On separable Banach subspaces

Longyun Ding\textsuperscript{a,1}, Su Gao\textsuperscript{b,*,2}

\textsuperscript{a} School of Mathematical Sciences and LPMC, Nankai University, Tianjin 300071, PR China
\textsuperscript{b} Department of Mathematics, PO Box 311430, University of North Texas, Denton, TX 76203, USA

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Abstract

We show that any infinite-dimensional Banach (or more generally, Fréchet) space contains linear subspaces of arbitrarily high Borel complexity which admit separable complete norms giving rise to the inherited Borel structure.

Keywords: Separable Banach subspace; Borel structure; Polish group; Polishable subgroup; Fréchet space

1. Introduction

Let $X$ be a topological linear space and $Y$ a Borel linear subspace of $X$. We say that $Y$ is a \textit{separable Banach subspace}, or an \textit{SB subspace}, of $X$, if there is a separable complete norm on $Y$ which gives rise to the same Borel structure on $Y$ as that inherited from $X$. For $Y$ to be an SB subspace of $X$ it is necessary and sufficient that there is a separable Banach space $Y^*$ and a continuous linear operator $\varphi : Y^* \to X$ with $\varphi(Y^*) = Y$.

In this note we prove the following main theorem.

\textbf{Theorem 1.1.} Let $X$ be an infinite-dimensional Banach space and $\alpha < \omega_1$ be a countable ordinal. Then there exists an SB subspace $X_\alpha$ of $X$ with $X_\alpha \notin \Pi^0_\alpha$.

We also establish the same result for infinite-dimensional Fréchet spaces. It is not clear whether the theorem is true for more general topological linear spaces.

Our interest in the subject was motivated by a result of Hjorth in [2] which states that any uncountable abelian Polish group contains Polishable subgroups of arbitrarily high Borel complexity (also see [3] for a closely related result proved with a similar method). We were asked by Sari whether an analogous result can be proved for Banach spaces, and it turned out that the answer is positive with a proof similar to Hjorth’s.

* Corresponding author.
E-mail addresses: dingly@nankai.edu.cn (L. Ding), sgao@unt.edu (S. Gao).

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However, later communications with Solecki and the anonymous referee revealed that the problem had a much longer history than we had anticipated. In fact, the study of Polishable subgroups had been motivated by a rather long line of research on linear subspaces of topological linear spaces with arbitrarily high Borel complexity. As surveyed in [1], the problem of finding linear subspaces of arbitrarily high Borel complexity first appeared in [7]; its solution had been announced by Banach and Mazur, but the first published account seems to be [5] by Klee. Klee’s construction does not seem to give SB subspaces.

On the other hand, Saint-Raymond [9] introduced a notion equivalent to our notion of SB subspaces, and with a nontrivial proof he essentially established that $c_0$ has SB subspaces of arbitrarily high Borel complexity. From this our main theorem would quickly follow (see our proof of Theorem 4.2 below).

Thus the main focus of this note is to give a self-contained, easy-to-follow proof of the main theorem.

Throughout this note let $K = \mathbb{R}$ or $\mathbb{C}$. The outline of our proof is similar to Hjorth’s proof and is divided into two steps. In the first step we consider the topological linear space $K^N$ and construct SB subspaces of arbitrarily high Borel complexity. In the second step we transplant these SB subspaces of $K^N$ into any infinite-dimensional Banach space $X$ by a continuous linear embedding of a subspace of $K^N$ into $X$.

2. SB subspaces of $K^N$

We first consider the topological linear space $K^N$ and construct its SB subspaces. The following abstract lemma will be useful in the construction.

**Lemma 2.1.** Let $X$ be a separable Banach space, $Y$ a separable topological linear space and $Y_1$ an SB subspace of $Y$. Let $T:X \to Y$ be a continuous linear operator. Then $X_1 = T^{-1}(Y_1)$ is an SB subspace of $X$.

**Proof.** Let $\tau$ be the topology on $Y_1$ given by the separable complete norm. Consider the identity map $\text{id}_{Y_1}:(Y_1,\tau) \to Y$. By Theorem 9.10 of [4], since $(Y_1, \tau)$ is a Baire abelian group, $Y$ is separable, and $\text{id}_{Y_1}$ is a group homomorphism, we have that $\text{id}_{Y_1}$ is continuous. Let

$$GT = \{(x,y) \in X \times (Y_1,\tau) : T(x) = \text{id}_{Y_1}(y)\}. $$

Then $GT$ is a closed linear subspace of $X \times (Y_1,\tau)$, hence is a separable Banach space. Since the Borel structure on $(Y_1,\tau)$ is the same as that inherited from $Y$, the Borel structure on $GT$ is also the same as that inherited from $X \times Y$.

Let $\sigma$ be the subspace topology on $GT$ inherited from $X \times Y$. Consider the map $E:X_1 \to (GT,\sigma)$ given by $E(x) = (x,T(x))$. Then clearly $E$ is a Borel homomorphism from $X_1$ (with the subspace topology inherited from $X$) onto $(GT,\sigma)$. Hence $E$ is a Borel homomorphism from $X_1$ onto $GT$.

A complete norm on $X_1$ can be defined by pulling back a complete norm on $GT$ along $E$. More explicitly, let $\| \cdot \|_X$ and $\| \cdot \|_{Y_1}$ be separable complete norms on $X$ and $Y_1$, respectively. We can define a norm $\| \cdot \|$ on $X_1$ by

$$\|x\| = \frac{1}{2}(\|x\|_X + \|T(x)\|_{Y_1}).$$

Then $\| \cdot \|$ witnesses that $X_1$ is an SB subspace of $X$. \qed

Next we illustrate a general method to define SB subspaces on a product space. Let $(X_n)$ be a sequence of separable Banach spaces with norms $\| \cdot \|_{X_n}$. The product space $\prod_n X_n$ is a linear metrizable space, but not a Banach space. Nevertheless we can define an SB subspace of $\prod_n X_n$ as follows:

$$X = \left\{(x_n) \in \prod_n X_n : \lim_{n} \frac{\|x_n\|_{X_n}}{n+1} = 0 \right\};$$

$$\| (x_n) \|_X = \sup_n \frac{\|x_n\|_{X_n}}{n+1}.$$ 

Now suppose we also have a sequence of bounded linear functionals $\lambda_n : X_n \to K$ for $n \in \mathbb{N}$. Then we can define further
3. Borel complexity

\[ X' = \{ (x_n) \in X : (\lambda_n(x_n)) \text{ is convergent} \}; \]
\[ \| (x_n) \|_{X'} = \frac{1}{2} (\| (x_n) \|_X + \sup_n |\lambda_n(x_n)|); \]
\[ \lambda'((x_n)) = \lim_n \lambda_n(x_n). \]

Lemma 2.2.

(i) \( \| \cdot \|_{X'} \) witnesses that \( X' \) is an SB subspace of \( X \);

(ii) \( \lambda' \) is a bounded linear functional on \( X' \).

Proof. Define a linear operator \( T : X \to K^\mathbb{N} \) by \( T((x_n)) = (\lambda_n(x_n)) \). Then \( T \) is continuous. Note that \( X' = T^{-1}(c) \), where \( c \) is the space of convergent sequences of real or complex numbers with the usual sup norm. Thus \( X' \) is an SB subspace of \( X \) by the previous lemma.

For (ii), assume that \( s_m = (x_{nm}) \in X' \) converge to 0. Then \( \lim_m \sup_n |\lambda_n(x_{nm})| = 0 \), so \( \lim_m \lambda'(s_m) = 0 \). This shows that \( \lambda' \) is continuous. \( \square \)

Now we are ready to define an \( \omega_1 \)-sequence of SB subspaces \( (X^{(\alpha)})_{\alpha < \omega_1} \) of \( K^\mathbb{N} \). By a transfinite induction on \( \alpha < \omega_1 \) we define \( X^{(\alpha)} \), a norm \( \| \cdot \|_{\alpha} \) and a functional \( \lambda^{(\alpha)} \). We start with

\[ X^{(0)} = \{ (r, r, r, \ldots) : r \in K \} \simeq K; \]
\[ \| (r, r, r, \ldots) \|_{0} = |r|; \]
\[ \lambda^{(0)}((r, r, r, \ldots)) = r. \]

Assume that \( (X^{(\alpha)}, \| \cdot \|_{\alpha}) \) and \( \lambda^{(\alpha)} \) have been defined. Note that \( K^{\mathbb{N}} \simeq K^{\mathbb{N}^2} \). Let \( (n, m) \mapsto (n, m) \) be a bijection from \( \mathbb{N}^2 \to \mathbb{N} \). For \( s \in K^{\mathbb{N}} \) and \( n \in \mathbb{N} \), we have \( s((n, \cdot)) \in K^{\mathbb{N}^2} \) and \( s((\cdot, \cdot)) \in K^{\mathbb{N}^2} \). Define

\[ X^{(\alpha+1)} = \{ s \in K^{\mathbb{N}} : (s, \cdot) \in (X^{(\alpha)})' \}
\]
\[ \| s \|_{\alpha+1} = \frac{1}{2} (\sup_n \| s((n, \cdot)) \|_{\alpha} + \sup_n |\lambda^{(\alpha)}(s((n, \cdot)))|); \]
\[ \lambda^{(\alpha+1)}(s) = \lim_n \lambda^{(\alpha)}(s((n, \cdot))). \]

If \( \beta < \omega_1 \) is a limit ordinal assume \( (X^{(\alpha)}, \| \cdot \|_{\alpha}) \) and \( \lambda^{(\alpha)} \) have been defined for \( \alpha < \beta \). Fix an enumeration of \( \{ \alpha : \alpha < \beta \} \) as \( (\alpha_n) \) (throughout the construction in the rest of the paper) and define

\[ X^{(\beta)} = \{ s \in K^{\mathbb{N}} : s((\cdot, \cdot)) \in \prod_n X^{(\alpha_n)}, \lim_n \| s((n, \cdot)) \|_{\alpha_n} = 0, \ (\lambda^{(\alpha_n)}(s((n, \cdot)))) \text{ is convergent} \}; \]
\[ \| s \|_{\beta} = \frac{1}{2} (\sup_n \| s((n, \cdot)) \|_{\alpha_n} + \sup_n |\lambda^{(\alpha_n)}(s((n, \cdot)))|); \]
\[ \lambda^{(\beta)}(s) = \lim_n \lambda^{(\alpha_n)}(s((n, \cdot))). \]

By Lemma 2.2, we can inductively prove that, for any \( \alpha < \omega_1 \), \( X^{(\alpha)} \) is an SB subspace of \( K^{\mathbb{N}} \) and \( \lambda^{(\alpha)} \) is a bounded linear functional on \( X^{(\alpha)} \).

3. Borel complexity

In this section we focus on Borel complexity issues. First inductively define two \( \omega_1 \)-sequences of subsets of the Cantor space \( C = 2^\mathbb{N} \) as follows: for \( i = 0, 1 \), let

\[ S^{(0)}_i = \{(i, i, i, \ldots)\}; \]
\[ S^{(\alpha+1)}_i = \{ s \in 2^{\mathbb{N}} : \forall n (s((n, \cdot)) \in S^{(\alpha)}_0 \cup S^{(\alpha)}_1), \ (\forall \infty n (s((n, \cdot)) \in S^{(\alpha)}_i) \}. \]
For a limit ordinal $\beta < \omega_1$, note that $(\alpha_n)$ is an enumeration of $\{\alpha : \alpha < \beta\}$. Define

$$S_j^{(\beta)} = \{s \in 2^\mathbb{N} : \forall n (s(n, \cdot) \in S_0^{(\alpha_n)} \cup S_1^{(\alpha_n)}), \forall^\infty n (s(n, \cdot) \in S_j^{(\alpha_n)})\}.$$ 

Let $\mathcal{N} = \mathbb{N}^\mathbb{N}$ denote the Baire space. The following lemma computes the Borel complexity of sets defined above.

**Lemma 3.1.** For any $\alpha < \omega_1$, and any $\Delta^0_{\alpha+1}$ set $E \in \mathcal{N}$, there is a continuous $f : \mathcal{N} \to \mathcal{C}$ such that

$$x \in E \iff f(x) \in S_0^{(\alpha)}, \quad x \notin E \iff f(x) \in S_1^{(\alpha)}.$$ 

Therefore, both $S_0^{(\alpha)}$ and $S_1^{(\alpha)}$ are not $\Pi^0_\alpha$.

**Proof.** By induction on $\alpha$. For $\alpha = 0$ note that, for any clopen set $E$ in $\mathcal{N}$, the function

$$f(x) = \begin{cases} (0, 0, 0, \ldots), & x \in E, \\ (1, 1, 1, \ldots), & x \notin E, \end{cases}$$

is continuous. In general, by a theorem of Kuratowski (see [4, Exercise 22.17]), for any $E \in \Delta^0_{\alpha+1}$, there is a sequence $(E_n)$ with $E_n \in \Delta^0_\alpha$ such that

$$E = \lim_n E_n = \{x \in \mathcal{N} : \forall^\infty n (x \in E_n)\} = \{x \in \mathcal{N} : \exists^\infty n (x \in E_n)\}.$$ 

By the inductive hypothesis, there are $f_n : \mathcal{N} \to \mathcal{C}$ such that

$$x \in E_n \iff f_n(x) \in S_0^{(\alpha)} , \quad x \notin E_n \iff f_n(x) \in S_1^{(\alpha)}.$$ 

Define $f : \mathcal{N} \to \mathcal{C}$ by letting

$$f(x)((n, m)) = f_n(x)(m).$$

Then it is easy to see that $f$ is continuous. Hence for any $n$, $f(x)((n, \cdot)) = f_n(x) \in S_0^{(\alpha)} \cup S_1^{(\alpha)}$ and

$$x \in E \iff \forall^\infty n \ (x \in E_n) \iff \forall^\infty n \ (f_n(x) \in S_0^{(\alpha)}) \iff f(x) \in S_0^{(\alpha+1)}.$$ 

Similarly

$$x \notin E \iff f(x) \in S_1^{(\alpha+1)}.$$ 

Now suppose $\beta < \omega_1$ is a limit ordinal. By the same result of Kuratowski, for any $E \in \Delta^0_{\beta+1}$, there is a sequence $(E_n)$ with $E_n \in \bigcup_{\alpha < \beta} \Delta^0_\alpha$ such that

$$E = \lim_n E_n = \{x \in \mathcal{N} : \forall^\infty n (x \in E_n)\} = \{x \in \mathcal{N} : \exists^\infty n (x \in E_n)\}.$$ 

Then in a similar fashion as above we can define a continuous function $f : \mathcal{N} \to \mathcal{C}$ such that

$$x \in E \iff f(x) \in S_0^{(\beta)} , \quad x \notin E \iff f(x) \in S_1^{(\beta)}. \quad \Box$$

**Lemma 3.2.** For any $\alpha < \omega_1$ and $i = 0, 1$, we have $S_i^{(\alpha)} \subseteq X^{(\alpha)}$ and for any $s \in S_i^{(\alpha)}$, we have $\|s\|_\alpha \leq 1$ and $\lambda^{(\alpha)}(s) = i$.

**Proof.** This is a routine induction on $\alpha$. \hfill \Box

We have thus obtained SB subspaces of $K^\mathbb{N}$ of arbitrarily high Borel complexity, as the following theorem shows.

**Theorem 3.3.** For any $\alpha < \omega_1$, $\ker(\lambda^{(\alpha)})$ is an SB subspace of $K^\mathbb{N}$ and is not $\Pi^0_\alpha$.

**Proof.** $\ker(\lambda^{(\alpha)})$ is a closed subspace of $X^{(\alpha)}$, therefore is an SB subspace of $K^\mathbb{N}$. Note that $\text{id}_\mathcal{C} : \mathcal{C} \to K^\mathbb{N}$ is a continuous embedding and $\text{id}_\mathcal{C}^{-1}(\ker(\lambda^{(\alpha)})) = S_0^{(\alpha)}$. Since $S_0^{(\alpha)}$ is not $\Pi^0_\alpha$, neither is $\ker(\lambda^{(\alpha)})$. \hfill \Box
4. SB subspaces of Banach spaces

To transplant the SB subspaces of $K^N$ into any infinite-dimensional Banach space we need to deal with one more point of technicality.

Let

$$L = \left\{ s \in K^N : \lim_{n} \frac{|s(n)|}{n+1} = 0 \right\}; \quad \|s\|_L = \sup_n \frac{|s(n)|}{n+1}.$$  

Then $(L, \|\cdot\|_L)$ is a separable Banach space. For $\alpha < \omega_1$, we let

$$L^{(\alpha)} = L \cap \ker(\lambda^{(\alpha)}).$$

**Lemma 4.1.** For $\alpha < \omega_1$, $L^{(\alpha)}$ is SB subspace of $L$ and is not $\Pi^0_\alpha$ in $L$.

**Proof.** Note that $id_L : L \rightarrow K^N$ is continuous. Thus by Lemma 2.1, $L^{(\alpha)}$ is an SB subspace of $L$ for any $\alpha < \omega_1$.

Also note that $C \subseteq L$ and $id_C : C \rightarrow L$ is a continuous embedding. Thus $S^{(\alpha)}_0 = id^{-1}_C(L^{(\alpha)})$. By Lemma 3.1, we know that $L^{(\alpha)}$ is not $\Pi^0_\alpha$ in $L$. \(\square\)

Now we are ready for the main theorem.

**Theorem 4.2.** Let $(X, \|\cdot\|)$ be an infinite-dimensional Banach space and $\alpha < \omega_1$. Then there exists an SB subspace $X_\alpha$ of $X$ such that $X_\alpha \notin \Pi^0_\alpha$.

**Proof.** Let $(x_n)$ be a sequence in $X$ such that, for any $s \in K^N$,

$$\sum_n s(n)x_n = 0 \iff s = 0.$$  

(For instance $(x_n)$ can be taken to be a basic sequence in $X$.) Without loss the generality, we may assume that $\|x_n\| \leq \frac{1}{(n+1)2^{n+1}}$.

For $s \in L$ and $n < m$, we have

$$\|\sum_{k=n}^m s(k)x_k\| \leq \sum_{k=n}^m \|s(k)\| \|x_k\| \leq \|s\|_L \sum_{k=n}^m \frac{k + 1}{(k+1)2^{k+1}} \leq \frac{\|s\|_L}{2n}.$$  

So $\sum_n s(k)x_k$ is convergent in $X$. Thus we can define a linear operator $F : L \rightarrow X$ as follows:

$$F(s) = \sum_n s(n)x_n.$$  

By the choice of $(x_n)$, $F$ is an injection. Note that

$$\|F(s)\| \leq \sum_n \|s(n)\|_L \|x_n\| \leq \|s\|_L \sum_n \frac{n + 1}{(n+1)2^{n+1}} \leq \|s\|_L,$$

thus $F$ is continuous. In particular $F$ is a Borel embedding.

For $\alpha < \omega_1$, the norm on $L^{(\alpha)}$ induces a norm on $F(L^{(\alpha)})$ which witness that it is an SB subspace of $F(L)$. Therefore $F(L^{(\alpha)})$ is an SB subspace of $X$. Finally $F(L^{(\alpha)})$ is not $\Pi^0_\alpha$ because $L^{(\alpha)}$ is not. \(\square\)

We remark that the proof also works for infinite-dimensional Fréchet spaces. Recall that a Fréchet space is a completely metrizable locally convex linear space. In fact, let $X$ be a Fréchet space and $\|\cdot\|$ be a complete (F)-norm on $X$. (For the definition and existence of (F)-norms, see, e.g. [6, §15.11].) By the Hahn–Banach Theorem (see, e.g. [6, §17.2]) we can find a sequence of closed subspaces $(L_n)$ of $X$ such that, for any $n$, $L_n \supset L_{n+1}$, $L_n \neq L_{n+1}$. Let $x_n \in L_n \setminus L_{n+1}$. Then for any $s \in K^N$,

$$\sum_n s(n)x_n = 0 \iff s = 0.$$
From then on the proof of the above theorem works verbatim for $X$.

For general completely metrizable linear spaces our problem seems to be connected with the following open problem [8, Problem 4.2.5]: Does every infinite-dimensional (F)-normed space contain an infinite-dimensional closed subspace with a non-trivial continuous linear functional? If this problem has a positive answer, then our theorem can be generalized to all completely metrizable linear spaces.

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