

# Several remarks concerning the local theory of $L_p$ spaces

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## Abstract

For the symmetric  $X_{p,w}^n$  subspaces of  $L_p$ ,  $p > 2$ , we determine the dimension of their approximately Euclidean subspaces and estimate the smallest dimensions of their containing  $\ell_p^m$  spaces. We also show that a diagonal of the canonical basis of  $\ell_p$ ,  $p > 2$ , with an unconditional basic sequence in  $L_p$  whose span is complemented, spans a space which is isomorphic to a complemented subspace of  $L_p$ .

## 1 Introduction

One of the main results in [BLM] is that for any  $n$  and any  $\varepsilon > 0$ , every  $n$ -dimensional subspace,  $X$ , of  $L_p$ ,  $p > 2$ ,  $(1 + \varepsilon)$ -embeds into  $\ell_p^m$  for  $m \leq c(p, \varepsilon)n^{p/2} \log n$ . A result from [BDGJN] implies that, up to the log factor, this is the best possible result for a general subspace of  $L_p$ . Actually the “worst” known space is  $X = \ell_2^n$ . However, unlike the corresponding result for  $1 \leq p < 2$  (where the dependence of  $m$  on  $n$  is linear, up to a logarithmic factor), one may ask for conditions on  $n$ -dimensional subspaces of  $L_p$  which guarantee a substantially smaller estimate of the dimension of the containing  $\ell_p^m$  space. For a long time the authors speculated that a natural such condition could be that  $X$  only contains low dimensional Euclidean subspaces. More precisely, we were hoping that if  $k$  is the largest dimension of a subspace of  $X$  (with  $X \subset L_p$ ,  $p > 2$ ) which is 2-isomorphic to a Euclidean space, then  $X$  well embeds into  $\ell_p^m$  with  $m \leq Ck^{p/2}$ .

The main purpose of this note is to show that this hopeful conjecture fails. The examples are symmetric  $X_p$  spaces; see the beginning of section 2 for their definition. We do that by determining, for each  $0 < w < 1$ , the best (up to universal constants) dimension of an (approximately) Euclidean subspace of  $X_{p,w}$  (in Proposition 1), and by giving, for each  $0 < w < 1$ , a lower bound on the dimension  $m$  of an  $\ell_p^m$  containing well isomorphic copy of  $X_{p,w}$  (in Proposition 2). The lower bound on  $m$  turns out to be best

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possible, up to logarithmic factors, in the range  $w > n^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$ . In the complementary range  $w < n^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$  we give, in Proposition 3, an upper estimate on  $m$  which does not match the lower bound and which is most probably not the best one. It is however better than what was previously known.

Section 3 is devoted to another observation regarding subspaces of  $L_p$ ,  $p > 2$ ; this time complemented subspaces with unconditional basis. We show that given such a space with an unconditional basis  $\{x_n\}$ , any diagonal of the given unconditional basis with the unit vector basis of  $\ell_p$ ,  $\{x_n \oplus_p \alpha_n e_n\}$ , spans a space which is well isomorphic to a well complemented subspace of  $L_p$  (although it may not be complemented in the natural embedding in  $L_p \oplus_p \ell_p$ ).

## 2 Tight embeddings of Euclidean spaces in symmetric $X_p$ spaces and of symmetric $X_p$ spaces in $\ell_p$ spaces.

Recall that for each  $n \in \mathbb{N}$ ,  $0 \leq w \leq 1$ , and  $2 < p < \infty$ ,  $X_{p,w}^n$  is  $\mathbb{R}^n$  with the norm

$$\|(x_1, x_2, \dots, x_n)\|_{X_{p,w}^n} = \max \left\{ \left( \sum_{i=1}^n |x_i|^p \right)^{1/p}, w \left( \sum_{i=1}^n |x_i|^2 \right)^{1/2} \right\}.$$

For  $w$  which is  $o(1)$  and such that  $wn^{\frac{1}{2}-\frac{1}{p}}$  tends to  $\infty$  as  $n \rightarrow \infty$ , we get spaces whose distances from  $\ell_2^n$  and  $\ell_p^n$  tend to  $\infty$  with  $n$ . All these spaces are well isomorphic to well complemented subspaces of  $L_p$  [Ro] and up to “well isomorphism” they are all the spaces with good symmetric basis which are well isomorphic to well complemented subspaces of  $L_p$  [JMST, Theorem 1.1].

Denote by  $\{e_i\}$  the canonical basis of  $\mathbb{R}^n$  and let  $\{g_i\}$  be independent standard Gaussian random variables. Since  $\mathbb{E} \|\sum_{i=1}^n g_i e_i\|_{X_{p,w}^n} \approx wn^{1/2}$  and  $\|\sum_{i=1}^n a_i e_i\|_{X_{p,w}^n} \leq (\sum_{i=1}^n |a_i|^2)^{1/2}$  for all scalars  $\{a_i\}$ , it follows from the general theory of Euclidean sections of convex bodies (see, for example, [MS]) that  $\ell_2^k$   $(1 + \varepsilon)$ -embeds into  $X_{p,w}^n$  as long as  $k \leq c(\varepsilon)w^2n$ . We shall now show that this estimate on the dimension is best possible.

Recall that the Khintchine constant  $B_p$ ,  $2 < p < \infty$  is the smallest constant such that

$$\text{Ave}_\pm |\sum \pm a_i|^p \leq B_p^p (\sum a_i^2)^{p/2} \quad (1)$$

for all sequences  $\{a_i\}$  of real numbers. The exact value of  $B_p$  is known and in particular  $B_p/\sqrt{p}$  is bounded away from 0 and  $\infty$ . The idea of the proofs of the next two propositions is taken from [BDGJN].

**Proposition 1** Assume  $\ell_2^k$   $K$ -embeds into  $X_{p,w}^n$  and  $w \geq n^{\frac{1}{p}-\frac{1}{2}}$ . Then  $k \leq (B_p + 1)^2 K^2 w^2 n$ .

**Proof:** If  $\ell_2^k$   $K$ -embeds into  $X_{p,w}^n$ , then there are numbers  $\{\alpha_{i,j}\}_{i=1,j=1}^{k,n}$  satisfying

$$(\sum_{i=1}^k |a_i|^2)^{p/2} \leq \max \left\{ \sum_{j=1}^n \left| \sum_{i=1}^k a_i \alpha_{i,j} \right|^p, w^p \left( \sum_{j=1}^n \left| \sum_{i=1}^k a_i \alpha_{i,j} \right|^2 \right)^{p/2} \right\} \leq K^p (\sum_{i=1}^k |a_i|^2)^{p/2}. \quad (2)$$

For each fixed  $1 \leq l \leq n$ , by setting  $a_i = \alpha_{i,l}$ , we get from the right side of (2)

$$\begin{aligned} K^p (\sum_{i=1}^k \alpha_{i,l}^2)^{p/2} &\geq \max \left\{ \sum_{j=1}^n \left| \sum_{i=1}^k \alpha_{i,l} \alpha_{i,j} \right|^p, w^p \left( \sum_{j=1}^n \left( \sum_{i=1}^k \alpha_{i,l} \alpha_{i,j} \right)^2 \right)^{p/2} \right\} \\ &\geq \max \left\{ (\sum_{i=1}^k \alpha_{i,l}^2)^p, w^p (\sum_{i=1}^k \alpha_{i,l}^2)^p \right\} \\ &= (\sum_{i=1}^k \alpha_{i,l}^2)^p, \end{aligned}$$

so that for all  $1 \leq l \leq n$ ,

$$(\sum_{i=1}^k \alpha_{i,l}^2)^{p/2} \leq K^p. \quad (3)$$

Using the left inequality in (2) for  $\pm 1$  coefficients, averaging over these coefficients, and using Khintchine's inequality (1), we deduce that

$$k^{1/2} \leq B_p \left( \sum_{j=1}^n (\sum_{i=1}^k \alpha_{i,j}^2)^{p/2} \right)^{1/p} + w (\sum_{j=1}^n \sum_{i=1}^k \alpha_{i,j}^2)^{1/2}. \quad (4)$$

Using (3) in (4) we get

$$k^{1/2} \leq B_p K n^{1/p} + w K n^{1/2}.$$

Since  $w \geq n^{\frac{1}{p}-\frac{1}{2}}$ , we get that  $k \leq (B_p + 1)^2 K^2 w^2 n$ . ■

Next we deal with embeddings of  $X_{p,w}^n$  into  $\ell_p^m$ .

**Proposition 2** Assume  $X_{p,w}^n$   $K$ -embed into  $\ell_p^m$ . Then  $m \geq c \min\{w^{2p} n^{p-1}, n^{p/2}\}$ , where the positive constant  $c$  depends only on  $p$  and  $K$ . More precisely,  $m \geq (2B_p^p K^p)^{-1} n^{p/2}$  when  $w \geq (2B_p^p K^p)^{\frac{1}{2p}} n^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$  and  $m \geq (2B_p^p K^p)^{-2} w^{2p} n^{p-1}$  when  $w \leq (2B_p^p K^p)^{\frac{1}{2p}} n^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$ .

**Proof:** If  $X_{p,w}^n$   $K$ -embeds into  $\ell_p^m$ , then there are  $\{\alpha_{i,j}\}_{i=1,j=1}^{n,m}$  such that

$$\sum_{j=1}^m \left| \sum_{i=1}^n a_i \alpha_{i,j} \right|^p \leq \max \left\{ \sum_{i=1}^n |a_i|^p, w^p (\sum_{i=1}^n a_i^2)^{p/2} \right\} \leq K^p \sum_{j=1}^m \left| \sum_{i=1}^n a_i \alpha_{i,j} \right|^p \quad (5)$$

for all scalars  $\{a_i\}$ .

Fix a subset  $A$  of  $\{1, 2, \dots, n\}$ . It follows from (5) that for every  $1 \leq l \leq n$ ,

$$\max \left\{ \sum_{i \in A} |\alpha_{i,l}|^p, w^p (\sum_{i \in A} \alpha_{i,l}^2)^{p/2} \right\} \geq \sum_{j=1}^m \left| \sum_{i \in A} \alpha_{i,l} \alpha_{i,j} \right|^p \geq (\sum_{i \in A} \alpha_{i,l}^2)^p$$

and it follows that

$$\left(\sum_{i \in A} \alpha_{i,l}^2\right)^{p/2} \leq \max \left\{ \left( \sum_{i \in A} |\alpha_{i,l}|^p \right)^{1/2}, w^p \right\}. \quad (6)$$

Assume  $A$  is of cardinality  $k$ . Letting  $a_i = \pm 1$  for  $i \in A$  and zero elsewhere and averaging over the signs, we get from (5)

$$\max\{k, w^p k^{p/2}\} \leq B_p^p K^p \sum_{j=1}^m \left( \sum_{i \in A} \alpha_{i,j}^2 \right)^{p/2}. \quad (7)$$

Using (6), we get from (7) that

$$\begin{aligned} \max\{k, w^p k^{p/2}\} &\leq B_p^p K^p \left( \sum_{j=1}^m \left( \sum_{i \in A} |\alpha_{i,j}|^p \right)^{1/2} + mw^p \right) \\ &\leq B_p^p K^p \left( m^{1/2} \left( \sum_{j=1}^m \sum_{i \in A} |\alpha_{i,j}|^p \right)^{1/2} + mw^p \right). \end{aligned}$$

Since, by (5), for all  $i$ ,  $\sum_{j=1}^m |\alpha_{i,j}|^p \leq 1$ ,

$$w^p k^{p/2} \leq \max\{k, w^p k^{p/2}\} \leq B_p^p K^p (m^{1/2} k^{1/2} + mw^p) \leq 2B_p^p K^p \max\{m^{1/2} k^{1/2}, mw^p\} \quad (8)$$

and this holds for all  $1 \leq k \leq n$ . Setting  $k := n$  in the extreme sides of (8) yields

$$m \geq \min\{(2B_p^p K^p)^{-2} w^{2p} n^{p-1}, (2B_p^p K^p)^{-1} n^{p/2}\}.$$

If  $w \geq (2B_p^p K^p)^{\frac{1}{2p}} n^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$ , we get  $m \geq (2B_p^p K^p)^{-1} n^{p/2}$ . If  $w \leq (2B_p^p K^p)^{\frac{1}{2p}} n^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$ , we get  $m \geq (2B_p^p K^p)^{-2} w^{2p} n^{p-1}$ . ■

**Remark:** For some time we thought the following might be true: Given a subspace  $X$  of  $L_p$ ,  $2 < p < \infty$ , let  $k$  be the largest dimension of a 2-Euclidean subspace of  $X$ . Then the smallest  $m$  such  $X$  2-embed into  $\ell_p^m$  is at most a constant depending on  $p$  times  $k^{p/2}$ . That is, the smallest dimension of a containing  $\ell_p$  space of a subspace  $X$  of  $L_p$  depends only on the dimension of the largest Euclidean subspace of  $X$ . Proposition 2 shows that this conjecture is wrong: For example, for  $w = n^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$ , the dimension  $m$  of  $\ell_p^m$  which contains a 2-isomorphic copy of  $X_{p,w}^n$  is, by Proposition 2, at least of order  $m = n^{p/2}$  while, by the discussion preceding Proposition 1,  $\ell_2^k$   $(1+\varepsilon)$ -embed into  $X_{p,w}^n$  as long as  $k \leq c(\varepsilon)n^{\frac{1}{p}+\frac{1}{2}}$  (and  $(n^{\frac{1}{p}+\frac{1}{2}})^{\frac{p}{2}} << n^{\frac{p}{2}}$ ).

For a fixed  $K$  and  $w \geq c_p n^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$ , the result of Proposition 2 is best up to a possible  $\log n$  factor; it was proved in [BLM] that any  $n$ -dimensional subspace of  $L_p$   $(1+\varepsilon)$ -embeds into  $\ell_p^m$  for  $m \leq C(p, \varepsilon) n^{p/2} \log n$ . For  $w \leq c_p n^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$ , it is not clear if the result obtained here is best possible. In [Sc2] some estimates on the dimension of the containing  $\ell_p$  of an  $X_{p,w}^n$  space are given, which in some cases are better than the general estimate of [BLM]. Using the methods of [BLM] one can somewhat improve these results to get the following result, which however still leaves a gap with the lower bound on  $m$  in Proposition 2.

**Proposition 3** *There is a constant  $K_p$ , depending only on  $p > 2$ , such that, for all  $0 < K < \infty$ , if  $w \leq Kn^{\frac{1}{2}(\frac{1}{p}-\frac{1}{2})}$ , then  $X_{p,w}^n$   $K_p$ -embeds into  $\ell_p^m$  whenever*

$$m \geq C(K, p)n^{1+\frac{(p-2)(p-1)}{p}}(\log n)w^{2(p-2)}.$$

$C(K, p)$  depends only on its two arguments.

Note that, up to logarithmic factors, the estimate on  $m$  is better than  $n^{p/2}$ .

**Sketch of proof:** As we said above, the proof is a combination of arguments from [Sc2] and [BLM], neither of which is simple, and it does not seem to give the final answer. We thus only sketch the argument.

We first use a specific embedding of  $X_{p,w}^n$  in  $L_p(0, 1)$  as is given in Proposition 11 of [Sc2]: There is (sign and permutation) exchangeable sequence  $\{x_i\}_{i=1}^n$  in  $L_p$  such that  $\|x_i\|_p = 1$  for all  $i$ ,  $(\sum x_i^2)^{1/2} \equiv wn^{1/2}$  and

$$K_p^{-1}\|\sum a_i x_i\|_p \leq \max \left\{ \left( \sum_{i=1}^n |a_i|^p \right)^{1/p}, w \left( \sum_{i=1}^n |a_i|^2 \right)^{1/2} \right\} \leq K_p \|\sum a_i x_i\|_p.$$

Moreover, the span of the  $x_i$ -s is  $K_p$ -complemented in  $L_p$ . Here and below  $K_p$  denotes a constant depending only on  $p$ , not necessarily the same in each instance. Lemma 12 in [Sc2] asserts, in particular, that

$$\|x\|_\infty \leq K_p \min\{n^{1/2}, n^{1-1/p}w^2\} \|x\|_p$$

for all  $x$  in the span of the  $x_i$ -s. (To add to the confusion resulting from the different notations here and in [Sc2], there is a misprint in equation (23) in [Sc2]:  $m^{1/q}$  there should be  $m^{1/p}$ ; see the bottom of the same page in [Sc2].) Under our assumption on  $w$ , this translates to

$$\|x\|_\infty \leq K^2 K_p n^{1-1/p} w^2 \|x\|_p.$$

Theorem 13 of [Sc2] and its proof shows that there is some choice of  $\bar{m}$  points of  $(0, 1)$  with  $\bar{m} \leq K_p \min\{n^{1+p/2}, n^p w^{2p}\} \leq K_p n^p w^{2p}$  and, letting  $\bar{x}_i$  be the restriction of  $x_i$  to these points, considered as elements of  $L_p^{\bar{m}}$  ( $L_p$  on the measure space  $\{1, \dots, \bar{m}\}$  with the normalized counting measure), we get

$$\frac{1}{2}\|\sum a_i x_i\|_p \leq \|\sum a_i \bar{x}_i\|_p \leq 2\|\sum a_i x_i\|_p \tag{9}$$

and

$$\frac{1}{2}(\sum a_i^2)^{1/2} \leq \|\sum a_i w^{-1} \bar{x}_i\|_2 \leq 2(\sum a_i^2)^{1/2} \tag{10}$$

for all  $\{a_i\}_{i=1}^n$ . (Moreover, the span of the  $\bar{x}_i$ -s is  $K_p$ -complemented in  $L_p^{\bar{m}}$ .) Of course we want to improve the bound on  $\bar{m}$ , but we need to use the result above (or something similar) as we shall see shortly.

Note that it is still true that

$$(\sum \bar{x}_i^2)^{1/2} \equiv wn^{1/2} \quad (11)$$

and that

$$\|x\|_\infty \leq K^2 K_p n^{1-1/p} w^2 \|x\|_p \quad (12)$$

for all  $x$  in the span of the  $\bar{x}_i$ -s.

We would like to apply now the results and techniques of [BLM] and in particular Theorem 7.3 and its proof. We would like to take advantage of the improved  $L_\infty$  bound in (12) and this leads to a complication since the entropy bounds in [BLM] are obtained using a “change of density” which, if applied, may destroy the  $L_\infty$  bound we have. We thus would like to see that basically the same entropy bounds used in the proof of Theorem 7.3 in [BLM] apply, in our situation, without any change of density.

Let us denote by  $X_r$  the span of the  $\bar{x}_i$ -s in  $L_r^m$ . In the notation of [BLM], for any  $2 < q < \infty$  and any  $t > 0$ ,

$$E(B_{X_p}, B_{X_q}, t) \leq E(B_{X_2}, B_{X_q}, t)$$

where  $E(U, V, t)$  denotes the minimal number of translates of  $tV$  needed to cover  $U$ . Now, by (10),  $B_{X_2} \subset 2\{\sum a_i w^{-1} \bar{x}_i; \sum a_i^2 \leq 1\} =: 2C$  so that

$$E(B_{X_p}, B_{X_q}, t) \leq E(C, B_{X_q}, t/2).$$

Using now part of the proof of Proposition 4.6 in [BLM] (the part relaying on Proposition 4.2) we get, for  $M_{X_q}$  computed relative to the euclidean structure given by  $C$  and using (11) above, that

$$M_{X_q} \leq Aq^{1/2} \|(\sum w^{-2} \bar{x}_i^2)^{1/2}\|_{L_q^m} \leq Aq^{1/2} n^{1/2}$$

for  $A$  a universal constant. Using Proposition 4.2 in [BLM], we get as in the proof of Proposition 4.6 there that

$$\log E(B_{X_p}, B_{X_q}, t) \leq A'nq/t^2$$

for some other universal constant  $A'$ . Taking  $q = \log \bar{m} \leq K_p \log n$  we get

$$\log E(B_{X_p}, B_\infty, t) \leq K_p n (\log n)/t^2, \quad (13)$$

so that we recovered the entropy estimate used in the proof of Theorem 7.3 in [BLM]. We now apply this proof to the space  $X = X_p$ . We can take  $\varepsilon = 1/2$  (there is no much point dealing with small  $\varepsilon$  since we already have a constant  $K_p$  in the original embedding of  $X_{p,w}^n$  in  $L_p$ ). Recall that we have an improved estimate on the  $L_\infty$  bound (12) which also implies we can take  $l = [\log(K^2 K_p n^{1-1/p} w^2)/\log(3/2)] + 1$  in the beginning of the proof of Theorem 7.3 in [BLM]. Using the notation of [BLM], we get from (13) the estimates

$$\log \bar{\mathcal{A}}_k, \log \bar{\mathcal{B}}_k \leq K_p n (\log n)(4/9)^k. \quad (14)$$

Looking now at the end of the proof of Theorem 7.3 in [BLM] and using the parameters above (for  $\varepsilon$ ,  $l$  and  $\bar{\mathcal{B}}_k$ ), we get the right estimate on  $m$  (denoted  $N$  in [BLM]). ■

### 3 Complemented subspaces of $L_p$ with unconditional bases

In this section we prove

**Proposition 4** *Let  $\{x_n\}$  be a (finite or infinite)  $C$ -unconditional basic sequence in  $L_p$ ,  $p > 2$ , which is  $K$ -complemented. Then for all  $\{\alpha_n\} \subset \mathbb{R}$ , the span of  $\{x_n \oplus \alpha_n e_n\}$  in  $L_p \oplus \ell_p$  is  $K'$ -isomorphic to a  $K'$ -complemented subspace of  $L_p$ .  $K'$  depends only on  $K$ ,  $C$ , and  $p$ .  $\{e_n\}$  denotes here the unit vector basis of  $\ell_p$ .*

**Remark.** The case when  $\{x_n\}$  is equivalent to the unit vector basis of  $\ell_2$  is the fundamental result of Rosenthal's [Ro] upon which this entire note rests.

**Proof:** Denote by  $\{h_{n,i}\}_{n=0, i=1}^{\infty, 2^n}$  the mean zero  $L_\infty$  normalized Haar functions. We first treat the case where  $\{x_n\}$  has the special form

$$x_n = \sum_{i=1}^{2^{k_n}} a_{n,i} h_{k_n, i},$$

for some subsequence  $\{k_n\} \subset \mathbb{N}$ , and the projection onto the span of  $\{x_n\}$  has the special form

$$Px = \sum x_n^*(x) x_n$$

where

$$x_n^* = \sum_{i=1}^{2^{k_n}} b_{n,i} h_{k_n, i}.$$

Assume also, as we may, that

$$\|x_n\| = 2^{-k_n/p} \left( \sum_{i=1}^{2^{k_n}} |a_{n,i}|^p \right)^{1/p} = 1.$$

Since the Haar system in its natural order is a monotone basis for  $L_p$  (see [LT, p. 3]), we have

$$\|x_n^*\| = 2^{-k_n/q} \left( \sum_{i=1}^{2^{k_n}} |b_{n,i}|^q \right)^{1/q} \leq 2\|P\|.$$

Let  $\{e_{n,i}\}_{n=1, i=1}^{\infty, 2^n}$  be a rearrangement of the unit vector basis of  $\ell_p$  and put

$$y_n = \alpha_n 2^{-k_n/p} \sum_{i=1}^{2^{k_n}} a_{n,i} e_{k_n, i} \in \ell_p$$

and

$$y_n^* = \alpha_n^{-1} 2^{-k_n/q} \sum_{i=1}^{2^{k_n}} b_{n,i} e_{k_n, i} \in \ell_q.$$

Then

$$y_n^*(y_n) = 1, \quad \|y_n\|_p = \alpha_n, \quad \|y_n^*\|_q \leq \alpha_n^{-1} 2\|P\|$$

so that  $\bar{P}(x) = \sum y_n^*(x)y_n$  defines a projection of norm at most  $2\|P\|$  from  $\ell_p$  onto the closed span of  $\{y_n\}$ . Consider the basic sequence

$$z_{n,i} = a_{n,i}(h_{k_n,i} \oplus \alpha_n 2^{-k_n/p} e_{k_n,i}), \quad n = 1, 2, \dots, i = 1, 2, \dots, 2^{k_n}$$

in  $L_p \oplus \ell_p$  and its closed span  $Z$ . By [KS] (see [Mü] for an alternative proof),  $Z$  is  $K'$ -isomorphic to a  $K'$ -complemented subspace of  $L_p$ , where  $K'$  depends only on  $K$ .

Put

$$Q = (P, \bar{P}) : Z \rightarrow L_p \oplus \ell_p$$

and notice that

$$Qz_{n,i} = 2^{-k_n} a_{n,i} b_{n,i} x_n \oplus \alpha_n^{-1} 2^{-k_n/q} \alpha_n 2^{-k_n/p} a_{n,i} b_{n,i} y_n = 2^{-k_n} a_{n,i} b_{n,i} (x_n \oplus y_n).$$

In particular, the range of  $Q$  is the closed span of  $\{x_n \oplus y_n\}$ . Also,

$$Q(x_n \oplus y_n) = Q \sum_{i=1}^{2^{k_n}} z_{n,i} = x_n \oplus y_n ;$$

that is,  $Q$  is a projection (of norm at most  $2\|P\|$ ) from  $Z$  onto the closed span of  $\{x_n \oplus y_n\}$ , and, since  $Z$  is well complemented in  $L_p \oplus \ell_p$  and the later is isomorphic to  $L_p$  (with universal constant), it follows that the closed span of  $\{x_n \oplus y_n\}$  is well isomorphic to a well complemented subspace of  $L_p$ .

The sequence  $\{x_n \oplus y_n\}$  is clearly isometrically equivalent to  $\{x_n \oplus \alpha_n e_n\}$ , so this completes the proof of the special case. In this case the unconditional constant of  $\{x_n\}$  is no larger than the unconditional constant of the Haar basis, so that  $K'$  depends only on  $K$  and  $p$ . The reduction of the general case to the special case just treated follows from (the proof in) [Sc1]. This reduction makes the final constant  $K'$  also dependent on  $C$ . Here is a sketch of this reduction.

Let  $Px = \sum x_n^*(x)x_n$  be the given projection. By a standard perturbation argument we may assume that each of the  $x_n$  and  $x_n^*$  is a linear combination of indicator functions of dyadic intervals in  $[0, 1]$ . It follows that, for some increasing subsequence  $\{k_n\} \subset \mathbb{N}$ ,

$$x_n = \sum_{i=1}^{2^{k_n}} a_{n,i} |h_{k_n,i}| \quad \text{and} \quad x_n^* = \sum_{i=1}^{2^{k_n}} b_{n,i} |h_{k_n,i}|.$$

Put

$$z_n = \sum_{i=1}^{2^{k_n}} a_{n,i} h_{k_n,i} \quad \text{and} \quad z_n^* = \sum_{i=1}^{2^{k_n}} b_{n,i} h_{k_n,i}.$$

The unconditionality of  $\{x_n\}$  (and  $\{x_n^*\}$ ) implies that  $\{x_n\}$  is equivalent to  $\{z_n\}$ ,  $\{x_n^*\}$  is equivalent to  $\{z_n^*\}$  and  $Qx = \sum z_n^*(x)z_n$  is a bounded projection. The constants involved depend only on  $K, C$  and  $p$ . ■

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