

## ON M-IDEALS IN $B(\sum_{i=1}^{\infty} \ell_p^{n_i})$

CHONG-MAN CHO

Department of Mathematics  
College of Natural Science  
Hangyang University  
Seoul 133, Korea

(Received May 8, 1986)

ABSTRACT. For  $1 < p, r < \infty$ ,  $X = (\sum_{i=1}^{\infty} \ell_p^{n_i})$ ,  $\{n_i\}$  bounded, the space  $K(X)$  of all compact operators on  $X$  is the only nontrivial M-ideal in the space  $B(X)$  of all bounded linear operators on  $X$ .

KEY WORDS AND PHRASES. Compact operators, hermitian element, M-ideal.

1980 AMS SUBJECT CLASSIFICATION CODE. Primary 46A32, 47B05, secondary 47B05.

### 1. INTRODUCTION.

Since Alfsen and Effros [1] introduced the notion of an M-ideal, many authors have studied M-ideals in operator algebras. It is known that  $K(X)$ , the space of all compact operators on  $X$ , is an M-ideal in  $B(X)$ , the space of all bounded linear operators on  $X$ , if  $X$  is a Hilbert space or  $\ell_p$  ( $1 < p < \infty$ ). Smith and Ward [2] proved that M-ideals in a  $C^*$ -algebra are exactly the closed two sided ideals. Smith and Ward [3], and Flinn [4] proved that, for  $1 < p < \infty$ ,  $K(\ell_p)$  is the only nontrivial M-ideal in  $B(\ell_p)$ . The purpose of this paper is to generalize this result to  $B(X)$ , where  $X = (\sum_{i=1}^{\infty} \ell_p^{n_i})$ , for  $1 < p$ ,  $r < \infty$  and  $\{n_i\}$  a bounded sequence of positive integers. In this proof, the ideas and results of [4], [2], [5] and [3] are heavily used.

### 2. NOTATIONS AND PRELIMINARIES.

If  $X$  is a Banach space,  $B(X)$  (resp.  $K(X)$ ) will denote the space of all bounded linear operators (resp. compact linear operators) on  $X$ .

A closed subspace  $J$  of a Banach space  $X$  is an L-summand (resp. M-summand) if there is a closed subspace  $\tilde{J}$  of  $X$  such that  $X$  is the algebraic direct sum of  $J$  and  $\tilde{J}$ , and  $\|x + y\| = \|x\| + \|y\|$  (resp.  $\|x\| = \max\{\|x\|, \|y\|\}$ ) for  $x \in J, y \in \tilde{J}$ . A projection  $P: X \rightarrow X$  is an L-projection (resp. M-projection) if  $\|x\| = \|Px\| + \|(I - P)x\|$  (resp.  $\|x\| = \{\|Px\|, \|(I - P)x\|\}$  for every  $x \in X$ .

A closed subspace  $J$  of a Banach space  $X$  is an  $M$ -ideal in  $X$  if  $J^\perp = \{x^* \in X^*: x^*|_J = 0\}$  is an  $L$ -summand in  $X^*$ .

If  $(X_i)_{i=1}^\infty$  is a sequence of Banach spaces for  $1 \leq p \leq \infty$ ,  $\sum_{i=1}^\infty \bigoplus_p X_i$  is the space of all sequences  $x = (x_i)_{i=1}^\infty$ ,  $x_i \in X_i$ , with the norm  $\|x\| = (\sum_{i=1}^\infty \|x_i\|^p)^{1/p} < \infty$  if  $1 \leq p < \infty$  and  $\|x\| = \sup_i \|x_i\| < \infty$  if  $p = \infty$ .

An element  $h$  in a complex Banach algebra  $A$  with the identity  $e$  is hermitian if

$$\|e^{i\lambda h}\| = 1 \text{ for all real } \lambda [6].$$

If  $J_1$  and  $J_2$  are complementary nontrivial  $M$ -summands in  $A$  (i.e.  $A = J_1 \bigoplus_\infty J_2$ ),  $P$  is the  $M$ -projection of  $A$  onto  $J_1$  and  $z = P(e) \in J_1$ , then  $z$  is hermitian with  $z = z^2$  [2, 3.1],  $zJ_1 \subseteq J_1$  ( $i = 1, 2$ ) and  $zJ_2z = 0$  [2, 3.2 and 3.4]. since  $I - P$  is the  $M$ -projection of  $A$  onto  $J_2$ ,  $e - z = (e - z)^2$  is hermitian,  $(e - z)J_1 \subseteq J_1$  ( $i = 1, 2$ ) and

$$(e - z)J_1(e - z) = 0.$$

If  $M$  is an  $M$ -ideal in a Banach algebra  $A$ , then  $M$  is a subalgebra of  $A$  [2, 3.6]. If  $h \in A$  is hermitian and  $h^2 = e$ , then  $hM \subseteq M$  and  $Mh \subseteq M$  [4, Lemma 1].

If  $A$  is a Banach algebra with the identity  $e$ , then  $A^{**}$  endowed with Arens multiplication is a Banach algebra and the natural embedding of  $A$  into  $A^{**}$  is an algebra isomorphism into [6]. If  $J$  is an  $M$ -ideal in  $A$ , then  $A^{**} = J^{\perp\perp} \bigoplus_\infty (J^{\perp\perp})^\sim$  and the associated hermitian element  $z \in J^{\perp\perp}$  commutes with every other hermitian element of  $A^{**}$  [5.22].

From now  $X$ , will always denote  $\sum_{i=1}^\infty \bigoplus_p \ell_r^{n_i}$ , where  $1 < p, r < \infty$  and  $\{n_i\}_{i=1}^\infty$  a bounded sequence of positive integers. An operator  $T \in B(X)$  has a matrix representation with respect to the natural basis of  $X$ . From the definition, it is obvious that any diagonal matrix  $T \in B(X)$  with real entries is hermitian.

Flinn [4] proved that if  $M$  is an  $M$ -ideal in  $B(\ell_p)$  and  $h \in B(\ell_p)$  is a diagonal matrix, then  $hM \subseteq M$  and  $Mh \subseteq M$ . His proof is valid for  $X$ . He also proved that if  $M$  is a nontrivial  $M$ -ideal in  $B(\ell_p)$ , then  $M \not\supseteq K(\ell_p)$ . Again his proof with a small modification is valid for  $X$ .

Thus we have observed that if  $M$  is a nontrivial  $M$ -ideal in  $B(X)$ , then  $M \not\supseteq K(X)$ .

If  $M$  is an  $M$ -ideal in a Banach algebra  $A$  and  $h \in M$  is hermitian, then  $hAh \subseteq M$ .

Indeed,  $(e - z)h = (e - z)^2 h = (e - z)h(e - z) = 0 = h(e - z)$  and so  $zh = hz = h$ .

Since  $zA^{**}z \subseteq M^{\perp\perp}$  [2: 3.4],  $zAz \subseteq M^{\perp\perp}$  and hence  $hAh = hzAzh \subseteq M^{\perp\perp}$ . Since  $h \in M$ ,  $hAh \subseteq A \cap M^{\perp\perp} = M$ . Thus if  $e \in M$ , then  $A = M$ .

### 3. MAIN THEOREM.

We may assume that  $X = (\ell_r^{m_1} \oplus_p \dots \oplus_p \ell_r^{m_s}) \oplus_p (\ell_r^{n_1} \oplus_p \dots \oplus_p \ell_r^{n_k}) \oplus_p (\ell_r^{n_1} \oplus_p \dots \oplus_p \ell_r^{n_k}) \oplus_p \dots$

Set  $\alpha = m_1 + \dots + m_s$  and  $\beta = n_1 + \dots + n_k$ . Let  $N$  be the set of all natural numbers,  $S_0 = \{1, 2, \dots, \alpha\}$  and, for  $1 \leq j \leq k$ ,  $S_j = \bigcup_n (n + \beta N)$ , where  $n$  runs over  $\alpha + n_0 + n_{j-1} < n \leq \alpha + n_0 + \dots + n_j$ ,  $n_0 = 0$ . Let  $P_j$  be the projection on  $X$  defined by  $P_j x = \sum_{i \in S_j} x$  for every  $x \in X$ , where  $\sum_{i \in S_j}$  is the indicator function of the set  $S_j$ . Let  $(e_i)_{i=1}^\infty$  be the unit vector basis for  $X$ .  $A = \sum_{i,j} a_{ij} e_i \otimes e_j \in B(X)$  is the operator with matrix  $(a_{ij})$  with respect to  $(e_i)_{i=1}^\infty$ .

LEMMA 1. If  $M$  is an  $M$ -ideal in  $B(X)$  and contains  $A = \sum_{i,j} a_{ij} e_i \otimes e_j$  such that  $(a_{ii})_{i \geq 1} \in \ell_\infty \setminus c_0$ , then  $M = B(X)$ .

PROOF. By multiplying by diagonal matrices from both sides, and as in Lemma 2 [4], we may assume that  $A = \sum_{i=1}^\infty e_{f(i)} \otimes e_{f(i)}$ , where  $f(i+1) - f(i) \geq \beta$ ,  $f(i) \in S_j$  for all  $i$  and a fixed  $j$  ( $1 \leq j \leq k$ ). Fix  $\ell$  ( $\ell \neq j$ ,  $1 \leq \ell \leq k$ ) and  $s$

$(\alpha + n_0 + \dots + n_{\ell-1} < s \leq \alpha + n_0 + \dots + n_\ell)$ , and let  $g(i) = s + (i-1)\beta$  ( $i = 1, 2, 3, \dots$ ).

CLAIM:  $B = \sum_{i=1}^\infty e_{g(i)} \otimes e_{f(i)} \in M$ . Suppose  $B \notin M$ . Choose  $\Phi \in M^*$  so that  $\|\Phi\| = 1 = \Phi(B)$ . Since  $\|B\| = 1$  and  $AB = B$ ,  $\Psi \in B(X)^*$  defined by  $\Psi(G) = \Phi(GB)$  has norm one and attains its norm at  $A \in M$ . Hence  $\Psi \in M^*$  and  $\|\Phi + \Psi\| = 2$ , where

$B(X)^* = M^* \otimes \tilde{M}$ . Since  $|\Phi + \Psi|(G) = |\Phi(G + GB)| \leq \|\Phi\| \|\Psi\| \|G\| \|I + B\|$ ,

$\|\Phi + \Psi\| \leq \|I + B\|$ . To draw a contradiction, we will show that  $\|I + B\| < 2$ . Let  $j$  and  $\ell$  be as above. For  $x \in X$  with  $\|x\| = 1$ ,  $\|x\|^p = \|P_j x\|^p + \|(I - P_j)x\|^p$ . Let  $t = \|P_j x\|^p$ , then  $1 - t = \|(I - P_j)x\|^p$ . Since  $Bx$  has support in  $S_j$  and

$\|Bx\| \leq \|(I - P_j)x\|$ , we have

$$\|(I + B)x\| \leq 1 + \|Bx\| \leq 1 + (1 - t)^{1/p} \quad (3.1)$$

$$\|(I - P_j)x + Bx\| \leq (2\|(I - P_j)x\|^p)^{1/p} = 2^{1/p}(1 - t)^{1/p}. \text{ Hence}$$

$$\|(I + B)x\| = \|x + Bx\| \leq \|P_j x\| + \|(I - P_j)x + Bx\| \leq t^{1/p} + 2^{1/p}(1-t)^{1/p} \quad (3.2)$$

Obviously,  $F(t) = t^{1/p} + 2^{1/p}(1-t)^{1/p}$  is continuous on  $[0,1]$  and  $F(0) = 2^{1/p} < 2$  so  $F(t) < 2$  for all  $0 \leq t \leq \delta$ . For  $\delta \leq t \leq 1$ ,  $1 + (1 - t)^{1/p} < 2$ . By (3.1) and (3.2) above,  $\|(I + B)\| < 2$ . Contradiction! Hence  $B \in M$ .

Similarly  $C = \sum_{i=1}^\infty e_{f(i)} \otimes e_{g(i)} \in M$  (use  $\|C\| = 1$ ,  $CA = C$ ,  $\Psi(G) = \Phi(CG)$ ,  $I + C$  is the adjoint of  $I + B$ . Hence  $\|I + C\| < 2$ ).

Since  $M$  is an algebra,  $\sum_{i+\beta N} 1_{S_0} \cdot I = CB \in M$ . Thus for all  $i = \alpha+1, \alpha+2, \dots, \alpha+\beta$ ,  $1_{i+\beta N} \cdot I \in M$ . Since  $1_{S_0} \cdot I$  is compact,  $1_{S_0} \cdot I \in M$ . This proves  $M = B(X)$ .

COROLLARY 2. If  $M$  is an  $M$ -ideal in  $B(X)$  and there exists an isometry  $\tau: B(X) \rightarrow B(X)$  so that  $\tau(M)$  contains an  $A = \sum a_{ij} e_j \otimes e_i$  with  $(a_{ii})_{i>1} \in \ell_\infty \setminus c_0$ , then  $M = B(X)$ .

PROOF. Since  $\tau(M)$  is an  $M$ -ideal in  $B(X)$  and  $A \in \tau(M)$ , by the lemma  $\tau(M) = B(X)$ . Hence  $M = B(X)$ .

THEOREM 3. If  $M$  is an  $M$ -ideal in  $B(X)$  and contains a noncompact  $T = \sum t_{ij} e_j \otimes e_i$ , then  $M = B(X)$ .

PROOF. Suppose  $T \in M$  and  $T$  is not compact. Wlog we may assume

$$T = \sum_{k=1}^{\infty} T_k, \quad T_k = \sum_{ij=m_k+1}^{m_{k+1}} t_{ij} e_j \otimes e_i, \quad \|T_k\| = 1 \text{ where } m_k \in \alpha + \beta N, \quad n_k \in \beta N, \text{ and} \\ m_k + n_k + \beta < m_{k+1}.$$

Since each  $T_k$  has norm one, there exists norm one vectors

$$x_k = (x_i^k) \in X, \quad y_k = (y_j^k) \in X^*, \quad z_k = (z_j^k) \in X^* \text{ all with supports in } \sigma_k = \{i: m_k < i \leq m_{k+1} + n_k\}$$

so that  $y_k(T_k x_k) = 1 = z_k(x_k)$ .

$$\text{Let } B_k = \sum_{j \geq 1} x_j^k e_{m_k+1} \otimes e_j, \quad c_k = \sum_{j \geq 1} y_j^k e_j \otimes e_{m_k+1}, \quad D_k = \sum_{j \geq 1} z_j^k e_j \otimes e_{m_k+1},$$

$$A = \sum_{k \geq 1} e_{m_k+1} \otimes e_{m_k+1}, \quad B = \sum_{k \geq 1} B_k, \quad C = \sum_{k \geq 1} c_k \text{ and } D = \sum_{k \geq 1} D_k. \quad \text{Then all of these operators}$$

have norm one and  $DB = CTB = A$

Let  $P$  be the matrix obtained from the identity matrix  $I$  by interchanging  $(m_k+j)$ -th column and  $(m_k + n_k + j)$ -th column for all  $k$  and  $j (1 \leq j \leq \beta)$ . Then  $P$  is an isometry in  $X$  since  $n_k \in \beta N$ .

CLAIM. If  $B \in M$ , then  $M = B(X)$ .

Choose  $\Phi \in c_0^\perp \subseteq \ell_\infty^*$  so that  $\|\Phi\| = 1 = \Phi((1, 1, 1, 1, \dots))$ . Define norm one functional  $\gamma \in B(X)^*$  by  $\gamma(G) = \Phi((g_{m_k+n_k+1, m_k+1})_{k \geq 1})$  where  $G = \sum g_{ij} e_j \otimes e_i$ . Then  $\gamma \notin M^\perp$ . In fact, if  $\gamma \in M^\perp$ , then  $\gamma_1 \in B(X)^*$  defined by  $\gamma_1(G) = \Phi((DG)_{m_k+1, m_k+1})$  has norm one and attains its norm at  $B \in M$ . Hence  $\gamma_1 \in \tilde{M}$  and  $\|\gamma + \gamma_1\| = 2$ . But for any norm one  $G \in B(X)$ , we have

$$|(\gamma + \gamma_1)(G)| = |\Phi(g_{m_k+n_k+1, m_k+1} + \sum_{j \in \sigma_k} z_j^k g_{j, m_k+1})_{k \geq 1}| \\ \leq \sup_k \|z_k + e_{m_k+n_k+1}\| (z_k + e_{m_k+n_k+1}) \in X^*, \quad \|G\| = 1) \\ = 2^{1/p'} \text{ where } \frac{1}{p} + \frac{1}{p'} = 1.$$

so  $\|\gamma + \gamma_1\| \leq 2^{1/p}$  contradiction! Thus  $\gamma \notin M^\perp$ . Since  $\gamma \notin M^\perp$ , there is  $G \in M$

s.t.  $\gamma(G) \neq 0$ . So  $(g_{m_k+n_k+1, m_k+1})_{k \geq 1} \in \ell_\infty \setminus c_0$ . The sequence of the diagonal entries of  $P(G)$  belongs to  $\ell_\infty \setminus c_0$ . Thus by corollary 2,  $M = B(X)$ . This proves the claim.

Next  $\Psi \in B(X)^*$  defined by  $\Psi(G) = \Phi(((CG)_{m_k+1, m_k+n_k+1})_{k \geq 1})$  is not in  $M^\perp$ . Indeed, if  $\Psi \in M^\perp$ , then since  $\Psi_1 \in B(X)^*$  defined by  $\Psi_1(G) = \Phi(((CGB)_{m_k+1, m_k+n_k+1})_{k \geq 1})$  has norm one and attains its norm at  $T \in M$ ,  $\Psi_1 \in \tilde{M}$  and so  $\|\Psi + \Psi_1\| = 2$ . But for any norm one  $G \in B(X)$ , we have

$$\begin{aligned} |(\Psi + \Psi_1)(G)| &\leq \sup_k |(CG)_{m_k+1, m_k+n_k+1} + \sum_{j \in \sigma_k} (CG)_{m_k+1, j} x_j^k| \\ &\leq \sup_k \|x^k + e_{m_k+n_k+1}\| \quad \text{since } CG \in B(X), \|CG\| = 1 \\ &= 2^{1/p}, \text{ contradiction!} \end{aligned}$$

Thus  $\Psi \notin M^\perp$ . So there is  $G = \sum g_{ij} e_j \otimes e_i \in M$  such that  $((CG)_{m_k+1, m_k+n_k+1})_{k \geq 1} \in \ell_\infty \setminus c_0$ .

There is  $\epsilon > 0$  such that  $\|G_k\| > \epsilon$  for infinitely many  $k$ , where

$G_k = \sum_{j \in \sigma_k} g_{ij} e_{m_k+n_k+1} \otimes e_j$ . We can choose diagonal matrices  $D_1$  and  $D_2$  in  $B(X)$  so that  $D_1 G D_2$  has the same form as  $B$  in the claim above. Since  $D_1 G D_2 \in M$ ,  $M = B(X)$ .

#### REFERENCES

1. ALFSEN, E. and EFFROS, E. Structure in real Banach space, Ann. of Math. 96(1972), 98-173.
2. SMITH, R. and WARD, J. M-ideal structure in Banach algebras, J Functional Analysis 27(1978), 337-349.
3. SMITH, R. and WARD, J. Applications of convexity and M-ideal theory to quotient Banach algebras, Quart. J. Math. 30(1979), 365-384.
4. FLINN, P. A characterization of M-ideals in  $B(\ell_p)$  for  $1 < p < \infty$ , Pacific J. Math. 98(1982), 73-80.
5. SMITH, R. and WARD, J. M-ideals in  $B(\ell_p)$ , Pacific J. Math. 81(1979), 227-237.
6. BONSALL and DUNCAN Numerical Range of Operators on Normed space, London Math.Soc. Lecture Note Series 2, Cambridge (1971).
7. BEHRENDT, E. M-structure and the Banach-Stone Theorem, Lecture notes in Mathematics 736, Springer-Verlag (1979).
8. BONSALL and DUNCAN Complete Normed Algebra, Ergebnisse der Math., 80, Springer-Verlag (1973).
9. CHO, Chong-Man and JOHNSON, W.B. A characterization of subspace of  $\ell_p$  for which  $K(X)$  is an M-ideal is  $L(X)$ , Proc. Amer. Math. Soc. Vol. 93(1985), 466-470.
10. LIMA, A. Intersection properties of balls and subspaces of Banach spaces, Trans. Amer. Math. Soc. 227(1977), 1-62.
11. LIMA, A. M-ideals of compact operators in classical Banach spaces, Math. Scand. 44(1979), 207-217.

## Special Issue on Intelligent Computational Methods for Financial Engineering

### Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

### Guest Editors

**Lean Yu**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [yulean@amss.ac.cn](mailto:yulean@amss.ac.cn)

**Shouyang Wang**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; [sywang@amss.ac.cn](mailto:sywang@amss.ac.cn)

**K. K. Lai**, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [mskklai@cityu.edu.hk](mailto:mskklai@cityu.edu.hk)