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# Weak compactness and Orlicz spaces

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**Abstract.** *We give new proofs that some Banach spaces have Pelczyński's property (V).*

**Mathematics Subject Classification.** Primary: 46B20; Secondary: 46E30

**Key-words.** *M-ideal; Morse-Transue space; Orlicz space; Pelczyński's property (V).*

## 1 Introduction.

Recall that a Banach space  $X$  is said to have Pelczyński's property (V) if one has a good weak-compactness criterion in the dual space  $X^*$  of  $X$ , namely: every subset  $A$  of  $X^*$  is relatively weakly compact whenever it has the following property (easily seen necessary):

$$\lim_{n \rightarrow +\infty} \sup_{x^* \in A} |x^*(x_n)| = 0$$

for every weakly unconditionally Cauchy sequence  $(x_n)_n$  in  $X$  (*i.e.* such that  $\sum_{n \geq 1} |x^*(x_n)| < \infty$  for any  $x^* \in X^*$ ). Equivalently,  $X$  has Pelczyński's property (V) if and only if for every Banach space  $Z$  and every non-weakly compact operator  $T: X \rightarrow Z$ , there exists a subspace  $X_0$ , isomorphic to  $c_0$ , such that  $T$  is an isomorphism between  $X_0$  and  $T(X_0)$ . Beside the reflexive spaces (and in particular the  $L^p$  spaces for  $1 < p < \infty$ ), the spaces  $\mathcal{C}(S)$  of continuous functions on compact spaces  $S$  have property (V); in particular  $L^\infty$  has (V). Another general class of Banach spaces having property (V) is that of Banach spaces which are  $M$ -ideal in their bidual, *i.e.* those for which the canonical decomposition of their third dual is an  $\ell_1$  decomposition:

$$X^{***} = X^* \oplus_1 X^\perp$$

(see [8, 9]). Note that every subspace of a Banach space  $M$ -ideal of its bidual is itself  $M$ -ideal of its bidual; hence every such subspace has property (V).

On the contrary, a non-reflexive Banach space that does not contain  $c_0$  cannot have property (V). In particular,  $L^1$  does not have this property. Thus, the  $L^p$  spaces have (V) for  $1 < p \leq \infty$ , whereas  $L^1$  does not have it. For the

Orlicz spaces, which are, in a natural sense, intermediate between  $L^1$  and  $L^\infty$ , D. Leung [12] proved, when the dual space is weakly sequentially complete, not only that these Orlicz spaces have property (V), but that they actually have the local property (V), *i.e.* all their ultrapowers have property (V).

D. Leung's proof uses non trivial properties of Banach lattices. In this paper, we shall give an elementary proof of the (weaker) result that the Orlicz space  $L^\Psi$  has property (V), when the complementary function of  $\Psi$  satisfies the  $\Delta_2$  condition.

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We are very grateful to the referee for having simplified the proof of Theorem 2, making it shorter and very more elegant and conceptual, by giving us the statement and the proof of Proposition 5.

## 2 The Morse-Transue space

In this paper, we shall consider Orlicz spaces defined on a probability space  $(\Omega, \mathbb{P})$ , that we shall assume non purely atomic.

By an Orlicz function, we shall understand that  $\Psi: [0, \infty] \rightarrow [0, \infty]$  is a non-decreasing convex function such that  $\Psi(0) = 0$  and  $\Psi(\infty) = \infty$ . To avoid pathologies, we shall assume that we work with an Orlicz function  $\Psi$  having the following additional properties:  $\Psi$  is continuous at 0, strictly convex (hence *strictly* increasing), and such that

$$\frac{\Psi(x)}{x} \xrightarrow{x \rightarrow \infty} \infty.$$

This is essentially to exclude the case of  $\Psi(x) = ax$ . The Orlicz space  $L^\Psi(\Omega)$  is the space of all (equivalence classes of) measurable functions  $f: \Omega \rightarrow \mathbb{C}$  for which there is a constant  $C > 0$  such that

$$\int_{\Omega} \Psi\left(\frac{|f(t)|}{C}\right) d\mathbb{P}(t) < +\infty$$

and then  $\|f\|_{\Psi}$  (the *Luxemburg norm*) is the infimum of all possible constants  $C$  such that this integral is  $\leq 1$ .

To every Orlicz function is associated the complementary Orlicz function  $\Phi = \Psi^*: [0, \infty] \rightarrow [0, \infty]$  defined by:

$$\Phi(x) = \sup_{y \geq 0} (xy - \Psi(y)).$$

The extra assumptions on  $\Psi$  ensure that  $\Phi$  is itself strictly convex.

Throughout this paper, we shall assume that the *complementary* Orlicz function satisfies the  $\Delta_2$  condition ( $\Phi \in \Delta_2$ ), *i.e.*, for some constant  $K > 0$ , and some  $x_0 > 0$ , we have:

$$\Phi(2x) \leq K \Phi(x), \quad \forall x \geq x_0.$$

This is usually expressed by saying that  $\Psi$  satisfies the  $\nabla_2$  condition ( $\Psi \in \nabla_2$ ). This is equivalent to say that for some  $\beta > 1$  and  $x_0 > 0$ , one has  $\Psi(x) \leq \Psi(\beta x)/(2\beta)$  for  $x \geq x_0$ , and that implies that  $\frac{\Psi(x)}{x} \xrightarrow{x \rightarrow \infty} \infty$ . In particular, this excludes the case  $L^\Psi = L^1$ .

When  $\Phi$  satisfies the  $\Delta_2$  condition,  $L^\Psi$  is the dual space of  $L^\Phi$ .

We shall denote by  $M^\Psi$  the closure of  $L^\infty$  in  $L^\Psi$ . Equivalently (see [15], page 75),  $M^\Psi$  is the space of (classes of) functions such that:

$$\int_{\Omega} \Psi\left(\frac{|f(t)|}{C}\right) d\mathbb{P}(t) < +\infty, \quad \forall C > 0.$$

This space is the *Morse-Transue space* associated to  $\Psi$ , and  $(M^\Psi)^* = L^\Phi$ , isometrically if  $L^\Phi$  is provided with the Orlicz norm, and isomorphically if it is equipped with the Luxemburg norm (see [15], Chapter IV, Theorem 1.7, page 110).

We have  $M^\Psi = L^\Psi$  if and only if  $\Psi$  satisfies the  $\Delta_2$  condition, and  $L^\Psi$  is reflexive if and only if both  $\Psi$  and  $\Phi$  satisfy the  $\Delta_2$  condition. When the complementary function  $\Phi = \Psi^*$  of  $\Psi$  satisfies it (but  $\Psi$  does not satisfy this  $\Delta_2$  condition, to exclude the reflexive case), we have (see [15], Chapter IV, Proposition 2.8, page 122, and Theorem 2.11, page 123):

$$(*) \quad (L^\Psi)^* = (M^\Psi)^* \oplus_1 (M^\Psi)^\perp,$$

or, equivalently,  $(L^\Psi)^* = L^\Phi \oplus_1 (M^\Psi)^\perp$ , isometrically, with the Orlicz norm on  $L^\Phi$ .

For all the matter about Orlicz functions and Orlicz spaces, we refer to [15], or to [11].

It follows from the preceding equation (\*) that  $M^\Psi$  is an  $M$ -ideal in its bidual. Hence  $M^\Psi$  and all its subspaces have Pełczyński's property (V) ([8, 9]; see also [10], Chapter III, Theorem 3.4, and the end of this paper). This result was shown by D. Werner ([19]; see also [10], Chapter III, Example 1.4 (d), page 105), by a different way, using the ball intersection property (in these references, it is assumed moreover that  $\Psi$  does not satisfies the  $\Delta_2$  condition, but if it satisfies it, the space  $L^\Psi$  is reflexive, and so the result is obvious).

The proof given in [8, 9] of the fact that Banach spaces which are  $M$ -ideal in their bidual have property (V) uses local reflexivity and the notion of *pseudo-ball*. We are going to give below a slightly different proof, which does not use this last notion, and seems to us more transparent. Let us note that, however, a stronger property, namely Pełczyński's property (u), was shown since then to be satisfied by the spaces  $M$ -ideal of their bidual (see [7] and, in a more general setting, [6]; that follows also from [17]).

**Theorem 1** (*Godefroy-Saab, [8, 9]*) *Every Banach space which is  $M$ -ideal in its bidual have property (V).*

**Proof.** Assume that  $X^{***} = X^* \oplus_1 X^\perp$  and let  $T: X \rightarrow Y$  be a non weakly compact map. By Gantmacher's Theorem,  $T^{**}: X^{**} \rightarrow Y^{**}$  is not weakly compact either. This means that  $T^{(4)}(X^{(4)}) \not\subseteq Y^{**}$ . Since  $X^{(4)} = X^{**} \oplus (X^*)^\perp$  (canonical decomposition of the third dual of  $X^*$ ), there exists some  $u \in (X^*)^\perp$ , with  $\|u\| = 1$  such that  $T^{(4)}(u) \neq 0$ . Now the  $M$ -ideal property of  $X$  gives  $X^{(4)} = (X^*)^\perp \oplus_\infty X^{\perp\perp}$ . It follows that

$$\|x + au\| = \max\{\|x\|, |a|\}, \quad \forall x \in X, \forall a \in \mathbb{C}.$$

By local reflexivity, we can construct a sequence  $(x_n)_{n \geq 1}$  in  $X$  equivalent to the canonical basis of  $c_0$  and such that  $\|Tx_n\| \geq \delta > 0$  for every  $n \geq 1$ .

For that, let  $0 < \delta < \|T^{(4)}u\|$ ,  $\varepsilon_n > 0$  be such that  $(1 - \varepsilon_n)\|T^{(4)}u\| > \delta$  and  $\prod_{n \geq 1} (1 + \varepsilon_n) \leq 2$ ,  $\prod_{n \geq 1} (1 - \varepsilon_n) \geq 1/2$ .

Assume that  $x_1, \dots, x_n$  have been constructed in such a way that  $\|Tx_k\| > \delta$  and

$$\begin{aligned} \prod_{k=1}^n (1 - \varepsilon_k) \max\{|a_1|, \dots, |a_n|\} &\leq \|a_1x_1 + \dots + a_nx_n\| \\ &\leq \prod_{k=1}^n (1 + \varepsilon_k) \max\{|a_1|, \dots, |a_n|\} \end{aligned}$$

for every scalars  $a_1, \dots, a_n$ .

Let  $V_n$  be the linear subspace of  $X^{(4)}$  generated by  $\{u, x_1, \dots, x_n\}$ . By Bellenot's version of the principle of local reflexivity ([1], Corollary 7), there exists an operator  $A_n: V_n \rightarrow X$  such that  $\|A_n\|, \|A_n^{-1}\|$  are less or equal than  $(1 + \varepsilon_{n+1})$ ,  $A_n$  is the identity on the linear span of  $\{x_1, \dots, x_n\}$  and

$$\| \|T^{(4)}u\| - \|TA_nu\| \| \leq \varepsilon_{n+1} \|T^{(4)}u\|.$$

If  $x_{n+1} = A_nu$ , it is now clear that

$$\begin{aligned} \prod_{k=1}^{n+1} (1 - \varepsilon_k) \max\{|a_1|, \dots, |a_{n+1}|\} &\leq \|a_1x_1 + \dots + a_{n+1}x_{n+1}\| \\ &\leq \prod_{k=1}^{n+1} (1 + \varepsilon_k) \max\{|a_1|, \dots, |a_{n+1}|\} \end{aligned}$$

for every scalars  $a_1, \dots, a_{n+1}$  and  $\|Tx_{n+1}\| > \delta$ .

Hence

$$\frac{1}{2} \max\{|a_1|, \dots, |a_n|\} \leq \|a_1x_1 + \dots + a_nx_n\| \leq 2 \max\{|a_1|, \dots, |a_n|\}$$

for every scalars  $a_1, \dots, a_n$ . Since  $\|Tx_n\| > \delta$ , this ends the proof.  $\square$

### 3 Pełczyński's property (V) for $L^\Psi$ .

As we said, the following result is a particular case of that of D. Leung ([12]), but we shall give an elementary proof.

**Theorem 2** ([12]) *Suppose that the conjugate function  $\Phi$  of  $\Psi$  satisfies the  $\Delta_2$  condition. Then, the space  $L^\Psi$  has Pełczyński's property (V).*

As it is well-known (and easy to prove), every dual space with Pełczyński's property (V) is a Grothendieck space: every weak-star convergent sequence in its dual is weakly convergent. Hence, we have:

**Corollary 3** *Suppose that the conjugate function  $\Phi$  of  $\Psi$  satisfies the  $\Delta_2$  condition. Then the space  $L^\Psi$  is a Grothendieck space.*

**Proof of Theorem 2.** We may assume that  $L^\Psi$  is a real Banach space.

The proof arises directly from the two following results, since  $E = M^\Psi$  is a Banach lattice having property (V) and  $L^\Psi = (M^\Psi)^{**}$ .

**Lemma 4** *Suppose that the Orlicz function  $\Psi$  does not satisfy the  $\Delta_2$  condition. Then for every sequence  $(g_n)_n$  in the unit ball of  $L^\Psi$ , there exist a sequence  $(f_n)_n$  in  $M^\Psi$  and a positive function  $g \in L^\Psi$  such that  $|g_n - f_n| \leq g$ .*

**Proposition 5** *Let  $E$  be a Banach lattice that has property (V). Suppose that for every sequence  $(x_n^{**})_n$  in  $B_{E^{**}}$ , there are a sequence  $(x_n)_n$  in  $E$  and a positive  $x^{**} \in E^{**}$  such that  $|x_n^{**} - x_n| \leq x^{**}$ . Then  $E^{**}$  has property (V).*

**Proof of Lemma 4.** Since, by dominated convergence,

$$\lim_{t \rightarrow +\infty} \int_{\Omega} \Psi(|g_n| \mathbb{1}_{\{|g_n| > t\}}) d\mathbb{P} = 0,$$

we can choose, for every  $n \geq 1$ , a positive number  $t_n$  so big that:

$$\int_{\Omega} \Psi(|g_n| \mathbb{1}_{\{|g_n| > t_n\}}) d\mathbb{P} \leq \frac{1}{2^n},$$

and, moreover such that:

$$\sum_{n=1}^{+\infty} \mathbb{P}(|g_n| > t_n) < +\infty.$$

This last condition implies, by Borel-Cantelli's lemma, that, almost surely,  $|g_n| \leq t_n$  for  $n$  large enough. Equivalently, by setting:

$$\tilde{g}_n = g_n \mathbb{1}_{\{|g_n| > t_n\}},$$

we have, almost surely  $\tilde{g}_n = 0$  for  $n$  large enough. It follows that almost surely  $\sup_n |\tilde{g}_n|$  is attained. Set now:

$$A_n = \{\omega \in \Omega; |\tilde{g}_1(\omega)|, \dots, |\tilde{g}_{n-1}(\omega)| < |\tilde{g}_n(\omega)| \text{ and } |\tilde{g}_k(\omega)| \leq |\tilde{g}_n(\omega)|, \forall k \geq n\}$$

( $\omega \in A_n$  if and only if  $n$  is the first time for which  $\sup_k |\tilde{g}_k(\omega)|$  is attained).

The sets  $A_n$  are disjoint and

$$\sup_{n \geq 1} |\tilde{g}_n| = \sum_{n=1}^{+\infty} |\tilde{g}_n| \mathbb{1}_{A_n}.$$

Hence, if we set:

$$g = \sup_{n \geq 1} |\tilde{g}_n|,$$

we have  $g \in L^\Psi$ , since, using the disjointness of the  $A_n$ 's:

$$\int_{\Omega} \Psi(g) d\mathbb{P} = \sum_{n=1}^{+\infty} \int_{A_n} \Psi(|\tilde{g}_n|) d\mathbb{P} \leq \sum_{n=1}^{+\infty} \int_{\Omega} \Psi(|\tilde{g}_n|) d\mathbb{P} \leq \sum_{n=1}^{+\infty} \frac{1}{2^n} = 1.$$

That proves the lemma, by taking  $f_n = g_n - \tilde{g}_n$ , which is in  $L^\infty \subseteq M^\Psi$ .  $\square$

**Proof of Proposition 5.** Suppose that  $T: E^{**} \rightarrow Y$  is not weakly compact. Then there exists a sequence  $(x_n^{**})_n$  in  $B_{E^{**}}$  such that  $(Tx_n^{**})_n$  is not relatively weakly compact. Choose  $(x_n)_n$  and  $x^{**}$  as in the statement of the Proposition, and set  $y_n^{**} = x_n^{**} - x_n$  for all  $n$ . We have either:

- (a)  $(Tx_n)_n$  is not weakly compact, or
- (b)  $(Ty_n^{**})_n$  is not weakly compact.

If (a) holds,  $T|_E: E \rightarrow Y$  is not weakly compact; hence  $T|_E$  fixes a copy of  $c_0$ .

If (b) holds, let  $I$  be the closed lattice ideal generated by  $x^{**}$  in  $E^{**}$ , normed so that  $[-x^{**}, x^{**}]$  is the unit ball, and let  $i: I \rightarrow E^{**}$  be the inclusion map. Since  $(y_n^{**})_n$  lies in  $[-x^{**}, x^{**}]$ ,  $T \circ i$  is not weakly compact. But  $I$  is lattice isomorphic to a  $C(K)$  space, and hence has property (V). Thus  $T \circ i$  fixes a copy of  $c_0$ . So  $T$  fixes a copy of  $c_0$ .  $\square$

**Remark.** We cannot expect that, for  $t_n$  big enough, the functions  $\tilde{g}_n$  could have a small norm. For example, let  $G$  be a standard gaussian random variable  $\mathcal{N}(0, 1)$ . For  $\Psi = \Psi_2$  ( $\Psi_2(x) = e^{x^2} - 1$ ), we have, for every  $t > 0$ :

$$\int_{\Omega} \Psi_2\left(\frac{|G| \mathbb{1}_{\{|G| > t\}}}{\varepsilon}\right) d\mathbb{P} = \frac{1}{\sqrt{2\pi}} \int_{|x| > t} (e^{x^2/\varepsilon^2} - 1) e^{-x^2/2} dx = +\infty$$

for every  $\varepsilon < \sqrt{2}$ ; that means that  $\|G \mathbb{1}_{\{|G| > t\}}\|_{\Psi_2} \geq \sqrt{2}$  for every  $t > 0$  (recall that  $\|G\|_{\Psi_2} = \sqrt{8/3}$ : see [13], page 31).

## 4 Concluding remarks and questions

1. The full D. Leung's result that  $L^\Psi$  have the *local property* (V), *i.e.* every ultrapower of  $L^\Psi$  have the property (V) (see [3]) cannot be obtained straightforwardly from our proof. Indeed, since  $L^\Psi = (M^\Psi)^{**}$  is 1-complemented in every ultrapower of  $M^\Psi$ , it would suffice to prove that every such ultrapower has property (V); but if  $[(M^\Psi)_\mathcal{U}]^*$  contains  $(L^\Phi)_\mathcal{U}$  as a  $w^*$ -dense subspace, it is bigger. The ultrapower  $(L^\Phi)_\mathcal{U}$  is not exactly known in general. In the particular case of  $\Psi = \Psi_2$  ( $\Psi_2(x) = e^{x^2} - 1$ ), we have ([4], Proposition 4.1 and Proposition 4.2):

$$(L^{\Phi_2})_\mathcal{U} \cong L^{\Phi_2}(\mathbb{P}_\mathcal{U}) \oplus L^1(\mu_\mathcal{U}).$$

However, since  $(L^\Psi)^* = (L^\Phi)^{**} \cong L^\Phi \oplus_1 L^1(\mu)$ , all the odd duals of  $L^\Psi$  can be written

$$(L^\Psi)^{(2n+1)} \cong (L^\Psi)^* \oplus_1 L^1(\mu_n).$$

Hence we get that all the even duals of  $L^\Psi$  have the property (V).

2. We can define the Hardy-Orlicz spaces  $H^\Psi$ , in a natural way: it is the subspace of  $L^\Psi$  consisting of the functions on the unit circle  $\mathbb{T} = \partial\mathbb{D}$  which have an analytic extension in  $\mathbb{D}$ ; equivalently, it is the subspace of  $L^\Psi$  whose negative Fourier coefficients vanish. In [2], J. Bourgain proved that  $H^\infty$  has property (V). Does  $H^\Psi$  have property (V)?

Note that the answer cannot follow trivially from our Theorem 2 since  $H^\Psi$  is complemented in  $L^\Psi$  if and only if  $L^\Psi$  is reflexive: indeed, the Riesz projection from  $L^\Psi$  onto  $H^\Psi$  is bounded if and only if  $L^\Psi$  is reflexive ([18]; see [16], Chapter VI, Theorem 2.8, page 196), and we have:

**Proposition 6** *Assume that  $\Psi \in \nabla_2$ . Then the Hardy-Orlicz space  $H^\Psi$  is complemented in  $L^\Psi$  if and only if the Riesz projection is bounded on  $L^\Psi$ . Hence  $H^\Psi$  is complemented in  $L^\Psi$  if and only if  $L^\Psi$  is reflexive.*

**Proof.** Only the necessary condition needs a proof. Assume that there is a bounded projection  $P$  from  $L^\Psi$  onto  $H^\Psi$ . For every  $f \in M^\Psi$ , and for every  $g \in L^\Phi$ , the translations  $t \mapsto f_t$  and  $t \mapsto g_t$  are continuous. Hence we can define  $\tilde{P}$  by setting:

$$\langle \tilde{P}f, g \rangle = \int_{\mathbb{T}} \langle P(f_t), g_t \rangle dt.$$

One has  $\|\tilde{P}f\|_\Psi \leq \|P\| \|f\|_\Psi$ , so that  $\tilde{P}$  is bounded from  $M^\Psi$  into  $L^\Psi$ . On the other hand, it is immediate to see that for every trigonometric polynomial  $f$ , one has, if  $e_n(x) = e^{inx}$ :

$$\tilde{P}(f) = \sum_{n \in \mathbb{Z}} \hat{f}(n) \widehat{P(e_n)}(n) e_n.$$

Since  $P$  is a projection, we have  $P(e_n) = e_n$  for  $n \geq 0$ ; and since  $P$  takes its values in  $H^\Psi$ , we have  $\widehat{P(e_n)}(k) = 0$  for  $k < 0$ ; in particular  $\widehat{P(e_n)}(n) = 0$  for  $n < 0$ .



We get therefore:

$$\tilde{P}(f) = \sum_{n \geq 0} \hat{f}(n) e_n,$$

that is  $\tilde{P}$  is the restriction to  $M^\Psi$  of the Riesz projection. Hence the Riesz projection is bounded on  $M^\Psi$ . By taking its bi-adjoint, we get that it is bounded on  $L^\Psi$ .  $\square$

In Ryan's paper ([18]), it is assumed that  $\Psi$  is an  $N$ -function, that is  $\lim_{x \rightarrow 0} \frac{\Psi(x)}{x} = 0$ . But we may modify  $\Psi$  on  $[0, 1]$  to get an  $N$ -function  $\Psi_1$ . Since we work on a probability space  $(\Omega, \mathbb{P})$ , the new space  $L^{\Psi_1}$  is equal, as a vector space, to  $L^\Psi$ , but with an equivalent norm. Hence Ryan's result remains true without this assumption.

Note that, when the probability space  $(\Omega, \mathbb{P})$  is separable, since we have assumed that  $\Psi \in \nabla_2$ , the reflexivity of  $L^\Psi$  is equivalent to its separability (see [15], Chapter III, Theorem 5.1, pages 87–88).

**3.** Property (V) allows us to say that  $L^\Psi$  looks like  $L^p$ ,  $1 < p \leq \infty$ . In some sense, it may be seen as close to  $L^\infty$  when  $\Psi \notin \Delta_2$ , since it is not reflexive. However, from other points of view, it is closer to  $L^p$  with  $p < \infty$ ; on the one hand, it is a bidual space; on the other hand, one has:

**Proposition 7** *If  $\Psi \in \nabla_2$ , then  $L^\Psi$  never has the Dunford-Pettis property.*

**Proof.** We are actually going to show that  $M^\Psi$  does not have the Dunford-Pettis property. That will prove the proposition, since  $L^\Psi = (M^\Psi)^{**}$ .

Since  $\Psi \in \nabla_2$ , there is some  $\alpha > 1$  and some  $c > 0$  such that  $\Psi(x) \geq cx^\alpha$ . It follows that  $L^\Psi \subseteq L^\alpha$  and the natural injection  $i: L^\Psi \rightarrow L^\alpha$  is bounded, and hence weakly compact, since  $L^\alpha$  is reflexive.

Take now an orthonormal sequence  $(r_n)_{n \geq 1}$  in  $L^2$  with constant modulus equal to 1 (for example, an independent sequence of random variables taking the values  $\pm 1$  each with probability  $1/2$ ). One has  $\int_\Omega r_n f d\mathbb{P} \xrightarrow[n \rightarrow +\infty]{} 0$  for every  $f \in L^2$ . By density, this remains true for every  $f \in L^1$ , and in particular for every  $f \in L^\Phi$ , since  $L^\Phi \subseteq L^1$ . Therefore,  $(r_n)_{n \geq 1}$  weakly converges to 0 in  $M^\Psi$ . Since  $\|r_n\|_\alpha = 1$ ,  $(i(r_n))_n$  does not norm-converge to 0, and hence the weakly compact map  $i: M^\Psi \rightarrow L^\alpha$  is not a Dunford-Pettis operator. Therefore  $M^\Psi$  does not have the Dunford-Pettis property.  $\square$

A slightly different way to prove this is to use that for every Banach space  $X$  which has the Dunford-Pettis property and which does not contain  $\ell_1$ , its dual  $X^*$  has the Schur property ([5, 14]; see also [13], Chapitre 7, Exercice 7.2). But  $M^\Psi$  does not contain  $\ell_1$  (because all its subspaces have property (V); or because its dual  $L^\Phi$  is separable). Hence  $L^\Phi$  would have the Schur property. The same argument as above shows that is not the case.

**4.** We have required in this paper that the complementary function  $\Phi$  satisfies the  $\Delta_2$  condition. Hence, in some sense, the space  $L^\Psi$  is far from  $L^1$ . We may ask what happens when we are in the other side of the scale, namely when  $L^\Psi$

is close to  $L^1$ . But if  $\Psi$  satisfies the  $\Delta_2$  condition, then  $L^\Psi = (M^\Phi)^*$  and  $M^\Phi$ , being  $M$ -ideal of its bidual, has property  $(V)$ , as said in the Introduction. It follows that  $L^\Psi$  is weakly sequentially complete (and in fact has property  $(V^*)$ ), and if we assume that  $\Phi \notin \Delta_2$  (so as  $L^\Psi$  is not reflexive), then  $L^\Psi$  does not have property  $(V)$ .

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