

# ON A CLASS OF BANACH FUNCTION SPACES AND ITS RELATION TO SOME CLASSICAL SPACES

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**ABSTRACT.** Assume that  $\mathbb{F}$  denotes a specific space in the class  $\mathbb{F}_{\alpha,p}$  constructed by H. Khodabakhshian [2] as a class of separable Banach function spaces similar to the well-known James function spaces. In this note, we prove that  $l_p(\alpha)$  is isomorphic to a complemented subspace of  $\mathbb{F}_{\alpha,p}$ , and that  $\mathbb{F}_{\alpha,2}$  is a closed subspace of the Waterman–Shiba space  $\alpha BV^2$ .

**Keywords:** Banach space, Complemented subspace, Generalized bounded variation.

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## 1. Introduction

In [2], H. Khodabakhshian introduced a class of separable Banach function spaces  $\mathbb{F}_{\alpha,p}$  similar to the well-known James function spaces, with the following properties.

- (1) The James function space  $JF$  belongs to this class.
- (2) Each member of this class is a separable Banach space with non-separable dual.
- (3) The sequence space  $X_{\alpha,1}$ , constructed by Azimi and Hagler [3], embeds in  $\mathbb{F}_{\alpha,1}$ .

In this paper, we show that  $l_p(\alpha)$  is isomorphic to a complemented subspace of  $\mathbb{F}_{\alpha,p}$ , and that  $\mathbb{F}_{\alpha,p}$  is a closed subspace of the Waterman–Shiba space  $\alpha BV^{(p)}$  for  $p = 2$ .

We use the standard Banach space notation as can be found in [4] and [5]. Let  $X$  be a (real) normed space, and let  $(x_n)$  be a non-zero sequence in  $X$ . We say that  $(x_n)$  is a (*Schauder*) *basis* for  $X$  if for each  $x \in X$ , there exists a unique sequence  $(a_n)$  of scalars such that  $x = \sum_{i=1}^{\infty} a_n x_n$ , where the series converges to  $x$  in norm.

Let  $X$  be a linear space. Then, a *linear projection* on  $X$  (or just a *projection* on  $X$ ) is a linear map  $P : X \rightarrow X$  which is an idempotent, that is,  $P(P(x)) \equiv P^2(x) = P(x)$  for every  $x \in X$ .

A sequence  $(x_n) \subseteq X$  is said to be *normalized* if  $\|x_n\| = 1$  for every  $n$ ; it is called *monotone* if  $x_n \neq 0$  for every  $n \in \mathbb{N}$ , and the following inequality holds

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for  $K \in \mathbb{N}$  and  $(a_n)_{n=1}^{K+1} \subseteq \mathbb{R}$ .

$$\left\| \sum_{n=1}^K a_n x_n \right\| \leq \left\| \sum_{n=1}^{K+1} a_n x_n \right\|.$$

A subspace  $Y$  of a Banach space  $X$  is said to be *complemented* in  $X$  if there exists a bounded projection  $P : X \rightarrow Y$  such that  $P(X) = Y$ .

Let  $(\alpha_i)$  be a decreasing sequence such that  $\alpha_1 = 1$ ,  $\lim_{i \rightarrow \infty} \alpha_i = 0$  and  $\sum_{i=1}^{\infty} \alpha_i = \infty$ . By  $l_p(\alpha)$  we denote the space of all sequences  $x = (x_i)$  such that  $\sum_{i=1}^{\infty} \alpha_i |x_i|^p$  converges with respect to the norm  $\|x\|_{l_p(\alpha)} = (\sum_{i=1}^{\infty} \alpha_i |x_i|^p)^{\frac{1}{p}}$ .

For any  $i$ , let  $e_i = \left( \underbrace{0, \dots, 0}_{i-1}, \left(\frac{1}{\alpha_i}\right)^{\frac{1}{p}}, 0, \dots \right)$ . We know that  $\{e_i : i \in \mathbb{N}\}$  is a normalized basis for  $l_p(\alpha)$ .

Now, we recall the construction of the spaces  $\mathbb{F}_{\alpha,p}$ . For  $1 \leq p < \infty$ , the function space  $\mathbb{F}_{\alpha,p}$  is defined as the completion of the space of all equivalence classes of the linear spans of characteristic functions of partitions of  $[0, 1]$ , equipped with the following norm.

$$\|f\| = \sup_{0=x_0 < x_1 < \dots < x_n=1} \left[ \sum_{i=1}^n \alpha_i \left| \int_{x_{i-1}}^{x_i} f(x) dx \right|^p \right]^{\frac{1}{p}}.$$

Clearly, we identify those functions which are equal almost everywhere.

A function  $f$  defined on  $[0, 1]$  is said to be of bounded  $p - \alpha$ -variation ( $1 \leq p < \infty$ ) if

$$\|f\| = \sup_{0=t_0 < t_1 < \dots < t_n=1} \left[ \sum_{i=1}^n \alpha_i |f(t_{i-1}) - f(t_i)|^p \right]^{\frac{1}{p}} < \infty.$$

The function  $\|\cdot\|$  is a norm on the set  $\alpha BV^p$  of all functions  $f$  such that  $f(0) = 0$  and  $\|f\| < \infty$ . The normed space  $(\alpha BV^p, \|\cdot\|)$  is a Banach space.

The Waterman–Shiba space  $\alpha BV^p$  has been introduced by M. Shiba in 1980 [6]. When  $p = 1$ ,  $\alpha BV^p$  is the well-known Waterman space  $\alpha BV$ . See [7] and [8] for example. Throughout this paper,  $\mu$  denotes the Lebesgue measure in  $\mathbb{R}$ . Every interval  $I$  has a strictly positive measure and defines a bounded linear functional  $I^*$  on  $\mathbb{F}_{\alpha,p}$ :

$$I^*(f) := \int_I f d\mu.$$

## 2. The main results

This section contains the proofs of our main results, namely, that  $l_p(\alpha)$  is isomorphic to a complemented subspace of  $\mathbb{F}_{\alpha,p}$ , and that  $\mathbb{F}_{\alpha,2}$  is a closed subspace of the Waterman–Shiba space  $\alpha BV^2$ .

**Lemma 2.1.** *Let  $I_n$  be a sequence of successive intervals (that is,  $\sup(I_n) = \inf(I_{n+1})$ ) such that  $\mu(I_{2n-1}) = \mu(I_{2n})$  for every  $n \in \mathbb{N}$ . We set  $\phi_n = \chi_{I_{2n-1}} - \chi_{I_{2n}}$  for every  $n \in \mathbb{N}$ . Then, the following inequalities hold for  $(a_n) \in \mathbb{R}$ .*

$$\left\| \sum_n a_n e_n \right\|_{\ell_p(\alpha)} \leq \left\| \sum_n a_n \frac{\phi_n}{\mu(I_{2n-1})} \right\|_{\mathbb{F}_{\alpha,p}} \leq 2 \left\| \sum_n a_n e_n \right\|_{\ell_p(\alpha)}.$$

*Proof.* Let the partition  $(I_n)_n$  of  $I = [0, 1]$  satisfy the asserted conditions, and consider some  $(a_n) \in \mathbb{R}$ . For the first inequality, we consider the partition  $(I_{2n-1})$ . Then,

$$\begin{aligned} \left\| \sum_n a_n \frac{\phi_n}{\mu(I_{2n-1})} \right\|_{\mathbb{F}_{\alpha,p}} &\geq \left\| \sum_k \left( \int_{I_{2k-1}} \sum_n a_n \frac{\phi_n}{\mu(I_{2n-1})} \right) e_k \right\|_{\ell_p(\alpha)} \\ &\geq \left\| \sum_n a_n e_n \right\|_{\ell_p(\alpha)}. \end{aligned}$$

For the second inequality, let  $(A_j)_j$  be any partition of  $[0, 1]$ . Since

$$\sum_n a_n \frac{\phi_n}{\mu(I_{2n-1})} \Big|_{I_k} = \begin{cases} a_k & \text{if } k \text{ is odd,} \\ -a_k & \text{if } k \text{ is even,} \end{cases}$$

we may assume that each of the intervals  $A_j$  is a finite union of successive intervals  $I_n$ . The following estimates can be easily obtained for each interval  $A_j$ .

$$\left| \int_{A_j} \sum_n a_n \frac{\phi_n}{\mu(I_{2n-1})} \right| \leq \begin{cases} 0 & \text{if } A_j = [I_{2k-1}, I_{2m}], \quad k \leq m, \\ |a_m| & \text{if } A_j = [I_{2k-1}, I_{2m-1}], \quad k \leq m, \\ |a_k| & \text{if } A_j = [I_{2k}, I_{2m}], \quad k \leq m, \\ |-a_k + a_m| & \text{if } A_j = [I_{2k}, I_{2m-1}], \quad k < m. \end{cases}$$

Since the intervals are successive, each  $a_n$  appears at most two times. Therefore,

$$\left\| \sum_n a_n \frac{\phi_n}{\mu(I_{2n-1})} \right\|_{\mathbb{F}_{\alpha,p}} \leq 2 \left\| \sum_n a_n e_n \right\|_{\ell_p(\alpha)}.$$

□

In the sequel, we denote by  $\langle A \rangle$  the linear subspace generated by a subset  $A$  of a normed space  $Y$ .

**Theorem 2.2.** *The space  $\ell_p(\alpha)$  is isomorphic to a complemented subspace of  $\mathbb{F}_{\alpha,p}$ .*

*Proof.* Let  $(I_n)$  and  $(\varphi_n)$  be as in Lemma 2.1. We prove that the space generated by  $(\varphi_n)$  is a complemented subspace of  $\mathbb{F}_{\alpha,p}$ . Consider the map

$$P : \mathbb{F}_{\alpha,p} \longrightarrow \overline{\left\langle \left\{ \frac{\phi_n}{\mu(I_{2n-1})} : n \in \mathbb{N} \right\} \right\rangle}$$

defined by

$$g \longmapsto \sum_n I_{2n-1}^*(g) \frac{\phi_n}{\mu(I_{2n-1})}.$$

It follows from the definition of the map  $I_{2n_1}^*$  that

$$I_{2n-1}^* \left( \frac{\phi_n}{\mu(I_{2k-1})} \right) = \delta_{n,k},$$

and by Lemma 1,

$$\begin{aligned} \left\| \sum_n I_{2n-1}^* (g) \frac{\phi_n}{\mu(I_{2n-1})} \right\|_{\mathbb{F}_{\alpha,p}} &\leq 2 \left\| \sum_n I_{2n-1}^* (g) e_n \right\|_{\ell_p(\alpha)} \\ &= 2 \left\| \sum_n \left( \int_{I_{2n-1}} g \right) e_n \right\|_{\ell_p(\alpha)} \leq 2 \|g\|_{\mathbb{F}_{\alpha,p}}. \end{aligned}$$

Therefore,  $P$  is a projection with  $\|P\| \leq 2$ .  $\square$

A finite and ordered sequence  $G = \{t_i : i = 1, \dots, n \text{ and } t_1 < \dots < t_n\}$  in  $[0, 1]$ , not necessarily containing 0 and 1, determines the following seminorm on  $\alpha BV^2$ .

$$|f|_G = \left[ \sum_{i=1}^n \alpha_i |f(t_{i-1}) - f(t_i)|^2 \right]^{\frac{1}{2}}.$$

A finite and ordered sequence  $G = \{(r_i, t_i) : r_1 < t_1 \leq r_2 < t_2 \leq \dots \leq r_n < t_n\}$  of ordered pairs in  $[0, 1]$ , not necessarily containing 0 and 1, determines the following seminorm on  $\alpha BV^2$ .

$$|f|_G = \left[ \sum_{i=1}^n \alpha_i |f(t_i) - f(r_i)|^2 \right]^{\frac{1}{2}}.$$

Note that  $|f|_G \leq \|f\|$  and  $|f|_G \leq \|f\|$ .

**Definition 2.3.** For  $\delta > 0$ , let  $S(\delta)$  denote the collection of all seminorms  $|\cdot|_G$  determined by finite sequences  $G = \{r_1 < t_1 \leq r_2 < t_2 \leq \dots \leq r_n < t_n\}$  of ordered pairs in  $[0, 1]$  with the property that  $t_i - r_i \leq \delta$  for  $1 \leq i \leq n$ . Define  $\sigma_2^\delta : \alpha BV^2 \rightarrow \mathbb{R}$  by

$$\sigma_2^\delta(f) = \sup_{|\cdot|_G \in S(\delta)} |f|_G.$$

Now, define

$$\alpha BV_0^2 = \left\{ f \in \alpha BV^2 : \lim_{\delta \rightarrow 0} \sigma_2^\delta(f) = 0 \right\}.$$

**Definition 2.4.** By the following proposition,  $\alpha BV_0^2$  is a Banach space.

**Proposition 2.5.** *The space  $\alpha BV_0^2$  is a closed subspace of  $\alpha BV^2$ .*

*Proof.* It is easy to see that  $\alpha BV_0^2$  is a linear subspace of  $\alpha BV^2$ . To show that  $\alpha BV_0^2$  is closed, we consider the sequence  $(h_j) \in \alpha BV_0^2$ , where  $h_j \rightarrow h$  for some  $h \in \alpha BV^2$ . Given  $\epsilon > 0$ , choose  $J$  and  $\delta > 0$  such that  $\|h - h_J\| < \frac{\epsilon}{2}$  and  $\sigma_2^\delta(h_J) < \frac{\epsilon}{2}$ . Let  $|\cdot|_G$  be an arbitrary seminorm on  $S(\delta)$ . Then,

$$|h|_G = |h - h_J + h_J|_G \leq \|h - h_J\| + \sigma_2^\delta(h_J) < \epsilon.$$

This shows that  $h \in \alpha BV_0^2$ .  $\square$

**Definition 2.6.** For  $n \in N^* := \mathbb{N} \cup \{0\}$  and an integer  $1 \leq k \leq 2^n$ , let

$$D_n^k = \left[ \frac{k-1}{2^n}, \frac{k}{2^n} \right].$$

The sequence  $\left( (D_n^k)_{k=1}^{2^n} \right)_{n=0}^\infty$  is called a collection of dyadic intervals in  $[0, 1]$ . An element of  $[0, 1]$  is a dyadic rational if it is of the form  $\frac{k}{2^n}$  for some  $n \in N^*$  and  $k \in \{0, \dots, 2^n\}$ .

**Definition 2.7.** Let  $f : [0, 1] \rightarrow \mathbb{R}$  be a continuous, piecewise linear function. We say that  $f$  changes monotonicity at  $t \in (0, 1)$  if there exists  $\epsilon > 0$  for which one of the following holds.

1.  $f|_{(t-\epsilon, t)}$  is constant, and  $f|_{(t+\epsilon, t)}$  is strictly increasing or decreasing.
2.  $f|_{(t-\epsilon, t)}$  is strictly increasing or decreasing, and  $f|_{(t+\epsilon, t)}$  is constant.
3.  $f|_{(t-\epsilon, t)}$  is strictly increasing (respectively, decreasing), and  $f|_{(t+\epsilon, t)}$  is strictly decreasing (respectively, increasing).

We will adopt the convention that every  $f : [0, 1] \rightarrow \mathbb{R}$  changes monotonicity at 0 and 1.

The following proposition is a fairly straightforward generalization of Proposition 1.7 in [1].

**Proposition 2.8.** *Let  $f : [0, 1] \rightarrow \mathbb{R}$  be a continuous, piecewise linear function with  $f(0) = 0$ , and let  $(\alpha_i)$  be a decreasing sequence such that  $\alpha_1 = 1$ ,  $\lim_{i \rightarrow \infty} \alpha_i = 0$  and  $\sum_{i=1}^\infty \alpha_i = \infty$ . Then, there exists a finite, ordered sequence  $(d_i)_{i=0}^m$  in  $[0, 1]$  such that  $f$  changes monotonicity at  $d_i \in [0, 1]$  for  $i = 0, 1, \dots, m$ , and*

$$\|f\| = \left[ \sum_{i=1}^n \alpha_i |f(d_i) - f(d_{i-1})|^2 \right]^{\frac{1}{2}}.$$

*Proof.* We assume, without loss of generality, that  $f$  is not constant on any subinterval  $I$  of  $[0, 1]$ . In this case, the points where  $f$  changes monotonicity, say

$$0 = d_0 < d_1 < \dots < d_l = 1,$$

satisfy item 3 of Definition 4. It is sufficient to show that for a given finite, ordered sequence  $G = (s_i)_{i=0}^n$  in  $[0, 1]$ , there exists a finite, ordered subsequence  $(t_i)_{i=0}^m$  of  $(d_i)_{i=0}^l$  such that

$$|f|^G = \left[ \sum_{i=1}^n \alpha_i |f(s_i) - f(s_{i-1})|^2 \right]^{\frac{1}{2}} \leq \left[ \sum_{i=1}^m \alpha_i |f(t_i) - f(t_{i-1})|^2 \right]^{\frac{1}{2}}. \tag{1}$$

For  $1 \leq i \leq l$ , let  $G \cap [d_{i-1}, d_i] = \{s_j, \dots, s_k\}$ . If we remove  $s_i$  from  $G$ , for some  $j < i < k$ , then we can increase  $|f|^G$ . Thus we may assume that for each  $1 \leq i \leq l$ ,  $G \cap [d_{i-1}, d_i]$  has at most two elements. Beginning with  $i = 1$ , we inductively “adjust”  $G \cap [d_{i-1}, d_i]$  to be a subset of  $\{d_{i-1}, d_i\}$  in such a way that we increase  $|f|^G$ ; the  $i$ th adjustment, for  $1 \leq i \leq l$ , is done as follows. (We

deal with the extreme cases  $i = 1$  and  $l$  similarly.) For notational convenience, we assume that the adjusted set  $G$  is still labeled as  $\{s_0, \dots, s_n\}$ . Assume that  $f$  is increasing on  $[d_{i-1}, d_i]$ . We consider two cases.

**Case 1:**  $G \cap [d_{i-1}, d_i] = \{s_{j-1}, s_j\}$ .

- If  $f(s_{j-2}) \geq f(s_{j-1})$ , then we replace  $s_{j-1}$  with  $d_{j-1}$ . If  $f(s_j) \geq f(s_{j+1})$ , then  $s_j$  is replaced by  $d_i$ ; otherwise, we remove  $s_j$  from  $G$ .
- If  $f(s_{j-2}) < f(s_{j-1})$ , then we remove  $s_{j-1}$  from  $G$ . Also, if  $f(s_j) \geq f(s_{j+1})$ ,  $s_j$  is replaced by  $d_i$ ; otherwise, we remove  $s_j$  from  $G$ .

**Case 2:**  $G \cap [d_{i-1}, d_i] = \{s_j\}$ .

- If  $f(s_{j-1}) \geq f(s_j) \geq f(s_{j+1})$ , then we add  $d_{i-1}$  and  $d_i$  to  $G$ , and remove  $s_j$  from it. If  $f(s_j) < f(s_{j+1})$ , then  $s_j$  is replaced by  $d_{i-1}$ .
- If  $f(s_{j-1}) < f(s_j)$  and  $f(s_j) > f(s_{j+1})$ , then  $s_j$  is replaced by  $d_i$ , and if  $f(s_j) < f(s_{j+1})$ , then we remove  $s_j$  from  $G$ .

The case where  $f$  is decreasing can be handled similarly.  $\square$

**Lemma 2.9.** Let  $f_1(t) = t$  for  $t \in [0, 1]$ ,

$$f_{2^n+1} = \left(\frac{\alpha_1 + \alpha_2}{2}\right)^{\frac{1}{2}} \begin{cases} 2^{n+\frac{1}{2}}t & t \in [0, \frac{1}{2^{n+1}}] \\ -2^{n+\frac{1}{2}}t + \sqrt{2} & t \in [\frac{1}{2^{n+1}}, \frac{1}{2^n}] \\ 0 & t \in [0, 1] \setminus D_n^1 \end{cases},$$

for  $n \geq 0$ , and

$$f_{2^n+k} = \left(\frac{\alpha_2 + \alpha_3}{2}\right)^{\frac{1}{2}} f_{2^n+1} \left(t - \frac{k-1}{2^n}\right)$$

for  $1 < k \leq 2^n$ . Then  $(f_n)$  is a normalized, monotone Schauder basis for the space  $\mathbb{F}_{\alpha,2}$ .

*Proof.* Note that  $\text{supp}(f_{2^n+k}) = D_n^k$ . It is clear that  $[(f_n)] \subseteq \mathbb{F}_{\alpha,2}$ . So, we only need to prove the reverse inclusion.

Let  $f$  be a continuous, piecewise linear function which is linear on, say,  $m$  intervals  $([t_{i-1}, t_i])_{i=1}^m$ . Given  $\epsilon > 0$ , we can find a piecewise linear function  $g$  which is linear on  $m$  intervals  $([c_{i-1}, c_i])_{i=1}^m$  with dyadic rational endpoints, and hence an element of  $\langle (f_n) \rangle$ , with the property that  $\|f - g\|_\infty < \frac{\epsilon}{2\sqrt{2m-1}}$ . Note that if  $s, s' \in [0, 1]$ , then this shows that

$$|(f - g)(s) - (f - g)(s')| < \frac{\epsilon}{2\sqrt{2m-1}}. \quad (1)$$

The function  $f - g$  is continuous and piecewise linear, and the points where it changes monotonicity form a subset of  $\cup_{i=0}^m (c_i, t_i)$ .

By Proposition 4, there exists a finite, ordered sequence  $G = \{s_0, < s_1 < \dots < s_n\}$  in  $[0, 1]$  such that  $G \subseteq \cup_{i=0}^m (c_i, t_i)$  and  $|f - g|^G = \|f - g\|$ . Note that  $n \leq 2m - 1$ . As a result of this discussion and inequality (1), we conclude that  $\|f - g\| \leq \epsilon$ .

To show that  $(f_n)$  is a monotone basis for  $\mathbb{F}_{\alpha,2}$ , it is enough to prove that if  $K \in \mathbb{N}$  and  $(a_n)_{n=1}^{K+1} \subseteq \mathbb{R}$ , then

$$\left\| \sum_{n=1}^K a_n f_n \right\| \leq \left\| \sum_{n=1}^{K+1} a_n f_n \right\|. \quad (2)$$

Note that  $\sum_{n=1}^K a_n f_n$  and  $\sum_{n=1}^{K+1} a_n f_n$  are piecewise linear functions. Furthermore, if  $\sum_{n=1}^K a_n f_n$  changes monotonicity at some  $t \in [0, 1]$ , then  $\sum_{n=1}^{K+1} a_n f_n$  changes monotonicity at that  $t$  as well. Thus by Proposition 4, (2) follows.  $\square$

**Theorem 2.10.**  $\mathbb{F}_{\alpha,2} = \alpha BV_0^2$ .

*Proof.* The proof that  $\mathbb{F}_{\alpha,2} \subseteq \alpha BV_0^2$  is rather straightforward. Indeed, since  $\alpha BV_0^2$  is a Banach space, it is sufficient to show that the normalized monotone Schauder basis  $(f_n)$  of  $\mathbb{F}_{\alpha,2}$  belongs to  $\alpha BV_0^2$ . This is an elementary observation and we omit the details.

We will show that  $\alpha BV_0^2 \subseteq \mathbb{F}_{\alpha,2}$ . Let  $\epsilon > 0$  and  $f \in \alpha BV_0^2$  be given, and let  $\epsilon_0 > 0$  be such that  $14\epsilon_0^2 < \epsilon^2$ . We choose  $\delta > 0$  and  $N \in \mathbb{N}$  such that  $\sigma_2^\delta(f) < \epsilon_0$  and  $\frac{3}{\delta N^2} < 1$ . Since  $\alpha BV_0^2 \subseteq C[0, 1]$ ,  $f \in C[0, 1]$ . Thus, we may choose  $n \in \mathbb{N}$  in such a way that if  $g \in \mathbb{F}_{\alpha,2}$  is linear on each  $D_n^k$  and  $g(\frac{k}{2^n}) = f(\frac{k}{2^n})$  for  $0 \leq k \leq 2^n$ , then  $\|f - g\|_\infty < \frac{\epsilon_0}{2N}$ . We also require that  $2^{-n} < \frac{\delta}{3}$ .

Let  $G = \{r_1 < s_1 \leq \dots \leq r_m < s_m\}$  be a finite, ordered sequence of ordered pairs in  $[0, 1]$ , determining the seminorm  $|\cdot|_G$ . We partition  $G$  into three finite, ordered sequences  $G_1, G_2$  and  $G_3$  (so that  $|\cdot|_G^2 = |\cdot|_{G_1}^2 + |\cdot|_{G_2}^2 + |\cdot|_{G_3}^2$ ) as follows. Let  $i$  be in  $\{1, \dots, m\}$ .

1. If  $s_i - r_i > \frac{\delta}{3}$ , then we consider  $r_i$  and  $s_i$  as elements of  $G_1$ . Thus,  $|f - g|_{G_1}^2 < \frac{3}{\delta} \left(\frac{\epsilon_0}{N}\right)^2 < \epsilon_0^2$ .
2. If  $(r_i - s_i) \subseteq D_n^k$  for some  $k$ , then  $r_i$  and  $s_i$  are contained in  $G_2$ . It follows that

$$|g|_{G_2}^2 \leq \epsilon_0^2.$$

Also,  $|f|_{G_2}^2 \leq \sigma_2^\delta(f)^2 < \epsilon_0^2$ .

3. The remaining  $s_i$ s and  $r_i$ s are considered as the elements of  $G_3$ . Let  $G_3 = \{0 \leq r'_1 < s'_1 \leq \dots \leq r'_t < s'_t \leq 1\}$ . Then,  $s'_i - r'_i < \frac{\delta}{3}$  for  $i = 1, \dots, t$ , and both  $s'_i$  and  $r'_i$  cannot be in the same dyadic interval  $D_n^k$ . Split  $G_3$  into  $G_{3,e}$  and  $G_{3,o}$  by putting  $s'_i$  and  $r'_i$  in  $G_{3,e}$  if  $i$  is even, and putting them in  $G_{3,o}$  otherwise. Thus, for example, if  $s'_i, r'_i \in G_{3,e}$  and  $s'_i \in D_n^k$ , then  $D_n^k \cap G_{3,e} = \{s'_i\}$ . Applying the Intermediate Value Theorem to  $f$  and using the fact that  $2^{-n} < \frac{\delta}{3}$ , we can find (say, if  $t$  is even)

$$G''_{3,e} = \{0 \leq r''_1 < s''_1 \leq \dots \leq r''_{\frac{t}{2}} < s''_{\frac{t}{2}} \leq 1\}$$

with  $|\cdot|_{G''_{3,e}} \in S(\delta)$  and  $f(r''_i) = g(r'_{2i}), f(s''_i) = f(s'_{2i})$  for  $i = 0, \dots, \frac{t}{2}$ . Thus  $|g|_{G_{3,e}}^2 = |f|_{G''_{3,e}}^2 < \epsilon_0^2$ . Similarly,  $|g|_{G_{3,o}}^2 < \epsilon_0^2$ .

Hence,

$$\begin{aligned}
|f - g|_G^2 &= |f - g|_{G_1}^2 + |f - g|_{G_2}^2 + |f - g|_{G_3}^2 \\
&< \epsilon_0^2 + (|f|_{G_2} + |g|_{G_2})^2 + (|f|_{G_3} + |g|_{G_3})^2 \\
&< \epsilon_0^2 + (2\epsilon_0)^2 + \left( \epsilon_0 + (|g|_{G_{3,e}}^2 + |g|_{G_{3,o}}^2)^{\frac{1}{2}} \right)^2 \\
&< \epsilon_0^2 + (2\epsilon_0)^2 + (\epsilon_0 + \sqrt{2}\epsilon_0)^2 \\
&< 14\epsilon_0 \\
&< \epsilon^2.
\end{aligned}$$

This completes the proof.  $\square$

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