

THE SPACES L^p WITH $0 < p < 1$ ¹

MAHLON M. DAY²

If we have a Lebesgue measurable set E in any n -dimensional euclidean space, and have any positive number q , we define $L^q(E)$ to be the class of all real-valued Lebesgue measurable functions f on E for which $\int_E |f|^q < \infty$. As is well known, whenever $q \geq 1$ the class of functions $L^q(E)$ is a Banach space with the norm $\|f\|_q = (\int_E |f|^q)^{1/q}$. When $0 < p < 1$, the function $\|f\|_p$ no longer satisfies the triangle inequality $\|f_1 + f_2\|_p \leq \|f_1\|_p + \|f_2\|_p$ but in general only the weaker condition $\|f_1 + f_2\|_p \leq 2^\nu [\|f_1\|_p + \|f_2\|_p]$, where $\nu = (1-p)/p$. (This can be shown by considering the function $(1+x^p)/(1+x)^p$.) If we consider such an L^p space as a linear topological space in which the neighborhoods of a point f_0 are the spheres of radius $\epsilon > 0$, $E_{f_0 \in L^p} [\|f - f_0\|_p < \epsilon]$, it follows from theorems of Hyers and Wehausen³ that this topology can be given by an equivalent Fréchet metric. This suggests that while many theorems on Banach spaces which can be applied to the spaces $L^p(E)$ with $p \geq 1$ may fail to hold in those spaces with $0 < p < 1$, there may still remain many theorems on Fréchet spaces and pseudo-normed spaces which may be applicable. However, Theorem 1 shows that almost no results depending on the use of linear (that is, additive and continuous) functionals can be usefully applied in these spaces.

THEOREM 1. *Any linear functional on $L^p(E)$ is identically zero.*

The proof of this and of some additional results is given in a series of lemmas using a more general set of assumptions. We assume as a background some knowledge of the first chapter of Saks⁴ book, in which he deals with what he calls "the integral," a completely additive integral having many of the properties of the Lebesgue integral. We consider a set Y of elements y , an additive family⁵ \mathfrak{X} of subsets of Y and an additive, non-negative⁶ set-function μ on \mathfrak{X} such that $\mu(Y) < \infty$. This last condition will be imposed from here until we

¹ Presented to the Society, February 24, 1940.

² Corinna Borden Keen Research Fellow of Brown University.

³ D. H. Hyers, *A note on linear topological spaces*, this Bulletin, vol. 44 (1938), pp. 76-80, and J. V. Wehausen, *Transformations in linear topological spaces*, Duke Mathematical Journal, vol. 4 (1938), pp. 157-169.

⁴ S. Saks, *Theory of the Integral*, Warsaw, 1937.

⁵ A class \mathfrak{X} of subsets of Y is called an additive family if (a) $X \in \mathfrak{X}$ implies $Y - X \in \mathfrak{X}$, and (b) $X_n \in \mathfrak{X}$ implies $\sum_{n < \infty} X_n \in \mathfrak{X}$.

⁶ A set-function μ is additive if whenever X_n are disjoint sets of \mathfrak{X} then $\mu(\sum_{n < \infty} X_n) = \sum_{n < \infty} \mu(X_n)$; μ is non-negative if $\mu(X) \geq 0$ for every $X \in \mathfrak{X}$.