

# Measurable Norms and Related Conditions in Some Examples

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## Abstract

This short note is the summary of my Master's thesis. We define some norms and cylindrical measures, and investigate the relation between them and seven conditions. The detail will be appear elsewhere.

## 1 Introduction

The measure theory on infinite-dimensional spaces was established as a certain field of mathematics by Prokhorov, Sazonov and Minlos. In 1962, Gross([5]) introduced the notion of measurable norms. This gives a condition satisfying that the Gauss cylindrical measure extends to a measure. In 1971, Dudley-Feldman-LeCam([3]) defined another notion of measurable norms. If the norm is continuous, then this is a necessary and sufficient condition satisfying that a general cylindrical measure extends to a measure. These two notions are very close, but subtly different. Badrikian-Chevet([1]) presented a Conjecture that the above are equivalent for all cylindrical measures. This was denied by Maeda([9]) in 1984. Also Maeda([10]) showed that these two measurabilities coincide with each other for every generalized rotationally quasi-invariant cylindrical measure. On the other hand there are some conditions around these two notions of measurable norms, and we research into them. In this paper, we study the relation among seven conditions for norms and cylindrical measures made in some examples.

## 2 Preliminaries

Throughout this paper, let  $X$  be a Banach space,  $X'$  its topological dual,  $(\cdot, \cdot)$  the natural pairing between  $X'$  and  $X$ , and  $\mathcal{B}(X)$  Borel  $\sigma$ -algebra of  $X$ . Let  $H$  be a real Hilbert space,  $\langle \cdot, \cdot \rangle$  the inner product on  $H$ ,  $FD(H)$  the family of finite-dimensional subspaces of  $H$ ,  $\mathcal{F}$  the partially ordered set of finite-dimensional orthogonal projections of  $H$  and  $I$  the identity map.

Let  $\{\xi_1, \xi_2, \dots, \xi_n\}$  be a finite system of elements of  $X'$ . Then by  $\Xi$  we denote the operator from  $X$  into  $\mathbb{R}$  mapping  $x$  onto the vector  $((\xi_1, x), \dots, (\xi_n, x))$ . A set  $Z \subset X$  is said to be a *cylindrical set* if there are  $\xi_1, \xi_2, \dots, \xi_n \in X'$  and  $B \in \mathcal{B}(\mathbb{R}^n)$  such that  $Z = \Xi^{-1}(B)$ . Let  $\mathcal{C}_{\xi_1, \xi_2, \dots, \xi_n}$  denote the  $\sigma$ -algebra of all cylindrical sets by a fixed  $\{\xi_1, \xi_2, \dots, \xi_n\}$  and  $\mathcal{R}$  the algebra  $\cup \mathcal{C}_{\xi_1, \xi_2, \dots, \xi_n}$ .

We can also denote a cylindrical set on Hilbert space  $H$  by  $Z = \{x \in H; Px \in F\}$  ( $P \in \mathcal{F}, F \in \mathcal{B}(PH)$ ).

**Definition 2.1** A set function  $\mu$  is called a *cylindrical measure* if it satisfies the two following conditions:

(i)  $\mu : \mathcal{R} \rightarrow [0, 1]$

(ii) The restriction to  $\mathcal{C}_{\xi_1, \xi_2, \dots, \xi_n}$  of  $\mu$  is a probability measure.

**Definition 2.2** The canonical Gauss cylindrical measure on  $H$  is the cylindrical measure  $\gamma : \mathcal{R} \rightarrow [0, 1]$  defined as follows :

If  $Z = \{x \in H; Px \in F\}$ , then

$$\gamma(Z) = \left(\frac{1}{\sqrt{2\pi}}\right)^n \int_F e^{-\frac{|x|^2}{2}} dx ,$$

where  $n = \dim PH$  and  $dx$  is the Lebesgue measure on  $PH$ .

**Remark 1** If  $H$  is an infinite-dimensional space, then  $\gamma$  is finitely additive, but is not  $\sigma$ -additive. In general, we denote by  $\gamma_t(Z) = \left(\frac{1}{\sqrt{2\pi t}}\right)^n \int_F e^{-\frac{|x|^2}{2t}} dx$  the Gauss cylindrical measure with parameter  $t$ .  $\gamma_1$  is the canonical Gauss cylindrical measure. In this paper, we denote the canonical Gauss cylindrical measure by  $\gamma$ .

We define rotationally invariant and rotationally quasi-invariant cylindrical measures.

**Definition 2.3** Let  $\mu$  be a cylindrical measure on  $H$ . Then  $\mu$  is called a rotationally invariant cylindrical measure if  $\mu(C) = \mu(u(C))$  whenever  $C$  is a cylindrical set of  $H$  and  $u$  is a unitary operator of  $H$ .

**Definition 2.4** Let  $\mu$  be a cylindrical measure on  $H$ . Then  $\mu$  is called a rotationally quasi-invariant cylindrical measure if  $\mu \sim_c u(\mu)$  whenever  $u$  is a unitary operator of  $H$ . " $\sim_c$ " means to be cylindrically equivalent and  $u(\mu)$  is the image of  $\mu$  under  $u$ .

Now we present the definitions of measurable norms which are main in this paper. They are introduced by Gross and D.F.L. , i.e. Dudley, Feldman and LeCam.

**Definition 2.5** Let  $\|\cdot\|$  be a norm defined on  $H$ , then  $\|\cdot\|$  is called a  $\mu$ -measurable(Gross) norm if for every  $\varepsilon > 0$ , there exists  $P_0 \in \mathcal{F}$  such that  $\mu(\{x \in H; \|Px\| > \varepsilon\}) < \varepsilon$  whenever  $P \in \mathcal{F}$  and  $P \perp P_0$ .

In other words,  $\|\cdot\|$  is  $\mu$ -measurable(Gross) if for every  $\varepsilon > 0$ , there exists  $G \in FD(H)$  such that  $\mu(\{N_\varepsilon \cap F + F^\perp\}) \geq 1 - \varepsilon$  whenever  $F \in FD(H)$  and  $F \perp G$ , where  $N_\varepsilon = \{x \in H; \|x\| \leq \varepsilon\}$  and  $F^\perp$  is the orthogonal complement of  $F$ .

**Definition 2.6** (Abstract Wiener space) Let  $\gamma$  be the canonical Gauss cylindrical measure on  $H$ ,  $B$  be the Banach space which is the completion of  $H$  with respect to  $\|\cdot\|$  that is  $\gamma$ -measurable(Gross) and  $i$  the inclusion map of  $H$  into  $B$ . Then the triple  $(i, H, B)$  is called an abstract Wiener space.

After Gross defined a measurable norm, Dudley-Feldman-LeCam defined another measurable norm.

**Definition 2.7**  $\|\cdot\|$  is called a  $\mu$ -measurable(D.F.L.) norm if for every  $\varepsilon > 0$ , there exists  $G \in FD(H)$  such that  $\mu(\{x \in H; \|x - F^\perp\| < \varepsilon\}) \geq 1 - \varepsilon$  whenever  $F \in FD(H)$  and  $F \perp G$ .

In other words,  $\|\cdot\|$  is  $\mu$ -measurable(D.F.L.) if for every  $\varepsilon > 0$ , there exists  $G \in FD(H)$  such that  $\mu(\{P_F(N_\varepsilon) + F^\perp\}) \geq 1 - \varepsilon$  whenever  $F \in FD(H)$  and  $F \perp G$ , where  $P_F$  is the orthogonal projection of  $H$  onto  $F$ .

Therefore we know that the condition of measurable(Gross) norms is stronger than that of (D.F.L.).

### 3 Measurable norms and related conditions

In this section, we introduce several conditions approximating to measurable norms.

**Theorem 3.1** *Let  $H$  be a real Hilbert space,  $\mu$  be a cylindrical measure on  $H$ ,  $\|\cdot\|$  be a continuous norm defined on  $H$  and  $B$  be the completion of  $H$  with respect to  $\|\cdot\|$ . Moreover, let  $Y$  be the bidual  $B''$  of  $B$  with weak\*-topology  $\sigma(B'', B')$  and  $j$  be the inclusion map from  $H$  into  $Y$ . Then the seven conditions satisfy the following relations:*

$$(i) \Rightarrow (ii) \Rightarrow (iii) \Rightarrow (iv), (i) \Rightarrow (ii) \Rightarrow (v) \Leftrightarrow (vi) \Rightarrow (vii)$$

*If  $\mu$  is continuous ( this means that the characteristic function of  $\mu$  is continuous on  $H$  ), then the following conditions satisfy the relations:*

$$(iii) \Rightarrow (vi) \text{ and } (iv) \Rightarrow (vii)$$

(i) *For any  $\varepsilon > 0$  there exists  $N \in \mathbb{N}$ , where  $\mathbb{N}$  is the set of all natural numbers, such that  $n > m \geq N$  implies*

$$\mu(\{x \in H; \|P_n x - P_m x\| > \varepsilon\}) < \varepsilon$$

*for every sequence  $\{P_n\} \subset \mathcal{F}$  such that  $P_n$  converges strongly to the identity map  $I$ , write it  $P_n \nearrow I$ .*

(ii)  *$\|\cdot\|$  is a  $\mu$ -measurable(Gross) norm.*

(iii) *There exists a sequence  $\{P_n\} \subset \mathcal{F}$  such that  $P_n \nearrow I$ , which has the property that for any  $\varepsilon > 0$  there exists  $N \in \mathbb{N}$  such that  $n > m \geq N$  implies*

$$\mu(\{x \in H; \|P_n x - P_m x\| > \varepsilon\}) < \varepsilon.$$

(iv) *There exists a sequence  $\{P_n\} \subset \mathcal{F}$  such that  $P_n \nearrow I$ , which has the property that for any  $\varepsilon > 0$  there exist  $N_\varepsilon \in \mathbb{N}$  and  $n_\varepsilon \in \mathbb{N}$  such that  $N \geq N_\varepsilon$  and  $n \geq n_\varepsilon$  implies*

$$\mu(\{x \in H; \sup_{1 \leq k \leq n} \|P_k x\| > N\}) < \varepsilon.$$

(v)  *$\|\cdot\|$  is a  $\mu$ -measurable(D.F.L.) norm.*

(vi)  *$i(\mu)$  ( i.e.  $\mu \circ i^{-1}$ ) is extensible to a measure.*

(vii)  *$j(\mu)$  is extensible to a measure.*

**Proof.** First we proof that (i) implies (ii). Suppose not. Then there exists  $\varepsilon_0 > 0$  such that for all  $P \in \mathcal{F}$ , there exists  $Q$  perpendicular to  $P$  such that

$$\mu(\{x \in H; \|Qx\| > \varepsilon_0\}) \geq \varepsilon_0, Q \in \mathcal{F}.$$

Define a sequence  $P_n$  which strongly converges to  $I$  inductively. Let  $\{e_i\}_{i=1,2,\dots}$  be an orthonormal basis in  $H$ . Let  $P_0 = 0$ . Suppose we have  $P_0, P_1, \dots, P_{2n}$ . Then there exists  $Q_n$  perpendicular to  $P_{2n}$  such that  $\mu(\{x \in H; \|Q_n x\| > \varepsilon_0\}) \geq \varepsilon_0$  and  $Q_n \in \mathcal{F}$ . Let  $P_{2n+1} = P_{2n} + Q_n$  and  $P_{2n+2} =$  orthogonal projection onto  $\text{lin sp } \{P_{2n+1}H, e_{n+1}\}$ . Then  $P_n$  strongly converges to  $I$ , so there exists  $N > 0$  such that  $n > m \geq N$  implies  $\mu(\{x \in H; \|P_n x - P_m x\| > \varepsilon_0\}) < \varepsilon_0$ . Choose  $n = 2k + 1, m = 2k$  for some  $k > \frac{N}{2}$ . Then  $P_n - P_m = P_{2k+1} - P_{2k} = Q_k$  and we reach a contradiction.

Secondly we proof that (ii) implies (iii). Define a sequence  $P_n$  which strongly converges to  $I$  inductively. Let  $\{e_i\}_{i=1,2,\dots}$  be an orthonormal basis in  $H$ . Let  $P_0 = 0$ . Suppose now that  $P_0, P_1, \dots, P_{n-1}$  are defined. There exists  $Q_n \in \mathcal{F}$  such that  $P$  perpendicular to  $Q_n$  implies  $\mu(\{x \in H; \|P_n x\| > \frac{1}{n}\}) < \frac{1}{n}$ . Define  $P_n$  to be the orthogonal projection onto  $\text{lin sp } \{Q_n H, P_{n-1} H, e_n\}$ . Then  $P_n$  strongly converges to  $I$ . We show that  $\{P_n\}$  satisfies (iii). Given  $\varepsilon > 0$ , we choose  $N$  such that  $\frac{1}{N} < \varepsilon$ . Then  $n > m \geq N$  implies that  $P_n - P_m$  is perpendicular to  $Q_N$  so that

$$\mu(\{x \in H; \|P_n x - P_m x\| > \varepsilon\}) \leq \mu(\{x \in H; \|P_n x - P_m x\| > \frac{1}{N}\}) < \frac{1}{N} < \varepsilon.$$

Third we proof that (iii) implies (iv). By (iii), there exists a monotone increasing sequence  $\{P_n\}$  which strongly converges to  $I$  in  $\mathcal{F}$  satisfying that for an arbitrary  $\varepsilon > 0$ , there exists  $n_0$  such that  $n, m \geq n_0$  implies  $\mu(\{\|P_n - P_m\| > \varepsilon\}) < \varepsilon$ . ( For simplification, we denote  $\{x \in H; \|P_n - P_m\| > \varepsilon\}$  by  $\{\|P_n - P_m\| > \varepsilon\}$ . ) By the triangle inequality, we have  $\|P_k x\| \leq \|P_{n_0} x\| + \|P_k x - P_{n_0} x\|$ . So we have

$$\sup_{n_0 \leq k \leq n} \|P_k x\| \leq \|P_{n_0} x\| + \sup_{n_0 \leq k \leq n} \|P_k x - P_{n_0} x\|.$$

Let  $N$  be an arbitrary natural number, then  $\sup_{n_0 \leq k \leq n} \|P_k x\| > N$  means  $\|P_{n_0} x\| > \frac{N}{2}$  or  $\sup_{n_0 \leq k \leq n} \|P_k x - P_{n_0} x\| > \frac{N}{2}$ . Therefore it follows that

$$\begin{aligned} \left\{ \sup_{1 \leq k \leq n} \|P_k x\| > N \right\} &\subset \left\{ \sup_{1 \leq k \leq n_0} \|P_k x\| > N \right\} \cup \left\{ \sup_{n_0 \leq k \leq n} \|P_k x\| > N \right\} \\ &\subset \left\{ \sup_{1 \leq k \leq n_0} \|P_k x\| > N \right\} \cup \left\{ \|P_{n_0} x\| > \frac{N}{2} \right\} \\ &\cup \left\{ \sup_{n_0 \leq k \leq n} \|P_k x - P_{n_0} x\| > \frac{N}{2} \right\}. \end{aligned}$$

We have

$$\begin{aligned} \mu\left(\left\{ \sup_{1 \leq k \leq n} \|P_k x\| > N \right\}\right) &\leq \mu\left(\left\{ \sup_{1 \leq k \leq n_0} \|P_k x\| > N \right\}\right) + \mu\left(\left\{ \|P_{n_0} x\| > \frac{N}{2} \right\}\right) \\ &\quad + \mu\left(\left\{ \sup_{n_0 \leq k \leq n} \|P_k x - P_{n_0} x\| > \frac{N}{2} \right\}\right) \\ &\leq \mu\left(\left\{ \sup_{1 \leq k \leq n_0} \|P_k x\| > \frac{N}{2} \right\}\right) + \mu\left(\left\{ \|P_{n_0} x\| > \frac{N}{2} \right\}\right) \\ &\quad + \mu\left(\left\{ \sup_{n_0 \leq k \leq n} \|P_k x - P_{n_0} x\| > \frac{N}{2} \right\}\right). \end{aligned}$$

For each  $k$ , there exists  $M_k > 0$  such that  $(\mu \circ P_k^{-1})(\{t_k\} > M_k) < \frac{\varepsilon}{2^k}$ , since  $(\mu \circ P_k^{-1})$  is a measure on the finite dimensional space. Let  $\frac{M}{2} \geq \max\{M_1, M_2, \dots, M_{n_0}\}$  and  $N > M$ , then  $\mu\left(\left\{ \sup_{1 \leq k \leq n_0} \|P_k x\| > \frac{N}{2} \right\}\right) < \varepsilon$  and  $\mu\left(\left\{ \|P_{n_0} x\| > \frac{N}{2} \right\}\right) < \varepsilon$ . We can choose  $N$  satisfying  $\frac{N}{2} > \varepsilon$ . By (iii), we have

$$\mu\left(\left\{ \sup_{n_0 \leq k \leq n} \|P_k x - P_{n_0} x\| > \frac{N}{2} \right\}\right) < \mu\left(\left\{ \sup_{n_0 \leq k \leq n} \|P_k x - P_{n_0} x\| > \varepsilon \right\}\right) < \varepsilon.$$

Therefore for an arbitrary  $\varepsilon > 0$ , there exist natural number  $M$  and  $n_0$  satisfying that  $\mu\left(\left\{ \sup_{1 \leq k \leq n} \|P_k x\| > N \right\}\right) < 3\varepsilon$  for  $N > M$  and  $n > n_0$ .

For (v)  $\Leftrightarrow$  (vi), see Dudley-Feldman-LeCam[3]. For (iv)  $\Rightarrow$  (vi), see Yan[13]. For (iv)  $\Rightarrow$  (vii), see Yan[13] and Gong[4].  $\square$

**Theorem 3.2** ([12]) *Let  $\mu$  be a rotationally quasi-invariant cylindrical measure on  $H$ . Then the conditions (i), (ii), (iii), (v) and (vi) in Theorem 3.1 are equivalent.*

**Corollary 1** *Let  $\gamma$  be the canonical Gauss cylindrical measure on  $H$ . Then the conditions (i), (ii), (iii), (v) and (vi) in Theorem 3.1 are equivalent.*

**Corollary 2** *Let  $\mu$  be a rotationally invariant cylindrical measure on  $H$ . Then the conditions (i), (ii), (iii), (v) and (vi) in Theorem 3.1 are equivalent.*

## 4 Some examples on $\ell^2$

In this section, suppose  $H = \ell^2$ . We construct some cylindrical measures and norms and we study the relation to the conditions of Theorem 3.1.

Let  $(\ell^2)^*$  be the algebraic dual of  $\ell^2$ , equipped with its weak topology  $\sigma((\ell^2)^*, \ell^2)$  and  $\mathcal{I}$  be an algebraic basis of  $\ell^2$  including  $\{e_n\}_{n=1,2,\dots}$ , where  $e_n = (0, 0, \dots, 0, 1, 0, \dots)$ , 1 appears in the  $n$ -th place. Let  $(\cdot, \cdot)$  be a natural pairing between  $(\ell^2)^*$  and  $\ell^2$ .

**Construction of cylindrical measures**

On  $(\ell^2)^*$ , we take  $a$  and  $b$  as follows;

$$\begin{aligned} a &\in (\ell^2)^* \text{ s.t } (a, e_n) = 1, \quad n = 1, 2, \dots \quad (a, e_\alpha) = 0, \quad e_\alpha \in \mathcal{I} \setminus \{e_n\}_{n=1,2,\dots} \\ b &\in (\ell^2)^* \text{ s.t } (a, e_n) = n, \quad n = 1, 2, \dots \quad (a, e_\alpha) = 0, \quad e_\alpha \in \mathcal{I} \setminus \{e_n\}_{n=1,2,\dots} \end{aligned}$$

Let  $\delta_a, \delta_b$  denote the Dirac measures at the fixed point  $a, b$  respectively in  $(\ell^2)^*$ . Then the induced cylindrical measures  $\mu_a, \mu_b$  on  $\ell^2$  are follows,

$$\begin{aligned} \mu_a(\{x \in \ell^2; (\langle x, \xi_1 \rangle, \langle x, \xi_2 \rangle, \dots, \langle x, \xi_m \rangle) \in D\}) \\ = \delta_a(\{x \in (\ell^2)^*; ((x, \xi_1), (x, \xi_2), \dots, (x, \xi_m)) \in D\}), \\ \mu_b(\{x \in \ell^2; (\langle x, \xi_1 \rangle, \langle x, \xi_2 \rangle, \dots, \langle x, \xi_m \rangle) \in D\}) \\ = \delta_b(\{x \in (\ell^2)^*; ((x, \xi_1), (x, \xi_2), \dots, (x, \xi_m)) \in D\}), \end{aligned}$$

where  $\xi_1, \xi_2, \dots, \xi_m \in \ell^2$  and  $D \in \mathcal{B}(\mathbb{R}^m)$ .

**Construction of norms**

We define open, convex, absorbing and circled sets  $U_1, U_2$  and  $U_3$  as follows.

Let  $\{\beta_n\}$  be an increasing sequence of non-negative real numbers such that  $\beta_n \rightarrow \infty$  as  $n \rightarrow \infty$ , and  $\{\lambda_n\}$  be the sequence of non-negative real numbers such that  $\lambda_{2m} = 0$  for  $m = 1, 2, \dots$ ,  $\{\lambda_{2m-1}\}$  be an increasing sequence and  $\lambda_{2m-1} \rightarrow \infty$  as  $m \rightarrow \infty$ .

We define

$$\begin{aligned} \Gamma_1 &= \text{the convex hull of the set } \{\pm\beta_n(e_1 + e_2 + \dots + e_n); n = 1, 2, \dots\}, \\ \Gamma_2 &= \text{the convex hull of the set } \{\pm\lambda_n(e_1 + e_2 + \dots + e_n); n = 1, 2, \dots\}, \\ \Gamma_3 &= \text{the convex hull of the set } \{\pm\lambda_n(e_1 + 2e_2 + \dots + ne_n); n = 1, 2, \dots\}. \end{aligned}$$

Denote by  $B_1$  the open unit ball of  $\ell^2$  and by  $B_2$  the open set  $\{x = (x_n) \in \ell^2; \sqrt{\sum_{n=1}^\infty (\frac{x_n}{n})^2} < 1\}$ .

Let  $U_1 = \Gamma_1 + B_1, U_2 = \Gamma_2 + B_1$  and  $U_3 = \Gamma_3 + B_2$ . Then we define  $\|\cdot\|_1, \|\cdot\|_2, \|\cdot\|_3$  and  $\|\cdot\|_4$  as a gauge of  $U_1, U_2, U_3$  and  $B_2$ , respectively.

In 1984, the couple of  $\mu_a$  and  $\|\cdot\|_2$  was made as an example which is measurable in the sense of D.F.L. but is not measurable in the sense of Gross. In 1999, this was proved that it satisfies the conditions of (iii) and (iv) but doesn't (i) and (ii) in Theorem 3.1. In 1998, the couple of  $\mu_b$  and  $\|\cdot\|_3$  was made as an example which is  $\gamma$ -measurable and  $\mu_b$ -measurable(D.F.L.) but is not  $\mu_b$ -measurable(Gross). We research the relation between an example in 1984 and the Gauss cylindrical measure  $\gamma$ , and between an example in 1998 and the conditions of Theorem 3.1.

**Theorem 4.1** ([11])  $\|\cdot\|_2$  is not  $\gamma$ -measurable.

**Theorem 4.2**  $\|\cdot\|_3$  satisfies the condition (iii) for  $\mu_b$ .

**Proof.** Let  $P_n$  be the orthogonal projection from  $\ell^2$  onto the finite dimensional subspace which is the linear span of  $\{e_1, e_2, \dots, e_{2n+1}\}$ . Clearly  $P_n$  converges to  $I$  strongly for  $n \rightarrow \infty$ . For  $n > m$ ,  $(P_n - P_m)$  is the orthogonal projection onto the linear span of  $\{e_{2m+2}, e_{2m+3}, \dots, e_{2n+1}\}$ .

Put  $k = \frac{1}{\frac{1}{\lambda_{2m+1}} + \frac{1}{\lambda_{2n+1}}}$ , then we have

$$\begin{aligned} &k\{(2m+2)e_{2m+2} + \dots + (2n+1)e_{2n+1}\} \\ = &k\{e_1 + 2e_2 + \dots + (2n+1)e_{2n+1}\} - k\{e_1 + 2e_2 + \dots + (2m+1)e_{2m+1}\} \\ = &\frac{k}{\lambda_{2n+1}}[\lambda_{2n+1}\{e_1 + 2e_2 + \dots + (2n+1)e_{2n+1}\}] \end{aligned}$$

$$+\frac{k}{\lambda_{2m+1}}[-\lambda_{2m+1}\{e_1 + 2e_2 + \dots + (2m + 1)e_{2m+1}\}].$$

By  $\frac{k}{\lambda_{2n+1}} + \frac{k}{\lambda_{2m+1}} = 1$ , we have

$$k\{(2m + 2)e_{2m+2} + \dots + (2n + 1)e_{2n+1}\} \in \Gamma_3 \subset U_3.$$

Therefore

$$\|(2m + 2)e_{2m+2} + \dots + (2n + 1)e_{2n+1}\|_3 \leq \frac{1}{k} = \frac{1}{\lambda_{2m+1}} + \frac{1}{\lambda_{2n+1}}.$$

Since  $\lambda_{2n+1} \rightarrow \infty (n \rightarrow \infty)$ , it follows that for an arbitray  $\varepsilon > 0$  there exists  $N$  satisfying

$$\|(2m + 2)e_{2m+2} + \dots + (2n + 1)e_{2n+1}\|_3 < \varepsilon (n > m > N).$$

Since  $\mu_b$  is the Dirac measure  $\delta_{(2m+2)e_{2m+2}+\dots+(2n+1)e_{2n+1}}$  on the linear span of  $\{e_{2m+2}, \dots, e_{2n+1}\}$ , we have  $\lim_{n,m \rightarrow \infty} \mu_b(\{x \in \ell^2; \|P_n x - P_m x\|_3 \leq \varepsilon\}) = 1$  for every  $\varepsilon > 0$ .  $\square$

Therefore we know that  $\|\cdot\|_3$  does not satisfy (i), (ii), but satisfies (iii), (iv), (v), (vi) for  $\mu_b$ .

**Theorem 4.3** ([12])  $\|\cdot\|_4$  is not  $\mu_b$ -measurable(D.F.L.).

**Theorem 4.4** ([12])  $\|\cdot\|_1$  satisfies (iii) for  $\mu_a$ .

**Theorem 4.5** ([12])  $\|\cdot\|_3$  and  $\|\cdot\|_4$  satisfies (iii) for  $\mu_a$ .

## 5 Remarks

We have the table of a previous chapter. The sign  $\circ$  means the norm satisfies the condition with respect to the cylindrical measure, the sign  $\times$  means it does not satisfy and the blank space means indefiniteness.

norm	cylindrical measure	(i)	(ii)	(iii)	(iv)	(v)	(vi)	(vii)
$\ \cdot\ _1$	$\gamma$							
	$\mu_a$			$\circ$	$\circ$			
$\ \cdot\ _2$	$\gamma$	$\times$	$\times$	$\times$		$\times$	$\times$	
	$\mu_a$	$\times$	$\times$	$\circ$	$\circ$	$\circ$	$\circ$	$\circ$
$\ \cdot\ _3$	$\gamma$	$\circ$	$\circ$	$\circ$	$\circ$	$\circ$	$\circ$	$\circ$
	$\mu_a$			$\circ$	$\circ$			
	$\mu_b$	$\times$	$\times$	$\circ$	$\circ$	$\circ$	$\circ$	$\circ$
$\ \cdot\ _4$	$\gamma$	$\circ$	$\circ$	$\circ$	$\circ$	$\circ$	$\circ$	$\circ$
	$\mu_a$			$\circ$	$\circ$			
	$\mu_b$	$\times$	$\times$	$\times$		$\times$	$\times$	

After this it is a subject that we fill up the blank spaces by studying whether  $\|\cdot\|_1$  is  $\gamma$ -measurable or not, and  $\|\cdot\|_3, \|\cdot\|_4$  are  $\mu_a$ -measurable in the sense of Gross or not. In this paper we treat only three cylindrical measures, but  $\gamma, \mu_a$  and  $\mu_b$  have entirely different properties. We hope that more universal things are found out among conditions of from (i) to (vii). ( For instance, the equivalence of the condtions (i) and (ii), and the equivalence of the conditions from (iii), (iv) and (v).) To the contrary there are a possibility that we make the opposite example.

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