# RACSAM 

Rev. R. Acad. Cien. Serie A. Mat.
Vol. 100 (1-2), 2006, pp. 75-100
Análisis Matemático / Mathematical Analysis
Artículo panorámico / Survey

# The Projective Tensor Product II: The Radon-Nikodym Property 

Joe Diestel, Jan Fourie, and Johan Swart


#### Abstract

In this paper we discuss the problem of when the projective tensor product of two Banach spaces has the Radon-Nikodym property. We give a detailed exposition of the famous examples of Jean Bourgain and Gilles Pisier showing that there are Banach spaces $X$ and $Y$ such that each has the Radon-Nikodym property but for which their projective tensor product does not; this result depends on the classical theory of absolutely summing, integral and nuclear operators, as well as the famous Grothendieck inequality for its punch-line. In the last section of this paper we discuss many results of a positive character, due to Qingying Bu and various of his coauthors; in particular, we mention results of Bu , Diestel, Dowling and Oja to the effect that if one of the spaces has a boundedly complete FDD then the projective tensor product of two spaces with the RNP has it and a modification of a result of Bu and Pei-Kee Lin to the effect that if $X$ is a Banachlattice with RNP and $Y$ is any Banach space with RNP then their projective product has RNP.


## El producto tensorial proyectivo II: La propiedad de Radon-Nikodym

Resumen. En este trabajo discutimos el problema de cuándo el producto tensorial proyectivo de dos espacios de Banach tiene la propiedad de Radon-Nikodym. Damos una exposición detallada de los famosos ejemplos de Bourgain y Pisier de dos espacios de Banach $X$ e $Y$ con la propiedad de RadonNikodym tales que su producto tensorial proyectivo no la tiene; este resultado depende de la teoría clásica de operadores absolutamente sumantes, integrales y nucleares, así como de la famosa desigualdad de Grothendieck como herramienta básica. En la última sección de este trabajo discutimos muchos resultados positivos, debidos a Qingying Bu y a varios de sus coautores; en particular, mencionamos resultados de Bu, Diestel, Dowling y Oja en la dirección de que si uno de los espacios tiene una FDD acotadamente completa, entonces el producto tensorial proyectivo de dos espacios con la RNP la tiene, y una modificación de un resultado de Bu y Pei-Kee Lin en el sentido de que si $X$ es un retículo de Banach con la RNP e $Y$ es cualquier espacio de Banach con la RNP entonces su producto tensorial proyectivo tiene la RNP.

[^0]
## 1. Introduction

In this survey, we discuss when the projective tensor product of two Banach spaces has the Radon-Nikodym property. The topic is, admittedly, a narrow one; however, it is one area in which the projective tensor product exhibits strikingly regular stability results. Indeed, other than the remarkable set of examples of $\mathscr{L}_{\infty}$-spaces invented by Jean Bourgain and Gilles Pisier, the probablistic/measure theoretic basis upon which the Radon-Nikodym property is built seems to be a perfect fit for preservation in the projective mold.

The Bourgain-Pisier examples are very special indeed and so we spend considerable time and effort discussing them. Our presentation does not stray far from the original; its value, if any, is in the few added details provided, details that confounded us to some extent and, unprovided, might dissuade others from studying this amazing construct.

We open with a discussion of an abstract construction due to Sergei Kislyakov followed by some ramifications of that construct noted by Bourgain and Pisier.

In the next section, the basic ideas related to the Radon-Nikodym property make their entrance; this is followed by the main details of the construction. In the fourth section of this paper, we detail what all that goes before has to do with the projective tensor product. Here the theory of absolutely summing, integral and nuclear operators, accompanied by Grothendieck's ever-potent inequality, make their contributions.

In the last section, we discuss more recent results that renew the belief that the Bourgain-Pisier examples are indeed very special: our discussion centers around some work of Qingying Bu and various coauthors that establishes mainfold situations where spaces with the Radon-Nikodym property have a projective tensor product with the property as well.

Our terminology and notation is fairly standard. For sources, we call on the standard references on the subject of Banach spaces: [23] and [24], along with the still-fresh precursor [22] and wonderfullyinformative overview [17]. For vector measures, we use [13] as our source.

## 2. Kislyakov Magic, As Practised By Bourgain And Pisier

The following construct was conjured up by S. Kislyakov and used by him, J. Bourgain and G. Pisier in remarkable ways; we hope to expose but a few of these.

Theorem 1 (Kislyakov) Let $S$ be a closed linear subspace of the Banach space B, E be a Banach space, $\eta \leq 1$ and $u: S \rightarrow E$ be a bounded linear operator with $\|u\| \leq \eta$.

Then there exist a Banach space $E_{1}$, an isometric embedding $j: E \rightarrow E_{1}$ and an operator $\tilde{u}: B \rightarrow E_{1}$ such that $\|\tilde{u}\| \leq 1$,

$$
\left.\tilde{u}\right|_{S}=j u
$$

and $E_{1} / E$ and $B / S$ are isometrically isomorphic.
Proof. Look at the $\ell^{1}$-direct sum $B \oplus_{1} E$ of $B$ and $E$; inside $B \oplus_{1} E$ lies $N$

$$
N=\{(s,-u s): s \in S\}
$$

a closed linear subspace. Define $E_{1}$ by

$$
E_{1}=\left(B \oplus_{1} E\right) / N
$$

Let $\pi:\left(B \oplus_{1} E\right) \rightarrow E_{1}$ denote the natural quotient map and define

$$
j: E \rightarrow E_{1}, \tilde{u}: B \rightarrow E_{1}
$$

as follows: for $e \in E, b \in B$

$$
j(e)=\pi(0, e) \tilde{u}(b)=\pi(b, 0)
$$

$\mathbf{j}$ is an isometry: For any $e \in E$

$$
\begin{aligned}
\|j(e)\| & =\|\pi(0, e)\| \\
& =\inf _{n \in N}\{\|(0, e)-n\|\} \\
& \leq\|(0, e)\|_{B \oplus_{1} E}=\|e\| .
\end{aligned}
$$

Further, for any $s \in S$

$$
\begin{aligned}
\|(0, e)-(-s, u s)\| & =\|(-s, e-u s)\| \\
& =\|-s\|+\|e-u s\| \\
& \geq\|s\|+\|e\|-\|u s\| \\
& \geq\|s\|+\|e\|-\|s\| \\
& =\|e\|
\end{aligned}
$$

so

$$
\begin{aligned}
\|j(e)\| & =\inf _{s \in S}\{\|(0, e)-(-s, u s)\|\} \\
& \geq\|e\|
\end{aligned}
$$

$\|\tilde{\mathbf{u}}\| \leq \mathbf{1}$ : For any $b \in B$

$$
\begin{aligned}
\|\tilde{u}(b)\| & =\|\pi(b, 0)\| \leq\|\pi\| \quad\|(b, 0)\| \\
& \leq\|(b, 0)\|=\|b\| .
\end{aligned}
$$

$\left.\tilde{\mathbf{u}}\right|_{\mathbf{S}}=\mathbf{j u}:$ For each $s \in S$, we have

$$
\tilde{u}(s)=\pi(s, 0)=(s, 0)+N
$$

and

$$
\begin{aligned}
& j u(s)=\pi(0, u(s))=(0, u(s))+N \\
& (s, 0)-(0, u(s))=(s,-u(s)) \in N
\end{aligned}
$$

And so, as members of $\left(B \oplus_{1} E\right) / N=E_{1}$,

$$
\tilde{u}(s)=j u(s)
$$

Now the fact that $\left.\tilde{u}\right|_{S}=j u$ says that $\tilde{u}$ takes $S$ into $j(E)$ and so $\tilde{u}$ 'lifts' to a linear operator $\tilde{U}: B / S \rightarrow$ $E_{1} / j(E)$; the operator $U$ is given by

$$
\tilde{U}(b+S)=\pi(b, 0)+j(E)=\tilde{u}(b)+j(E)
$$

From this it's plain that $\tilde{U}$ takes the open unit ball of $B / S$ into the closed unit ball of $E_{1} / j(E)$ and so $\|\tilde{U}\| \leq 1$.

More is so. If we take a typical member $x$ of $E_{1} / j(E)$, then $x$ is of the form

$$
\begin{aligned}
x & =\pi(b, e)+j(E) \\
& =\pi((b, 0)+(0, e))+j(E) \\
& =\pi(b, 0)+\pi(0, e)+j(E) \\
& =\pi(b, 0)+j(e)+j(E) \\
& =\pi(b, 0)+j(E) \\
& =\tilde{U}(b+S),
\end{aligned}
$$

so $\tilde{U}$ is surjective. Finally,

$$
\begin{aligned}
\|x\|_{E_{1} / j(E)} & =\inf _{e \in E}\left\{\|\pi(b, 0)+j(e)\|_{E_{1}}\right\} \\
& =\inf _{e \in E}\left\{\|\pi(b, 0)+\pi(0, e)\|_{E_{1}}\right\} \\
& =\inf _{e \in E}\left\{\|\pi(b, e)\|_{E_{1}}\right\} \\
& =\inf _{e \in E, s \in S}\left\{\|(b, e)+\left(s,-u(s) \|_{B \oplus_{1} E}\right\}\right. \\
& =\inf _{e \in E, s \in S}\{\|b+s\|+\|e-u(s)\|\} \\
& =\inf _{s \in S}\{\|b+s\|\}=\|b+S\|_{B / S} .
\end{aligned}
$$

In other words $\tilde{U}$, is an isometric isomorphism of $B / S$ onto $E_{1} / j(E)$.
There's much that's magic in the above theorem of Kislyakov. Some is easily detected. For instance, suppose $S, B, E$ and $u$ are as in the hypotheses of the theorem. Imagine that $u$ is also supposed to be an isomorphism with, say, $\|u(s)\| \geq \delta\|s\|$ for all $s \in S$, where $0<\delta<1$. Then for any $b \in B$,

$$
\begin{aligned}
\|\tilde{u}(b)\|_{E_{1}} & =\|\tilde{u}(b)\|_{\left(B \oplus_{1} E\right) / N} \\
& =\|\pi(b, 0)\|_{\left(B \oplus_{1} E\right) / N} \\
& =\inf _{s \in S}\{\|(b, 0)+(s,-u(s))\|\} \\
& =\inf _{s \in S}\{\|b+s\|+\|u(s)\|\} \\
& \geq \inf _{s \in S}\{\delta\|b+s\|+\delta\|(s)\|\} \\
& =\delta\|b\| .
\end{aligned}
$$

It's a stunning fact (that's also useful) that Kislyakov's construction of $E_{1}, j$ and $\tilde{u}$ really has but one possible outcome. To see why this is so we take a momentary detour to establish an abstract property pertaining to the construction, namely, if $F$ is a Banach space, $w: B \rightarrow F$ and $v: E \rightarrow F$ are bounded linear operators with $v u=\left.w\right|_{S}$, then there is a unique linear map $\varphi: E_{1} \rightarrow F$ such that $v=\varphi \tilde{u}$ and $v=\varphi j$. Moreover, $\|\varphi\| \leq \max \{\|v\|,\|w\|\}$.

Pictorially,

$\varphi$ ? Well, no matter how you cut it, at a typical $(b, e) \in B \oplus_{1} E, \varphi(\pi(b, e)$ must be $w(b)+v(e)$. After all

$$
\varphi(j(e))=v(e) \quad \& \quad \varphi(\tilde{u}(b))=w(b)
$$

so

$$
\begin{aligned}
\varphi(\pi(b, e)) & =\varphi(\pi(b, 0)+\pi(0, e)) \\
& =\varphi(\tilde{u}(b)+j(e)) \\
& =\varphi(\tilde{u}(b))+\varphi(j(e)) \\
& =w(b)+v(e) .
\end{aligned}
$$

Regarding $\varphi$ 's norm, if $\pi(b, e)$ is a typical member of $E_{1}$ with $\pi(b, e)<1$, then there must be a $b_{0} \in B$ and an $e_{0} \in E$ with $\left\|b_{0}\right\|+\left\|e_{0}\right\|\left(=\left\|\left(b_{0}, e_{0}\right)\right\|_{B \oplus_{1} E}\right)<1$ so that $\pi(b, e)=\pi\left(b_{0}, e_{0}\right)$. It follows that

$$
\begin{aligned}
\|\varphi(\pi(b, e))\| & =\left\|\varphi\left(\pi\left(b_{0}, e_{0}\right)\right)\right\| \\
& =\left\|w\left(b_{0}\right)+v\left(e_{0}\right)\right\| \\
& \leq\left\|w\left(b_{0}\right)\right\|+\left\|v\left(e_{0}\right)\right\| \\
& \leq\|w\|\left\|\left(b_{0}\right)\right\|+\|v\|\left\|e_{0}\right\| \\
& \leq \max \{\|w\|,\|v\|\}\left(\left\|b_{0}\right\|+\left\|e_{0}\right\|\right) \\
& <\max \{\|v\|,\|w\|\} .
\end{aligned}
$$

This fact allows us to establish the uniqueness of the triple $\left(E_{1}, j, B \xrightarrow{\tilde{u}} E_{1}\right)$. Stated formally this goes as follows:

Uniqueness of Kislyakov's Construct: The triplet $\left(E_{1}, j, \tilde{u}\right)$ is unique in the following sense: if $\left(E_{1}^{\prime}, j^{\prime}, \tilde{u^{\prime}}\right)$ is another triplet such that the following diagram commutes

where $E_{1}^{\prime}$ is a Banach space, $j^{\prime}: E \underset{\sim}{\rightarrow} E_{1}^{\prime}$ is an isometric embedding, $\tilde{u}^{\prime}: B \rightarrow E_{1}^{\prime}$ is a bounded linear operator with $\left.\tilde{u}^{\prime}\right|_{S}=j^{\prime} u$ and $\left(E_{1}^{\prime}, j^{\prime}, \tilde{u^{\prime}}\right)$ satisfy the characteristic property established above [that is, given
a Banach space $F$ and bounded linear operator $w: B \rightarrow F, v: E \rightarrow F$ such that $v u=\left.w\right|_{S}$, there is a unique linear map $\varphi^{\prime}: E_{1}^{\prime} \rightarrow F$ such that $w=\varphi^{\prime} \tilde{u}^{\prime}$ and $\left.v=\varphi^{\prime} j^{\prime}\right]$, then there is an isometric isomorphism $T: E_{1} \rightarrow E_{1}^{\prime}$ of $E_{1}$ onto $E_{1}^{\prime}$ such that $T j=j^{\prime}$.

Phew!
The proper formulation of uniqueness is almost longer that its proof.
As a matter of fact, if we start with $\left(E_{1}, j, \tilde{u}\right)$, let $F=E_{1}^{\prime}, w=\tilde{u}^{\prime}$ and $v=j^{\prime}$, then we get a unique linear operator $J$ from $E_{1}$ to $E_{1}^{\prime}$ such that commutes. On the other hand, if we take $F=E_{1}, w=\tilde{u}$

and $v=j$, then applying the characteristic mumbo-jumbo to the triple $\left(E_{1}^{\prime}, j^{\prime}, \tilde{u}^{\prime}\right)$ we get a unique linear operator $T^{\prime}: E_{1}^{\prime} \rightarrow E$ such that commutes.


Take a deep breath and realize that if we finally take the triple $\left(E_{1}, j, \tilde{u}\right)$ and for $F$ we take $E$, for $w$ we take $\tilde{u}$ and for $\nu$ we take $j$, then $i d_{E}$ and $T^{\prime} T$ both work as $\varphi$; the uniqueness of $\varphi$ says $T^{\prime} T=i d_{E_{1}}$. Turning things around, we see that $T^{\prime} T=i d_{E_{1}}$, with each of $T, T^{\prime}$ having norm $\leq 1$. This is tantamount to establishing our claims.

In keeping with the Bourgain-Pisier game plan, we say that the embedding $j: E \rightarrow E_{1}$ [for which there is an operator $\tilde{u}: B \rightarrow E_{1}$ such that $\|\tilde{u}\| \leq 1$ and $\left.\left.\tilde{u}\right|_{S}=j u\right]$ is associated with $(E, u, S, B)$; sometimes we'll say that $\left(E_{1}, j, \tilde{u}\right)$ is associated with $(E, u, S, B)$.

Another simple observation.
Proposition 1 Suppose $E, u, S$ and $B$ are as in Kislyakov's theorem and the isometric embedding $j$ : $E \rightarrow E_{1}$ is associated with $(E, u, S, B)$. Let $N$ be a closed linear subspace of $E$; suppose $g: E \rightarrow E / N$ and $g_{1}: E_{1} \rightarrow E_{1} / j(N)$ are the natural quotient maps.

Then the induced isometric embedding

$$
\tilde{j}: E / N \rightarrow E_{1} / j(N)
$$

is associated with $(E / N, g u, S, B)$.

In fact, take a look at the picture:

where $F$ is some Banach space, $w: B \rightarrow E$ and $v: E / N \rightarrow F$ are bounded linear operator and $\left.w\right|_{S}=v g u$. By the characteristic property of $\left(E_{1}, j, \tilde{u}\right)$ we know there is a unique linear operator $\varphi: E_{1} \rightarrow F$ such that

$$
\varphi j=v g \quad, \quad \varphi \tilde{u}=w
$$

and $\|\varphi\| \leq \max \{\|w\|,\|v g\|\}$. It's plain that $\varphi$ vanishes on $j(N)$ - if $n \in N$, then $g(n)=0$ in $E / N$, so $v(g(n))=0$; hence, there is an operator $\tilde{\varphi}: E_{1} / j(N) \rightarrow F$ such that $\varphi=\tilde{\varphi} g_{1}$,

$$
\tilde{\varphi} \tilde{j}=v
$$

and

$$
\|\tilde{\varphi}\|=\|\varphi\| \leq \max \{\|w\|,\|v\|\} .
$$

$\varphi$ 's uniqueness implies that of $\tilde{\varphi}$.
It follows now from the uniqueness of Kislyakov's construct that $\tilde{j}$ is associated with $(E / N, g u, S, B)$.

## 3. Bourgain and Pisier Get Serious

## Let $0<\eta \leq 1$.

We say that an isometric embedding $j: E \rightarrow E_{1}$ is $\eta$-admissible if there exists a Banach space $B$ and a bounded linear operator $u$ from a closed linear subspace $S$ of $B$ to $E$ with $\|u\| \leq \eta$ and a bounded linear operator $\tilde{u}: B \rightarrow E_{1}$ so that $\left(E_{1}, j, \tilde{u}\right)$ is associated with $(E, u, S, B)$.

Fact An isometric embedding $j: E \rightarrow E_{1}$ is $\eta$-admissible if and only if there exists a Banach space $B$ and a metric quotient $\pi: B \oplus_{1} E \rightarrow E_{1}$ such that the following is so:

$$
(*)\left\{\begin{array}{l}
\text { For each } b \in B \text { and } e \in E,\|\pi((b, e))\| \geq\|e\|-\eta\|b\| \\
\text { and } \pi((0, e))=j(e) .
\end{array}\right.
$$

After all, if $j$ is $\eta$-admissible and $\left(E_{1}, j, \tilde{u}\right)$ is associated with $(E, u, S, B)$, where $\|u\| \leq \eta$, then the metric quotient map $\pi: B \oplus_{1} E \rightarrow E_{1}$ with kernel $N=\{(s,-u s): s \in S\}$ satisfies

$$
\begin{aligned}
\|\pi((b, e))\| & =\inf _{s \in S}\{\|b+s\|+\|e-u s\|\} \\
& \geq \inf _{s \in S}\{\eta(\|s\|-\|b\|)+\|e\|-\eta\|s\|\} \\
& =\|e\|-\eta\|b\| .
\end{aligned}
$$

On the other hand, if $(*)$ is in effect, then whenever $(b, e) \in \operatorname{ker}(\pi)$,

$$
0=\|\pi(b, e)\| \geq\|e\|-\eta\|b\|,
$$

so that

$$
\eta\|b\| \leq\|e\| .
$$

If we let $S$ be the image of the projection of ker $\pi$ onto $B, S=\{b \in B: \pi((b, e))=0$ for some $e \in E\}$, then whenever $s \in S$, there is an $e_{s} \in E$ so that $\pi\left(\left(s, e_{s}\right)\right)=0$. Be careful here! For each $s \in S$ there is an $e_{s} \in E$ so that $\pi\left(\left(s, e_{s}\right)\right)=0$ and this is a one-per-customer deal. If $e_{s}$ and $e_{s}^{\prime}$ both satisfy

$$
\pi\left(\left(s, e_{s}\right)\right)=0=\pi\left(\left(s, e_{s}^{\prime}\right)\right)
$$

then

$$
\left.\pi\left(\left(0, e_{s}-e_{s}^{\prime}\right)\right)=\pi\left(\left(s, e_{s}\right)\right)-\pi\left(s, e_{s}^{\prime}\right)\right)=0
$$

But then

$$
0=\pi\left(\left(0, e_{s}-e_{s}^{\prime}\right)\right)=j\left(e_{s}-e_{s}^{\prime}\right)
$$

which, by $j$ 's isometric character, forces $e_{s}=e_{s}^{\prime}$. A natural map is borne: $s \rightarrow e_{s}$ from $S$ to $E$, - call it " $-u$ ". It is plain and easy-to-see that $\left(E_{1}, j, \tilde{u}\right)$, where $\tilde{u}(b)=\pi((b, 0))$, is associated with $(E, u, S, B)$.

It is noteworthy that if $j_{0}: E_{0} \rightarrow E_{1}, j_{1}: E_{1} \rightarrow E_{2}, \ldots, j_{n}: E_{n} \rightarrow E_{n+1}$ are each $\eta$-admissible embedding, then $j_{n} \circ j_{n-1} \circ \ldots \circ j_{0}: E_{0} \rightarrow E_{n+1}$ is an $\eta$-admissible embedding, too.

Indeed, if $j_{0}: E_{0} \rightarrow E_{1}$ is an $\eta$-admissible embedding, then it is because there's a Banach space $B_{0}$ and a metric quotient.

$$
\pi_{0}: B_{0} \oplus_{1} E_{0} \rightarrow E_{1}
$$

such that for each $b_{0} \in B_{0}$ and $e_{0} \in E_{0}$,

$$
\left\|\pi_{0}\left(\left(b_{0}, e_{0}\right)\right)\right\| \geq\left\|e_{0}\right\|-\eta\left\|b_{0}\right\|
$$

and

$$
\pi_{0}\left(\left(0, e_{0}\right)\right)=j_{0}\left(e_{0}\right)
$$

Since $j_{1}: E_{1} \rightarrow E_{2}$ is also an $\eta$-admissible embedding, there must be a Banach space $B_{1}$ and a metric quotient

$$
\pi_{1}: B_{1} \oplus_{1} E_{1} \rightarrow E_{2}
$$

such that for each $b_{1} \in b_{1}$ and $e_{1} \in E_{1}$

$$
\left\|\pi_{1}\left(\left(b_{1}, e_{1}\right)\right)\right\| \geq\left\|e_{1}\right\|-\eta\left\|b_{1}\right\|
$$

and

$$
\pi_{1}\left(\left(0, e_{1}\right)\right)=j_{1}\left(e_{1}\right)
$$

Look at the metric quotient map

$$
\pi: B_{1} \oplus_{1} B_{0} \oplus_{1} E_{0} \rightarrow E_{2}
$$

given by

$$
\pi\left(\left(b_{1}, b_{0}, e_{0}\right)\right)=\pi_{1}\left(\left(b_{1}, \pi_{0}\left(b_{0}, e_{0}\right)\right)\right)
$$

Check it out:

$$
\begin{aligned}
\left\|\pi\left(\left(b_{1}, b_{0}, e_{0}\right)\right)\right\| & =\left\|\pi_{1}\left(\left(b_{1}, \pi_{0}\left(\left(b_{0}, e_{0}\right)\right)\right)\right)\right\| \\
& \geq\left\|\pi_{0}\left(\left(b_{0}, e_{0}\right)\right)\right\|-\eta\left\|b_{1}\right\| \\
& \geq\left\|e_{0}\right\|-\eta\left\|b_{0}\right\|-\eta\left\|b_{1}\right\| \\
& =\left\|e_{0}\right\|-\eta\left(\left\|b_{0}\right\|+\left\|b_{1}\right\|\right) \\
& =\left\|e_{0}\right\|-\eta\left\|\left(b_{1}, b_{0}\right)\right\|_{B_{1} \oplus_{1} B_{0}}
\end{aligned}
$$

and

$$
\begin{aligned}
\pi\left(\left(0,0, e_{0}\right)\right) & =\pi_{1}\left(\left(0, \pi_{0}\left(\left(0, e_{0}\right)\right)\right)\right. \\
& =j_{2}\left(\pi_{0}\left(\left(0, e_{0}\right)\right)\right)=j_{1} j_{0}\left(e_{0}\right)
\end{aligned}
$$

A clear path is indicated.
Where's all this leading us?
Recall how the Banach space inductive limit of Banach paces is defined. Let $\left(E_{n}\right)_{n \geq 0}$ be a sequence of Banach spaces along with a sequence $j_{n}: E_{n} \rightarrow E_{n+1}$ of isometric embeddings. The inductive limit $X$ of the system $\left(E_{n}, j_{n}\right)$ is defined as follows: consider the linear subspace of $\Pi E_{n}$ formed by all sequences $\left(x_{n}\right)$ such that $j_{n} x_{n}=x_{n+1}$ for all $n$ sufficiently large; equip this space with the semi-norm

$$
\left\|\left(x_{n}\right)\right\|=\lim \left\|x_{n}\right\|
$$

and let $\mathfrak{X}$ be the normed linear space obtained after passing to the quotient by the kernel of this semi-norm.
The space $X=\operatorname{ind}-\lim \left(E_{n}, j_{n}\right)$ is the completion of the space $\mathfrak{X}$. It is easy-to-see that there is a system $J_{n}: E_{n} \rightarrow X$ of isometric embeddings such that if $X_{n}$ is $J_{n}\left(E_{n}\right)$ then $X_{n} \subseteq X_{n+1}$ and $\cup_{n} X_{n}$ is dense in $X$.

Here's a remarkable result due to Bourgain and Pisier.
Theorem 2 Let $0<\eta \leq 1$. Suppose $\left(E_{n}\right)_{n \geq 0}$ is a sequence of finite dimensional Banach spaces and $j_{k}: E_{k} \rightarrow E_{k+1}(k \geq 0)$ is a sequence of $\eta$-admissible isometric embeddings.

Then ind-lm $\left(E_{n}, j_{n}\right)$ has the Radon-Nikodym property.
We delay the proof of Theorem 2 until section 4 . We present instead a crucial (at least, for these deliberations) result that follows from it.

Theorem 3 Let $\lambda>1$ and $E$ be any separable Banach space, then there is a separable $\mathscr{L}_{\infty, \lambda}$ space denoted by $\mathscr{L}_{\lambda}[E]$, which contains $E$ isometrically, such that, $\mathscr{L}_{\lambda}[E] / E$ has the Radon-Nikodym property.

Proof. Let $\left(F_{n}\right)_{n \geq 0}$ be an increasing sequence of finite dimensional subspaces of $E$ such that $\cup_{n} F_{n}$ is dense in $E$. Fix $\eta: \frac{1}{\lambda}<\eta<1$. We will construct a sequence of $\eta$-admissible embeddings.

$$
j_{0}: E \rightarrow E_{1}, \ldots, j_{n}: E_{n} \rightarrow E_{n+1}, \ldots
$$

together with a sequence $\left(G_{n}\right)$ of finite dimensional subspaces $G_{n} \subseteq E_{n}$ such that $G_{0}=\{0\}$ and, for $n \geq 1$,

$$
\left(j_{n-1} \circ \ldots \circ j_{0}\right)\left(F_{n-1}\right) \cup j_{n-1}\left(G_{n-1}\right) \subseteq G_{n}
$$

and, for $n \geq 1$,

$$
d\left(G_{n}, \ell_{d i m G_{n}}^{\infty}\right) \leq \lambda
$$

To start, fix $\varepsilon>0$ such that $1+\varepsilon=\lambda \eta>1$.
Key to the construction is the fact that for any $\varepsilon>0$ any finite dimensional space is $(1+\varepsilon)$-isomorphic to a subspace of $\ell_{m}^{\infty}, m$ sufficiently large.

Start with $F_{0}$.
$F_{0}$ is $(1+\varepsilon)$-isomorphic to a subspace $S$ of $\ell_{m_{0}}^{\infty}, m_{0}$ sufficiently large. So there is an isomorphism $u: S \rightarrow E$ of $S$ into $E$ so $\|u\| \leq \eta$ and $\left\|\left.n\right|_{F_{0}} ^{-1}\right\| \leq \lambda$. Apply Kislyakov's theorem to ( $E, u, S, l_{m_{0}}^{\infty}$ ) to find a Banach space $E_{1}$, an isometric embedding $j_{0}: E \rightarrow E_{1}$ and an operator $\tilde{u}: \ell_{m_{0}}^{\infty} \rightarrow E_{1}$ such that $\left.\tilde{u}\right|_{S}=j_{0} u$ and $\|\tilde{u}\| \leq 1$. As we noted immediately following Kislyakov's theorem, $\tilde{u}$ is, in fact, an isomorphism, too, with $\left\|\left.\tilde{u}^{-1}\right|_{G_{1}=\tilde{u}\left(\ell_{m_{0}}^{\infty}\right)}\right\| \leq \lambda$.

So $d\left(G_{1}, \ell_{m_{0}}^{\infty}\right) \leq \lambda$.

Enlarge the scope for our construction.
Let $H=\operatorname{span}\left\{j_{o}\left(F_{1}\right) \cup G_{1}\right\} \subseteq E_{1}$.
$H$ is $(1+\varepsilon)$-isomorphic to a subspace $S$ of $\ell_{m_{1}}^{\infty}, m_{1}$ sufficiently large. So there is an isomorphism $u: S \rightarrow E_{1}$ of $S$ into $E_{1}$ so $\|u\| \leq \eta$ and $\left\|\left.u^{-1}\right|_{H}\right\| \leq \lambda$. Apply Kislyakov's theorem to ( $E_{1}, u, S, l_{m_{1}}^{\infty}$ ) to find a Banach space $E_{2}$, an isometric embedding $j_{1}: E_{1} \rightarrow E_{2}$ and an operator $\tilde{u}: \ell_{m_{1}}^{\infty} \rightarrow E_{2}$ such that $\left.\tilde{u}\right|_{S}=j_{1} u$ and $\|\tilde{u}\| \leq 1$.

Again, $\tilde{u}$ is also an isomorphism and letting $G_{2}=\tilde{u}\left(\ell_{m_{1}}^{\infty}\right),\left\|\left.\tilde{u}^{-1}\right|_{G_{2}}\right\| \leq \lambda$, ensuring $d\left(G_{2}, \ell_{m_{1}}^{\infty}\right) \leq \lambda$.
Continue in this way to complete the construction of the $E_{n}$ 's, $j_{n}$ 's and $G_{n}$ 's.
Let $X$ be the inductive limit of the system $\left(E_{n}, j_{n}\right)$. We may as well consider $\left(E_{n}\right)$ to be an increasing sequence of subspaces of $X$.

Let $Y$ be the closure of $\cup_{n} G_{n}$ in $X ; Y$ is a $\mathscr{L}_{\infty, \lambda}$-space and contains $\overline{\cup_{n} F_{n}}=E$.
What of $Y / E$ ?
Plainly, $Y / E$ is naturally embedded in $X / E$, the inductive limit of the spaces $E_{n} / E$; moreover, by Proposition 1 and the opening discussion of this section the embedding of $E_{n} / E$ into $E_{n+1} / E$ is $\eta$ admissible for each $n \geq 1$. It follows that $X / E$ has the Radon-Nikodym property and so, too, does $Y / E$. Let us now recall the elegant result of Gerry Edgar [[13], pp. 210-211] that if $X$ is a Banach space and $E$ is a closed linear subspace of $X$ such that both $E$ and $X / E$ have the Radon-Nikodym property, then $X$ itself has the Radon-Nikodym property. Starting with $E=\ell^{2}$ and applying the above theorem, we get the following:

Corollary 1 There exist, for any $\lambda>1, a \mathscr{L}_{\infty, \lambda}$-space $X$ containing $\ell^{2}$ isometrically such that $X$ has the Radon-Nikodym property.

This $X$ will occupy our attentions in the next sections. Before that, we need to provide a proof for Theorem 2.

## 4. A Detailed Proof of Theorem 2

Again,
Theorem 4 Let $0<\eta<1$. Suppose that $E_{0}, E_{1}, \ldots$ are finite dimensional Banach spaces and let $j_{0}: E_{0} \rightarrow E_{1}, j_{1}: E_{1} \rightarrow E_{2}, \ldots$ be a sequence of $\eta$ - admissible isometric embeddings.

Then the inductive limit of the sequence $\left(E_{n}, j_{n}\right)$ has the Radon-Nikodym property.
Fix $\delta>0$ and let $E$ be any Banach space. A subspace $N$ of $E$ is $\delta$-well placed in $E$ whenever
$(*)\left\{\begin{array}{l}\text { given a probability space }(\Omega, \Sigma, P) \text { and a } Z \in L_{E}^{1}(P) \\ \text { such that } \int Z d P \in N \text { we have } \\ \int\|Z\| d P \geq\left\|\int Z d P\right\|+\delta \int\|g Z\|_{E / N} d P, \\ \text { where } g: E \rightarrow E / N \text { is the quotient map. }\end{array}\right.$

The first thing we'll do is see what happens in the above set-up if $\int Z d P$ is not necessarily in $N$ but near to $N$. Here's what's so:

$$
(* *) \int\|Z\| d P \geq\left\|\int Z d P\right\|+\delta \int\|g Z\| d P-(2+\delta)\left\|g\left(\int Z d P\right)\right\|
$$

the added 'fudge-factor' $(2+\delta)\left\|g\left(\int Z d P\right)\right\|$ effectively accounting for how far $\int Z d P$ is from $N$.
Let's see why $(* *)$ is so. Regardless of how small $\varepsilon>0$ is we can find $y \in N$ so that

$$
\left\|\int Z d P-y\right\| \leq\left\|g\left(\int Z d P\right)\right\|+\varepsilon
$$

Now look at $\tilde{Z}=Z-\int Z d P+y$. Of course,

$$
\int \tilde{Z} d P=y \in N
$$

and so $(*)$ applies; the result

$$
\begin{aligned}
\int\|\tilde{Z}\| d P & \geq\left\|\int \tilde{Z} d P B i g\right\|+\delta \int\|g \tilde{Z}\| d P \\
& =\|y\|+\delta \int\left\|g Z-g\left(\int Z d P\right)+g(y)\right\| d P \\
& =\|y\|+\delta \int\left\|g Z-g\left(\int Z d P\right)\right\| d P .
\end{aligned}
$$

Turnabout is fair-play so $Z=\tilde{Z}+\int Z d P-y$ and

$$
\int\|Z\| d P \geq \int\|\tilde{Z}\| d P-\left\|\int Z d P-y\right\|
$$

Since $\|y\| \geq\left\|\int Z d P\right\|-\left\|\int Z d P-y\right\|$ and $\int\left\|g Z-g\left(\int Z d P\right)\right\| d P \geq \int\|g Z\| d P-\left\|g\left(\int Z d P\right)\right\|$ we can list some features worthy of special mention

$$
\begin{array}{r}
\int\|Z\| d P \geq \int\|\tilde{Z}\| d P-\left\|\int Z d P-y\right\| \\
\int\|\tilde{Z}\| d P \geq\|y\|+\delta \int\left\|g Z-g\left(\int Z d P\right)\right\| d P \\
\|y\| \geq\left\|\int Z d P\right\|-\left\|\int Z d P-y\right\| \\
\left\|\int Z d P-y\right\| \leq\left\|g\left(\int Z d P\right)\right\|+\epsilon \tag{4}
\end{array}
$$

and

$$
\begin{equation*}
\int\left\|g Z-g\left(\int Z d P\right)\right\| \geq \int\|g Z\| d P-\left\|g\left(\int Z d P\right)\right\| \tag{5}
\end{equation*}
$$

Ready?

$$
\begin{aligned}
\int\|Z\| d P \geq & \int\|\tilde{Z}\| d P-\left\|\int Z d P-y\right\| \text { by (1) } \\
\geq & \|y\|+\delta \int\left\|g Z-g\left(\int Z d P\right)\right\| d P-\left\|\int Z d P-y\right\| \text { by (2) } \\
\geq & \|y\|+\delta \int\left\|g Z-g\left(\int Z d P\right)\right\| d P-\left\|g\left(\int Z d P\right)\right\|-\varepsilon \quad \text { by (4) } \\
\geq & \left\|\int Z d P\right\|-\left\|\int Z d P-y\right\|+\delta \int\left\|g Z-g\left(\int Z d P\right)\right\| d P- \\
& \left\|g\left(\int Z d P\right)\right\|-\varepsilon \text { by (3) } \\
\geq & \left\|\int Z d P\right\|-\left\|\int Z d P-y\right\|+\delta\left(\int\|g Z\| d P-\left\|g\left(\int Z d P\right)\right\|\right)- \\
& \left\|g\left(\int Z d P\right)\right\|-\varepsilon \text { by (5) } \\
= & \left\|\int Z d P\right\|+\delta \int\|g Z\| d P-\left\|\int Z d P-y\right\|- \\
& (1+\delta)\left\|g\left(\int Z d P\right)\right\|-\varepsilon \text { by golly } \\
\geq & \left\|\int Z d P\right\|+\delta \int\|g Z\| d P-\left(\left\|g\left(\int Z d P\right)\right\|+\varepsilon\right)- \\
& (1+\delta)\left\|g\left(\int Z d P\right)\right\|-\varepsilon \text { by }(3) \\
= & \left\|\int Z d P\right\|+\delta \int\|g Z\| d P-(2+\delta)\left\|g\left(\int Z d P\right)\right\|-2 \varepsilon .
\end{aligned}
$$

Letting $\varepsilon \searrow 0$ give us ( $* *$ ). A variation on $(* *)$ is also of use. It involves conditioning.
So suppose $\sum_{0}$ is a sub- $\sigma$-algebra of $\sum$. Let $Z \in L_{E}^{1}$. Then we have, by arguments totally analogous to those that produced $(* *)$, for almost sure,

$$
\mathbb{E}\left(\|Z\| \mid \sum_{0}\right) \geq\left\|\mathbb{E}\left(Z \mid \Sigma_{0}\right)\right\|+\delta \mathbb{E}\left(\|g Z\| \mid \Sigma_{0}\right)-(2+\delta)\left\|g\left(\mathbb{E}\left(Z \mid \Sigma_{0}\right)\right)\right\| .
$$

On integrating we get for any sub- $\sigma$-algebra $\sum_{0}$ of $\sum$ and any $Z \in L_{E}^{1}$ the following

$$
(* * *) \int\|Z\| d P \geq \int\left\|\mathbb{E}\left(Z \mid \Sigma_{0}\right)\right\| d P+\delta \int\|g Z\| d P-(2+\delta) \int\left\|g\left(\mathbb{E}\left(Z \mid \Sigma_{0}\right)\right)\right\| d P
$$

Now we're set for the main technical lemma the Bourgain-Pisier presentation.
Lemma 1 Let $0<\eta<1$ and $\delta=\frac{1-\eta}{1+\eta}$. If $N$ is $\delta$-well placed in $E$ and $j: E \rightarrow E_{1}$ is $\eta$-admissible, then $j(N)$ is $\delta$-well placed in $E_{1}$
$\eta$-admissibility of $j: E \rightarrow E_{1}$ hints that there is a Banach space $B$, a subspace $S$ of $B$, a bounded linear operator $u: B \rightarrow E$ with $\|u\| \leq \eta$ and a $\tilde{u}: B \rightarrow E_{1}$ so that $\left(E_{1}, j, \tilde{u}\right)$ is associated with $(E, u, S, B)$.

Recall that Kislyakov's construct led us to

$$
E_{1}=\left(B \oplus_{1} E\right) /\{(s,-u(s)): s \in S\}
$$

$\pi: B \oplus_{1} E \rightarrow E_{1}$ and $j(e)=\pi(0, e)$ for $e \in E$. To test $j(N)$ we let $Z_{1} \in L_{E_{1}}^{1}$ be such that $\int Z_{1} d P \in$ $j(N)$.

Let $\varepsilon>0$
Find $Z^{\prime} \in L_{B}^{1}$ and $Z^{\prime \prime} \in L_{E}^{1}$ so that for any $w \in \Omega$

$$
Z_{1}(w)=\pi\left(Z^{\prime}(w), Z^{\prime \prime}(w)\right)
$$

and

$$
\left\|Z^{\prime}(w)\right\|+\left\|Z^{\prime \prime}(w)\right\| \leq(1+\varepsilon)\left\|Z_{1}(w)\right\| .
$$

How to locate $Z^{\prime}, Z^{\prime \prime}$ ? Well, keep in mind that we're dealing with the projective tensor norm so

$$
L^{1}(P) \hat{\otimes}\left(B \oplus_{1} E\right)=L_{B \oplus_{1} E}^{1}(P)
$$

and

$$
L^{1}(P) \hat{\otimes} E_{1}=L_{E_{1}}^{1}(P)
$$

Also, $\pi: B \oplus_{1} E \rightarrow E_{1}$ is a quotient operator, an isometric quotient operator; it follows that $\pi$ induces such an operator from $L_{B \oplus_{1} E}^{1}(P)$ onto $L_{E_{1}}^{1}(P)$.

If $Z$ were simple, then the nature of this induced quotient map makes it simple to see how $Z^{\prime} \in L_{B}^{1}(P)$ and $Z^{\prime \prime} \in L_{E}^{1}(P)$ are chosen. Indeed, if $Z(w)$ is identically $z$ for $w \in A \in \Sigma$, then $z$ must be $\pi(b, e)$ for some $b \in B$ and $e \in E$ with $\|b\|+\|e\|<(1+\epsilon)\|z\|$; let $Z^{\prime}$ be constantly $b$ on $A$ and $Z^{\prime \prime}$ be constantly $e$ on $A$. For general $Z \in L_{E_{1}}^{1}(P)$ we appeal to Pettis's Measurability Theorem, a friend indeed, when there's a need.

Pettis's Measurability Theorem tell us that $Z$ can be represented in the form $Z=\sum_{n} z_{n} \chi_{A n}$ when the series converges absolutely in $E_{1}, P$-almost surely and $\sum\left\|z_{n}\right\| P\left(A_{n}\right)$ is as near to $\int\|Z\| d P$ as one would like. Now backtracking through $\pi$ to $b_{n} \in B, e_{n} \in E$ with $\pi\left(b_{n}, e_{n}\right)=z_{n}$ and $\left\|b_{n}\right\|+\left\|e_{n}\right\|<(1+\epsilon)\left\|z_{n}\right\|$ is easy business indeed. The absolute convergence of $\sum_{n} z_{n} \chi_{A n}(w)$ for $w \in \Omega$ soon leads to that of both $\sum_{n} b_{n} \chi_{A n}(w)$ and $\sum_{n} e_{n} \chi_{A n}(w)$ and with it to the definitions of $Z^{\prime} \in L_{B}^{1}(P)$ and $Z^{\prime \prime} \in L_{E}^{1}(P)$ such that $Z=\pi\left(Z^{\prime}, Z^{\prime \prime}\right)$.

Okay, with $Z_{1}, Z^{\prime}, Z^{\prime \prime}$ in hand, knowing that $\int Z_{1} d P \in j(N)$ there must be an $n \in N$ so that $j(n)=$ $\int Z_{1} d P \in j(N) . N$ is well placed in $E$ so $\pi(0, n)=j(n)$. But $\int Z_{1} d P=\pi\left(\int Z^{\prime} d P, \int Z^{\prime \prime} d P\right)$ so $\pi\left(\int Z^{\prime} d P, \int Z^{\prime \prime} d P\right)=\pi(0, n)=0$ in $E_{1}$.

So there must be an $s \in S$ so that

$$
\int Z^{\prime} d P=s, \int Z^{\prime \prime} d P-n=-u(s) ;
$$

ah ha: $Z^{\prime \prime}+u s \in E$ satisfies

$$
\int\left(Z^{\prime \prime}+u(s)\right) d P=\int Z^{\prime \prime} d P+u(s)=n \in N
$$

But $N$ is $\delta$-well placed in $E$ so

$$
\int\left\|Z^{\prime \prime}+u s\right\| d P \geq\left\|\int\left(Z^{\prime \prime}+u s\right) d P\right\|+\delta\left\|\int g\left(Z^{\prime \prime}+u s\right)\right\| d P=\|n\|+\delta \int\left\|g\left(Z^{\prime \prime}+u s\right)\right\| d P .
$$

Since

$$
\|s\|=\left\|\int Z^{\prime} d P\right\| \leq \int\left\|Z^{\prime}\right\| d P
$$

we must have

$$
\begin{aligned}
\int\left\|Z^{\prime \prime}\right\| d P & \geq \int\left\|Z^{\prime \prime}+u s\right\| d P-\|u s\| \\
& \geq \int\left\|Z^{\prime \prime}+u s\right\| d P-\eta\|s\| \\
& \geq \int\left\|g Z^{\prime \prime}\right\| d P-\eta \int\left\|Z^{\prime}\right\| d P
\end{aligned}
$$

To summarize,

$$
\begin{aligned}
\int\left\|Z^{\prime \prime}\right\| d P & \geq \int\left\|Z^{\prime \prime}+u s\right\| d P-\eta \int\left\|Z^{\prime}\right\| d P \\
& \geq\|n\|+\delta \int\left\|g\left(Z^{\prime}+u s\right)\right\| d P-\eta \int\left\|Z^{\prime}\right\| d P \\
& \geq\|n\|+\delta\left(\int\left\|g Z^{\prime \prime}\right\| d P-\eta \int\left\|Z^{\prime}\right\| d P\right)-\eta \int\left\|Z^{\prime}\right\| d P \\
& \geq\|n\|+\delta \int\left\|g\left(Z^{\prime \prime}\right)\right\| d P-(\eta+\delta \eta) \int\left\|Z^{\prime}\right\| d P
\end{aligned}
$$

Our choices of $Z^{\prime}$ and $Z^{\prime \prime}$ leave us with

$$
\begin{aligned}
(1+\epsilon)^{-1} \int\left\|Z_{1}\right\| d P & \geq \int\left\|Z^{\prime \prime}\right\| d P+\int\left\|Z^{\prime}\right\| d P \\
& \geq\|n\|+\delta \int\left\|g Z^{\prime \prime}\right\| d P-(\eta+\delta \eta) \int\left\|Z^{\prime}\right\| d P+\int\left\|Z^{\prime}\right\| d P \\
& =\|n\|+\delta \int\left\|g Z^{\prime \prime}\right\| d P+(1-\eta-\delta \eta) \int\left\|Z^{\prime}\right\| d P .
\end{aligned}
$$

But $\delta=\frac{1-\eta}{1+\eta}$ and $\|n\|=\|j n\|=\left\|\int Z_{1} d P\right\|$ so

$$
\frac{1}{1+\epsilon} \int\left\|Z_{1}\right\| d P \geq\left\|\int Z_{1} d P\right\|+\delta\left(\int\left\|Z^{\prime}\right\| d P+\int\left\|g Z^{\prime \prime}\right\| d P\right)
$$

If we notice though that $g_{1}: E_{1} \rightarrow E_{1} / j(N)$ is the natural quotient, then

$$
\left\|g_{1} Z_{1}\right\| \leq\left\|Z^{\prime}\right\|+\left\|g Z^{\prime \prime}\right\|
$$

So, in fact,

$$
\frac{1}{1+\epsilon} \int\left\|Z_{1}\right\| d P \geq\left\|\int Z_{1} d P\right\|+\delta \int\left\|g_{1} Z_{1}\right\| d P
$$

If we now let $\epsilon \searrow 0$, then

$$
\int\left\|Z_{1}\right\| d P \geq\left\|\int Z_{1} d P\right\|+\delta \int\left\|g_{1} Z_{1}\right\| d P
$$

results and with it we have $j(N)$ is $\delta$-well placed in $E_{1}$.
NOW we're ready to prove Theorem 2.
We may as well assume the $E_{m}$ 's are ascending with $\cup_{m} E_{m}$ dense in $X$. We'll let $\left(M_{n}\right)_{n \geq 0}$ be an $X$-valued $L^{1}(P)$-bounded martingale adapted to the ascending sequence $\left(\sum_{n}\right)_{n \geq 0}$ of sub- $\sigma$-algebras of $\sum$ and we'll show that $\left(M_{n}\right)$ is almost surely convergent. Each $E_{m}$ is $\delta$-well placed in $X$.

$$
\text { Let } \quad g_{m}: X \rightarrow X / E_{m}
$$

be the natural quotient map. The key to this proof is to show that

$$
\lim _{m \rightarrow \infty} \lim _{n \rightarrow \infty} \int\left\|g_{m}\left(M_{n}\right)\right\|_{X / E_{m}} d P=0
$$

Indeed, Doob's Maximal Inequality tells us that for any $\varepsilon>0$,

$$
\varlimsup \int_{\left[\sup _{n}\left\|M_{n}\right\|>\varepsilon\right]}\left(\left\|M_{n}\right\|-\varepsilon\right) d P \geq 0
$$

Hence,

$$
\varepsilon P\left[\sup _{n}\left\|M_{n}\right\|>\varepsilon\right] \leq \sup _{n} \int\left\|M_{n}\right\| d P
$$

ensuring that $\left(M_{n}\right)_{n \geq 0}$ is almost surely bounded and

$$
\sup _{n}\left\|g_{m}\left(M_{n}\right)\right\| \searrow 0
$$

almost surely. It follows that for almost all $w \in \Omega$ the set $\left\{M_{n}(w): n \geq 0\right\}$ is relatively norm compact subject of $X--$ keep in mind, the $E_{n}$ 's are finite dimensional. $X$ is separable and so there is a countable weak*-dense subset $D \subseteq X^{*}$. Because $\left(x^{*} M_{n}\right)_{n \geq 0}$ is a martingale for each $x^{*} \in D$, a simple comparison of topologies soon reveals that $\left(M_{n}\right)_{n \geq 0}$ is almost surely pointwise convergent in the norm topology of $X$. So the issue of establishing that

$$
\lim _{m \rightarrow \infty} \lim _{n \rightarrow \infty} \int\left\|g_{m}\left(M_{n}\right)\right\|_{X / E_{m}} d P=0
$$

is paramount to our cause.
Now, the $E_{m}$ 's are getting bigger so the sequence $\left(\left\|g_{m}\left(M_{n}\right)\right\|\right)$ is descending in m . Also, for each $m,\left(\left\|g_{m}\left(M_{n}\right)\right\|\right)_{n \geq 0}$ is a submartingale and so $\left(\int\left\|g_{m}\left(M_{n}\right)\right\| d P\right)_{n}$ is ascending. It follows that each of the hoped-for limits involved in

$$
\lim _{m \rightarrow \infty} \lim _{n \rightarrow \infty} \int\left\|g_{m}\left(M_{n}\right)\right\|_{X / E_{m}} d P
$$

exists and is a monotone limit.
Notice that for any $Z \in L_{X}^{1}(P)$ that

$$
\lim _{m \rightarrow \infty} \int\left\|g_{m}(Z)\right\|_{X / E_{m}} d P=0
$$

Why is this so? Well, a moment's reflection reveals that if $x \in \cup_{m} E_{m}$ then $x \in E_{m_{0}}$ for some $m_{0}$, and so for any $m \geq m_{0}, g_{m}$ annihilates $x$. It follows that for any $\cup_{m} E_{m}$-valued simple random variable $Z$, eventually $\left\|g_{m}(Z(w))\right\|=0$ for all $w \in \Omega$. Since this is so,

$$
\lim _{m} \int\left\|g_{m}(Z)\right\|_{X / E_{m}} d P=0
$$

Bootstrapping to $X$-valued, $\Sigma$-simple random variables $Z$ is easy and, from there, to general $Z \in$ $L_{X}^{1}(P)$ is simple.

Okay, for $k \leq n, \mathbb{E}\left(M_{n} \mid \sum_{k}\right)=M_{k}$ almost all the time; so using the observation $(* * *)$, regarding conditioning, that follows our Main Lemma, we see that if $k \leq n$, then for any $m$

$$
\int\left\|M_{n}\right\| d P \geq \int\left\|M_{k}\right\| d P+\delta \int\left\|g_{m}\left(M_{n}\right)\right\| d P-(2+\delta) \int\left\|g_{m}\left(M_{k}\right)\right\| d P
$$

Let $n \rightarrow \infty$ and get

$$
\lim _{n} \int\left\|M_{n}\right\| d P \geq \int\left\|\left(M_{k}\right)\right\| d P+\delta \lim _{m}\left\|g_{m}\left(M_{n}\right)\right\| d P-(2+\delta) \int\left\|g_{m}\left(M_{k}\right)\right\| d P
$$

Now let $m \rightarrow \infty$ and get

$$
\begin{aligned}
\lim _{n} \int\left\|M_{n}\right\| d P \geq & \int\left\|\left(M_{k}\right)\right\| d P+\delta \lim _{m} \lim _{n} \int\left\|g_{m}\left(M_{n}\right)\right\| d P \\
& -(2+\delta) \lim _{m} \int\left\|g_{m}\left(M_{k}\right)\right\| d P \\
= & \int\left\|\left(M_{k}\right)\right\| d P+\delta \lim _{m} \lim _{n} \int\left\|g_{m}\left(M_{n}\right)\right\| d P
\end{aligned}
$$

Now let $k \rightarrow \infty$; the result is

$$
\lim _{n} \int\left\|M_{n}\right\| d P \geq \lim _{k} \int\left\|\left(M_{k}\right)\right\| d P+\delta \lim _{m} \lim _{n} \int\left\|g_{m}\left(M_{n}\right)\right\| d P
$$

It follows that

$$
0 \geq \delta \lim _{m} \lim _{n} \int\left\|g_{m}\left(M_{n}\right)\right\| d P
$$

and with this, Theorem 2 is proved.

## 5. The Bourgain-Pisier $\mathscr{L}_{\infty}$-spaces

Theorem 5 For each $\lambda>1$ there is a $\mathscr{L}_{\infty, \lambda}$-space $X$ with the Radon-Nikodym property such that $X \hat{\otimes} X$ contains an isomorphic copy of $c_{0}$.

Proof. Start with $E=\ell^{2}$ and let $X=\mathscr{L}_{\lambda}[E]$. Corollary 1 tells us that $X$ has the Radon-Nikodym property.

Of course, $X$ also contains a copy of $\ell^{2}$ and, this in mind, we let $\left(e_{n}\right)$ be the unit coordinate vector basis of $\ell^{2}$, sitting, as it does, inside of $X$.

Since $X$ is separable, there is a isometric embedding $J$ of $X$ into $C[0,1] ; J$ carries $\ell^{2}$ into $C[0,1]$, isometrically, as well. Take $u \in \ell^{2} \otimes \ell^{2}$ and view $u$ as a finite rank bounded linear operator from $\ell^{2}$ to $\ell^{2}$. $J u J^{*}: C[0,1]^{*} \rightarrow C[0,1]$ corresponds to the member $(J \otimes J)(u) \in C[0,1] \otimes C[0,1]$.
$C[0,1]^{*}$ is an $L^{1}$-space and the weak*-weak continuous linear operator $J u J^{*}$ plainly factors though $\ell^{2}$, so Grothendieck's inequality assures us that $J u J^{*}$ is absolutely summing with

$$
\pi_{1}\left(J u J^{*}\right) \leq K_{G}\left\|J u J^{*}\right\| \leq K_{G}\|u\| .
$$

As with any absolutely summing operator into $C[0,1], J u J^{*}$ is integral with

$$
i\left(J u J^{*}\right)=\pi_{1}\left(J u J^{*}\right) .
$$

A weak*-weak continuous finite rank operator like $J u J^{*}$ is, defines a member-in-good-standing of $C[0,1] \hat{\otimes} C[0,1]$, with the projective norm of said member the same as the nuclear norm of the associated operator $J u J^{*}$ which, by all that's approximable, is just the integral norm $i\left(J u J^{*}\right)$. So, if $u=\sum_{i \leq n} a_{i} e_{i} \otimes$ $e_{i}$, then

$$
\begin{aligned}
\|u\|_{C[0,1] \hat{\otimes} C[0,1]} & =i\left(J u J^{*}\right)=\pi_{1}\left(J u J^{*}\right) \\
& \leq K_{G}\|u\|=K_{G} \sup _{i \leq n}\left|a_{i}\right| .
\end{aligned}
$$

By the same token

$$
\begin{aligned}
\|u\|_{C[0,1] \hat{\otimes} C[0,1]} & \geq\|u\|_{C[0,1] \ddot{\otimes} C[0,1]} \\
& =\|u\|_{\ell^{2} \ddot{\otimes} \ell^{2}} \\
& =\sup _{i \leq n}\left|a_{i}\right| .
\end{aligned}
$$

All's well and $\left(e_{n} \otimes e_{n}\right)$ spans an isomorphic copy of $c_{0}$ in $C[0,1] \hat{\otimes} C[0,1]$. But what of $X \hat{\otimes} X$ ? Well, here $X$ 's $\mathscr{L}_{\infty}$-nature saves the bacon.

It is one of the most elegant characteristics of $\mathscr{L}_{\infty}$-spaces (due to Lindenstrauss)that $X$ is a $\mathscr{L}_{\infty}$-space precisely when $X^{* *}$ is injective. It follows from this that if $X$ is a $\mathscr{L}_{\infty}$-space that's a subspace of $Y$, then $X \hat{\otimes} Z$ is (isomorphic to) a subspace of $Y \hat{\otimes} Z$.

Schematically, this goes as follows:
$X \hat{\otimes} Z$ is always a subspace of $X^{* *} \hat{\otimes} Z^{* *}$; if $X^{* *}$ is injective, then $X^{* *}$ is a complemented subspace of $Y^{* *}$ and so $X^{* *} \hat{\otimes} Z^{* *}$ is a complemented subspace of $Y^{* *} \hat{\otimes} Z^{* *}$. Checking carefully we see (supposing that $X^{* *}$ is $\Lambda$-injective) that if $u \in X \otimes Z$, then

$$
\|u\|_{Y \hat{\otimes} Z} \leq\|u\|_{X \hat{\otimes} Z}=\|u\|_{X^{* *} \hat{\otimes} Z^{* *}} \leq \Lambda\|u\|_{Y^{* *} \hat{\otimes} Z^{* *}}=\Lambda\|u\|_{Y \hat{\otimes} Z}
$$

where the " $\Lambda$ " factor comes about because $X^{* *}$ is complemented in $Y^{* *}$ by a projection of norm $\leq \Lambda$ making $X^{* *} \hat{\otimes} Z^{* *}$ a complemented subspace of $Y^{* *} \hat{\otimes} Z^{* *}$ via a projection of norm no more than $\Lambda$.

This allows us to compute $\left\|\sum_{i \leq n} e_{i} \otimes e_{i}\right\|_{X \hat{\otimes} X}$ : for any $n$,

$$
\begin{aligned}
\sup _{i \leq n}\left|a_{i}\right| & \leq\left\|\sum_{i \leq n} a_{i} e_{i} \otimes e_{i}\right\|_{C[0,1] \hat{\otimes} C[0,1]} \\
& \leq\left\|\sum_{i \leq n} a_{i} e_{i} \otimes e_{i}\right\|_{X \hat{\otimes} X} \\
& \leq \Lambda^{2}\left\|\sum_{i \leq n} a_{i} e_{i} \otimes e_{i}\right\|_{C[0,1] \hat{\otimes} C[0,1]} \\
& \leq \Lambda^{2} K_{G} s u p_{i \leq n}\left|a_{i}\right|,
\end{aligned}
$$

and $\left(e_{n} \otimes e_{n}\right)$ still spans a $c_{0}$.

## 6. Q. Bu (And Friends) Look On The Sunny Side

The examples of Bourgain and Pisier plainly set boundaries on the possible implication "if $X$ and $Y$ are Banach spaces with the Radon-Nikodym property, then their projective tensor product $X \hat{\otimes} Y$ has the property, too". Naturally, before their examples saw the light of day many examples existed where the implication held.

The most general case seemed to be roughly that if $X$ and $Y$ were dual spaces with the Radon-Nikodym property and one had the approximation property, then their projective tensor product also enjoyed the Radon-Nikodym property.

In 2000, Qingying Bu [6] found a characterization of the sequences that lie in $\ell^{p} \hat{\otimes} X($ if $1<p<\infty)$ and from this it followed that if $1 \leq p<\infty$ and $X$ has the Radon-Nikodym property, then $\ell^{p} \hat{\otimes} X$ has the property as well.

One advantage of knowing (quantitatively) which sequences were in $\ell^{p} \hat{\otimes} X$ was found in the fact that using this information, Bu was able to show that the natural inclusion

$$
\ell^{p} \hat{\otimes} X \hookrightarrow \ell_{X}^{p}
$$

is a semi-embedding, that, is an injective linear operator such that the image of the closed unit ball $B_{\ell^{p} \hat{\otimes} X}$ is closed in $\ell_{X}^{p}$. Then a call to Bourgain and Rosenthal [2] was made and the stability in question easily established using the elegant feature of the Radon-Nikodym property uncovered by them that if $X$ is a separable Banach space that admits of a semi-embedding into a Banach space with the Radon-Nikodym property, then $X$ has the property, too.

Soon Bu extended this result to $L^{p}(\mu) \hat{\otimes} X$ and with Paddy Dowling expanded the applicability of his idea to $U \hat{\otimes} X$, where $U$ has an unconditional basis; moreover, Bu and Dowling established a variety of other important isomorphic invariants (including the non-containment of a copy of $c_{0}$ ) that pass from $U$ and $X$ to $U \hat{\otimes} X-$ - where $U$ is supposed to have an unconditional basis. The results of Bu and Dowling were soon subsumed by using the notion of a Schauder decomposition.

Let $X$ be a Banach space and $\left(X_{n}\right)_{n \geq 1}$ be a sequence of closed linear subspaces of $X$. We say $\left(X_{n}\right)_{n \geq 1}$ is a Schauder decomposition of $X$ if for any $x \in X$ there is a unique sequence $\left(x_{n}\right)$ such that $x_{n} \in X_{n}$ for each $n$ and $x=\sum_{n} x_{n}=\lim _{n \rightarrow \infty} \sum_{k=1}^{n} x_{k}$.

Should $\left(X_{n}\right)_{n \geq 1}$ be a Schauder decomposition of $X$, then for each $m \geq 1$, the map $P_{m}: X \rightarrow X$ that takes $x=\sum x_{n} \quad\left(x_{n} \in X_{n}\right)$ to the unique $x_{m} \in X_{m}$ that is $X_{m}$ 's contribution to $\sum_{n} x_{n}=x$ is a bounded linear projection with range $X_{m}$. If $\left(X_{n}\right)_{n \geq 1}$ is a Schauder decomposition of $X$, then $R_{m}: X \rightarrow$ $X$ is the operator $R_{m}(x)=x-\sum_{n=1}^{m} P_{n} x$.

If $\left(X_{n}\right)_{n \geq 1}$ is a Schauder decomposition of $X$, then we say that $\left(X_{n}\right)$ is boundedly complete if whenever $\left(x_{n}\right)$ is a sequence with $x_{n} \in X_{n}$ for each $n$ and $\sup _{n}\left\|\sum_{n=1}^{n} x_{n}\right\|<\infty$, we have $\lim _{n \rightarrow \infty} \sum_{n=1}^{n} x_{n}$ exists; $\left(X_{n}\right)_{n \geq 1}$ is shrinking provided that given $x^{*} \in X^{*}$ we have

$$
\lim _{n \rightarrow \infty} \sup \left\{\left|x^{*}(x)\right|: x=R_{n} x,\|x\| \leq 1\right\}=0
$$

In a completely analogous manner to what happens with Schauder bases (1-dimensional Schauder decompositions, if you please) we have the following satisfying results.

Theorem 6 (B.L. Sanders) Let $\left(X_{n}\right)_{n \geq 1}$ be a Schauder decomposition of $X .\left(X_{n}\right)_{n \geq 1}$ is shrinking if and only if $\left(P_{n}(X)^{*}\right)_{n \geq 1}$ is a Schauder decomposition of $X^{*}$.

Working in considerably greater generality, N.J. Kalton [18] put the topping on Sanders' Theorem with the following.

Theorem 7 (Kalton) The Schauder decomposition $\left(X_{n}\right)_{n \geq 1}$, of $X$ is shrinking if and only if the decomposition $\left(P_{n}(X)^{*}\right)_{n \geq 1}=\left(X^{*}\right)_{n \geq 1}$ is a boundedly complete decomposition of $X^{*}$.

Naturally we will often ask more of the components $X_{n}$ of a Schauder decomposition; so if each $X_{n}$ is finite dimensional then we call the decomposition a finite dimensional decomposition (or $F D D$, for short). Here we see clear and present evidence of added hypotheses giving more information, structural information, about the spaces under view. Suppose $\left(X_{n}\right)_{n \geq 1}$ is a boundedly complete $F D D$ for $X$. If $H=$ $\left\{x^{*} \in X^{*}: \lim _{n \rightarrow \infty}\left\|x^{*}-\sum_{k=1}^{n} P_{k}^{*} \lambda_{k}^{*}\right\|=0\right\}$, then $X$ is isomorphic to $H^{*}$; what's more $\left(P_{n}^{*}(H)\right)_{n \geq 1}$ is shrinking $F D D$ for $H$.

Here's a reworking of an old favorite (of N. Dunford and A.P. Morse [14]) that bears repeating.
Theorem 8 Let $X$ be a Banach space having a boundedly complete Schauder decomposition $\left(X_{n}\right)_{n \geq 1}$. Suppose each $X_{n}$ has the Radon-Nikodym property. Then $X$ has the Radon-Nikodym property, too.

Proof. We follows the excellent lead of Dunford and Morse by renorming $X$, if necessary, to make sure our ducks are lined up; we want to make sure that our decomposition is 'monotone', that is, that

$$
\left\|\sum_{i=1}^{n} x_{i}\right\| \leq\left\|\sum_{i=1}^{n+1} x_{i}\right\|
$$

whenever $x_{i} \in X_{i}, i \in \mathbb{N}$. Of course, this can be done by renorming $X$, if need be, replacing the original norm by

$$
\mid\left\|\sum_{n} x_{n}\right\|\left\|=\sup _{k}\right\| \sum_{i=1}^{k} x_{i} \|
$$

for $x_{i} \in X_{i}, \sum_{n} x_{n} \in X . \mid\|\cdot\| \|$ is equivalent to $\|\cdot\|$ and has the desired monotonicity.
So we can, and do, assume our Schauder decomposition of $X$ is boundedly complete and monotone. Now the proof follows a natural course. Let $(\Omega, \Sigma, P)$ be a probability space and $F: \Sigma \rightarrow X$ be a $P$ -continuous vector measure having finite variation $|F|$. For each $n \in \mathbb{N}$, let $F_{n}: \Sigma \rightarrow X_{n}$ be $P_{n} F$; it's
plain that each $F_{n}$ is a P-continuous $X_{n}$-valued vector measure of finite variation and so for each $n$ we can find an $f_{n} \in L_{X_{n}}^{1}(P)$ such that for any $E \in \Sigma$

$$
F_{n}(E)=\int_{E} f_{n} d P
$$

For each $n \in \mathbb{N}$ we can define $\tilde{f}_{n} \in L_{X_{n}}^{1}(P)$ by

$$
\tilde{f}_{n}=\sum_{m=1}^{n} f_{m}
$$

Letting $\tilde{F}_{n}: \Sigma \rightarrow X$ be defined by

$$
\tilde{F}_{n}(E)=\sum_{m=1}^{n} F_{m}(E)
$$

we soon see that for any $E \in \Sigma$

$$
\left\|\tilde{F}_{n}(E)\right\|=\left\|\sum_{m=1}^{n} F_{m}(E)\right\| \leq\left\|\sum_{n} F_{n}(E)\right\|=\|F(E)\| ;
$$

from this it follows that the variation $\left|\tilde{F}_{n}\right|$ of $\tilde{F}_{n}$ satisfies

$$
\left|\tilde{F}_{n}\right|(E) \leq|F|(E)
$$

regardless of $E \in \Sigma$. Naturally,

$$
\tilde{F}_{n}(E)=\int_{E} \tilde{f}_{n} d P
$$

and so

$$
\int_{E}\left\|\sum_{m=1}^{n} f_{m}\right\| d P=\int_{E}\left\|\tilde{f}_{n}\right\| d P=\left|\tilde{F}_{n}\right|(E) \leq|F|(E) \leq|F|(\Omega)<\infty .
$$

But regardless of $w \in \Omega$ and $n \in \mathbb{N}$, we have

$$
\left\|\sum_{m=1}^{n} f_{m}(w)\right\| \leq\left\|\sum_{m=1}^{n+1} f_{m}(w)\right\|
$$

so the Monotone Convergence Theorem steps in to conclude that for each $E \in \Sigma$

$$
\int_{E} \sup _{n}\left\|\sum_{m=1}^{n} f_{m}\right\| d P=\int_{E} \lim _{n}\left\|\sum_{m=1}^{n} f_{m}\right\| d P=\lim _{n} \int_{E}\left\|\sum_{m=1}^{n} f_{m}\right\| d P \leq|F|(\Omega)<\infty
$$

It follows that for $P$-almost all $w \in \Omega, \sup _{n}\left\|\sum_{m=1}^{n} f_{m}(w)\right\|<\infty$ so by the boundedly complete nature of the decomposition $\left(X_{n}\right)_{n \geq 1}$, the series $\Sigma_{n} f_{n}(w)$ converges in $X$ (at least $P$-almost everywhere).

The function $\tilde{f}: \Omega \rightarrow X$ defined by

$$
\tilde{f}(w)= \begin{cases}\sum_{n} f_{n}(w) & , \text { if } \sup _{n}\left\|\sum_{m=1}^{n} f_{m}(w)\right\|<\infty \\ 0 & , \text { otherwise }\end{cases}
$$

is $P$-measurable and

$$
\int\|\tilde{f}\| d P=\int\left\|\sum_{n} f_{n}\right\| d P \leq|F|(\Omega)<\infty
$$

and so $\tilde{f} \in L_{X}^{1}(P)$. Further, it's plain to see that

$$
F(E)=\int_{E} \tilde{f} d P
$$

Now suppose $X$ has a boundedly complete finite dimensional decomposition and let $P_{n}: X \rightarrow X$ be the bounded linear projection of $X$ onto $X_{n}$. Then $P_{n} \otimes i d_{Y}: X \hat{\otimes} Y \rightarrow X \hat{\otimes} Y$ is a bounded linear projection with $\left\|P_{n} \otimes i d_{Y}\right\|=\left\|P_{n}\right\|$; it is an easy computation to deduce that $\left(\left(P_{n} \otimes i d_{Y}\right)(X \hat{\otimes} Y)\right)_{n}$ forms a Schauder decomposition of $X \hat{\otimes} Y$ More is so and pertinent to this discussion. In fact, we have the following.

Theorem 9 (Eve Oja) $\left(\left(P_{n} \otimes i d_{Y}\right)(X \hat{\otimes} Y)\right)_{n}$ is a boundedly complete Schauder decomposition of $X \hat{\otimes} Y$ whenever $\left(P_{n}(X)\right)_{n}$ is a boundedly complete finite dimensional decomposition of $X$.

If one will keep faith with the discussion earlier (about stability of the Radon-Nikodym property when one space has an unconditional basis), then the following is a consequence of that and Oja's Theorem.

Corollary 2 If $X$ is a Banach space with a boundedly complete finite dimensional decomposition and $Y$ has the Radon-Nikodym property, then $X \hat{\otimes} Y$ has the Radon-Nikodym property, too.

We rush to take note (as done in [9])that many spaces arising in non-commutative analysis have boundedly complete finite dimensional decompositions without even being subspaces of spaces with unconditional bases.

The last topic we discuss here differs from the earlier ones in that there is no approximation assumptions inherent to the subject matter. The objective is to discuss what happens when $X$ is a Banach lattice and $Y$ is a Banach space, each enjoying the Radon-Nikodym property. The end product: $X \hat{\otimes} Y$ has the RadonNikodym property, too. The analysis is (for the most part) the work of Qingying Bu and Pei-Kee Lin[BL] and so we give a sketch of their main steps with added details when we vary the treatment.

To start we recall some basic features of the Banach space theory of Banach lattices.
Banach lattices enjoying the Radon-Nikodym property are very special animals indeed. Though we do not use the results we feel obligated to mention that Bourgain and Talagrand showed [3] that a Banach lattices with the Krein-Milman property have the Radon-Nikodym property and, in a truly amazing piece of mathematics, Talagrand [27] showed that separable Banach lattices with the Radon-Nikodym property are duals (of Banach lattices even)!

Generally, a Banach lattice with the Radon-Nikodym property contains no isomorph of $c_{0}$ and so, with due thanks to Meyer-Nieberg, must be Dedekind $\sigma$-complete. An appeal to another old gem (this due to Lozanovskii and Mekler) reveals that such Banach lattices have $\sigma$-order continuous norms. In sum, a Banach lattice with the Radon-Nikodym property is Dedekind complete and has an order continuous norm. Such lattices are weakly sequentially complete, can be decomposed into unconditional (direct) sums of closed 'bands' with weak order units (that're positive elements in the lattice) and, so, the analysis of these Banach lattice can often be reduced to the study of these 'bands' - themselves order continuous Banach lattices with weak order units that enjoy the fruits of the Monotone Convergence Theorem and are norm one complemented in their second dual. All this is given careful exposition in [24] and in [M-N BL], as is what we say next.

Once it's known that a Banach lattice has an order continuous norm and weak order unit, Kakutani's famous representation theory of Banach lattices is available. The result: there is a probability space $(\Omega, \Sigma, P)$ such that the given Banach lattice $X$ can be viewed as a Banach function space (aka, a Köthe function space) of measurable real-valued functions defined on $\Omega$ with

$$
L^{\infty}(\mu) \subseteq X \subseteq L^{1}(\mu)
$$

moreover, each inclusion is continuous and the duality of $X$ with its dual $X^{*}$ is given by integration. To put things in lattice-theoretic context, we denote by $X^{\prime}$ the Köthe dual of $X$, that is,

$$
X^{\prime}=\left\{g \in L^{0}(\mu): \int|f g| d \mu<\infty \text { for each } f \in X\right\}
$$

where $L^{0}(\mu)$ denotes the linear space of measurable functions.
Under our working hypotheses (that $X$ be a Banach lattice with the Radon-Nikodym property and with a weak order unit), it is well-know that $X^{\prime}=X^{*}$. Keep in mind that $X^{\prime \prime}$ also makes sense but $X^{\prime \prime}$ need not be $X^{* *}$ !

For a given Banach space $Y$ we denote by $X(Y)$ the linear space of all strongly $\mu$-measurable $Y$-valued functions on $\Omega$ such that $\|f(\cdot)\|_{Y} \in X$; equip $X(Y)$ with the norm.

$$
\|f\|_{X(Y)}=\| \| f(\cdot)\left\|_{Y}\right\|_{X}
$$

with the usual provisos and conventions in place, $X(Y)$ is a Banach space.
Also important to our cause is the space

$$
X_{\text {weak }}{ }^{*}\left(Y^{*}\right)
$$

of all strongly $\mu$-measurable $g: \Omega \rightarrow Y^{*}$ such that $g(\cdot)(y) \in X^{*}$ for each $y \in Y$; we norm $X_{\text {weak }}^{*}\left(Y^{*}\right)$ by

$$
\|g\|_{X_{w e a k^{*}}^{*}\left(Y^{*}\right)}=\sup _{y \in B_{Y}}\|g(\cdot)(y)\|_{X^{*}}
$$

One last definition. $X\langle Y\rangle$ a strongly $\mu$-measurable function $f: \Omega \rightarrow Y$ belongs to $X\langle Y\rangle$ if for each $g \in X_{\text {weak* }}^{*}\left(Y^{*}\right), g(\cdot)(f(\cdot)) \in L^{1}(\mu)$ and equip $X\langle Y\rangle$ with the norm:

$$
\|f\|_{X\langle Y\rangle}=\sup \left\{\left\|g(\cdot)(f())_{L^{1}(\mu)}\right\|: g \in B_{X_{\text {weak*}}^{*}\left(Y^{*}\right)}\right\}
$$

$X\langle Y\rangle$, with this norm, is a Banach space.
A few words about the work of Bu and Lin. Here's a fact of general interest.
Lemma 2 (Bu/Lin) Let $f: \Omega \rightarrow Y$ be strongly $\mu$-measurable and $\varepsilon>0$
Then there is a strongly $\mu$-measurable $g_{\varepsilon}: \Omega \rightarrow Y^{*}$ such that $g_{\varepsilon}(w) \in B_{Y^{*}}$ for $\mu$-almost all $w \in \Omega$ and satisfies

$$
\|f(w)\| \leq\left|g_{\varepsilon}(w)(f(w))\right|+\varepsilon
$$

for $\mu$ almost all $w \in \Omega$.
The proof is a nifty application of Pettis's Measurability Theorem.
Next, $X\langle Y\rangle$ and $X^{\prime \prime}(Y)$ are related.
Lemma 3 (Bu/Lin) $X\langle Y\rangle \subseteq X^{\prime \prime}(Y)$ with $\|f\|_{X^{\prime \prime}(Y)} \leq\|f\|_{X\langle Y\rangle}$ whenever $f \in X\langle Y\rangle$. What's more, if $f_{n} \in B_{X\langle Y\rangle}$ and $f \in X^{\prime \prime}(Y)$ with $\lim _{n}\left\|f-f_{n}\right\|_{X^{\prime \prime}(Y)}=0$, then $f \in B_{X\langle Y\rangle}$.

Again, Pettis's Measurability Theorem plays a key role in the proof. One particularity relevant interpretation is worthy of mention: Lemma 3 says that the inclusion of $X\langle Y\rangle$ into $X(Y)\left(\subseteq X^{\prime \prime}(Y)\right)$ is a semi-embedding, surely music to the ears of 'RNP fans'.

Key to the $\mathrm{Bu} / \mathrm{Lin}$ paper is their representation of $X \hat{\otimes} Y$, when $X$ is a Banach lattice having the RadonNikodym property and a weak order unit and $Y$ is separable Banach space. Of course, we follow their lead and view $X$ as a Köthe space with $X^{*}=X^{\prime}, X^{\prime \prime}=X$ and $X$ norm one complemented in $X^{* *}$. All this in hand, Bu and Lin show $X \hat{\otimes} Y$ is isometrically isomorphic to $X\langle Y\rangle$.

This result is a bit more general than that contained in Bu and Lin [10] and we'll provide a proof that follows their lead with small detours taken to use $Y$ 's separability fully.

Define $\psi: X \hat{\otimes} Y \rightarrow X\langle Y\rangle$ by $\psi(z)=\sum_{n} x_{n}(\cdot) y_{n}$ whenever $z=\sum_{n} x_{n} \otimes y_{n} \in X \hat{\otimes} Y ; \psi$ is well-defined and $\|\psi(z)\|_{X\langle Y\rangle} \leq\|z\|_{X \hat{\otimes} Y}$.

Now let $f \in X\langle Y\rangle$.
Let $K=\beta\left(\left(B_{X^{* *}}\right.\right.$, weak $\left.\left.k^{*}\right) \times B_{Y}\right)$, when $\beta S$ denotes the Čech-Stone compactification of $S$.

Define

$$
J: X_{\text {weak* }}^{*}\left(Y^{*}\right) \rightarrow C_{b}\left(\left(B_{X^{* *}}, \text { weak } *\right) \times B_{Y}\right)
$$

[here the "b" denotes bounded] by

$$
J g=x^{* *}(g(\cdot)(y))
$$

J is well-defined and $\|J g\|_{C_{b}}=\|g\|_{X_{\text {weak*}}^{*}\left(Y^{*}\right)}$. Keep in mind that $C_{b}\left(\left(B_{X^{* *}}, w^{*} a k^{*}\right) \times B_{Y}\right)=C(K)$.
Now define $F_{f}$ on $J$ 's range by

$$
F_{f}(J g)=\int g(t)(f(t)) d \mu(t)
$$

and realize that $F_{f} \in J\left(X_{\text {weak* }}^{*}\left(Y^{*}\right)\right)^{*}$ with $\left\|F_{f}\right\|=\|f\|_{X\langle Y\rangle}$.
Extend $F_{f}$ using the Hahn-Banach theorem to an $\tilde{F}_{f} \in C(K)^{*}$; by the Riesz theorem, $\tilde{F}_{f}$ corresponds to a regular Borel measure $v$ on $K$ via

$$
\tilde{F}_{f}(\varphi)=\int \varphi d v, \varphi \in C(K)
$$

with $\left\|\tilde{F}_{f}\right\|=|v|(K)$.
Define $h_{1}: K \rightarrow X^{* *}, h_{1}\left(x^{* *}, u\right)=x^{* *}$ to any $\left(x^{* *}, u\right) \in K ; h_{1}$ is weak*-continuous and so is Gelfand integrable with respect to $v$.

Define $h_{2}:\left(B_{X^{* *}}\right.$, weak $\left.^{*}\right) \times B_{Y} \rightarrow B_{Y}$ by $h_{2}\left(x^{* *}, y\right)=y ; h_{2}$ is continuous. Let $j_{Y}: Y \rightarrow Y^{* *}$ be the canonical inclusion. Then

$$
j_{Y} h_{2}:\left(B_{X^{* *}}, w e a k^{*}\right) \times B_{Y} \rightarrow\left(B_{Y^{* *}}, w e a k^{*}\right)
$$

is also continuous and so extends uniquely to a continuous function $H_{2}: \beta\left(\left(B_{X^{* *}}\right.\right.$, weak $\left.\left.{ }^{*}\right) \times B_{Y}\right) \rightarrow$ $\left(B_{Y^{* *}}\right.$, weak $\left.{ }^{*}\right)$. But it's easy to see that

$$
\left.\beta\left(\left(B_{X^{* *}}\right), w e a k^{*}\right) \times B_{Y}\right)=\left(\left(B_{X^{* *}}\right), w e a k^{*}\right) \times \beta B_{Y}=K
$$

and so $H_{2}$ takes $K$ in a continuous fashion to $\left(\left(B_{Y^{* *}}\right)\right.$, weak $\left.{ }^{*}\right)$.
Now $B_{Y}$ is Polish so $\left(B_{X^{* *}}\right.$, weak $\left.k^{*}\right) \times B_{Y}$ is $v$-measurable and

$$
\left.G_{2}=H_{2} \cdot \chi_{\left(B_{X^{* *}},\right. \text { weak }}\right) \times B_{Y}
$$

is scalarly measurable and has a separable range. Pettis's Measurability Theorem informs us that $G_{2}$ is strongly measurable and even Bochner integrable.

Write $G_{2}$ in the form

$$
G_{2}=\sum_{n} \chi_{B_{n}} y_{n}
$$

where $\left(B_{n}\right)$ is a sequence of Borel's sets in $K,\left(y_{n}\right) \subseteq Y$ and (if $\varepsilon>0$ is provided)

$$
\sum\left\|y_{n}\right\||v|\left(B_{n}\right) \leq \int\left\|G_{2}\right\| d|v|+\varepsilon \leq|v|(K)+\varepsilon
$$

Now for any $g \in X_{\text {weak* }}^{*}\left(Y^{*}\right)$ we have

$$
\begin{aligned}
F_{f}(J g) & =\int_{K} J g\left({ }^{* *}, u\right) d v\left(x^{* *}, u\right) \\
& =\int_{\Omega} g(t)(f(t)) d \mu(t)
\end{aligned}
$$

Take $x^{*} \in X^{*}$ and $y^{*} \in Y^{*}$ and let $g=x^{*} y^{*}$; then

$$
\begin{aligned}
\int x^{*}\left(y^{*} f(t) d \mu(t)\right. & =\int_{K} h_{1}\left(x^{* *}, u\right)\left(x^{*}\right) y^{*}\left(G_{2}\left(x^{* *}, u\right)\right) d v\left(x^{*}, u\right) \\
& =\int_{k} h_{1}\left(x^{* *}, u\right)\left(x^{*}\right) \sum_{n} y^{*}\left(y_{n}\right) \chi_{B_{n}}\left(x^{* *}, u\right) d v\left(x^{* *}, u\right) \\
& =\sum_{n} \int_{B_{n}} y^{*}\left(y_{n}\right) h_{1}\left(x^{* *}, u\right)\left(x^{*}\right) d v\left(x^{* *}, u\right) \\
& =\sum_{n} y^{*}\left(y_{n}\right) x_{n}^{* *}\left(x^{*}\right)
\end{aligned}
$$

where

$$
x_{n}^{* *}=\text { Gelfand }-\int_{B_{n}} h_{1} d v .
$$

Notice that for each $x^{*} \in X^{*}$ and $n \geq 1$

$$
\begin{aligned}
\left|x_{n}^{* *}\left(x^{*}\right)\right| & =\left|\int_{B_{n}} h_{1}\left(x^{* *}, u\right)\left(x^{*}\right) d v\left(x^{* *}, u\right)\right| \\
& \leq \int_{B_{n}}\left\|h_{1}\left(x^{* *}, u\right)\right\|\left\|x^{*}\right\| d|v|\left(x^{* *}, u\right) \\
& \leq\left\|x^{*}\right\||v|\left(B_{n}\right)
\end{aligned}
$$

so $\left\|x_{n}^{* *}\right\|_{X^{* *}} \leq|v|\left(B_{n}\right)$. Now we have

$$
\begin{aligned}
\sum_{n}\left\|y^{*}\left(y_{n}\right) x_{n}^{* *}\right\|_{X^{* *}} & \leq \sum_{n}\left\|y^{*}\right\| y_{n}\| \| x_{n}^{* *} \| \\
& \leq\left\|y^{*}\right\| \sum_{n}\left\|g_{n}\right\||v|\left(B_{n}\right) \\
& \leq\left\|y^{*}\right\|(|v|(K)+\varepsilon)
\end{aligned}
$$

so $\sum_{n} y^{*}\left(y_{n}\right) x_{n}^{* *}$ converges absolutely in $X^{* *}$. Since the norm of $X$ is order continuous, $X^{\prime}=X^{*}$ and we know from Bu/Lin Lemma 2 that $f \in X\langle Y\rangle \subseteq X(Y)$ so for each $y^{*} \in Y^{*}, y^{*} f \in X$ and

$$
y^{*}\left(x^{*} f\right)=x^{*}\left(y^{*} f\right)=\sum_{n} y^{*}\left(y_{n}\right) x_{n}^{* *}\left(x^{*}\right)
$$

it follows that

$$
y^{*} f=\sum_{n} y^{*}\left(y_{n}\right) x_{n}^{* *}
$$

If we denote by $P$ the norm-one projection $P: X^{* *} \rightarrow X$ and let $x_{n}=P x_{n}^{* *}$, then $z=\sum_{n} x_{n} \otimes y_{n} \in$ $X \hat{\otimes} Y$ with

$$
\begin{aligned}
\|z\|_{X \hat{\otimes} Y} & \leq \sum\left\|x_{n}\right\|\left\|y_{n}\right\| \\
& =\sum\left\|P x_{n}^{* *}\right\|\left\|y_{n}\right\| \\
& \leq\|P\| \sum_{n}\left\|y_{n}\right\| \quad\left\|x_{n}^{* *}\right\| \\
& \leq\|P\| \sum_{n}\left\|y_{n}\right\| \quad|v|\left(B_{n}\right) \\
& \leq\|P\|(|v|(K)+\varepsilon) \\
& =\|P\|\left(\|f\|_{X\langle Y\rangle}+\varepsilon\right) .
\end{aligned}
$$

Let $\varepsilon$ tend to zero and

$$
\|z\|_{X \hat{\otimes} Y} \leq\|P\| \quad\|f\|_{X\langle Y\rangle}=\|f\|_{X\langle Y\rangle}
$$

remains. Of course, $y^{*} f \in X$ and

$$
y^{*} f=P\left(y^{*} f\right)=\sum_{n} y^{*}\left(y_{n}\right) P\left(x_{n}^{* *}\right)=\sum_{n} y^{*}\left(y_{n}\right) x_{n}
$$

As before,

$$
\begin{aligned}
\left\|\sum x_{n}(\cdot) y_{n}\right\|_{X(Y)} & \leq \sum_{n}\left\|x_{n}(\cdot)\right\|_{X}\left\|y_{n}\right\| \\
& \leq\|P\|\left(\|f\|_{X\langle Y\rangle}+\varepsilon\right)
\end{aligned}
$$

and so $\sum_{n} x_{n}(\cdot) y_{n} \in X(Y)$ and, since $f \in X(Y), f(\cdot)=\sum_{n} x_{n}(\cdot) y_{n}, \mu$-almost everywhere, $f=\psi(z)$ and $\psi$ is onto with

$$
\|\psi(z)\|_{X\langle Y\rangle} \leq\|z\|_{X \hat{\otimes} Y} \leq\|P\|\|\psi(z)\|_{X\langle Y\rangle} .
$$

All done.
What remains? Well, we need to call on a result of Bukhvalov [11] which says that if $X$ is a Köthe function space with the Radon-Nikodym property and $Y$ is a Banach space with the Radon-Nikodym property, then $X(Y)$ has the Radon-Nikodym property, as well.

Naturally a precursor to this is the classical result of Turett and Uhl [28] which assures us that $L_{X}^{P}$ has the Radon-Nikodym property whenever $X$ does and $1<p<\infty$.

## 7. Concluding Remarks

We are dealing with the projective tensor product and so there is little access to subspace structure. This was the main point of several questions of Bill Johnson, asked of Paddy Dowling at the annual meeting of the AMS in Baltimore several years ago.

What can be said about the projective tensor product of a subspace $X$ of $L^{p}(0,1)$, $p$ bigger than 1, with a space $Y$ having the Radon-Nikodym property? Does it have the property?

More generally, what can be said about the projective tensor product of a subspace of a Banach lattice with Radon-Nikodym property and a general Banach space with the property? Does it also have the RadonNikodym property?

Again, does the projective tensor product of a superreflexive Banach space with a space with the RadonNikodym property have the property?

Again, in much the same mode as the work of Bu and Dowling [8], many of the results that appear herein for spaces with the Radon-Nikodym have been generalized in the paper of Bu and Diestel [7].

One upshot of this progression of understanding of the stability of the Radon-Nikodym-like properties was the realization that it's entirely possible that for large classes of Banach spaces, having cotype is stable for the projective tensor product.

Acknowledgement. We'd like to expend special thanks to many who've talked to us about the varied topics that are involved in this survey. We extend special thanks to Qingying Bu, Changsun Choi, Mienie Dekock, Paddy Dowling, Eve Oja, Daniele Puglisi, David Perez-Garcia and the great cartographer, Nacho Villanueva.

## References

[1] Bourgain, J. and Pisier, G. (1983). A construction of $\mathscr{L}_{\infty}$-spaces and related Banch spaces, Bol. Soc. Brasil Mat., 14 (2), 109-123.
[2] Bourgain, J. and Rosenthal, H.P. (1983). Applications of the theory of semi-embeddings to Banach space theory, J. Funct. Anal. 52, 149-188.
[3] Bourgain, J. and Talagrand, M. (1981). Dans un espace de Banach reticulé solide, le propriété de Radon-Nikodym et celle de Kreǐn-Milman sont équivalents, Proc. Amer Math. Soc., 81, 93-96.
[4] Bu, Q. (2002). Observations about the projective tensor product of Banach spaces. $I I: L^{P}[0,1] \hat{\otimes} X, 1<p<$ $\infty$. Quaestiones Math. 25, 209-227.
[5] Bu, Q. and Buskes, G. The Radon-Nikodym property for tensor products of Banach lattices. (To appear).
[6] Bu, Q. and Diestel, J. (2001). Observations about the projective tensor product of Banach spaces. $I: L^{p} \hat{\otimes} X, 1<$ $p<\infty$, Quaestiones Math. 24, 519-533.
[7] Bu, Q. Personal communication.
[8] Bu, Q. and Dowling, P. (2002). Observations about the projective tensor product of Banach spaces. III : $L^{p}[0,1] \hat{\otimes} X, 1<p<\infty$, Quaestiones Math. 25, 303-310.
[9] Bu, Q., Diestel, J., Dowling, P. and Oja, E. (2003). Types of Radon-Nikodym Properties for The Projective Tensor Product Banach Spaces, III. Jour. Math. 47, 1303-1326.
[10] Bu, Q. and Lin,P-K. (2004). The Radon-Nikodym Property for the projective tensor product of Köthe funcion spaces, J. Math. Anal. Appl. 293,149-159.
[11] Buhkvalov, A.V. (1979). The Radon-Nikodym property in Banach spaces of measurable vector-valued functions, Mat. Zametki, 26, 875-884, 973.
[12] Diestel, J., Fourie, J. and Swart, J. (2003). The Projective Tensor Product I, Contemporary Math. 321, 37-65.
[13] Diestel, J. and Uhl, J. (1977). Vector Measures, American Math. Soc. Surveys, volume 15.
[14] Dunford, N. and Morse, A.P. (1936). Remarks on the preceding paper of James A. Clarkson, Trans. Amer. Math. Soc. 40, 415-420.
[15] Grothendieck, A. (1955). Produits tensoriels topologiques et espaces nucléaires, Memoirs Amer. Math. Soc. Volume 16.
[16] Grothendieck, A. (1953/6). Résumé de la théorie métrique des produits tensoriels topologiques, Bol. Soc. Mat. Sao Paulo, 8, 1-79.
[17] Johnson, W.B. and Lindenstrauss, J. (2003). Basic concepts in the geomety of Banach spaces, Handbook of the Geometry of Banach Spaces, volume 1, North-Holland.
[18] Kalton, N.J. (1970). Schauder decomposition in locally convex spaces, Proc. Cambridge. Philos. Soc. 68, 377397.
[19] Kisliakov, S.V. (1976). On spaces with "small" annihilators, Zap. Nuac. Sem. Leningrad, Otdel. Math. Inst. Steklov (LOMI), 65, 192-195.
[20] Lindenstrauss, J and Pelczynski, A. (1968). Absolutely summing operator in $\mathscr{L}_{p}$-spaces and their applications, Studia Math. 29, 275-326.
[21] Lindenstrauss, J and Rosenthal, H.P. (1969). The $\mathscr{L}_{p}$-spaces, Israel J. Math. 7, 227-239.
[22] Lindenstrauss, J and Tzafriri, L. (1973). Classical Banach Spaces, Springer Lecture Notes in Mathematics, volume 338.
[23] Lindenstrauss, J and Tzafriri, L. (1977). Classical Banach Spaces I. Sequence Spaces, Ergebnisse der Mathematik und ihrer Grenzgebiete, volume 92, Springer-Verlag, Berlin.
[24] Lindenstrauss, J and Tzafriri, L. (1979). Classical Banach Spaces II. Function Spaces, Ergebnisse der Mathematik und ihrer Grenzgebiete, volume 97, Springer-Verlag, Berlin.
[25] Oja, E. (1982). Sur la réflexivité des produits tensoriels et les sous-espaces des produits tensoriels projectifs, Math. Scand. 51, 275-288.
[26] Sanders, B.L. (1965). Decomposition and reflexivity in Banach Spaces, Proc. Amer. Math. Soc. 16, 205-208.
[27] Talagrand, M. (1983). La structure des espaces de Banach réticulés ayant la propiété de Radon-Nikodým, Israel J. Math. 44, 213-220.
[28] Turett, B. and Uhl, J. (1976). $L^{p}(\mu, X)(1<p<\infty)$ has the Radon-Nikodym Property if $X$ does, by martingales, Proc. Amer. Math. Soc. 61, 347-350.

## Joe Diestel

Department of Mathematical Sciences
Kent State University
Kent, Ohio 44242
USA
E-mail: j_diestel@hotmail.com

## Jan Fourie

School of Computer, Statistical and Mathematical Sciences
North West University, Potchefstroom Campus Private
BagX6001, Potchefstroom 2520
South Africa
E-mail: WSKJHF@puknet.puk.ac.za
Johan Swart
Departments of Mathematics and Applied Mathematics
University of Pretoria
0002 Pretoria
South Africa
E-mail: jswart@linuxmail.org


[^0]:    Presentado por Vicente Montesinos Santalucía. Recibido: 02/01/2006. Aceptado: 30/03/2006.
    Palabras clave / Keywords: Projective tensor product; Radon-Nikodym property; absolutely summing operators; integral operators; nuclear operators.

    Mathematics Subject Classifications: 46A32; 46B22.
    (c) 2006 Real Academia de Ciencias, España.

