this, let $(x_i)_{i=1}^{\mu+1}$ be the usual basis of $\ell_\infty^{\mu+1}$, where $\mu \in \mathbb{N}$. Then $(x_i)_{i=1}^{\mu+1}$ is a μ -approximate ℓ_1 system for which $\|1/(\mu+1) \sum_{i=1}^{\mu+1} x_i\| = 1/(\mu+1)$.

3. ALMOST ISOMETRIC RESULTS

Our goal in this section is to understand how well a μ -approximate ℓ_1 system compares with the standard unit vector basis of ℓ_1 . The following result shows that, given $\varepsilon > 0$ and a μ -approximate ℓ_1 system, one can obtain a $(1 + \varepsilon)$ -isometric copy of the unit vector basis of ℓ_1 by removing a *finite* set of vectors from the system.

Proposition 3.1. *Suppose that (x_i) is a μ -approximate ℓ_1 system. Then, given $\varepsilon > 0$, there exists a finite set A such that*

$$\left\| \sum_{i \in B} \pm x_i \right\| \geq |B| - \varepsilon \quad (10)$$

whenever $A \cap B = \emptyset$. In particular, if $0 < \varepsilon < 1$, then

$$(1 - \varepsilon) \left| \sum_{i \in B} |a_i| \right| \leq \left\| \sum_{i \in B} a_i x_i \right\| \leq \sum_{i \in B} |a_i| \quad (11)$$

for all scalars (a_i) whenever $A \cap B = \emptyset$.

Proof. We may assume that μ is the least constant satisfying (1). There exist $N \geq 1$ and a choice of signs $(\eta_i)_{i=1}^N$ such that

$$\left\| \sum_{i=1}^N \eta_i x_i \right\| < N + \varepsilon - \mu.$$

Let $(\eta_i)_{N+1}^\infty$ be any choice of signs. Then, for $n > N$, we have

$$\begin{aligned} \left\| \sum_{i=N+1}^n \eta_i x_i \right\| &\geq \left\| \sum_{i=1}^n \eta_i x_i \right\| - \left\| \sum_{i=1}^N \eta_i x_i \right\| \\ &\geq (n - \mu) - (N + \varepsilon - \mu) = (n - N) - \varepsilon. \end{aligned}$$

Taking $A = \{1, \dots, N\}$ gives (10), and (11) follows from (10) by the triangle inequality. □

The following example shows that the cardinality of a set A which satisfies (10) does not depend only on ε and μ , even when (x_i) is 1-unconditional.

(Recall that (x_i) is α -unconditional if $\|\sum_{i=1}^{\infty} \pm a_i x_i\| \leq \alpha \|\sum_{i=1}^{\infty} a_i x_i\|$ for all scalars (a_i) and for all choices of signs.)

Example 3.2. For each $n \geq 1$, let $(e_i)_{i=1}^n$ be the unit vector basis of ℓ_p^n , where p is chosen so that $n^{1/p} = n - 1$. Then $(e_i)_{i=1}^n$ is a 1-approximate ℓ_1 system. But it is clear that if A satisfies (10) for $\varepsilon = 1/2$, then $|A| \rightarrow \infty$ as $n \rightarrow \infty$.

For (11), on the other hand, the cardinality of A depends only on ε and μ , provided that (x_i) is 1-unconditional.

Proposition 3.3. (a) *Let (x_i) be a μ -approximate ℓ_1 system. There exists a nonnegative sequence (ε_i) such that $\sum_{i=1}^{\infty} \varepsilon_i \leq \mu$ and*

$$\left\| \sum_{i=1}^{\infty} a_i x_i \right\| \geq \sum_{i=1}^{\infty} a_i (1 - \varepsilon_i) \quad (12)$$

for all $(a_i) \in \ell_1$.

(b) *Let $\varepsilon > 0$. If $(x_i)_{i=1}^{\infty}$ is 1-unconditional then A can be chosen to satisfy (11) with $|A| \leq \lfloor \mu/\varepsilon \rfloor$.*

Proof. (a) For each $n \in I$, select $x_n^* \in B(X^*)$ such that $x_n^*(\sum_{i=1}^n x_i) \geq n - \mu$. Note that, if $m \leq n$, then $x_n^*(\sum_{i=1}^m x_i) \geq m - \mu$. By passing to a subsequence, we may assume that $x_n^*(x_m) \rightarrow 1 - \varepsilon_m$ as $n \rightarrow \infty$. Thus, for each $m \in I$,

$$\sum_{i=1}^m (1 - \varepsilon_i) = \lim_{n \rightarrow \infty} x_n^* \left(\sum_{i=1}^m x_i \right) \geq m - \mu.$$

Hence $\sum_{i=1}^{\infty} \varepsilon_i \leq \mu$. If $(a_i) \in \ell_1$, then

$$\left\| \sum_{i=1}^{\infty} a_i x_i \right\| \geq \lim_{n \rightarrow \infty} x_n^* \left(\sum_{i=1}^n a_i x_i \right) = \sum_{i=1}^{\infty} a_i (1 - \varepsilon_i).$$

(b) For $\varepsilon > 0$, let $A = \{i \in I : \varepsilon_i > \varepsilon\}$. Then $|A| \leq \lfloor \mu/\varepsilon \rfloor$. If B is disjoint from A then (12) and 1-unconditionality give (11). \square

Recall that a sequence (y_i) is *suppression 1-unconditional* if, whenever $A \subseteq B \subseteq I$, then $\|\sum_A a_i y_i\| \leq \|\sum_B a_i y_i\|$ for all scalars (a_i) . We shall now show that Proposition 3.3 (b) does not hold if “1-unconditional” is replaced by “suppression 1-unconditional”. The following theorem is a ‘local’ formulation of this fact.

Theorem 3.4. *Let $\alpha \in (0, 1/4)$ and $\mu \in (0, 1)$. If n is a power of 2 then there exists a norm $\|\cdot\|$ on \mathbb{R}^n with the following properties:*

- (i) $(e_i)_{i=1}^n$ is a suppression 1-unconditional normalized basis of $(\mathbb{R}^n, \|\cdot\|)$.

(ii)

$$\left\| \sum_{i=1}^n \pm e_i \right\| \geq n - \mu \quad (13)$$

for all choices of signs.

(iii) For every $A \subseteq \{1, \dots, n\}$, with $|A| = 1 + \lceil (3/4 + \alpha)n \rceil$, there exists a nonzero vector x , with $\text{supp } x \subseteq A$, such that

$$\|x\|_1 \geq \left(1 + \frac{4\alpha\mu}{3 + 8\alpha - 4\alpha\mu} \right) \|x\|. \quad (14)$$

Let $I = \{1, 2, \dots, n\}$. Since n is a power of 2, there exist n sets $S_i \subseteq I$ ($1 \leq i \leq n$) such that (here Δ denotes the *symmetric difference*)

$$|S_i \Delta S_j| = |S_i \Delta (I \setminus S_j)| = n/2 \quad (i \neq j).$$

Indeed, one can simply take the S_i 's (under the obvious correspondence) to be the rows of the Hadamard matrix of order n (see e.g. [5]).

For $1 \leq i \leq n$, we say that a set $S \subseteq I$ is *i -large* if either $|S \Delta S_i| < n/4$ or $|(I \setminus S) \Delta S_i| < n/4$. Note that, for each $1 \leq i \leq n$, the collection of all i -large sets is closed under complementation.

First we prove that every $S \subseteq I$ is i -large for at most one value i . So suppose that S is i_0 -large and that $j \neq i_0$. Then either $|S \Delta S_{i_0}| < n/4$ or $|S \Delta (I \setminus S_{i_0})| < n/4$. We shall assume that the former holds (the proof in the latter case is similar). Since $|S_{i_0} \Delta S_j| = n/2$, the triangle inequality gives

$$|S \Delta S_j| \geq |S_{i_0} \Delta S_j| - |S \Delta S_{i_0}| > \frac{n}{2} - \frac{n}{4} = \frac{n}{4}.$$

Similarly, $|(I \setminus S) \Delta S_j| > n/4$. Thus, S is *not* j -large.

Let $y = (y_i)_{i \in I}$ be a vector whose coordinates belong to the interval $[-1, 1]$. We set $P(y) = \{i \in I : y_i > 1 - \mu\}$ and $N(y) = \{i \in I : y_i < -1 + \mu\}$. For $S \subseteq I$, we say that y is *S -admissible* and that y is *obtained from S* if the following conditions hold:

- (a) $|y_i| \leq 1 - \mu$ whenever S is i -large.
- (b) $P(y) \subseteq S$ and $N(y) \subseteq I \setminus S$.

Note that if y is S -admissible then $-y$ is $(I \setminus S)$ -admissible. This follows from the fact that the collection of i -large sets is closed under complementation.

A vector y is said to be *admissible* if y is S -admissible for some $S \subseteq I$. Let F denote the collection of all admissible vectors. Then F is symmetric,

i.e. if $y \in F$ then $-y \in F$. Now we can define the norm $\|\cdot\|$:

$$\left\| \sum_{i \in I} x_i e_i \right\| = \max_{y \in F} \sum_{i \in I} x_i y_i. \quad (15)$$

The symmetry of F guarantees that (15) defines a norm. The fact that this norm is suppression 1-unconditional is an immediate consequence of the following easily checked property of F : if $y \in F$ and z is obtained from y by replacing some of the coordinates of y by zeros, then $z \in F$. It is also easy to check that $\|e_i\| = 1$ for all $1 \leq i \leq n$.

From now on the proof is similar to that of [7]. We include it here for the sake of completeness.

Proof of (ii). Let $\eta = (\eta_i)_{i=1}^n$ be a choice of signs Define $y = (y_i)$ thus:

$$y_i = \begin{cases} \eta_i & \text{if } P(\eta) \text{ is not } i\text{-large,} \\ (1 - \mu)\eta_i & \text{if } P(\eta) \text{ is } i\text{-large.} \end{cases}$$

Clearly, y is $P(\eta)$ -admissible, so $y \in F$. Since $P(\eta)$ is i -large for at most one index i_0 , we have

$$\left\| \sum_{i=1}^n \eta_i e_i \right\| \geq \sum_{i=1}^n \eta_i y_i \geq \left(\sum_{i=1}^n \eta_i^2 - 1 \right) + (1 - \mu)\eta_{i_0}^2 = n - \mu,$$

which proves (13). \square

Proof of (iii). Suppose $A \subset I$ with $|A| = 1 + \lceil (3/4 + \alpha)n \rceil$. Choose $i_0 \in A$ and let $\tilde{A} = A \setminus \{i_0\}$ (so that $|\tilde{A}| = \lceil (3/4 + \alpha)n \rceil$). We define a vector x , with $\text{supp } x = A$, thus:

$$x_i = \begin{cases} |\tilde{A}| - (3/4)n & \text{for } i = i_0, \\ 1 & \text{for } i \in \tilde{A} \cap S_{i_0}, \\ -1 & \text{for } i \in \tilde{A} \cap (I \setminus S_{i_0}), \\ 0 & \text{otherwise.} \end{cases}$$

Now let us show that $\|x\|$ satisfies (14). Let y be an admissible vector that is obtained from $S \subseteq I$. Suppose that

$$|\tilde{A} \cap S_{i_0} \cap P(y)| + |\tilde{A} \cap (I \setminus S_{i_0}) \cap N(y)| > 3n/4. \quad (16)$$

Since $P(y) \subseteq S$ and $N(y) \subseteq I \setminus S$, we have

$$|S_{i_0} \cap S| + |(I \setminus S_{i_0}) \cap (I \setminus S)| > 3n/4.$$

Thus,

$$|S_{i_0} \Delta S| < n/4.$$

So S is i_0 -large. Hence $|y_{i_0}| \leq 1 - \mu$, and so

$$\begin{aligned} \sum_{i \in I} x_i y_i &= x_{i_0} y_{i_0} + \sum_{i \in \tilde{A}} x_i y_i \\ &\leq (|\tilde{A}| - (3/4)n)(1 - \mu) + |\tilde{A}|. \end{aligned} \quad (17)$$

On the other hand, if (16) does not hold, then

$$\begin{aligned} \sum_{i \in I} x_i y_i &\leq |x_{i_0}| + |\tilde{A}| - (|\tilde{A}| - (3/4)n)\mu \\ &\leq (|\tilde{A}| - (3/4)n)(1 - \mu) + |\tilde{A}|. \end{aligned} \quad (18)$$

It follows from (17) and (18) that

$$\|x\| \leq |\tilde{A}| + (1 - \mu)(|\tilde{A}| - (3/4)n). \quad (19)$$

But

$$\begin{aligned} \|x\|_1 &= |x_{i_0}| + |\tilde{A}| \\ &= (|\tilde{A}| - (3/4)n) + |\tilde{A}| \\ &\geq \|x\| + \mu(|\tilde{A}| - (3/4)n) \end{aligned}$$

(by (19))

$$\geq \left(1 + \mu \left((1 - \mu) + \frac{|\tilde{A}|}{|\tilde{A}| - (3n/4)} \right)^{-1} \right) \|x\|$$

(by (19) again)

$$\geq \left(1 + \mu \left((1 - \mu) + \frac{3 + 4\alpha}{4\alpha} \right)^{-1} \right) \|x\|$$

(since $|\tilde{A}| \geq (3/4 + \alpha)n$)

$$= \left(1 + \frac{4\alpha\mu}{3 + 8\alpha - 4\alpha\mu} \right) \|x\|,$$

which proves (14). \square

Remark 3.5. The construction of the norm in Theorem 3.4 is explicit and deterministic. A ‘random’ argument can be given (see [7] for the details) to extend Theorem 3.4 to all A satisfying $|A| > (1/2 + \alpha)n$, although this argument has the defect that it does not give the norm explicitly. By the ‘almost isometric’ part of a theorem of Elton [9, Theorem 1], it is *not* possible to extend the result to sets with $|A| < (1/2 - \alpha)n$.

4. $f(n)$ -APPROXIMATE ℓ_1 SYSTEMS

Henceforth $(f(n))_{n=1}^\infty$ will denote a strictly positive nondecreasing sequence satisfying $\lim_{n \rightarrow \infty} f(n) = \infty$. Let us first observe that the norm of the linear span of an $f(n)$ -approximate ℓ_1 system does indeed behave like the ℓ_1 norm for moderately sized coefficients. It is convenient here to extend the definition of f to \mathbb{R}^+ by taking $f(x) = f(\lceil x \rceil)$

Proposition 4.1. *Let (x_i) be an $f(n)$ -approximate ℓ_1 system and suppose that $0 < \delta < M < \infty$. Then, for all scalars (a_i) satisfying $\delta \leq |a_i| \leq M$, we have*

$$\left\| \sum_{i \in A} a_i x_i \right\| \geq \sum_{i \in A} |a_i| - M f \left(\left(\sum_{i \in A} |a_i| \right) / \delta \right).$$

Proof. Let $\eta_i = \operatorname{sgn} a_i$. Then, by the triangle inequality,

$$\begin{aligned} \left\| \sum_{i \in A} a_i x_i \right\| &= \left\| \sum_{i \in A} |a_i| \eta_i x_i \right\| \\ &\geq M \left\| \sum_{i \in A} \eta_i x_i \right\| - \left(\sum_{i \in A} (M - |a_i|) \right) \\ &\geq M(|A| - f(|A|)) - M|A| + \sum_{i \in A} |a_i| \\ &\geq \sum_{i \in A} |a_i| - M f \left(\left(\sum_{i \in A} |a_i| \right) / \delta \right). \end{aligned}$$

The last inequality follows from the fact that $\min |a_i| \geq \delta$, which implies $|A| \leq (\sum_{i \in A} |a_i|) / \delta$. \square

We now aim to characterize the Banach spaces which contain an infinite $f(n)$ -approximate ℓ_1 system for slowly increasing $f(n)$. To that end let us recall the notion of *spreading model* (see e.g. [3]). Let (x_i) be a sequence in a Banach space X and let (s_i) be a basis for a Banach space $(Y, |\cdot|)$. Then $(Y, |\cdot|)$ is said to be a spreading model for (x_i) if, for all $k \geq 1$ and for all scalars a_1, \dots, a_k , we have

$$\left| \sum_{i=1}^k a_i s_i \right| = \lim_{\substack{n_1 \rightarrow \infty \\ n_1 < \dots < n_k}} \left\| \sum_{i=1}^k a_i x_{n_i} \right\|.$$

Recall that every normalized sequence which is not norm-convergent has a subsequence (x_i) which has a spreading model.

Proposition 4.2. *Suppose that $(x_i)_{i=1}^\infty$ is a normalized sequence which has spreading model isometrically equivalent to the unit vector basis of ℓ_1 . Then, given $(f(n))$, (x_i) has a subsequence (y_i) which is an $f(n)$ -approximate ℓ_1 system.*

Proof. Set $n_0 = 0$. For $k \geq 1$, select $n_k > n_{k-1}$ with $f(n_k) > 2k$. Since (s_i) (the basis of the spreading model) is isometrically equivalent to the unit vector basis of ℓ_1 , we may choose a strictly increasing sequence $(m_k)_{k=1}^\infty$ of positive integers such that if $1 \leq n \leq n_{k+1}$ and $m_k < j_1 < \dots < j_n$, then

$$\left\| \sum_{i=1}^n \pm x_{j_i} \right\| \geq n - (f(n_k) - 2k).$$

Set $y_k = x_{m_k}$. Suppose that $k \geq 0$, that $n_k < n \leq n_{k+1}$, and that $1 \leq j_1 < \dots < j_n$. Then

$$\begin{aligned} \left\| \sum_{i=1}^n \pm y_{j_i} \right\| &\geq \left\| \sum_{j=k+1}^n \pm y_j \right\| - k \\ &\geq (n - k) - (f(n_k) - 2k) - k \\ &= n - f(n_k) \geq n - f(n). \end{aligned}$$

□

Proposition 4.3. *Suppose that $(x_i)_{i=1}^\infty$ is an $f(n)$ -approximate ℓ_1 system, where $\inf_{n \geq 1} f(n)/n = 0$. Then the spreading model associated to (x_i) is isometrically equivalent to the unit vector basis of ℓ_1 .*

Proof. Fix $\varepsilon \in (0, 1)$ and $N \geq 1$. It suffices to show that there exists $M \in \mathbb{N}$ such that if $M \leq n_1 < \dots < n_N$ then $\left\| \sum_{i=1}^N \pm x_{n_i} \right\| \geq N - \varepsilon$ for all choices of signs (for then it follows that $\left\| \sum_{i=1}^N a_i x_{n_i} \right\| \geq (1 - \varepsilon) \sum_{i=1}^N |a_i|$ for all real scalars (a_i)). Suppose, to derive a contradiction, that there is no such M . Then there exist finite sets A_i ($i = 1, 2, \dots$), with $|A_i| = N$ and with $A_1 < A_2 < \dots$, and there exists a choice of signs (η_j) such that

$\|\sum_{j \in A_i} \eta_j x_j\| < N - \varepsilon$ for each i . Thus, for each $k \geq 1$, we have

$$\begin{aligned} Nk - f(Nk) &\leq \left\| \sum_{i=1}^k \sum_{j \in A_i} \eta_j x_j \right\| \\ &\leq \sum_{i=1}^k \left\| \sum_{j \in A_i} \eta_j x_j \right\| \\ &\leq \sum_{i=1}^k (N - \varepsilon) = Nk - k\varepsilon. \end{aligned}$$

So $f(Nk) \geq \varepsilon k$ for all k , which contradicts the fact that $(f(n))$ is a positive nondecreasing sequence satisfying $\inf_{n \geq 1} f(n)/n = 0$. \square

Combining the previous two results, we obtain the following characterization of Banach spaces which contain $f(n)$ -approximate ℓ_1 systems for all $(f(n))$.

Theorem 4.4. *Let X be a Banach space. The following are equivalent:*

- (i) X has a spreading model isometrically equivalent to the unit vector basis of ℓ_1 .
- (ii) X contains an $f(n)$ -approximate ℓ_1 system for some $(f(n))$ satisfying $\inf_{n \geq 1} f(n)/n = 0$.
- (iii) For all $(f(n))$, X contains a basic $f(n)$ -approximate ℓ_1 system.

Proof. (iii) \Rightarrow (ii) is clear and (ii) \Rightarrow (i) is Proposition 4.3. To show (i) \Rightarrow (iii), let (x_i) have spreading model isometrically equivalent to the usual ℓ_1 basis. If (x_i) has no weakly convergent subsequence, then (x_i) has a basic subsequence [18]. If (x_i) has a weakly convergent subsequence, then we may assume, after passing to a subsequence, that $y_i = x_{2i} - x_{2i-1}$ is weakly null and hence has a basic subsequence [4]. Clearly, $(y_i/2)$ also has spreading model isometrically equivalent to the ℓ_1 basis. So we can take (x_i) to be basic. Arguing as in Proposition 4.2, we see that (x_i) has a subsequence that is an $f(n)$ -approximate ℓ_1 system. \square

Remark 4.5. Beauzamy and Lapresté [3] characterized the existence of a spreading model *isomorphically* equivalent to the unit vector basis of ℓ_1 .

The following renorming result is now an immediate consequence of a deep result of Odell and Schlumprecht [17, Corollary 3.3] and of the equivalence of (i) and (ii) in Theorem 4.4.

Corollary 4.6. *Let X be a separable Banach space. The following are equivalent:*

- (i) X does not contain a subspace isomorphic to ℓ_1 .
- (ii) There exists an equivalent norm $|||\cdot|||$ on X such that if (x_n) is an $f(n)$ -approximate ℓ_1 system with respect to $|||\cdot|||$ then $f(n) > \delta n$ for some $\delta > 0$.

Our next goal is to use Theorem 4.4 to give examples of $f(n)$ -approximate ℓ_1 systems which have no unconditional basic subsequences. To that end, we must recall the definition of the *mixed Tsirelson* spaces. Given a sequence $(\mathcal{M}_j)_{j=0}^\infty$ of compact families of finite subsets of \mathbb{N} , and given a sequence $(\theta_j)_{j=0}^\infty$ of real numbers converging to 0, the mixed Tsirelson space $T[(\mathcal{M}_j, \theta_j)_{j=0}^\infty]$ is defined in [2] as the completion of the linear space c_{00} under the norm $\|\cdot\|$ given as follows. For $x \in c_{00}$,

$$\|x\| = \max \left\{ \|x\|_\infty, \sup_j \theta_j \sup \left\{ \sum_{i=1}^n \|E_i x\| : (E_i)_{i=1}^n \text{ is } \mathcal{M}_j\text{-admissible} \right\} \right\},$$

where, for $E \subset \mathbb{N}$, $E x$ is the restriction of x to E and, for a family \mathcal{M} , an \mathcal{M} -admissible sequence $(E_i)_{i=1}^n$ is a sequence of subsets of \mathbb{N} such that $E_1 < E_2 < \dots < E_n$ and such that the set $\{\min E_1, \min E_2, \dots, \min E_n\}$ belongs to \mathcal{M} .

In the definition of the spaces X and X_u below, $(\mathcal{M}_j)_{j=0}^\infty$ is an appropriate subsequence of $(\mathcal{S}_n)_{n=1}^\infty$, where \mathcal{S}_n denotes the n th *Schreier family* (introduced in [1]) defined inductively as follows:

$$\mathcal{S}_0 = \{\emptyset\} \cup \{\{n\} : n \in \mathbb{N}\},$$

and, for $k \geq 0$,

$$\mathcal{S}_{k+1} = \{\emptyset\} \cup \{\cup_{i=1}^n A_i : n \in \mathbb{N}, A_i \in \mathcal{S}_k, n \leq A_1 < A_2 < \dots < A_n\}.$$

Let us also recall that an infinite-dimensional Banach space is *hereditarily indecomposable* (H.I.) if X does not have a subspace which can be expressed as a topological direct sum $Y \oplus Z$, with Y and Z infinite-dimensional. Observe that an H.I. space has no unconditional basic sequence. For suppose that $(b_n)_{n=1}^\infty$ is an unconditional basic sequence. Then the subsequence generated by (b_n) can be decomposed as a direct sum of the subspaces generated by $(b_{2n})_{n=1}^\infty$ and by $(b_{2n-1})_{n=1}^\infty$.

Proposition 4.7. *The H.I. space X introduced in [2] has a spreading model isometrically equivalent to the unit vector basis of ℓ_1 .*

Proof. We refer the reader to [2, p. 979] for the detailed definitions of the spaces X and X_u which are summarized below. Briefly, $X_u = T[(\mathcal{M}_j, 1/m_j)_{j=0}^\infty]$, where $\mathcal{M}_0 = \mathcal{S}_0$, $m_0 = 2$, and, for $j \geq 1$, $m_j > m_{j-1}^{m_{j-1}}$. In particular, $m_1 > 4$, which we use below.

These spaces are the completions of c_{00} equipped with norms defined by certain classes of linear functionals defined inductively as follows. For $j \geq 0$, set $K_j^0 = \{\pm e_n : n \in \mathbb{N}\}$. Assume that $\{K_j^n\}_{j=0}^\infty$ have been defined. Then we set $K^n = \cup_{j=0}^\infty K_j^n$, and for $j \geq 0$,

$$K_j^{n+1} = K_j^n \cup \left\{ \frac{1}{m_j} (f_1 + \cdots + f_d) : \cup_{i=1}^d \text{supp } f_i \text{ (supp } f_1 < \cdots < \text{supp } f_d) \right. \\ \left. \text{is } \mathcal{M}_j\text{-admissible and } f_1, \dots, f_d \in K^n \right\}.$$

Set $A_j = \cup_{n=1}^\infty K_j^n$ ($j \geq 0$) and $K = \cup_{n=0}^\infty K^n$. The norm $\|\cdot\|_u$ of X_u is defined thus:

$$\|x\|_u = \sup\{f(x) : f \in K\}.$$

To obtain X one defines certain sets $L_j^n \subset K_j^n$, $B_j = \cup_{n=1}^\infty L_j^n \subset A_j$, and $L = \cup_{j=0}^\infty B_j \subset K$. The norm $\|\cdot\|$ of X is defined thus:

$$\|x\| = \sup\{f(x) : f \in L\}.$$

An alternative definition of X (see [2, Remark 3.1]) is the following. For $x \in c_{00}$,

$$\|x\| = \max\{\|x\|_\infty, \sup\{\frac{1}{m_{2j}} \sum_{k=1}^n \|E_k x\| : j \geq 0, n \geq 1, \{E_1 < \cdots < E_n\} \\ \text{is } M_{2j}\text{-admissible}\}, \sup\{|f(x)| : f \in \cup_{j=0}^\infty B_{2j+1}\}\}.$$

The construction in X is the same as the standard spreading model isometric to ℓ_1 in the Tsirelson space T . Indeed, let $e_i = x_{2i-1} + x_{2i}$, where (x_i) is the usual basis of X . Since $m_1 > 4$, the norm of e_i is achieved by partitions from the level $\mathcal{M}_0 = \mathcal{S}_1$, therefore $\|e_i\| = 1$. For any $k < n_1 < n_2 < \cdots < n_k$, we have that $\{2n_1 - 1, 2n_1, 2n_2 - 1, 2n_2, \dots, 2n_k - 1, 2n_k\} \in \mathcal{S}_1$, whence $\|\sum_{i=1}^k x_{n_i}\| = k$. Therefore, the spreading model generated by (e_i) is isometric to ℓ_1 . \square

Remark 4.8. Odell and Schlumprecht [16] constructed spreading models isometric to ℓ_1 in T hereditarily, i.e. in every infinite dimensional subspace Y of T there exists (y_i) with spreading model 1-equivalent to the unit vector basis of ℓ_1 . We can show a similar hereditary result for X_u and X . The proof

requires more technical details from [2] and thus we chose not to include it here, since it is further away from the main topic of the present paper.

Remark 4.9. The H.I. space GM (introduced in [10]) has isometrically the same spreading models as the space S (introduced in [19]) [20]. S has a spreading model isomorphic to ℓ_1 [14]. Modifying the construction of [14] slightly shows that S has ℓ_1 isometrically as a spreading model [15].

Corollary 4.10. *Given $(f(n))$, there exists an H.I. Banach space X which has a basis (x_i) that is an $f(n)$ -approximate ℓ_1 system. In particular, X does not contain any unconditional basic sequence.*

Remark 4.11. Konyagin and Temlyakov [13] defined a basis (x_i) to be *superdemocratic* if there exists a positive constant C such that, whenever $|A| = |B|$, then

$$\frac{1}{C} \left\| \sum_{i \in A} \eta_i x_i \right\| \leq \left\| \sum_{i \in B} \eta'_i x_i \right\| \leq C \left\| \sum_{i \in A} \eta_i x_i \right\|$$

for all choices of signs $(\eta_i)_{i \in A}$ and $(\eta'_i)_{i \in B}$. An example is given in [13] of a superdemocratic basis which is not unconditional. Note that the bases given by Corollary 4.10 are superdemocratic and their linear spans do not contain any unconditional basic sequence. In fact, provided $f(n) = o(n)$, we have

$$\lim_{n \rightarrow \infty} \sup_{|A|=|B|=n} \frac{\left\| \sum_{i \in A} \eta_i x_i \right\|}{\left\| \sum_{i \in B} \eta'_i x_i \right\|} = 1,$$

where the supremum is taken over all possible choices of signs.

5. $f(n)$ -APPROXIMATE ℓ_1 SYSTEMS IN ℓ_1

In this section we construct some nontrivial examples of $f(n)$ -approximate ℓ_1 systems in the space ℓ_1 itself. Actually, our construction can be carried out without much extra complication in any space that is isomorphic to ℓ_1 . For any given $(f(n))$, we shall construct two examples of $f(n)$ -approximate ℓ_1 systems: first, an unconditional basic sequence which is not equivalent to the ℓ_1 -basis; secondly, a conditional basic sequence.

As motivation for these results let us recall that a sequence in an L_1 space is equivalent to the unit vector basis of ℓ_1 if it is, roughly speaking, ‘sufficiently disjoint’. Here is one such criterion for sufficient disjointness which we state without proof.

Proposition 5.1. *Let $(f_n)_{n=1}^\infty$ be a normalized sequence in an L_1 space. Suppose that there exist $t > 0$ and a sequence $(A_n)_{n=1}^\infty$ of disjoint measurable sets such that*

$$\int_{A_n} |f_n| - \sum_{m \neq n} \int_{A_m} |f_n| \geq t \quad (n \geq 1).$$

Then $\|\sum a_n f_n\| \geq t \sum |a_n|$ for all $(a_n) \in \ell_1$.

So our examples show that an $f(n)$ -approximate ℓ_1 system, even for very slowly increasing $(f(n))$, does not necessarily possess enough disjointness to be equivalent to the ℓ_1 basis. It is usually possible, on the other hand, to extract an ℓ_1 subsequence.

Proposition 5.2. *Suppose that $k \in (0, 1)$ and that $(x_i)_{i=1}^\infty$ is an $f(n)$ -approximate ℓ_1 system in an L_1 space for $f(n) = kn$. Then $(x_i)_{i=1}^\infty$ has an ℓ_1 subsequence.*

Proof. Suppose, to derive a contradiction, that (x_i) has a weakly convergent subsequence. Then, passing to a subsequence, we may assume that $(y_i)_{i=1}^\infty$ is weakly null, where $y_i = x_{2i} - x_{2i-1}$. Since L_1 spaces have the *weak Banach-Saks property* [21], it follows that (after passing to a subsequence of (y_i) and relabelling) $(1/n) \sum_{i=1}^n y_i \rightarrow 0$. On the other hand,

$$\left\| \sum_{i=1}^n y_i \right\| = \left\| \sum_{i=1}^n (x_{2i} - x_{2i-1}) \right\| \geq 2n - f(2n) = 2n(1 - k),$$

which yields the contradiction. Finally, it is well-known that every sequence in an L_1 space which has no weakly convergent subsequence has an ℓ_1 subsequence. \square

Let us recall the definition of the L_1 -normalized Haar system on $[0, 1]$. Let $h_0^0 \equiv 1$. For $n \geq 0$ and $1 \leq k \leq 2^n$, we define h_k^n thus:

$$h_k^n = \begin{cases} 2^n & \text{on } [(k-1)/2^n, (2k-1)/2^{n+1}) \\ -2^n & \text{on } [(2k-1)/2^{n+1}, k/2^n) \\ 0 & \text{elsewhere.} \end{cases}$$

The dyadic Hardy space H_1 has the following norm:

$$\left\| a_0^0 h_0^0 + \sum_{n=0}^{\infty} \sum_{k=1}^{2^n} a_k^n h_k^n \right\| = \int_0^1 \left((a_0^0 h_0^0)^2 + \sum_{n=0}^{\infty} \sum_{k=1}^{2^n} (a_k^n h_k^n)^2 \right)^{1/2} dt.$$

Note that H_1 is isometrically isomorphic to a subspace of $L_1[0, 1]$. To see this, observe that the mapping

$$f = a_0^0 h_0^0 + \sum_{n=0}^{\infty} \sum_{k=1}^{2^n} a_k^n h_k^n \mapsto (a_k^n h_k^n)_{n,k}$$

defines an isometric embedding from H_1 into $L_1(\ell_2(\mathbb{Z} \times \mathbb{Z}))$. Since $L_1[0, 1]$ contains a subspace linearly isometric to ℓ_2 , namely the closed linear span of a sequence of independent gaussian random variables, it follows that $L_1(\ell_2)$ is linearly isometric to a subspace of $L_1(L_1)$, which in turn is linearly isometric to $L_1[0, 1]$.

Note also that each ‘layer’ $(h_i^n)_{i=1}^{2^n}$ of the Haar system is isometrically equivalent to the unit vector basis of $\ell_1^{2^n}$:

$$\left\| \sum_{k=1}^{2^n} a_k h_k^n \right\| = \sum_{k=1}^{2^n} |a_k|. \quad (20)$$

Proposition 5.3. *Given $(f(n))$, there exists an increasing sequence $(n_i)_{i=0}^{\infty}$ of nonnegative integers such that the ‘lacunary Haar system’ $((h_j^{n_i})_{j=1}^{2^{n_i}})_{i=0}^{\infty}$ in H_1 is an $f(n)$ -approximate ℓ_1 system.*

Proof. Set $n_0 = 0$. Suppose that $n_0 < n_1 < \dots < n_k$ have been chosen so that $\mathcal{H}_k = ((h_j^{n_i})_{j=1}^{2^{n_i}})_{i=0}^k$ satisfies

$$\left\| \sum_A \pm h_j^n \right\| > |A| - f(|A|) \quad (21)$$

for all $A \subseteq \mathcal{H}_k$ and for all choices of signs. Then there exists $\varepsilon_k > 0$ such that

$$\left\| \sum_A \pm h_j^n \right\| > |A| - f(|A|) + \varepsilon_k \quad (22)$$

for all $A \subseteq \mathcal{H}_k$ and for all choices of signs. By a uniform integrability argument there exists $\delta > 0$ such that if $\lambda(\cup_{(j,n) \in G} \text{supp } h_j^n) < \delta$, where λ denotes Lebesgue measure, then for every $g = \sum_{(j,n) \in G} a_j^n h_j^n$, we have

$$\left\| g + \sum_A \pm h_j^n \right\| > \|g\| + \left\| \sum_A \pm h_j^n \right\| - \varepsilon_k$$

for all $A \subseteq \mathcal{H}_k$ and for all choices of signs. Select n_{k+1} so large that $f(\lfloor \delta 2^{n_{k+1}} \rfloor) > 2|\mathcal{H}_k|$, and let $\mathcal{H}_{k+1} = \mathcal{H}_k \cup (h_i^{n_{k+1}})_{i=1}^{2^{n_{k+1}}}$. Suppose that $A \subseteq \mathcal{H}_{k+1}$. We shall show that (21) is satisfied by A . Write $A = B \cup C$, where $B \subseteq \mathcal{H}_k$ and $C \subseteq (h_i^{n_{k+1}})_{i=1}^{2^{n_{k+1}}}$. There are two cases to consider. First,

suppose that $|C| < \lfloor \delta 2^{n_{k+1}} \rfloor$. Then $\lambda(\text{supp}(\sum_C \pm h_i^n)) = |C| 2^{-n_{k+1}} < \delta$. Hence, by the choice of δ , we have

$$\begin{aligned} \left\| \sum_A \pm h_i^n \right\| &> \left\| \sum_B \pm h_i^n \right\| + \left\| \sum_C \pm h_i^n \right\| - \varepsilon_k \\ &> (|B| - f(|B|) + \varepsilon_k) + |C| - \varepsilon_k \end{aligned}$$

(by (22) and (20))

$$\begin{aligned} &= |A| - f(|B|) \\ &\geq |A| - f(|A|). \end{aligned}$$

On the other hand, if $|C| \geq \lfloor \delta 2^{n_{k+1}} \rfloor$, then

$$\begin{aligned} \left\| \sum_A \pm h_i^n \right\| &> \left\| \sum_C \pm h_i^n \right\| - \left\| \sum_B \pm h_i^n \right\| \\ &\geq |C| - |B| \\ &= |A| - 2|B| \\ &\geq |A| - 2|\mathcal{H}_k| \\ &> |A| - f(\lfloor \delta 2^{n_{k+1}} \rfloor) \end{aligned}$$

(by the choice of n_{k+1})

$$\geq |A| - f(|A|).$$

□

Remark 5.4. For $k = 1, 2, \dots$, let $r_k = 2^{1-k} \sum_{i=1}^{2^{k-1}} h_i^{k-1}$ be the sequence of Rademacher functions. Then (r_k) is equivalent in H_1 to the unit vector basis of ℓ_2 and its span is complemented by the orthogonal projection. Since the linear span of every lacunary Haar system contains a subsequence of the Rademacher functions, it follows that the closed linear span of a lacunary Haar system contains a complemented block subspace isomorphic to ℓ_2 .

We shall now transfer the above example from H_1 to ℓ_1 by a localization argument.

Theorem 5.5. *Suppose that X is isomorphic to ℓ_1 . Then, given $(f(n))$ and $\alpha > 1$, X contains a normalized basic sequence (y_i) satisfying the following:*

- (i) (y_i) is an $(f(n))$ -approximate ℓ_1 system.
- (ii) (y_i) is α -unconditional.

- (iii) For $k = 1, 2, \dots$, the unit vector basis of ℓ_2^k is uniformly equivalent to a uniformly complemented block basis of (y_i) (i.e., the norms of the projections are uniformly bounded). (This implies, in particular, that $[y_i]$ is not isomorphic to ℓ_1 since ℓ_1 does not contain uniformly complemented uniformly equivalent copies of ℓ_2^k .)

The proof of Theorem 5.5 requires two technical lemmas. First let us recall that if X and Y are two n -dimensional normed spaces, then their Banach-Mazur distance $d(X, Y)$ is defined thus:

$$d(X, Y) = \inf\{\|T\|\|T^{-1}\| : T : X \rightarrow Y \text{ is an isomorphism}\}.$$

Lemma 5.6. *Let $(f(j))_{j=1}^\infty$, $\alpha > 1$, and $k \in \mathbb{N}$ be given. There exist $m \in \mathbb{N}$, $N \in \mathbb{N}$ and $\varepsilon > 0$ such that, whenever $d(X, \ell_1^N) < 1 + \varepsilon$, then there exist m unit vectors $(x_i)_{i=1}^m$ in X satisfying the following:*

- (i) $(x_i)_{i=1}^m$ is an $f(j)$ -approximate ℓ_1 system.
- (ii) $(x_i)_{i=1}^m$ is an α -unconditional basic sequence.
- (iii) ℓ_2^k is uniformly equivalent to a uniformly complemented block basis of $(x_i)_{i=1}^m$.

Proof. By Proposition 5.3, there is a lacunary Haar system which is an $f(n)$ -approximate ℓ_1 system. Let $(y_i)_{i=1}^m$ be an enumeration of the the first k layers of this system. Then $(y_i)_{i=1}^m$ is 1-unconditional and satisfies conditions (i) and (iii). Since H_1 is isometric to a subspace of L_1 , given $\eta > 0$, we can find a positive integer N such that $[y_i]_{i=1}^m$ is $(1 + \eta)$ -isomorphic to a subspace of ℓ_1^N . The lemma now follows by a standard perturbation argument. \square

The following lemma is implicit in James's proof that ℓ_1 is not distortable [12].

Lemma 5.7. *Let $(\varepsilon_i)_{i=1}^\infty$ and $(\alpha_i)_{i=1}^\infty$ be sequences of positive numbers, and let $(N_i)_{i=1}^\infty$ be a sequence of positive integers. Let X be isomorphic to ℓ_1 . There exist subspaces $F_i \subseteq X$ satisfying the following:*

(i) $d(F_i, \ell_1^{N_i}) < 1 + \varepsilon_i;$

(ii)

$$\left\| \sum_{i=n}^{\infty} x_i \right\| \geq (1 - \alpha_n) \sum_{i=n}^{\infty} \|x_i\|$$

for all $n \geq 1$ and all $x_i \in F_i$.

Proof of Theorem 5.5. It will be clear from the construction (and from Lemmas 5.6 and 5.7) that the sequence (y_i) can always be chosen to be α -unconditional provided $\alpha > 1$. Therefore, to avoid unnecessary complication, we shall omit the verification of (ii).

Select $\beta > 0$ and a positive sequence $((g(n)))$ such that

$$\beta + 3g(n) = f(n) \quad (n \geq 1).$$

Fix $k \geq 1$ and let N_k , m_k , and ε_k be as given by Lemma 5.6 when applied to the sequence $(g(n)/2^k)_{n=1}^\infty$. Now choose positive integers $p_m \uparrow \infty$ ($m \geq 1$) such that

$$g(n_1 + n_2 + \cdots + n_{p_m}) > 2(n_1 + n_2 + \cdots + n_m). \quad (23)$$

Next choose positive numbers α_i ($i \geq 1$) such that

$$(n_1 + n_2 + \cdots + n_{p_{i+1}})\alpha_i < \beta. \quad (24)$$

Apply Lemma 5.7 to (ε_i) , (α_i) , and (N_i) , to find subspaces F_i satisfying the conclusion of the lemma.

By Lemma 5.6, for each $k \geq 1$ there exist vectors $(x_i^k)_{i=1}^{m_k}$ in F_k satisfying (i)-(iii) of Lemma 5.6 (applied to $(g(n)/2^k)_{n=1}^\infty$). Let $(y_i)_{i=1}^\infty$ be an enumeration of the sequence $x_1^1, \dots, x_{m_1}^1, x_1^2, \dots, x_{m_2}^2, \dots$, and for $k \geq 1$, let $B_k = \{i : y_i \in F_k\}$.

By Lemma 5.6, it is clear that (y_i) satisfies condition (iii) of Theorem 5.5. So it remains only to verify that (y_i) is an $f(n)$ -approximate ℓ_1 system. Suppose that $A \subset \mathbb{N}$ and that $N = |A|$ satisfies

$$n_1 + n_2 + \cdots + n_{p_m} < N \leq n_1 + n_2 + \cdots + n_{p_{m+1}}.$$

(The verification is similar but easier if $N \leq n_1 + \cdots + n_{p_1}$.) Then

$$\left\| \sum_{i \in A} \pm y_i \right\| \geq \left\| \sum_{j=m+1}^\infty \left(\sum_{i \in A \cap B_j} \pm y_i \right) \right\| - (n_1 + \cdots + n_m)$$

(by the triangle inequality since $|B_j| = m_j$)

$$\geq (1 - \alpha_m) \sum_{j=m+1}^\infty \left\| \sum_{i \in A \cap B_j} \pm y_i \right\| - (n_1 + \cdots + n_m)$$

(by Lemma 5.7)

$$\geq (1 - \alpha_m) \sum_{j=m+1}^{\infty} \left(|A \cap B_j| - \frac{g(|A \cap B_j|)}{2^j} \right) - (n_1 + \cdots + n_m)$$

(since $(y_i)_{i \in B_j}$ is a $(g(n)/2^j)$ -approximate ℓ_1 system)

$$\begin{aligned} &\geq (1 - \alpha_m) \left(\sum_{j=1}^{\infty} |A \cap B_j| - (n_1 + \cdots + n_m) \right) \\ &\quad - g(|A|) \left(\sum_{j=1}^{\infty} 2^{-j} \right) - (n_1 + \cdots + n_m) \\ &\geq (1 - \alpha_m)|A| - g(|A|) - 2(n_1 + \cdots + n_m) \\ &\geq |A| - \beta - g(|A|) - 2(n_1 + \cdots + n_m) \end{aligned}$$

(by (24) since $|A| = N \leq n_1 + n_2 + \cdots + n_{p_{m+1}}$.)

$$\geq |A| - \beta - 3g(|A|)$$

(by (23) since $|A| = N > n_1 + \cdots + n_{p_m}$)

$$> |A| - f(|A|)$$

by the choice of β and $(g(n))$. This proves that (y_n) is an $f(n)$ -approximate ℓ_1 system. \square

We obtain a strengthening of Theorem 4.4.

Corollary 5.8. *Let X be a Banach space. The following are equivalent:*

- (i) *X has a spreading model that is isometrically equivalent to the unit vector basis of ℓ_1 .*
- (ii) *For all $(f(n))$, X contains an $f(n)$ -approximate ℓ_1 basic sequence whose closed linear span is not isomorphic to ℓ_1 .*

Proof. When X does not contain ℓ_1 , the result is an immediate consequence of Theorem 4.4. When X does contain ℓ_1 , the result follows from (iii) of Theorem 5.5. \square

We can also consider the Haar system in L_1 instead of H_1 . Let us observe that every lacunary Haar system in L_1 is a *conditional* monotone basis for its linear span. The conditionality follows from the easily verified fact that the full Haar system is equivalent to a block basis of every lacunary Haar

system. All the proofs of this section go through *mutatis mutandis* for the lacunary Haar system in L_1 to yield the following analogue of Theorem 5.5.

Theorem 5.9. *Suppose that X is isomorphic to ℓ_1 . Then, given $(f(n))$ and $\alpha > 1$, X contains a normalized basic sequence (y_n) satisfying the following:*

- (i) (y_n) is an $(f(n))$ -approximate ℓ_1 system.
- (ii) (y_n) is a conditional basis for its closed linear span with basis constant at most α .
- (iii) The unit vector basis of ℓ_2^k ($k \geq 1$) is uniformly equivalent to a block basis of (y_n) .

If $X = \ell_1$, we may also take (y_i) to be a monotone basic sequence.

6. LACUNARY HAAR SYSTEMS ARE QUASI-GREEDY

Let $(x_n)_{n=1}^\infty$ be a normalized basis for X with biorthogonal functionals $(x_n^*)_{n=1}^\infty$. For each $x \in X$ and $m = 1, 2, \dots$ we define

$$\mathcal{G}_m(x) = \sum_{n \in A} x_n^*(x)x_n,$$

where A is a set of cardinality m such that $\min\{|x_n^*(x)| : n \in A\} \geq \max\{|x_n^*(x)| : n \in \mathbb{N} \setminus A\}$. Note that A is not necessarily uniquely defined. We say that the basis (x_n) is *quasi-greedy* if $\mathcal{G}_m(x) \rightarrow x$ for each $x \in X$.

Theorem 6.1. *Let $\varepsilon > 0$. There exists an increasing sequence of integers $(n_j)_{j=0}^\infty$ such that the lacunary Haar system $((h_j^{n_i})_{j=1}^{2^{n_i}})_{i=0}^\infty$ in $L_1[0, 1]$ is a quasi-greedy basis satisfying $\|\mathcal{G}_m(x)\| \leq (1 + \varepsilon)\|x\|$ for all x in its closed linear span and for all $m \geq 1$.*

The proof of Theorem 6.1 uses two auxiliary results. The first is an obvious symmetry property of the Haar system.

Lemma 6.2. *Every rearrangement of the Haar system which merely changes the order of terms within each layer of the Haar system (i.e., so that every h_i^k on layer k comes before every h_i^{k+1} on layer $k+1$ after the rearrangement) is a monotone basis.*

Proof. Clearly, every such rearrangement of the Haar system is a martingale difference sequence with respect to the standard dyadic filtration. \square

For a proof of the following we refer the reader to [22].

Theorem A. *Let (x_n) be a basis for the Banach space X . The following are equivalent:*

- (i) (x_n) is a quasi-greedy basis.
- (ii) There exists a constant C such that $\|\mathcal{G}_m(x)\| \leq C\|x\|$ for all x in the linear span of (x_n) and for all $m \geq 1$.

Proof of Theorem 6.1. Select $\varepsilon_i \downarrow 0$ such that $\prod_{i=1}^{\infty}(1 + \varepsilon_i) < 1 + \varepsilon$. Set $n_0 = 1$ and suppose that $n_0 < n_1 < \dots < n_k$ have been chosen. Let $(x_i)_{i=1}^{N_k}$ be the lexicographical ordering of the elements of $\cup_{j=0}^k \cup_{i=1}^{2^{n_j}} h_i^{n_j}$ and let $F_k = [x_i]_{i=1}^{N_k}$. We shall assume as an inductive hypothesis that

$$\|\mathcal{G}_m(x)\| \leq \left(\prod_{i=1}^k (1 + \varepsilon_i) \right) \|x\| \quad (x \in F_k). \quad (25)$$

Let $\delta_{k+1} = \varepsilon_{k+1}/N_k$. By uniform integrability there exists $\alpha_{k+1} > 0$ such that if $x \in F_k$ then

$$\|x + y\| \geq \frac{1}{1 + \varepsilon_{k+1}} (\|x\| + \|y\|) \quad (26)$$

whenever $y \in L_1$ satisfies $\lambda(\text{supp } y) < \alpha_{k+1}$.

Choose n_{k+1} such that $2^{1-n_{k+1}}/\delta_{k+1} < \alpha_{k+1}$. Fix $m \geq 1$. Suppose that $\|x + y\| = 1$, where $x \in F_k$ and $y \in [h_i^{n_{k+1}}]_{i=1}^{2^{n_{k+1}}}$. Note that $\|y\| \leq 2$ (since the Haar system is monotone) and that

$$\mathcal{G}_m(x + y) = \mathcal{G}_{m_1}(x) + \mathcal{G}_{m_2}(y),$$

for some m_1, m_2 with $m = m_1 + m_2$. We now consider two cases. First suppose that the smallest nonzero coefficient in the basis expansion of $\mathcal{G}_m(x + y)$ has absolute value at least δ_{k+1} . Since $\lambda(\text{supp}(h_i^{n_{k+1}})) = 2^{-n_{k+1}}$, we have

$$\lambda(\text{supp } \mathcal{G}_{m_2}(y)) < \frac{\|y\|}{2^{n_{k+1}}\delta_{k+1}} \leq \frac{2}{2^{n_{k+1}}\delta_{k+1}} < \alpha_{k+1}.$$

Thus

$$\begin{aligned} \|\mathcal{G}_m(x + y)\| &\leq \|\mathcal{G}_{m_1}(x)\| + \|\mathcal{G}_{m_2}(y)\| \\ &\leq \left(\prod_{i=1}^k (1 + \varepsilon_i) \right) (\|x\| + \|\mathcal{G}_{m_2}(y)\|) \end{aligned}$$

(by (25))

$$\leq \left(\prod_{i=1}^{k+1} (1 + \varepsilon_i) \right) \|x + \mathcal{G}_{m_2}(y)\|$$

(by (26))

$$\leq \left(\prod_{i=1}^{k+1} (1 + \varepsilon_i) \right) \|x + y\|,$$

where the last line follows from Lemma 6.2. For the second case we assume that the smallest nonzero coefficient in the basis expansion of $\mathcal{G}_m(x + y)$ has absolute value at most δ_{k+1} . Then $|x_i^*(x - \mathcal{G}_{m_1}(x))| \leq \delta_{k+1}$ for $1 \leq i \leq N_k$. Thus, by the choice of δ_{k+1} , we have

$$\|x - \mathcal{G}_{m_1}(x)\| \leq N_k \delta_{k+1} < \varepsilon_{k+1}.$$

Thus

$$\begin{aligned} \|\mathcal{G}_m(x + y)\| &= \|\mathcal{G}_{m_1}(x) + \mathcal{G}_{m_2}(y)\| \\ &\leq \|x + \mathcal{G}_{m_2}(y)\| + \|x - \mathcal{G}_{m_1}(x)\| \\ &\leq \|x + y\| + \varepsilon_{k+1} \end{aligned}$$

(by Lemma 6.2)

$$\begin{aligned} &= (1 + \varepsilon_{k+1})\|x + y\| \\ &\leq \left(\prod_{i=1}^{k+1} (1 + \varepsilon_i) \right) \|x + y\|, \end{aligned}$$

which establishes the inductive hypothesis for $k + 1$. Thus (x_n) satisfies (ii) of Theorem A, with $C = \prod_{i=1}^{\infty} (1 + \varepsilon_i) < 1 + \varepsilon$. \square

Remark 6.3. Recall that the full Haar system is *not* a quasi-greedy basis of L_1 . To see this most easily, fix $n \geq 1$ and $\varepsilon > 0$. Let $x_n = h_0^0 + \sum_{k=0}^{n-1} ((1 + \varepsilon)h_1^{2k} + h_1^{2k+1})$. Then, for sufficiently small ε , we have $\|x_n\| \leq 2$. But $\mathcal{G}_n(x) = \sum_{k=0}^{n-1} ((1 + \varepsilon)h_1^{2k})$, so $\|\mathcal{G}_n(x)\| \geq n/4$. Since n is arbitrary, Theorem A implies that the Haar system is not quasi-greedy.

Remark 6.4. The ‘dual’ version of Theorem 6.1 is false. The L_∞ -normalized Haar system is a basis for its closed linear span in L_∞ . However, $(h_1^{n_k})$ is equivalent to the summing basis of c_0 for every subsequence (n_k) . It is easy to see that the summing basis is not quasi-greedy.

For our final result, let us recall the definition of the *best m -term approximation*. For $x \in X$ and $m = 0, 1, \dots$ we set

$$\sigma_m(x) = \inf \{ \|x - \sum_{n \in A} a_n x_n\| : |A| \leq m \}.$$

Then the error of the greedy algorithm as compared to the error in the best m -term approximation is measured by the following quantity [22]:

$$e_m = \sup_{x \in X} \frac{\|x - \mathcal{G}_m(x)\|}{\sigma_m(x)} \quad (\text{with } \frac{0}{0} = 1).$$

Theorem 6.5. *Given an unbounded increasing sequence $(f(n))$, with $f(1) \geq 73$, there exists a lacunary Haar system (x_n) in L_1 such that $e_n \leq f(n)$ for all $n \in \mathbb{N}$.*

The proof of Theorem 6.5 uses the following result which is a special case of [22, Th. 5]. We refer the reader to [22] for the proof.

Theorem B. *Let $(g(n))$ be a positive increasing sequence. Suppose that (x_n) is a normalized basis for X such that*

$$\frac{1}{g(|A|)} \sum_{n \in A} |a_n| \leq \left\| \sum_{n \in A} a_n x_n \right\| \leq \sum_{n \in A} |a_n|,$$

for all finite $A \subset \mathbb{N}$ and scalars (a_n) . Then $e_n \leq 3g(n) + 1$ for all n .

Proof of Theorem 6.5. Let $g(n) = (f(n) - 1)/72$. Then $(g(n))$ is an unbounded increasing sequence with $g(1) \geq 1$. By the analogue of Proposition 5.3 for the L_1 norm there exists a lacunary Haar system $(x_n)_{n=1}^\infty$ which is a $g(n)$ -approximate ℓ_1 system. By Proposition 2.5 ,

$$\frac{1}{24g(|A|)} \sum_{n \in A} |a_n| \leq \left\| \sum_{n \in A} a_n x_n \right\| \leq \sum_{n \in A} |a_n|.$$

Thus, by Theorem B, $e_n \leq 72g(n) + 1 = f(n)$. \square

Remark 6.6. Theorem 6.5 is essentially best possible since (e_n) is a bounded sequence only if (x_n) is an unconditional basis [13].

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