

# LARGE AND SMALL SUBSPACES OF HILBERT SPACE

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In this paper we consider closed subspaces  $V$  of sequential Hilbert space  $\ell_2$  and of  $L_2(0, 1)$ . Our results are of two types: (1) if all the elements of  $V$  are "small," then  $V$  is finite-dimensional; (2) there exist infinite-dimensional subspaces  $V$  containing no small elements (except 0).

For example, Theorem 3 says that if  $V$  is a closed subspace of  $\ell_2$  and if  $V \subset \ell_p$  for some  $p < 2$ , then  $V$  is finite-dimensional. On the other hand, the corollary to Theorem 4 states that there exist infinite-dimensional subspaces  $V$  of  $\ell_2$  none of whose nonzero elements belongs to any  $\ell_p$ -space ( $p < 2$ ). [For  $L_2(0, 1)$  the results are somewhat different: (1) if  $V$  is a closed subspace of  $L_2(0, 1)$  and if  $V \subset L_\infty$ , then  $V$  is finite-dimensional. Theorem 6 gives a condition for the finite-dimensionality of  $V$  in terms of Orlicz spaces, and by Theorem 5 this condition is best possible; in particular,  $L_\infty$  cannot be replaced by  $L_q$  for any  $q < \infty$ . (2) There exist infinite-dimensional subspaces of  $L_2$  none of whose nonzero elements is in any  $L_q$ -space ( $q > 2$ ) (Theorem 7)].

Since the elements  $x \in \ell_2$  are functions  $x = (x(1), x(2), \dots)$  on the nonnegative integers, there are various ways of defining "small" elements. For example, Theorem 1 states that if all the elements  $x \in V$  satisfy a condition  $|x(n)| = O(\rho_n)$ , where  $\sum \rho_n^2 < \infty$ , then  $V$  is finite-dimensional. On the other hand, Theorem 2 states that if  $\sum \rho_n^2 = \infty$  then there exists an infinite-dimensional closed subspace  $V$  all of whose elements satisfy the condition  $|x(n)| = O(\rho_n)$ , but none of whose elements (except 0) satisfies the condition  $|x(n)| = o(\rho_n)$ .

Theorem 8 gives a formula for the exact dimension of any closed subspace  $V$  of  $\ell_2$ . The paper concludes with an application of Theorem 8 to a problem involving bounded analytic functions in the unit disc: we give an elementary proof that an inner function cannot have a finite Dirichlet integral unless it is a finite Blaschke product.

We need the following compactness criterion [3, Chapter I, Section 10]:

If  $\rho_n \geq 0$  and  $\sum \rho_n^2 < \infty$ , then  $\{x: x \in \ell_2, |x(n)| \leq \rho_n\}$  is compact.

**THEOREM 1.** *Let  $V$  be a closed subspace of  $\ell_2$ , and let  $\{\rho_n\}$  be given, with  $\rho_n \geq 0$  and  $\sum \rho_n^2 < \infty$ . If  $|x(n)| = O(\rho_n)$  for all  $x \in V$ , then  $V$  is finite-dimensional.*

*Proof.* Let  $V_m = \{x: x \in V, |x(n)| \leq m\rho_n \text{ for all } n\}$ . Then  $V_m$  is compact and hence, if  $V$  were infinite-dimensional,  $V_m$  would be nowhere dense in  $V$ . But this would contradict the Baire category theorem, since  $V = \bigcup V_m$ .

**THEOREM 2.** *Let  $\rho_n > 0$ ,  $\rho_n \rightarrow 0$  and  $\sum \rho_n^2 = \infty$ . Then there exists an infinite-dimensional subspace  $V$  of  $\ell_2$  such that for each  $x \in V$*

$$(i) |x(n)| = O(\rho_n),$$

$$(ii) |x(n)| = o(\rho_n) \Rightarrow x = 0.$$

[In other words, the elements of  $V$  are not too large, but nonetheless  $V$  contains no small elements.]

We omit the proof of the following lemma.

**LEMMA 1.** *If  $d_n > 0$ ,  $d_n \rightarrow 0$ , and  $\sum d_n = \infty$ , then there exists an infinite subset  $N$  of the positive integers such that  $\sum_{i \in N} d_i = 1$ .*

*Proof of Theorem 2.* Let  $N_1, N_2, \dots$  be disjoint infinite subsets of the positive integers such that

$$\sum_{i \in N_j} \rho_i^2 = 1 \quad (j = 1, 2, \dots).$$

(Apply the lemma repeatedly, each time deleting the subset  $N_j$  selected at the previous stage.)

Consider the functions  $f_1, f_2, \dots$  given by

$$f_j(i) = \begin{cases} \rho_i & (i \in N_j), \\ 0 & (i \notin N_j). \end{cases}$$

Then  $\{f_j\}$  is an infinite orthonormal set in  $\ell_2$ . Let  $V$  be the subspace spanned by it. Each  $x \in V$  has the form  $x = \sum a_j f_j$  ( $\sum |a_j|^2 < \infty$ ). Let  $M = \max |a_j|$ . Then

$$|x(i)| \leq M \rho_i \quad \text{for all } i,$$

which establishes (i). On the other hand, if  $x \neq 0$  then at least one coefficient, say  $a_1$ , is not zero. Hence

$$\limsup_{i \rightarrow \infty} \frac{|x(i)|}{\rho_i} \geq \limsup_{i \in N_1} \frac{|a_1 \rho_i|}{\rho_i} = |a_1| > 0,$$

which establishes (ii).

*Remark.* If all the elements of a closed subspace satisfy an O-condition, then they satisfy it uniformly. More precisely, if  $|x(n)| = O(\rho_n)$  for every  $x \in V$ , then there exists a constant  $M$  such that

$$(1) \quad |x(n)| \leq M \rho_n \|x\| \quad (x \in V).$$

*Proof.* Let  $e_n$  be the  $n$ -th coordinate functional, that is, let  $(x, e_n) = x(n)$  for all  $x$ . Assume  $\rho_n > 0$  for all  $n$  (since (1) holds automatically for indices  $n$  for which  $\rho_n = 0$ ).

Let  $f_n = e_n / \rho_n$ . By hypothesis, to each  $x \in V$  there corresponds a constant  $c_x$  such that  $|(x, f_n)| \leq c_x$  for all  $n$ ; that is, the functionals  $\{f_n\}$  are pointwise bounded on  $V$ . By the uniform-boundedness principle, there exists an  $M$  such that  $\|f_n\| \leq M$  for all  $n$ .

**THEOREM 3.** *If  $V$  is a closed subspace of  $\ell_2$  and  $V \subset \ell_p$  for some  $p < 2$ , then  $V$  is finite-dimensional.*

*Proof.* Choose  $\varepsilon_n > 0$  with  $\sum \varepsilon_n < \infty$ . For  $x \in V$ , let

$$N_k(x) = \sum_{n \leq k} |x(n)|^p, \quad R_k(x) = \sum_{n > k} |x(n)|^p.$$

Choose an  $x_1 \in V$  such that  $1 < R_0(x_1) < 1 + \varepsilon_1^p$ , and an  $n_1$  such that  $N_{n_1}(x_1) \geq 1$ .

If  $V$  were infinite-dimensional, then by suitably combining  $n_1 + 1$  linearly independent vectors we could produce an  $x_2 \in V$  such that

$$x_2(n) = 0 \quad (n \leq n_1) \quad \text{and} \quad 1 < R_{n_1}(x_2) < 1 + \varepsilon_2^p.$$

Now choose  $n_2$  so that  $N_{n_2}(x_2) \geq 1$ .

Continuing in this manner, we construct a sequence  $\{x_k\} \subset V$  and an increasing sequence of positive integers  $\{n_k\}$  such that, for all  $k$ ,

$$x_{k+1}(n) = 0 \quad (n \leq n_k), \quad 1 < R_{n_k}(x_{k+1}) < 1 + \varepsilon_{k+1}^p, \quad N_{n_k}(x_k) \geq 1.$$

Let

$$f_k(n) = \begin{cases} x_k(n) & (n \leq n_k), \\ 0 & (n > n_k), \end{cases}$$

$$g_k = x_k - f_k.$$

Then  $\{f_k\}$  is a bounded orthogonal family in  $\ell_2$ , and

$$(2) \quad \|f_k\|_p \geq 1, \quad \|g_k\|_p \leq \varepsilon_k.$$

Let  $\{a_k\}$  be a square-summable sequence of positive numbers that is not in  $\ell_p$ , and let

$$y_1 = \sum a_k f_k, \quad y_2 = \sum a_k g_k, \quad y = y_1 + y_2.$$

By the Riesz-Fischer theorem, the series for  $y_1$  converges in  $\ell_2$ . Since  $\sum a_k \|g_k\|_p < \infty$ , the series for  $y_2$  converges in  $\ell_p$  and hence in  $\ell_2$  (the 2-norm of an element is less than or equal to the  $p$ -norm). Thus  $y = \sum a_k x_k$ , with the series converging in  $\ell_2$ , and so  $y \in V$ .

However,  $y_1 \notin \ell_p$ . Indeed,

$$\sum |y_1(n)|^p = \sum |a_k|^p \|f_k\|_p^p = \infty$$

by (2). But  $y_2 \in \ell_p$ , and so  $y \notin \ell_p$ .

**THEOREM 4.** *If  $\rho_n \geq 0$  and  $\sum \rho_n^2 = \infty$ , then there exists an infinite-dimensional subspace  $V$  of  $\ell_2$  such that  $\sum |x(n)| \rho_n = \infty$  for all  $x \neq 0$  in  $V$ .*

*Proof.* Divide the positive integers into a countable number of disjoint infinite subsets  $N_1, N_2, \dots$  such that

$$\sum_{i \in N_j} \rho_i^2 = \infty \quad (j = 1, 2, \dots).$$

Choose unit vectors  $f_1, f_2, \dots$  in  $\ell_2$  such that  $f_j(i) = 0$  for  $i \notin N_j$  and

$$\sum_{i \in N_j} f_j(i) \rho_i = \infty \quad (j = 1, 2, \dots).$$

Then  $\{f_j\}$  is an infinite orthonormal set; let  $V$  be the subspace spanned by it. Let  $x = \sum a_j f_j \in V$ ,  $x \neq 0$ . At least one coefficient, say  $a_1$ , is not zero. Thus

$$\sum |x(n)| \rho_n \geq |a_1| \sum_{i \in N} |f(i)| \rho_i = \infty.$$

**COROLLARY.** *There exists an infinite-dimensional subspace  $V$  of  $\ell_2$  none of whose nonzero elements belongs to any  $\ell_p$  ( $p < 2$ ).*

*Proof.* Choose  $\{\rho_n\} \in \ell_q$  for all  $q > 2$ , with  $\sum \rho_n^2 = \infty$ , and apply Theorem 4. By Hölder's inequality, no nonzero element of  $V$  can belong to any class  $\ell_p$  ( $p < 2$ ).

We now consider  $L_2(0, 1)$ . Here the situation is quite different. Since  $L_q \subset L_2$  for  $q > 2$ , the analogue of Theorem 3 would be that if a closed subspace  $V$  of  $L_2$  is contained in  $L_q$  for some  $q > 2$ , then  $V$  is finite-dimensional. This is false, however, as the following theorem shows.

**THEOREM 5.** *There exists an infinite-dimensional closed subspace  $V$  of  $L_2(0, 1)$  each of whose elements  $f$  belongs to every class  $L_q$  ( $q < \infty$ ), and in fact satisfies the condition*

$$(3) \quad \int \exp \{c |f(x)|^2\} dx < \infty$$

for every  $c > 0$ .

*Proof.* This is well known from the theory of Fourier series: let  $V$  be the subspace spanned by the Rademacher functions (see [8, Chapter V, Section 8.7]).

In Theorem 5, we cannot take  $q = \infty$ ; in fact, condition (3) is "best possible."

**THEOREM 6.** *Let  $V$  be a closed subspace of  $L_2$  over a finite measure space. Let  $\phi(x)$  be a convex, continuous, strictly increasing function on  $[0, \infty)$  with  $\phi(0) = 0$ , and with*

$$(4) \quad \lim_{x \rightarrow \infty} \phi(x) e^{-cx^2} = \infty$$

for each  $c > 0$ . If  $\int \phi(|f|) d\mu < \infty$  for all  $f \in V$ , then  $V$  is finite-dimensional.

**COROLLARY.** *If  $V$  is a closed subspace of  $L_2$  over a finite measure space, and if each function in  $V$  is essentially bounded, then  $V$  is finite-dimensional.*

Before proving the theorem, we introduce some notations about Orlicz spaces that will be used in the proof.

Let  $B_\phi$  denote the set of measurable functions  $f$  for which

$$\int \phi(|f|) d\mu \leq 1.$$

$E_\phi$  is the set of functions  $f$  some constant multiple of which belongs to  $B_\phi$  ( $\gamma f \in B_\phi$  for some  $\gamma > 0$ ). We do not distinguish between functions that agree almost everywhere. The proof will show that Theorem 6 is valid under the weaker hypothesis that  $V \subset E_\phi$ .

The Orlicz norm  $\|f\|_\phi$  in  $E_\phi$  is defined as follows:

$$\|f\|_\phi = 0 \quad \text{if and only if } f = 0 \text{ a. e.};$$

otherwise,  $\|f\|_\phi$  is the reciprocal of the (unique) positive number  $c$  for which  $\int \phi(c|f|) d\mu = 1$  (since  $\phi$  is strictly increasing,  $c$  is well-defined).

With this norm,  $E_\phi$  is a Banach space;  $B_\phi$  is the unit ball. For a discussion along these lines see [4] and [7]. Using (4), we can show that  $L_\infty \subset E_\phi \subset L_q$  for all  $q < \infty$ .

It will be convenient to modify the function  $\phi$  somewhat. Let

$$\phi^*(x) = \max(\phi(x), x^2).$$

Then  $\phi^*$  is a convex, continuous, strictly increasing function on  $[0, \infty)$  satisfying (4) and

$$(5) \quad \phi^*(x) \geq x^2 \quad (x \geq 0).$$

Finally,  $E_{\phi^*} = E_\phi$ , since  $\phi^*(x) = \phi(x)$  for all sufficiently large  $x$ . Since the proof of Theorem 6 will only require the hypothesis  $V \subset E_\phi$ , we may replace  $\phi$  by  $\phi^*$ . In other words, dropping the star, we may assume in what follows that the function  $\phi(x)$  of Theorem 6 also satisfies (5).

LEMMA 2.  $E_\phi \subset L_2$  and  $\|f\|_2 \leq \|f\|_\phi$  for all  $f \in E_\phi$ .

*Proof.* It suffices to show that if  $f \in B_\phi$ , then  $f \in L_2$  and  $\|f\|_2 \leq 1$ . This follows immediately from (5):

$$\int |f|^2 d\mu \leq \int \phi(|f|) d\mu \leq 1.$$

We now assume that  $V$  is a closed subspace of  $L_2$  and that  $V \subset E_\phi$ .

LEMMA 3.  $V$  is a closed subspace of  $E_\phi$ .

*Proof.* Let  $\{f_n\} \subset V$ ,  $f_n \rightarrow f$  in  $E_\phi$ . By Lemma 2,  $f_n \rightarrow f$  in  $L_2$ , and hence  $f \in V$ .

LEMMA 4. On  $V$  the  $\phi$ -norm and the 2-norm are equivalent.

This is a well-known result of Banach [1, Chapter III, Section 3].

*Proof of Theorem 6.* Assume that  $V$  is infinite-dimensional, and let  $\{h_n\}$  be an orthonormal basis for  $V$ . Let

$$E_{nk} = \{x: |h_n(x)| \leq k\}.$$

We distinguish two cases, and we show that Lemma 4 is violated in both. In the first case much more is true:  $V$  cannot be a subset of  $L_q$  for any  $q > 2$ .

*Case I.* There exists a  $\delta > 0$  such that

$$\inf_n \int_{E_{nk}} |h_n|^2 d\mu < 1 - \delta \quad (\text{all } k).$$

Here, for each  $k$  there exists an  $n$  such that  $\int_F |h_n|^2 d\mu > \delta$ , where  $F$  denotes the complement of  $E_{nk}$ . For each  $q > 2$ ,

$$\int |h_n|^q \geq \int_F |h_n|^q > k^{q-2} \int_F |h_n|^2 > \delta k^{q-2}.$$

Since  $k$  is arbitrary, the  $q$ -norm is not equivalent to the 2-norm on  $V$ , and thus  $V$  cannot be a subset of  $L_q$ .

*Case II.*

$$\sup_k \inf_n \int_{E_{nk}} |h_n|^2 d\mu = 1.$$

All we really require is that

$$(6) \quad \int_{E_{nk}} |h_n|^2 d\mu \geq d > 0$$

for some fixed  $k$ , some fixed constant  $d$ , and for infinitely many values of  $n$ .

We now show that (6) implies the existence of a positive constant  $\delta$  and a sequence of measurable sets  $\{F_n\}$  such that

$$(7) \quad \mu(F_n) \geq \delta, \quad |h_n(x)| > \delta \quad (x \in F_n).$$

Indeed, fix an  $\alpha > 0$  such that  $\alpha^2 < \min(d, k^2)$ , and choose any  $n$  for which (6) holds. Let  $G_n$  be the subset of  $E_{nk}$  where  $|h_n| \leq \alpha$ , and let  $F_n = E_{nk} - G_n$ . Then

$$\begin{aligned} d &\leq \int_{E_{nk}} |h_n|^2 d\mu = \int_{G_n} + \int_{F_n} \\ &\leq \alpha^2 \mu(G_n) + k^2 \mu(F_n) = (k^2 - \alpha^2) \mu(F_n) + \alpha^2 \mu(E_{nk}). \end{aligned}$$

Since  $\mu(E_{nk})$  cannot exceed the measure of the whole space, which we take to be 1, we have the inequality

$$\mu(F_n) \geq \frac{d - \alpha^2}{k^2 - \alpha^2} > 0,$$

which establishes (7).

By considering real and imaginary parts of  $h_n$  on suitable subsets of  $F_n$  (which we continue to denote by  $F_n$ ), choosing a smaller  $\delta$ , and passing to a subsequence, we may assume that

$$(8) \quad \mu(F_n) \geq \delta, \quad \Re h_n(x) \geq \delta \quad (x \in F_n, n = 1, 2, \dots).$$

By a result of Visser [6], there exists a subsequence of  $\{F_n\}$ , which we continue to denote by  $\{F_n\}$ , for which

$$(9) \quad \mu(F_1 \cap F_2 \cap \dots \cap F_n) \geq \frac{1}{2} \delta^n \quad (n = 1, 2, \dots).$$

Let  $f_n = (h_1 + \dots + h_n)/\sqrt{n}\delta$ . Then  $\|f_n\|_2 = 1/\delta$  and  $\Re f_n \geq \sqrt{n}$  on a set  $E_n$  of measure at least  $\frac{1}{2} \delta^n$ . Choose  $c > 0$  such that  $\delta e^c > 1$ . Then

$$(10) \quad \int_{E_n} \exp(c|f_n|^2) d\mu \geq \frac{1}{2} \delta^n e^{cn} \rightarrow \infty \quad (n \rightarrow \infty).$$

We assert that  $\|f_n\|_\phi \rightarrow \infty$ . Indeed, fix  $\varepsilon > 0$  and choose an  $N$  such that  $\phi(\varepsilon x) \geq \exp(cx^2)$  for  $x \geq N$ . Then, for  $n \geq N^2$ , we have the relation

$$\int \phi(\varepsilon|f_n|) d\mu \geq \int_{E_n} \phi(\varepsilon|f_n|) d\mu \geq \int_{E_n} \exp(c|f_n|^2) d\mu;$$

the last member tends to infinity, by (10). Hence  $\|f_n\|_\phi \geq 1/\varepsilon$ . Thus Lemma 4 is contradicted, and this completes the proof.

We now establish a theorem analogous to Theorem 4.

**THEOREM 7.** *If  $h(x) \geq 0$  ( $0 \leq x \leq 1$ ) and  $\int h^2 dx = \infty$ , then there exists an infinite-dimensional subspace  $V$  of  $L_2(0, 1)$  such that  $\int |fh| dx = \infty$  for all  $f \in V$  ( $f \neq 0$ ).*

*Proof.* Let  $E_n = \{x: n \leq h^2(x) < n+1\}$  ( $n = 0, 1, \dots$ ) and let

$$\rho_n^2 = \int_{E_n} h^2 dx < \infty \quad (n = 0, 1, \dots).$$

Then  $\sum \rho_n^2 = \infty$ . Let  $N_1, N_2, \dots$  be disjoint subsets of the positive integers such that

$$\sum_{i \in N_j} \rho_i^2 = \infty \quad (j = 1, 2, \dots),$$

and let  $F_j = \bigcup_{i \in N_j} E_i$ . Let  $g_1, g_2, \dots$  be nonnegative functions, with  $g_j$  supported in  $F_j$ ,  $\int g_j^2 = 1$ , and  $\int h g_j = \infty$  ( $j = 1, 2, \dots$ ). Then  $\{g_j\}$  is an orthonormal set. Finally, let  $V$  be the subspace spanned by  $\{g_j\}$ , and let  $f = \sum a_j g_j \in V$ . At least one coefficient, say  $a_1$ , is not zero. Thus

$$\int_0^1 |fh| dx \geq |a_1| \int_{F_1} g_1 h dx = \infty.$$

**COROLLARY.** *There exists an infinite-dimensional subspace  $V$  of  $L_2(0, 1)$  none of whose elements (except zero) is in any space  $L_q$  ( $q > 2$ ).*

The proof is similar to the proof of the corollary to Theorem 4.

We now return to sequential Hilbert space  $\ell_2$ . Evaluation at the  $n$ -th coordinate is a continuous functional on any closed subspace  $V \subset \ell_2$ . Hence there exist elements  $\lambda_1, \lambda_2, \dots$  in  $V$  for which

$$(11) \quad (x, \lambda_n) = x(n) \quad (x \in V).$$

(If we regard  $V$  as a Hilbert space of functions on the positive integers, then  $\lambda_n(j)$  is the "reproducing kernel" for  $V$ .) Thus

$$|x(n)| \leq \|x\| \|\lambda_n\| \quad (\text{all } n, \text{ all } x \in V).$$

**THEOREM 8.** *Let  $V$  be a closed subspace of  $\ell_2$ , and let  $\{\lambda_n\} \subset V$  be the coordinate functionals (11). Then*

$$\dim V = \sum \|\lambda_n\|^2$$

(finite or infinite).

*Proof.* Let  $\{x_j\}$  be an orthonormal basis for  $V$ . Then

$$\dim V = \sum_j \|x_j\|^2 = \sum_j \sum_n |x_j(n)|^2 = \sum_n \sum_j |(x_j, \lambda_n)|^2 = \sum_n \|\lambda_n\|^2.$$

Theorem 8 has an application to the theory of bounded analytic functions. We require a few definitions.

An *inner function* is an analytic function  $\phi(z) = \sum a_n z^n$ , bounded by 1 in the unit disc, whose radial boundary values have modulus 1 almost everywhere. Equivalently,

$$\sum_{n=0}^{\infty} a_n \bar{a}_{n+k} = \begin{cases} 0 & (k = 1, 2, \dots), \\ 1 & (k = 0). \end{cases}$$

We shall show that if  $\phi$  is an inner function, then  $\sum_n |a_n|^2 < \infty$  (that is,  $\phi$  has a finite Dirichlet integral) if and only if  $\phi$  is a finite Blaschke product. This result was proved in [5] by means of the theory of dual extremal problems. Our proof is based on Theorem 8. For a discussion of inner functions and of the Hilbert space  $H_2$  of power series with square-summable Taylor coefficients, see [2, Chapter 5].

By  $\phi H_2$  we denote the subspace of  $H_2$  consisting of all multiples of  $\phi$ . It is a closed subspace, since multiplication by  $\phi$  is an isometry. We state the following lemma without proof.

**LEMMA 5.** *Let  $\phi$  be an inner function, and let  $V = (\phi H_2)^\perp$ . Then  $V$  is finite-dimensional if and only if  $\phi$  is a finite Blaschke product, in which case the dimension of  $V$  is the number of factors in the product.*

**THEOREM 9.** Let  $\phi(z) = \sum a_n z^n$  be an inner function. Then

$$\sum_n |a_n|^2 = \dim(\phi H_2)^\perp.$$

Thus the Dirichlet integral of  $\phi$  is finite (and is then an integral multiple of  $\pi$ ) if and only if  $\phi$  is a finite Blaschke product.

*Proof.* Let  $W$  denote the subspace  $\phi H_2$ , and let  $V$  be its orthogonal complement. Let  $\{e_n\}$  be the usual orthonormal basis for  $\ell_2$  ( $e_n(j) = \delta_{nj}$ ) and, as in Theorem 8, let  $\{\lambda_n\}$  denote the coordinate functionals in  $V$ . Finally, let  $\{\mu_n\}$  be the coordinate functionals in  $W$ . Then  $e_n = \lambda_n + \mu_n$ .

Note that  $\{z^k \phi\}$  ( $k = 0, 1, \dots$ ) is an orthonormal basis for  $W$ . Hence

$$\|\lambda_n\|^2 = 1 - \|\mu_n\|^2 = 1 - \sum_k |(z^k \phi, \mu_n)|^2 = 1 - \sum_{k \leq n} |a_{n-k}|^2 = \sum_{k > n} |a_k|^2,$$

since  $\sum |a_k|^2 = 1$ . Summing on  $n$ , we see that

$$\dim V = \sum_n |a_n|^2.$$

Our results can be applied to other function spaces. For example, let  $H$  denote the space of entire functions  $f = \sum a_n z^n$  with norm

$$\|f\|^2 = \sum_n n! |a_n|^2.$$

These functions all satisfy the condition

$$|f(z)|^2 = o(e^{r^2}) \quad (r = |z|),$$

hence they all have order at most 2, and if the order is 2 then the type is at most  $1/2$ . Suppose that  $V$  is a closed subspace of  $H$  and that

$$|f(z)|^2 = O(e^{r^2}/r^4)$$

for all  $f \in V$ . Then, using Cauchy's inequality for the Taylor coefficients, together with Theorem 1, we can show that  $V$  is finite-dimensional. Hence every closed infinite-dimensional subspace of  $H$  contains functions of order 2 and type  $1/2$ .

On the other hand, our results do not answer the following question: does  $H_2$  contain an infinite-dimensional closed subspace  $V$  with

$$|f(z)| = O\left(\frac{1}{(1 - |z|)^{1/4}}\right) \quad (|z| < 1)$$

for all  $f \in V$ ?

In conclusion, we mention a problem that arose in this work and was left unsettled. Let  $T$  be a bounded linear transformation from  $\ell_q$  to  $\ell_2$  for some  $q > 2$ . Since  $\ell_2 \subset \ell_q$ , we may restrict  $T$  to  $\ell_2$ , thereby obtaining a map of  $\ell_2$  into itself. Is this new map necessarily completely continuous?

*Added in proof.* Dr. Stephen Parrott has pointed out to us that this last question has an affirmative answer. In outline, the idea is to consider the adjoint map  $T^*$  from  $\ell_2$  to  $\ell_p \subset \ell_2$ . Using Theorem 3, one can show that the range of  $T^*$ , regarded as a subset of  $\ell_2$ , contains no closed infinite-dimensional subspace. The complete continuity follows from this, *via* the polar decomposition and the spectral theorem.

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