RNP AND CPCP IN LEBESGUE-BOCHNER FUNCTION SPACES

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In this paper we study the extremal structure of the unit ball of a Lebesgue Bochner function space. Throughout, X will denote a Banach space, B_X the unit ball, S_X the unit sphere, X^* the dual space of X, (Ω, Σ, μ) a positive measure space, and 1 < p, $q < \infty$ with 1/p + 1/q = 1.

Let K be a subset of X. A point x in K is a point of sequential continuity of K if for every sequence (x_n) in K, weak- $\lim_n x_n = x$ implies $\lim_n ||x_n - x|| = 0$. The point of sequential continuity is a generalization of the point of continuity. A space X has the Kadec-Klee property if every point x in S_X is a point of sequential continuity of B_X .

It is well-known that if (Ω, Σ, μ) is not purely atomic, then $L^p(\mu, X)$ with the Kadec-Klee property must be strictly convex. This result, due to M. Smith and B. Turett [ST], is one of the most surprising results in the theory of Lebesgue-Bochner function spaces. Our first main result (Theorem 2.2) asserts that if (Ω, Σ, μ) is atom-free, then every point of sequential continuity of $B_{L^p}(\mu, X)$ must be an extreme point of $B_{L^p(\mu, X)}$. This gives a local version of the result of Smith and Turett.

Theorem 2.2 has several interesting consequences; for example, it implies that if (Ω, Σ, μ) is not purely atomic then:

(i) The Radon-Nikodym Property (RNP) and the Convex Point of Continuity Property (CPCP) are equivalent for $L^{p}(\mu, X)$ and $L^{p}(\mu, X)^{*}$.

(ii) The super-RNP and the super-CPCP are equivalent for $L^{p}(\mu, X)$ and $L^{p}(\mu, X)^{*}$.

Recall that the RNP implies the PCP (Point of Continuity Property) which, in turn, implies the CPCP, and that RNP, PCP, and CPCP are distinct [BR], [GMS1]. It follows that if X has the PCP but fails the RNP, and if (Ω, Σ, μ) is not purely atomic, then $L^{p}(\mu, X)$ does not have the CPCP. Consequently, neither the PCP nor the CPCP can be "lifted" from X to $L^{p}(\mu, X)$. We would like to mention (1) it is still an open problem whether the super-RNP and the super-CPCP are equivalent in general, (2) the RNP and the CPCP are equivalent for Banach spaces with the Krein-Milman Property [Sc], and

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(3) the RNP and the PCP are equivalent for Banach lattices not containing isomorphic copies of c_0 [GM].

Let f be a norm one element in $L^{p}(\mu, X)$. The condition that for almost all t in the support of f such that f(t)/||f(t)|| is an extreme point of B_X is strictly stronger than the condition that f is an extreme point of the unit ball of $L^{p}(\mu, X)$ [G]. We do not know whether the conclusion of Theorem 2.2 can be strengthened so that f(t)/||f(t)|| is an extreme point of B_X for almost all t in supp f. It is shown, however, that if (Ω, Σ, μ) is atom-free and that f is a $\sigma(L^{p}(\mu, X), L^{q}(\mu, X^*))$ -point of sequential continuity of $B_{L^{p}(\mu, X)}$, then f(t)/||f(t)|| is a strongly extreme point of B_X for almost all t in supp f, thus f is in fact a strongly extreme point of $B_{L^{p}(\mu, X)}$ in this case.

Another generalization of the point of continuity is the point of small combination of slices (SCS-points, for short). It is known [GGMS] that X is strongly regular if and only if every non-empty bounded closed convex set K in X is contained in the norm-closure of SCS(K). Schachermayer [Sc] proved that a Banach space has the RNP if and only if it is strongly regular and it has the Krein-Milman Property. We will show that the "point-version" of this result is also true; i.e., if K is a closed convex set in X and $x \in K$, then x is a denting point of K if and only if x is both a SCS-point and an extreme point of K. An example is given to show that we can not replace the point of sequential continuity by the SCS-point in Theorem 2.2.

The main tool used in the proof of Theorem 2.2 is developed in Section I, where we study the weak-convergence of sequences of vector-valued Rademacher functions. The major part of Section II is devoted to the proof of Theorem 2.2 and its consequences.

Section I

The usual Rademacher functions are associated with the dyadic partitions of the unit interval. To define our "Rademacher functions" we use countable partitions of Ω and a special index set.

Let T be the set consisting of all the finite sequences of positive integers with the natural partial order; i.e., $(i_1, \ldots, i_m) \leq (j_1, \ldots, j_n)$ if and only if $m \leq n$ and $i_k = j_k$, $k = 1, \ldots, m$, and with the empty set ϕ as the smallest element in T. For $\alpha \in T$, let $|\alpha|$ be the cardinality of P_{α} where $P_{\alpha} =$ $\{\beta: \beta \in T, \beta < \alpha\}$ and let $T_n = \{\alpha: \alpha \in T, |\alpha| = n\}, n \geq 0$. If $\alpha = (i_1, \ldots, i_m)$ and *i* is a natural number, then we also use αi to denote (i_1, \ldots, i_m, i) .

We call a "subset" $\{E_{\alpha}\}_{\alpha \in T}$ of Σ a Rademacher tree of measurable sets if it satisfies the following conditions:

For all $k \ge 0$ and $\alpha \in T_k$, $\{E_{\alpha n}\}_{n \ge 1}$ is a partition of E_{α} and $\mu(E_{\alpha 2n-1}) = \mu(E_{\alpha 2n})$, and $\mu(E_{\phi}) < \infty$.

We say that a sequence $\{f_k\}$ of functions from Ω to X is Rademacher if there are a Rademacher tree $\{E_{\alpha}\}_{\alpha \in T}$ in Σ and $\{x_{\alpha}\}_{\alpha \in T}$ in X, $\alpha \in T$ such

that for $k \ge 0$,

$$f_k = \sum_{\alpha \in T_k} x_{\alpha} \sum_{n \ge 1} (-1)^n \chi_{E_{\alpha n}}.$$

Each f_k is called a Rademacher function, and $\{E_{\alpha}\}_{\alpha \in T}$ is called a Rademacher tree associated to $\{f_k\}$, and $\{f_k\}$ is said to be determined by $\{E_{\alpha}, x_{\alpha}\}_{\alpha \in T}$. We use $\Sigma(T)$ to denote the sub- σ -algebra of Σ generated by the tree $\{E_{\alpha}\}_{\alpha \in T}$. It is obvious that each f_k is $\Sigma(T)$ -measurable.

PROPOSITION 1.1. Every bounded Rademacher sequence in $L^{p}(\mu, X)$ is null with respect to the $\sigma(L^{p}(\mu, X), L^{q}(\mu, X^{*}))$ topology. In particular, if X is an Asplund space, then every bounded Rademacher sequence in $L^{p}(\mu, X)$ is weakly null.

Proof. Suppose $\{f_k\}$ is a bounded Rademacher sequence in $L^p(\mu, X)$. Let $\{E_{\alpha}\}_{\alpha \in T}$ be a Rademacher tree associated to $\{f_k\}$. For x^* in $X^*, \tau \in T_m$, and $k \ge m$, we have

$$\int_{\Omega} \left(x^* \chi_{E_{\tau}}, f_k(t) \right) d\mu(t) = 0.$$

Since span{ $x^*\chi_E : x^* \in X$ and $\tau \in T$ } is dense in $L^q(\mu, \Sigma(T), X^*)$,

$$\sigma(L^p(\mu, X), L^q(\mu, \Sigma(T), X^*)) - \lim_k f_k = 0.$$

Let P be the conditional expectation projection from $L^q(\mu, X^*)$ onto $L^q(\mu, \Sigma(T), X^*)$ (see e.g. [Bi]), and suppose $g \in L^q(\mu, X^*)$. Since f_k is $\Sigma(T)$ -measurable,

$$\int_{\Omega} (g(t), f_k(t)) d\mu(t) = \int_{\Omega} (Pg(t), f_k(t)) d\mu(t).$$

Hence $\{f_k\}$ is $\sigma(L^p(\mu, X), L^q(\mu, X^*))$ -null. Finally if X is an Asplund space, then $L^q(\mu, X^*)$ is the dual of $L^p(\mu, X)$ [DU], so $\{f_k\}$ is weakly null. QED

In general, it is not true that every bounded Rademacher sequence in $L^{p}(\mu, X)$ is weakly null as shown by Example 1.2. In Theorem 1.3, we give a sufficient condition for a Rademacher sequence in $L^{p}(\mu, X)$ to be weakly null.

Example 1.2. Let X be the space l^1 with the usual norm, and μ the Lebesgue measure on [0, 1). If $\{r_k\}$ is the usual Rademacher sequence on

[0, 1), and $\{e_k\}$ is the canonical basis for l^1 . Define the X-valued sequence $\{f_k\}$ by $f_k(t) = r_k(t)e_{k+1}$ for t in [0, 1) and $k \ge 0$. Then $\{f_k\}$ is a bounded Rademacher sequence in $L^2(\mu, X)$. It is easy to check that $co\{f_k\}$ is a subset of the unit sphere. So the weak closure of $co\{f_k\}$ still lies in the unit sphere. Therefore $\{f_k\}$ is not weakly null.

THEOREM 1.3. Suppose $\{f_k\}$ is an X-valued Rademacher sequence determined by $\{E_{\alpha}, x_{\alpha}\}_{\alpha \in T}$. If $\{x_{\alpha}\}$ is bounded and there is $\varepsilon_k > 0$ such that

 $\lim_{k} \varepsilon_{k} = 0 \quad and \quad \|x_{\beta} - x_{\alpha}\| < \varepsilon_{k} \quad for \ k > 0, \ \alpha \in T_{k}, \ and \ \beta \ge \alpha,$

then $\{f_k\}$ is weakly null in $L^p(\mu, X), 1 .$

Proof. Let Q_k be the natural projection from $\bigcup_{i\geq 0} T_{k+i}$ to T_k , i.e., for each $\alpha \in T_{k+i}$, $Q_k(\alpha)$ is the unique element in T_k such that $Q_k(\alpha) \leq \alpha$.

Claim. For all $t \in \Omega$, $k \ge 1$ and $i \ge 0$,

$$\left\|f_{k+i}(t) - \sum_{\alpha \in T_{k+i}} x_{\mathcal{Q}_k(\alpha)} \sum_{n \ge 1} (-1)^n \chi_{E_{\alpha n}}(t)\right\| < \varepsilon_k \chi_{E_{\phi}}(t).$$

We only need to prove this for $t \in E_{\phi}$. Note that $\{E_{\alpha n}: \alpha \in T_{k+i}, \text{ and } n \geq 1\}$ is a partition of E_{ϕ} , so if $t \in E_{\phi}$, then $t \in E_{\gamma s}$ for some $\gamma \in T_{k+i}$ and $s \geq 1$. Thus $f_{k+i}(t) = (-1)^s x_{\gamma}$ and

$$\sum_{\alpha\in T_{k+i}} x_{Q_k(\alpha)} \sum_{n\geq 1} (-1)^n \chi_{E_{\alpha n}}(t) = (-1)^s g(t_{Q_k(\gamma)}).$$

So we have

$$\left\| f_{k+1}(t) - \sum_{\alpha \in T_{k+i}} x_{\mathcal{Q}_k(\alpha)} \sum_{n \ge 1} (-1)^n \chi_{E_{\alpha n}}(t) \right\| = \left\| (-1)^s x_{\gamma} - (-1)^s x_{\mathcal{Q}_k(\gamma)} \right\|$$
$$= \left\| x_{\gamma} - x_{\mathcal{Q}_k(\gamma)} \right\| < \varepsilon_k$$
$$= \varepsilon_k \chi_{E_{\alpha}}(t).$$

Assume that $\{f_k\}$ does not converge weakly to 0. Then there exists $F \in L^p(\mu, X)^*$ with ||F|| = 1, a subsequence $\{f_{n_k}\}$ of $\{f_n\}$ and $\delta > 0$, such that $F(f_{n_k}) > \delta$ for $k \ge 1$. It follows that for every $h \in \operatorname{co}\{f_{n_k}: k \ge 1\}$, $||h|| \ge F(h) > \delta$.

For $k \ge 1$, let $h_k = \sum_{\alpha \in T_k} \sum_{n \ge 1} (-1)^n \chi_{E_{\alpha n}}$. Then $\{h_k\}$ is a bounded Rademacher sequence in $L^p(\mu)$. By Proposition 1.1, w-lim_k $h_k = 0$, so w-lim_k $h_{n_k} = 0$. Choose $M \ge \mu(E)^{1/p}$ such that $||x_{\alpha}|| \le M$ for all $\alpha \in T$. Then choose $k_0 > 1$ with $\varepsilon_{n_{k_0}} < \delta/3M$. Since $\{h_{n_k}\}$ is weakly null, there exist $\lambda_i \ge 0, \ 1 \le i \le m$, with $\sum_{i=1}^m \lambda_i = 1$ such that

$$\left\|\sum_{i=1}^m \lambda_i h_{n_{k_0+i}}\right\| < \frac{\delta}{3M}$$

Then

$$\left\|\sum_{i=1}^m \lambda_i f_{n_{k_0+i}}\right\| > \delta.$$

On the other hand,

$$\begin{split} \left\| \sum_{i=1}^{m} \lambda_{i} f_{n_{k_{0}+i}} \right\| &\leq \left\| \sum_{i=1}^{m} \lambda_{i} \left(f_{n_{k_{0}+i}} - \sum_{\alpha \in T_{n_{k_{0}+i}}} x_{Qn_{k_{0}}(\alpha)} \sum_{n \geq 1} \left(-1 \right)^{n} \chi_{E_{\alpha n}} \right) \right\| \\ &+ \left\| \sum_{i=1}^{m} \lambda_{i} \sum_{\alpha \in T_{n_{k_{0}+i}}} x_{Qn_{k_{0}}(\alpha)} \sum_{n \geq 1} \left(-1 \right)^{n} \chi_{E_{\alpha n}} \right\| \\ &\leq \sum_{i=1}^{m} \lambda_{i} \| \varepsilon_{n_{k_{0}}} \chi_{E_{\phi}} \| + \left\| \sum_{\alpha \in T_{n_{k_{0}}}} x_{\alpha} \chi_{E_{\alpha n}} \sum_{i=1}^{m} \lambda_{i} h_{n_{k_{0}+i}} \right\| \\ &= \sum_{i=1}^{m} \lambda_{i} \varepsilon_{n_{k_{0}}} \mu(E)^{1/p} + \left\| \sum_{\alpha \in T_{n_{k_{0}}}} x_{\alpha} \chi_{E_{\alpha n}} \sum_{i=1}^{m} \lambda_{i} h_{n_{k_{0}+i}} \right\| \\ &\leq \varepsilon_{n_{k_{0}}} \mu(E)^{1/p} + \left(\max_{\alpha \in T_{n_{k_{0}}}} \| x_{\alpha} \| \right) \right\| \sum_{i=1}^{m} \lambda_{i} h_{n_{k_{0}+i}} \| \\ &< \frac{\delta}{3} + M \left(\frac{\delta}{3M} \right) < \delta, \end{split}$$

which is impossible. Therefore $\{f_k\}$ does converge weakly to 0. QED

Next we consider a special construction of Rademacher tree of measurable sets.

LEMMA 1.4 [D, p. 154]. Suppose (Ω, Σ, μ) is atom-free. Then for any E in Σ with $\mu(E) < \infty$, there exists a partition $\{E_1, E_2\}$ of E such that $\mu(E_1) = \mu(E_2)$.

Recall that an atom in Σ is a measurable set E in Σ such that for any measurable subset F of E, either $\mu(F) = 0$ or $\mu(F) = \mu(E)$. We say that (Ω, Σ, μ) is atom-free if Σ does not contain any atoms of positive finite measure.

LEMMA 1.5. Suppose that (Ω, Σ, μ) is finite and that f_i is a separably valued measurable function from Ω to Banach space X_i for $1 \le i \le k$. Then for any $\varepsilon > 0$, there is a partition $\{E_n\}$ of Ω such that diam $f_i(E_n) < \varepsilon$, $1 \le i \le k$, $n \ge 1$. If, in addition, (Ω, Σ, μ) is atom-free, then we may also require that $\mu(E_{2n-1}) = \mu(E_{2n}) > 0$.

Proof. The first conclusion is obvious. To prove the second one, first we choose a partition $\{F_n\}$ of Ω such that $\mu(F_n) > 0$ and diam $f_i(F_n) < \varepsilon$, $1 \le i \le k, n \ge 1$, then by Lemma 1.4, we choose for each $n \ge 1$ a partition $\{E_{2n-1}, E_{2n}\}$ of F_n such that $\mu(E_{2n-1}) = \mu(E_{2n})$. Then $\{E_n\}$ is the partition of Ω we wanted. QED

Using Lemma 1.5, it is easy to prove the following result.

PROPOSITION 1.6. Suppose that (Ω, Σ, μ) is atom-free and f_i is a separably valued measurable function from Ω to Banach space X_i for $1 \le i \le m$. Then for any $\varepsilon_k > 0$, $k \ge 0$, and E in Σ with $0 < \mu(E) < \infty$, there is a Rademacher tree of measurable sets $\{E_{\alpha}\}_{\alpha \in T}$ in Ω such that

$$E_{\phi} = E, \quad \mu(E_{\alpha}) > 0, \quad \text{diam } f_i(E_{\alpha}) < \varepsilon_k$$

for $1 \le i \le m, k > 0, \text{ and } \alpha \in T_k.$

Section II

Recall that X is said to have the Schur property if every weakly convergent sequence in X is norm convergent. It is obvious that X has the Schur property if and only if 0 is a point of sequential continuity of B_X . If K is a subset of X, we use psc K (resp. ext K) to denote the set of points of sequential continuity (resp. extreme points) of K.

LEMMA 2.1. Suppose that K is a bounded closed convex set in X and that $x \in psc K$. If $x = \frac{1}{2}(y + z)$ for some y and z in K, then both y and z are points of sequential continuity of K. Thus if X fails the Schur property and x is a point of sequential continuity of B_X , then ||x|| = 1.

Proof. We only need to show that $y \in psc K$. So let (y_n) be a sequence in K which converges weakly to y. Then w-lim_n $\frac{1}{2}(y_n + z) = x$ and $\frac{1}{2}(y_n + z) \in K$, thus $\lim_{n} \frac{1}{2}(y_n + z) = x = \frac{1}{2}(y + z)$. It follows that $\lim_{n} y_n = y$. Hence $y \in psc K$. QED

THEOREM 2.2. Suppose (Ω, Σ, μ) is atom-free. Then every point of sequential continuity of $B_{L^{p}(\mu, X)}$ is an extreme point of $B_{L^{p}(\mu, X)}$.

Proof. Let $f \in \text{psc } B_{L^{p}(\mu, X)}$. Since $L^{p}(\mu, X)$ contains a copy of $L^{p}(\mu)$ which fails the Schur property, by Lemma 2.1, ||f|| = 1. Assume $f \notin \text{ext } B_{L^{p}(\mu, X)}$. There is $g \in L^{p}(\mu, X)$ with ||g|| > 0 and $||f \pm g|| = 1$. Since $||f|| = 1 = ||f \pm g||$ and $f = \frac{1}{2}[(f + g) + (f - g)]$, and since $L^{p}(\mu)$ is strictly convex, we conclude that $||f(t) \pm g(t)|| = ||f(t)||$ for almost all $t \in \Omega$. Without loss of generality we may assume that $||f(t) \pm g(t)|| = ||f(t)||$ for all $t \in \Omega$ and that both $f(\Omega)$ and $g(\Omega)$ are separable.

Since ||g|| > 0, there is M > 0 and E in Σ such that $\mu(E) > 0$ and $1/M \le ||g(t)|| \le M$ for all t in E. Then $\mu(E) < \infty$. By Proposition 1.6, there exists a Rademacher tree of measurable sets $\{E_{\alpha}\}_{\alpha \in T}$ in Ω such that for k > 0, and $\alpha \in T_k$, we have

$$E_{\phi} = E, \quad \mu(E_{\alpha}) > 0, \quad \text{diam } f(E_{\alpha}) < 2^{-k} \text{ and } \text{diam } g(E_{\alpha}) < 2^{-k}.$$

For each $\alpha \in T$, pick an element $t_{\alpha} \in E_{\alpha}$ and define, for $k \ge 0$,

$$g_k = \sum_{\alpha \in T_k} g(t_\alpha) \sum_{n \ge 1} (-1)^n \chi_{E_{\alpha n}}.$$

By Theorem 1.3, $\{g_k\}$ converges weakly to 0.

Claim. $\lim_{k} ||f + g_{k}|| = 1.$

If $t \in \Omega \setminus E$, then $(f \pm g_k)(t) = f(t)$, so $||(f \pm g_k)(t)|| = ||f(t)||$. If $t \in E$, then for k > 1, there is $\alpha \in T_k$ and $n \ge 1$ such that $t \in E_{\alpha n}$. Thus $g_k(t) = (-1)^n g(t_{\alpha})$. Since

diam $f(E_{\alpha}) < 2^{-k}$, $t \in E_{\alpha}$, $t_{\alpha} \in E_{\alpha}$, and $||f(t_{\alpha}) \pm g(t_{\alpha})|| = ||f(t_{\alpha})||$,

we have

$$\begin{aligned} \|(f \pm g_k)(t)\| &= \|f(t) \pm (-1)^n g(t_\alpha)\| \\ &\leq \|f(t) - f(t_\alpha)\| + \|f(t_\alpha) \pm (-1)^n g(t_\alpha)\| \\ &= \|f(t) - f(t_\alpha)\| + \|f(t_\alpha)\| \\ &\leq \|f(t)\| + 2\|f(t) - f(t_\alpha)\| < \|f(t)\| + 2^{-k+1}. \end{aligned}$$

Therefore $||f \pm g_k|| < ||f|| + 2^{-k+1}\mu(E)^{1/p}$. It follows that $\lim_k ||f \pm g_k|| = ||f|| = 1$.

Since $\lim_{k} ||f + g_{k}|| = 1$ and weak- $\lim_{k} (f + g_{k}) = f$, we have

$$\lim_{k} \left(f + g_k \right) = f,$$

i.e., $\lim_k \|g_k\| = 0$. On the other hand, since $\|g(t)\| \ge 1/M$ for $t \in E$, we have $\|g_k\| \ge (1/M)\mu(E)^{1/p} > 0$, which is impossible. Therefore $f \in \operatorname{ext} B_{L^p(\mu, X)}$. QED

We say that (Ω, Σ, μ) is not purely atomic if there is E in Σ such that $0 < \mu(E) < \infty$, and E contains no atoms, that is, (E, Σ_E, μ_E) is atom-free, where μ_E be the restriction of μ to $\Sigma_E = \{F: F \in \Sigma \text{ and } F \subset E\}$.

COROLLARY 2.3 [ST]. Suppose that (Ω, Σ, μ) is not purely atomic. If $L^{p}(\mu, X)$ has the Kadec-Klee property, then X is strictly convex.

Proof. Since (Ω, Σ, μ) is not purely atomic, there is E in Σ such that $0 < \mu(E) < \infty$ and (E, Σ_E, μ_E) is atom-free. Since $L^p(\mu_E, X)$ is isometrically isomorphic to a subspace of $L^p(\mu, X)$, the space $L^p(\mu_E, X)$ has the Kadec-Klee property. By Theorem 2.2, every unit vector in $L^p(\mu_E, X)$ is an extreme point of the unit ball, thus $L^p(\mu_E, X)$ is strictly convex. Therefore X is also strictly convex. QED

If $K \subset X$, the slice of K determined by the functional x^* in X^* and $\delta > 0$ is the subset of K given by

$$S(x^*, K, \delta) = \{x \in K : x^*(x) > \sup x^*(K) - \delta\}.$$

Let $x \in K$. Then x is called a denting point of K if the family of all slices of K containing x is a neighborhood base of x with respect to the relative norm topology on K. And x is said to be a point of continuity of K if the relative weak and norm topologies on K coincide at x. If $K \subset X^*$, $K \neq \emptyset$, then weak* slices, weak* denting points, and weak* points of continuity of K are defined similarly. We use dent K (resp. pc K, w*dent, w*-pc K) to denote the set of denting points (resp. points of continuity, weak* denting points, weak* points of continuity) of K.

By definition, a denting point is a point of continuity, and a point of continuity is a point of sequential continuity. It is known that $x \in \text{dent } K$ if and only if $x \in \text{pc } K$ and $x \in \text{ext } K$ [LLT]. Thus by Theorem 2.2, the following assertion follows.

COROLLARY 2.4. Suppose that (Ω, Σ, μ) is atom-free and f in $L^{p}(\mu, X)$. Then f is a point of continuity of $B_{L^{p}}(\mu, X)$ if and only if f is a denting point of $B_{L^{p}}(\mu, X)$.

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A Banach space X has the RNP if every non-empty bounded closed set K in X has a denting point. X has the CPCP (resp. PCP) if for every non-empty bounded closed convex (resp. bounded closed) set K in X, pc $K \neq \phi$. It is obvious that the RNP implies the PCP, and the PCP implies the CPCP, but these three properties are distinct. The dual version of PCP, in which one considers weak* point of continuity, is the same as the corresponding dual version of RNP, which in turn is the same as RNP itself [St]. However, the dual version of CPCP, denoted by C*PCP, is distinct from RNP [GMS2]. It is clear that C*PCP implies CPCP, though the converse is not true [DGHZ].

COROLLARY 2.5. Suppose (Ω, Σ, μ) is not purely atomic. Then the RNP and the CPCP are equivalent in both $L^{p}(\mu, X)$ and $L^{p}(\mu, X)^{*}$.

Proof. Suppose that $L^{p}(\mu, X)$ has the CPCP. Let | | be an equivalent norm on X. Choose E in Σ such that $0 < \mu(E) < \infty$ and (E, Σ_{E}, μ_{E}) is atom-free. Since $L^{p}(\mu, X)$ has the CPCP, the space $L^{p}(\mu_{E}, (X, | |))$ which is isomorphic to a subspace of $L^{p}(\mu, X)$ also has the CPCP. Hence there exists f in pc $B_{L^{p}(\mu_{E}, (X, | |))}$. Then f must be a denting point of $B_{L^{p}(\mu_{E}, (X, | |))}$ following Corollary 2.4. By a result in [LL], it follows that $f(t)/|f(t)| \in$ dent $B_{(X, | |)}$ for almost all $t \in$ supp f. Thus dent $B_{(X, | |)}$ is not empty. Therefore X has the RNP (see e.g. p. 30 [Bi]), and hence $L^{p}(\mu, X)$ has the RNP [DU]. The converse is obvious.

Now suppose that $L^{p}(\mu, X)^{*}$ has the CPCP. The space $L^{q}(\mu, X^{*})$, being a subspace of $L^{p}(\mu, X)^{*}$, also has the CPCP. As a consequence of the previous paragraph, the space $L^{q}(\mu, X^{*})$ has the RNP. Thus X^{*} has the RNP, which implies that $L^{p}(\mu, X)^{*}$ has the RNP [DU]. The converse is also obvious. QED

Recall that a normed space Y is said to be finitely representable in a normed space E, if for each $\varepsilon > 0$ and finite dimensional subspace F of Y, there is a 1-1 linear operator

$$T: F \to T(F) \subset E$$
 with $||T|| ||T^{-1}|| \leq 1 + \varepsilon$.

If (P) is a property defined for Banach spaces, X is said to have the property "Super (P)" if every Banach space finitely representable in X has the property (P). It is known that X is super-reflexive if and only if it is super-Radon-Nikodym. It is an open problem whether super-RNP and super-PCP are equivalent.

PROPOSITION 2.6. Suppose $X \oplus_p X$ is finitely representable in X for some p.

Then X has the super-RNP if and only if X has the super-CPCP.

Proof. Suppose X has the super-CPCP. Let Y be a Banach space finitely representable in X. Then $l^{p}(Y_{n})$, where $Y_{n} = Y$, $n \ge 1$, is finitely representable in $l^{p}(X_{n})$, where $X_{n} = X$. Let μ be the Lebesgue measure on [0, 1). Then μ is atom-free.

Claim. $L^{p}(\mu, Y)$ is finitely representable in X.

Let E be the linear span of simple functions in $L^{p}(\mu, Y)$. Since E is dense in $L^{p}(\mu, Y)$, the space $L^{p}(\mu, Y)$ is finitely representable in E. It is obvious that E is finitely representable in $l^{p}(Y_{n})$, in fact, every finite dimensional subspace G of E is isometric to a subspace of $l^{p}(Y_{n})$. Thus $L^{p}(\mu, Y)$ is finitely representable in $l^{p}(X_{n})$. Since $X \oplus_{p} X$ is finitely representable in X, it follows that $l^{p}(X_{n})$ is also finitely representable in X. Thus $L^{p}(\mu, Y)$ is finitely representable in X.

Since X has the super-CPCP, the space $L^{p}(\mu, Y)$ has the CPCP. By Corollary 2.5, $L^{p}(\mu, Y)$ has the RNP. Thus Y has the RNP. Therefore X has the super-RNP. The converse is obvious. QED

COROLLARY 2.7. Suppose that (Ω, Σ, μ) is a measure space which is not purely atomic or which contains infinitely many atoms of finite positive measure. Then in both $L^{p}(\mu, X)$ and $L^{p}(\mu, X)^{*}$, super-RNP and super-CPCP are equivalent.

Proof. In each case, $L^{p}(\mu, X) \oplus_{p} L^{p}(\mu, X)$ is finitely representable in $L^{p}(\mu, X)$. Thus $L^{p}(\mu, X)$ has the super-RNP if and only if it has the super-CPCP.

Now suppose that $L^{p}(\mu, X)^{*}$ has the super-CPCP, then $L^{q}(\mu, X^{*})$, being a subspace of $L^{p}(\mu, X)^{*}$, also has the super-CPCP. Thus $L^{q}(\mu, X^{*})$ has the super-RNP, and in particular X^{*} has the RNP. Therefore $L^{p}(\mu, X)^{*} =$ $L^{q}(\mu, X^{*})$ [DU], and so $L^{p}(\mu, X)^{*}$ has the super-RNP. The converse is obvious. QED

Suppose K is a subset of X and $x \in K$. For a given $\varepsilon > 0$, we say that x is an ε -strongly extreme point in K if there is a $\delta > 0$ such that for any y in X, the conditions $d(x + y, K) < \delta$ and $d(x - y, K) < \delta$ imply that $||y|| < \varepsilon$, where d(x, K) is the distance between x and K. Then x is called a strongly extreme point of K if x is an ε -strongly extreme point in K for all $\varepsilon > 0$. We use str-ext K to denote the set of the strongly extreme points of K. By definition, strongly extreme points are extreme points, but the converse is not true [M]. It is obvious that if K is convex and $d(x \pm y, K) < \delta$ then for any $0 \le \lambda \le 1$, we have $d(x \pm \lambda y, K) < \delta$. Thus if K is convex and x is not ε -strongly extreme in K, then for any $\delta > 0$, there exists y in X such that $d(x \pm y, K) < \delta$ and $||y|| = \varepsilon$.

THEOREM 2.8. Suppose that (Ω, Σ, μ) is atom-free and f is a $\sigma(L^p(\mu, X), L^q(\mu, X^*))$ -point of sequential continuity of $B_{L^p}(\mu, X)$, i.e.,

$$\lim_{k} f_{k} = f \quad \text{if } \sigma(L^{p}(\mu, X), L^{q}(\mu, X^{*})) - \lim_{k} f_{k} = f$$

and $\{f_k\}$ is in $B_{L^p}(\mu, X)$. Then ||f|| = 1 and $f(t)/||f(t)|| \in \text{str} - \text{ext } B_X$ for almost all t in supp f. Thus f is a strongly extreme point of $B_{L^p}(\mu, X)$.

Proof. By Theorem 2.2, the norm ||f|| = 1. Without loss of generality, we may assume that $f(\Omega)$ is separable. Define

$$D = \left\{ t \colon t \in \text{supp } f \text{ and } \frac{f(t)}{\|f(t)\|} \notin \text{ str-ext } B_X \right\}$$

and define, for each $m \ge 1$, the set

$$D_m = \left\{ t \colon t \in D, \|f(t)\| > 1/m, \text{ and } \frac{f(t)}{\|f(t)\|} \text{ is not} \right.$$

$$1/m \text{-strongly extreme in } B_X \left\}.$$

Then D is the union of D_m . Assume that it is not true that $f(t)/||f(t)|| \in$ str-ext B_X for almost all t in supp f, that is, $\mu^*(D) > 0$, where μ^* is the outer measure associated to μ . Then there is m such that $\mu^*(D_m) > 0$. Choose a measurable set $E \subset \text{supp } f$ with $\mu(E) = \mu^*(D_m)$ and $D_m \subset E$. It is obvious that $\mu(E) < \infty$. By Proposition 1.6, there is a Rademacher tree of measurable sets $\{E_\alpha\}_{\alpha \in T}$ in Ω such that for $1 \le i \le m$, k > 0, and $\alpha \in T_k$, we have

$$E_{\phi} = E, \quad \mu(E_{\alpha}) > 0, \text{ and } \operatorname{diam} f(E_{\alpha}) < 2^{-k}.$$

It is obvious that for each $\alpha \in T$, $\mu^*(A \cap E_{\alpha}) = \mu(E_{\alpha})$. For each $\alpha \in T$, pick an element $t_{\alpha} \in A \cap E_{\alpha}$ and choose $x_{\alpha} \in X$ such that

$$\|x_{\alpha}\| = 1/m$$
 and $\left\|\frac{f(t_{\alpha})}{\|f(t_{\alpha})\|} \pm x_{\alpha}\right\| \le 1 + \frac{1}{2^{|\alpha|}}.$

For each k > 0, define

$$g_k = \sum_{\alpha \in T_k} \|f(t_\alpha)\| x_\alpha \sum_{n \ge 1} (-1)^n \chi_{E_{\alpha n}}.$$

Claim. For $k \ge 1$, $||g_k|| \le 3||f|| + 2^{-k+2}\mu(E)^{1/p}$ and $\lim_k ||f \pm g_k|| = ||f||$ = 1.

If $t \in \Omega \setminus E$, then $(f \pm g_k)(t) = f(t)$, so $||(f \pm g_k)(t)|| = ||f(t)||$. If $t \in E$, then for k > 1, there is $\alpha \in T_k$ and $n \ge 1$ such that $t \in E_{\alpha n}$. Thus $g_k(t) = (-1)^n ||f(t_\alpha)|| x_\alpha$ and so we have

$$\begin{split} \|(f \pm g_k)(t)\| &\leq \|f(t) - f(t_{\alpha})\| + \|f(t_{\alpha}) \pm (-1)^n \|f(t_{\alpha})\| x_{\alpha}\| \\ &= \|f(t) - f(t_{\alpha})\| + \|f(t_{\alpha})\| \left\| \frac{f(t_{\alpha})}{\|f(t_{\alpha})\|} \pm (-1)^n x_{\alpha} \right\| \\ &\leq \|f(t) - f(t_{\alpha})\| + \left(1 + \frac{1}{2^{|\alpha|}}\right) \|f(t_{\alpha})\| \\ &\leq \left(1 + \frac{1}{2^{|\alpha|}}\right) \|f(t)\| + \left(2 + \frac{1}{2^{|\alpha|}}\right) \|f(t) - f(t_{\alpha})\| \\ &\leq (1 + 2^{-k}) \|f(t)\| + 2^{-k+2}. \end{split}$$

Therefore $||f \pm g_k|| \le (1 + 2^{-k})||f|| + 2^{-k+2}\mu(E)^{1/p}$. It follows that

$$||g_k|| \le 3||f|| + 2^{-k+2}\mu(E)^{1/p}$$
 and $\lim_k ||f \pm g_k|| = ||f|| = 1.$

Since $\{g_k\}$ is a bounded Rademacher sequence in $L^p(\mu, X)$, by Proposition 1.1, it is $\sigma(L^p(\mu, X), L^q(\mu, X^*))$ -null. Thus

$$\sigma(L^{p}(\mu, X), L^{q}(\mu, X^{*})) - \lim_{k} f + g_{k} = f \text{ and } \lim_{k} ||f + g_{k}|| = ||f|| = 1.$$

Since f is a $\sigma(L^p(\mu, X), L^q(\mu, X^*))$ -point of sequential continuity of $B_{L^p}(\mu, X)$, we conclude that $\lim_k f + g_k = f$. Thus $\lim_k ||g_k|| = 0$. On the other hand, since $||g_k(t)|| \ge 1/m^2$ for $t \in E$, the norm

$$||g_k|| \ge (1/m^2)\mu(E)^{1/p} > 0,$$

which is a impossible. Therefore

$$f(t)/||f(t)|| \in \text{str-ext } B_X$$

for almost all t in supp f. Hence f is a strongly extreme point of $B_{L^p}(\mu, X)$ [Sm2]. QED

In addition to its sequential generalization, the point of continuity has a "slice generalization", namely, the point of small combination of slices (SCS-point). Let K be a convex set of X, the point $x \in K$ is called a SCS-point of K [GGMS] if for each $\varepsilon > 0$, there exist slices S_i of K and $\lambda_i > 0$, i = 1, ..., n with $\sum_{i=1}^{n} \lambda_i = 1$ such that diam $\sum_{i=1}^{n} \lambda_i S_i < \varepsilon$ and $x \in \sum_{i=1}^{n} \lambda_i S_i$. Let SCS(K) denote the set of all SCS-points of K. If K is in X^* , a w*-SCS-point of K is defined similarly except the slices S_i of K are weak* slices. It is clear that pc $K \subset$ SCS(K) (resp. w*-pc $K \subset$ w*-SCS(K)) for all convex sets K in X (resp. X*).

It is known [GGMS], [R1] that X (resp. dual space X^*) is strongly (resp. w*-strongly) regular if and only if every non-empty bounded closed convex set K in X (resp. X^*) is contained in the norm-closure (resp. weak* closure) of SCS(K) (resp. w*-SCS(K)). Schachermayer [Sc] proved that a Banach space has the RNP if and only if it is strongly regular and it has the Krein-Milman Property. The "point-version" of this result is also true and it extends the result in [LLT].

PROPOSITION 2.9. Let K be a closed convex set in X^* and let \overline{K}^* be the weak^{*} closure of K. Then:

- (1) w*-pc $K = w^*$ -pc \overline{K}^* .
- (2) w*-SCS(K) = w*-SCS(\overline{K} *).
- (3) w*-dent $\overline{K}^* = w^*$ -dent $K = (w^*$ -pc $K) \cap \text{ext } K = w^*$ -SCS $(K) \cap \text{ext } K$.

Proof. (1) Let $x^* \in w^*$ -pc \overline{K}^* . Since the weak^{*} and norm topologies on \overline{K}^* coincide at x^* , we have $x^* \in \overline{K} = K$. Thus $x^* \in w^*$ -pc K.

Conversely, if $x^* \in w^*$ -pc K, then for each $\varepsilon > 0$, there are x_1, \ldots, x_n in X and $\delta > 0$ such that diam $V < \varepsilon$, where

$$V = \{ y^* \colon y^* \in K, (y^*, x) > (x^*, x) - \delta, i = 1, \dots, n \}.$$

Let

$$U = \{y^* \colon y^* \in \overline{K}^*, (y^*, x) > (x^*, x) - \delta, i = 1, \dots, n\}.$$

Then U is a w*-neighborhood of x^* in \overline{K}^* and V is weak* dense in U. Thus diam $U = \operatorname{diam} V < \varepsilon$. So $x^* \in w^*$ -pc \overline{K}^* .

(2) Let $x^* \in w^*$ -SCS(\overline{K}^*). It is obvious that every weak* slice of \overline{K}^* contains a point of K. Hence, by the definition of w*-SCS-points, $x^* \in \overline{K} = K$. Therefore $x^* \in w^*$ -SCS(K).

Conversely, if $x^* \in w^*$ -SCS(K), then for each $\varepsilon > 0$, there exist w*-slices S_j of K and $\lambda_i > 0$, i = 1, ..., n with $\sum_{i=1}^n \lambda_i = 1$ such that diam $\sum_{i=1}^n \lambda_i S_i < \varepsilon$. We assume $S_i = S(x_i, K, \delta_i)$ for some x_i in X and $\delta_i > 0$. Since $\sum_{i=1}^{n} \lambda_i S(x_i, \overline{K}^*, \delta_i) \text{ is a subset of the weak}^* \text{ closure of } \sum_{i=1}^{n} \lambda_i S_i, \text{ we have } \text{diam } \sum_{i=1}^{n} \lambda_i S(x_i, \overline{K}^*, \delta_i) < \varepsilon. \text{ Hence } x^* \in \text{w}^*\text{-SCS } \overline{K}^*.$ (3) It is obvious that

w*-dent $\overline{K}^* \subset$ w*-dent $K \subset$ (w*-pc K) \cap ext $K \subset$ w*-SCS(K) \cap ext K.

To complete the proof we only need to show

$$(\mathbf{w}^*$$
-SCS $K) \cap \operatorname{ext} K \subset \mathbf{w}^*$ -dent \overline{K}^* .

So let $x^* \in w^*$ -SCS(K) \cap ext K. For each $\varepsilon > 0$, there exist weak* slices S_i of K and $\lambda_i > 0$, i = 1, ..., n with $\sum_{i=1}^n \lambda_i = 1$ such that diam $\sum_{i=1}^n \lambda_i S_i < \varepsilon$ and $x^* \in \sum_{i=1}^n \lambda_i S_i$. Since $x^* \in \text{ext } K$, x^* must belong to $\bigcap_{j=1}^n S_j$. Thus $\bigcap_{j=1}^n S_i$ is a weak* neighborhood of x^* . Note that diam $\bigcap_{j=1}^n S_j \le$ diam $\sum_{i=1}^n \lambda_i S_i < \varepsilon$, so $x^* \in w^*$ -pc K.

Next we show that $x^* \in \operatorname{ext} \overline{K}^*$. Assume $x^* = (y^* + z^*)/2$ for some y^*, z^* in \overline{K}^* . Since $x^* \in \operatorname{w}^*$ -pc $\overline{K} = \operatorname{w}^*$ -pc \overline{K}^* , it follows that $y^*, z^* \in \operatorname{w}^*$ -pc \overline{K}^* (see the proof of Lemma 2.1). By (1), $y^*, z^* \in K$. Thus $x^* = y^* = z^*$ because $x^* \in \operatorname{ext} K$. So $x^* \in \operatorname{ext} \overline{K}^*$. Since x^* is a weak* point of continuity and an extreme point of the weak* compact convex set $\overline{K}^* \cap B_{X^*}(x, 1)$, the weak* slices of $\overline{K}^* \cap B_{X^*}(x, 1)$ containing x^* is a norm neighborhood base at x^* . Therefore $x^* \in \operatorname{w}^*$ -dent $\overline{K}^* \cap B_{X^*}(x, 1)$. Hence $x^* \in \operatorname{w}^*$ -dent \overline{K}^* [B]. QED

COROLLARY 2.10. Let K be a closed convex set in X and let \overline{K}^* be the weak* closure of K in X^{**}. Then:

(1) pc $K = w^* - pc \overline{K}^*$.

(2) w*-dent \overline{K}^* = dent K = pc $K \cap$ ext K = SCS(K) \cap ext K.

Proof. This follows immediately from Proposition 2.9 and the facts that w*-dent K = dent K, w*-pc K = pc K, and w*-SCS(K) = SCS(K), QED

Note that for any $f \in L^q(\mu, X^*)$ and $g \in L^p(\mu, X)$, the action of f on g is defined by

$$(f,g) = \int_{\Omega} (f(t),g(t)) d\mu(t)$$
 [DU].

It is obvious that the space $L^{q}(\mu, X^{*})$ is a subspace of $L^{p}(\mu, X)^{*}$, and that $L^{q}(\mu, X^{*})$ norms $L^{p}(\mu, X)$. So if $K = B_{L^{q}(\mu, X^{*})}$, then $\overline{K}^{*} = B_{L^{p}(\mu, X)^{*}}$. Hence the following result is a corollary of Proposition 2.9.

COROLLARY 2.11. The following assertions are true: (1) w*-pc $B_{L^{q}(\mu, X^{*})} = w^{*}$ -pc $B_{L^{p}(\mu, X)^{*}}$. (2) w*-SCS $B_{L^{q}(\mu, X^{*})} = w^{*}$ -SCS $B_{L^{p}(\mu, X)^{*}}$. (3) w*-dent $B_{L^{p}(\mu, X)^{*}} = w^{*}$ -dent $B_{L^{q}(\mu, X^{*})} = w^{*}$ -SCS $(B_{L^{q}(\mu, X^{*})}) \cap$ ext $B_{L^{q}(\mu, X^{*})}$.

If (Ω, Σ, μ) is atom-free, then every weak^{*} point of continuity f of $B_{L^{q}(\mu, X^{*})}$ is an extreme point of $B_{L^{q}(\mu, X^{*})}$. (Corollary 2.4), by Corollary 2.11, it is a weak^{*} denting point of $B_{L^{q}(\mu, X^{*})}$. Thus we have the following result.

COROLLARY 2.12. Suppose that (Ω, Σ, μ) is atom-free and f in $L^{p}(\mu, X)^{*}$. Then f is a weak* point of continuity of $B_{L^{p}(\mu, X)^{*}}$ if and only if f is a weak* denting point of $B_{L^{p}(\mu, X)^{*}}$.

The next example shows that we can not replace the point of sequential continuity by SCS-point in Theorem 2.2.

Example 2.13. Let Y be a Banach space such that it contains no copies of l^1 but its dual Y* does not have the RNP [GMS2]. Let $X = Y^*$ and let $K = B_{L^p(\mu, X)}$. By taking equivalent norms, we may assume that w*-dent $B_{Y^*} = \phi$ [Bi]. Let μ be the Lebesque measure on [0, 1). Since Y contains no copy of l^1 , the space $L^q(\mu, X)$ also contains no copy of l^1 [P]. By a result of J. Bourgain [Ba], $L^q(\mu, Y)^*$ is weak* strongly regular. Thus K is contained in the weak* closure of w*-SCS(K). So the weak* closure of the w*-SCS-points is $B_{L^q(\mu, Y)^*}$. Were a w*-SCS point f an extreme point, that point f would be a weak* denting point of $B_{L^p(\mu, Y^*)}$ by Corollary 2.11. But then by a result in [HL], for almost all t in the support of f, f(t)/||f(t)|| would be a weak* denting point of B_{Y^*} , which contradicts the fact that w*-dent $B_{Y^*} = \phi$. Therefore none of these w*-SCS-points is an extreme point of K. By definition, w*-SCS(K) \subset SCS(K), so in Theorem 2.2 we can not replace the point of sequential continuity by the SCS-point.

If (Ω, Σ, μ) is purely atomic and finite, then there exists an at most countable partition π of Ω such that every element in π is an atom of positive measure. For each E in π , let X_E be the space X. Define mapping T from $L^p(\mu, X)$ to $l^p(X_E)_{E \in \pi}$ by

$$T(f)(E) = \mu(E)^{1/p} \int_E f(t) d\mu(t).$$

Thus $T(f)(E) = \mu(E)^{1/p} f(t)$ for almost all t in E. It is obvious that T is an isometric embedding. Partly because of this, in the rest of this section we will consider the space $l^{p}(X_{i})$, instead of $L^{p}(\mu, X)$ with (Ω, Σ, μ) being purely atomic.

PROPOSITION 2.14. Let $\{X_i\}_{i \in I}$ be a family of Banach spaces and let $f = (f(i))_{i \in I}$ be a unit vector in $l^p(X_i)$. Then $f \in \text{psc } B_{l^p(X_i)}$ (resp. pc $B_{l^p(X_i)}$; ext $B_{l^p(X_i)}$; or dent $B_{l^p(X_i)}$) if and only if $f(i)/||f(i)|| \in \text{psc } B_{X_i}$ (resp. pc B_{X_i} ; ext B_{X_i} ; or dent B_{X_i}) for $i \in \text{supp } f$.

Moreover, the weak* version of this statement is also true.

Proof. Suppose $f \in \text{psc } B_{l^p(X_i)}$. Fix $i \in I$ with $f(i) \neq 0$. We use $B_X(x, r)$ to denote the ball in X with center x and radius r. Let $\{x_n\}$ be a sequence in $B_X(0, ||f(i)||)$ such that w-lim_n $x_n = f(i)$. For each n define

$$f_n(j) = \begin{cases} f(j) & \text{if } j \neq i \\ x_n & \text{if } j = i \end{cases}$$

Then $f_n \in B_{l^p(X_i)}$ and weak- $\lim_n f_n = f$. Hence $\lim_n ||f_n - f|| = 0$ and so $\lim_n ||x_n - f(i)|| = 0$. Therefore $f(i) \in \operatorname{psc} B_{X_i}(0, ||f(i)||)$ which is equivalent to $f(i)/||f(i)|| \in \operatorname{psc} B_{X_i}$.

Conversely, suppose $f_n \in B_{l^p(X_i)}$ with weak- $\lim_n f_n = f$. Then weak- $\lim_n f_n(i) = f(i), i \in I$ and w- $\lim_n \frac{1}{2}(f_n + f) = f$. Since ||f|| = 1 we must have $\lim_n ||\frac{1}{2}(||f_n(\cdot)|| + ||f(\cdot)||)|| = 1$ in $l^p(I)$. By the uniform convexity of $l^p(I)$, $\lim_n |||f_n(\cdot)|| - ||f(\cdot)|| = 0$. So for each $i \in I$, $\lim_n ||f_n(i)|| = ||f(i)||$. Using the fact that $f(i) \in \operatorname{psc} B_X(0, ||f(i)||)$, we can conclude that $\lim_n ||f_n(i)| - f(i)|| = 0$. Hence $\lim_n ||f_n - f|| = 0$, and so $f \in \operatorname{psc} B_{l^p(X_i)}$.

The proofs for pc, w*-psc and w*-pc points are similar while that for extreme points can be found in [Sm1]. The conclusion for denting (resp. w*-denting) points follows from Proposition 2.9. QED

As a corollary of Proposition 2.14, if (Ω, Σ, μ) is purely atomic and f is a unit vector in $L^{p}(\mu, X)$, then $f \in \text{psc } B_{L^{p}(\mu, X)}$ (resp. pc $B_{L^{p}(\mu, X)}$; dent $B_{L^{p}(\mu, X)}$) if and only if $f(t)/||f(t)|| \in \text{psc } B_{X}$ (resp. pc B_{X} ; dent B_{X}) for almost all t in supp f.

For the proof of our next result, we need the following facts: X has the CPCP (resp. PCP) if and only if given $\varepsilon > 0$ and any non-empty bounded convex (resp. bounded) set K in X, there is a relatively weakly open set V in K with diameter less than ε ; X* has the C*PCP if and only if given $\varepsilon > 0$ and any non-empty bounded convex set K in X*, there is a relatively weak* open set V in K with diameter less than ε (see [R2]).

THEOREM 2.15. Let $\{X_i, i \in I\}$ be a family of Banach spaces. Then:

(1) $l^{p}(X_{i})$ has the CPCP (resp. PCP) if and only if each X_{i} has the CPCP (resp. PCP).

(2) $l^{p}(X_{i})^{*}$ which can be identified as $l^{q}(X_{i}^{*})$ has the C*PCP if and only if each X_{i}^{*} has the C*PCP.

Proof. Assume that each X_i has the CPCP and $I = \{1, 2\}$. Since the CPCP is an isomorphic invariant, it suffices to show that the space

$$X = \{(x_1, x_2) \colon x_i \in X_i, i = 1, 2, ||(x_1, x_2)|| = \max(||x_1||, ||x_2||)\}$$

has the CPCP.

Let A be a non-empty bounded convex set in X and let $P_i: X \to X_i$, i = 1, 2, be the natural projection. Let $A_1 = P_1(A)$. Since X_1 has the CPCP, there exist x_j^* , $a_j > 0$, j = 1, ..., n such that diam $\bigcap_{j=1}^n S(x_j^*, A_1, a_j) < \varepsilon$. Let

$$A_2 = P_2 \left[A \cap \left(P_1^{-1} \left(\bigcap_{j=1}^n S(x_j^*, A_1, a_j) \right) \right] \right].$$

Then A_2 is a non-empty bounded convex set in X_2 . Since X_2 has the CPCP there are y_k^* , $b_k > 0$, k = 1, ..., m such that diam $\bigcap_{k=1}^m S(y_k^*, A_2, b_k) < \varepsilon$. Put

$$V = \{ (x_1, x_2) : (x_1, x_2) \in A, x_j^*(x_1) > \sup x_j^*(A_1) - a_j, y_k^*(x_2) \\ > \sup y_k^*(A_2) - b_k, \quad j = 1, \dots, n, k = 1, \dots, m \}.$$

Then V is a weakly open set in A with diameter less than ε . Therefore X has the CPCP.

To prove the general case, let $E = l^p(X_i)$ and let A be a non-empty bounded closed convex set in E. Without loss of generality, assume that $\sup\{\|x\|, x \in A\} = 1$. Given $\varepsilon > 0$, we can choose $0 < \varepsilon_1 < 1 - [1 - (\varepsilon/3)^p]^{1/p}$ and $x = (x_i)_{i \in I}$ in A with $\|x\|^p > 1 - \varepsilon_1$. Then there exists $i_k \in I, k = 1, \ldots, n$, such that $\sum_{k=1}^n \|x_{i_k}\|^p > 1 - \varepsilon_1$. For each $k = 1, \ldots, n$, choose $x_{i_k}^*$ in $X_{i_k}^*$ such that $\|x_{i_k}^*\|^q = \|x_{i_k}\|^p$ and $(x_{i_k}^*, x_{i_k}) = \|x_{i_k}\|^p$. Let $x^* = (x_i^*)_{i \in I}$ where $x_i^* = 0$ for all $i \neq i_k, k = 1, \ldots, n$. Then $x^* \in l^q(X_i^*)$, $\|x^*\| \le 1$ and $(x^*, x) = \sum_{k=1}^n \|x_{i_k}\|^p > 1 - \varepsilon_1$.

Let $E_1 = l^p(X_{i_1}, \ldots, X_{i_n})$, $E_2 = l^p(X_i; i \in I, i \neq i_k, k = 1, \ldots, n)$ and let $P: E \to E_1$ be the natural projection. Without loss of generality, we may regard E_1 and E_2 as subspaces of E. Let $\delta = \sup x^*(A) - 1 + \varepsilon_1$. Then for any $y = (y_i)_{i \in I}$ in $S(x^*, A, \delta)$ we have

$$||Py|| \ge (x^*, Py) = (x^*, y) > 1 - \varepsilon_1 > [1 - (\varepsilon/3)^p]^{1/p}.$$

Hence

$$||y - Py|| = (||y||^p - ||Py||^p)^{1/p} < \varepsilon/3.$$

By the first part of the proof, E_1 has the CPCP. So there is a weakly open set

 V_1 in E_1 with

$$\operatorname{diam}\{V_1 \cap P[S(x^*, A, \delta)]\} < \varepsilon/3.$$

Let $V = (V_1 \oplus E_2) \cap S(x^*, A, \delta)$. Then V is non-empty and weakly open in A and for any y and z in V, we have

$$||y - z|| \le ||y - Py|| + ||Py - Pz|| + ||Pz - z|| < \varepsilon.$$

Hence the diameter of V is less than or equal to ε and so E has the CPCP. The proofs of the remaining assertions are similar. QED

Remark 2.16. The PCP is a three-space property; i.e., if Y is a subspace of X such that both Y and X/Y have the PCP, then X also has the PCP [R2], and this fact implies that $l^p(X_i)_{i \in I}$ has the PCP if I is finite and X_i has the PCP for every $i \in I$. However it is unknown whether CPCP or C*PCP is a three-space property.

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