

## LINEAR FUNCTIONALS AND SUMMABILITY INVARIANTS

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**1. Introduction.** The purpose of this paper is to continue the study of certain “distinguished” subsets of the convergence domain of a matrix, as developed by A. Wilansky [6] and G. Bennett [1]. We also consider continuous linear functionals on the domain, and the extent to which their representation is unique; this turns out to be connected with the behaviour of the subsets.

As in [7], we use  $s, m, c, c_0, E^\infty$ , respectively, for the set of all sequences, bounded sequences, convergent sequences, null sequences, and sequences with almost all terms zero. If  $A$  is a matrix  $(a_{nk})$  and  $x$  a sequence  $\langle x_k \rangle$ , we put  $(Ax)_n = \sum_k a_{nk}x_k$ ,  $Ax = \langle (Ax)_n \rangle$ ,  $d_A = \{x : (Ax)_n \text{ exists for } n=1, 2, \dots\}$ ,  $c_A = \{x : Ax \in c\}$ , and  $c_A^0 = \{x : Ax \in c_0\}$ . We assume  $A$  conservative, that is,  $c \subset c_A$ . We use the *FK* topology on  $c_A$ , as described in [7]. We put  $1$  for  $\langle 1, 1, \dots \rangle$ ,  $\delta^k$  for  $\langle 0, 0, \dots, 0, 1, 0, \dots \rangle$  ( $1$  in the  $k$ -th place), and  $\Delta$  for the set  $\{\delta^k\}$ . For any letter, say  $y$ , denoting a sequence, we use  $y_1, y_2, \dots$  for the terms of  $y$ .

The primary subsets are

$$\begin{aligned} S &= \{x \in c_A : \sum x_k \delta^k = x\}, \\ W &= \{x \in c_A : \sum x_k f(\delta^k) = f(x) \text{ for all } f \in c'_A\}, \\ F &= \{x \in c_A : \sum x_k f(\delta^k) \text{ converges for all } f \in c'_A\}, \\ B &= \{x \in c_A : \sum_1^p x_k \delta^k \text{ is bounded in } c_A\}. \end{aligned}$$

We can write equivalently ([6], [3])

$$B = \left\{ x \in c_A : \text{there exists } M = M(x) \text{ such that} \right. \\ \left. \left| \sum_{k=1}^p a_{nk}x_k \right| < M \text{ for all } p, n = 1, 2, \dots \right\},$$

or again

$$B = \left\{ x \in c_A : \sum_k \sum_n t_n a_{nk}x_k \text{ exists for all } t \in l \right\},$$

where  $t \in l$  means as usual  $\sum |t_n| < \infty$ . It is also known ([6], p. 331) that

$$(1) \quad \sum_k \sum_n t_n a_{nk}x_k = \sum_n \sum_k t_n a_{nk}x_k$$

for all  $x \in B, t \in l$ .

When dependence on a matrix is in question, we write  $S_A$ , and so forth. With  $a_k$  denoting the  $k$ -th column limit of  $A$ , we define

$$I = \{x \in c_A : \sum a_k x_k \text{ converges}\}.$$

On  $I$  we define  $\Lambda(x) = \lim_A x - \sum a_k x_k = \lim(Ax)_n - \sum a_k x_k$ ; we then define  $\Lambda^\perp = \{x : \Lambda(x) = 0\}$ . We have the relations

$$S \subset W \subset F \subset B,$$

but  $I, \Lambda^\perp$  and also  $m \cap c_A$  cut across  $S, W, F, B$  in an apparently capricious way, as the matrix  $A$  varies. Examples are given in [1] and [6].

The general form of a continuous linear functional  $f$  on  $c_A$  is [7, page 230]

$$(2) \quad f(x) = \alpha \lim_A x + t(Ax) + \beta x$$

where  $t \in I$ , and by a product of two sequences such as  $\beta x$  we understand  $\sum \beta_k x_k$ . The sequence  $\beta$  is such that  $\beta x$  converges for all  $x \in d_A$ . Sometimes we shall let  $\beta$  be such that  $\beta x$  converges for all  $x \in c_A$ ; this also defines a continuous linear functional on  $c_A$ . We shall call  $\beta$  *restricted* or *unrestricted* in the two cases, respectively.

The representation (2) is far from unique, as  $\alpha, t, \beta$  are interrelated; for example, we could change any one term  $t_k$  and adjust  $\beta$  accordingly. If  $A$  is row-finite we have  $d_A = s$ , and so  $\beta \in E^\infty$  (restricted), while if  $A$  is a triangle (i.e.  $a_{nk} = 0$  for  $k > n$ , but  $a_{nn} \neq 0$  for all  $n$ ) there is a representation with  $\beta = 0$ , though other representations are also possible.

In this connection the most interesting question is whether  $\alpha$  is *unique*, that is, uniquely determined by  $f$  for each  $f \in c'_A$ . This was briefly considered in [6]. We define  $\chi = \lim_n \sum_k a_{nk} - \sum a_k$ , and call  $A$  *coregular* if  $\chi \neq 0$ , *conull* if  $\chi = 0$ . It is known [6, page 329] that  $\alpha$  is unique if  $A$  is coregular. If  $A$  is conull,  $\alpha$  may or may not be unique, and our first objective is to give certain classes of conull matrices for which  $\alpha$  is unique. We also consider  $\alpha$  for other matrices  $D$  with  $c_D = c_A$ . When necessary we write  $\alpha(f)$  for  $\alpha$ .

We then present some new results, mostly connected with invariance and replaceability ([4], [6]) for  $I, \Lambda^\perp$ , and for the set  $P$  defined in section 4.

2. **The coefficient  $\alpha$ .** To clarify the ideas, we start with some examples.

Example 1. Let  $A = \begin{matrix} c_1 & c_2 & c_3 & c_4 & \cdots \\ 0 & c_2 & c_3 & c_4 & \cdots \\ 0 & 0 & c_3 & c_4 & \cdots \\ \dots & \dots & \dots & \dots & \dots \end{matrix}$

with  $\sum |c_k| < \infty$ . Then  $\lim_A x = 0$  for every  $x \in c_A$ , and so for any given  $f \in c'_A$ ,  $\alpha$  may have any value.

Example 2. Let  $A = \begin{matrix} c_1 & 0 & 0 & 0 & \cdots \\ c_1 & c_2 & 0 & 0 & \cdots \\ c_1 & c_2 & c_3 & 0 & \cdots \\ \dots & \dots & \dots & \dots & \dots \end{matrix}$

with  $\sum |c_k| < \infty$ ,  $c_k \neq 0$  for all  $n$ . Then  $\lim_A x = \sum c_k x_k$ , so with  $\beta$  unrestricted we may take  $\alpha(\lim_A)$  to be 1 or 0, or indeed any value, by adjusting  $\beta$ . Any function  $f \in c'_A$  has a representation

$$f(x) = \alpha \lim_A x + t(Ax),$$

and if we insist on this form,  $\alpha$  is unique. See, moreover, Theorem 2.1 below.

Example 3. Let  $A = \begin{matrix} 1 & -1 & 0 & 0 & 0 & \cdots \\ 0 & -1 & 1 & 0 & 0 & \cdots \\ 0 & 0 & 1 & -1 & 0 & \cdots \\ \dots & \dots & \dots & \dots & \dots & \dots \end{matrix}$

Here the equation  $\lim_A x = t(Ax) + \beta x$  cannot hold for any choice of  $t$  and  $\beta$ , restricted or not, for if it did we would find by considering  $x = \delta^1, \delta^2, \dots$  and  $\langle (-1)^{k+1} \rangle$  that  $t_n \rightarrow -2$ , which contradicts  $t \in I$ . So in this case  $\alpha$  is unique, with  $\beta$  unrestricted.

We recall that a matrix  $A$  is said to be *reversible* if the equation  $y = Ax$  has a unique solution  $x$  for each  $y \in c$ . It is well known [6, page 229, Theorem 4] that in this case each mapping  $y \mapsto x_k$  is continuous, so we may write

$$x_k = v_k \lim y + \sum_n c_{kn} y_n$$

or

$$(3) \quad x = v \lim y + Cy$$

with  $\langle c_{k1}, c_{k2}, \dots \rangle \in I$ .

**THEOREM 2.1.** *Let  $A$  be row-finite and reversible. Then with  $\beta$  restricted,  $\alpha$  is unique.*

**Proof.** Suppose  $\alpha$  is not unique. Then for some  $t, \beta$  we have

$$\lim_A x = t(Ax) + \beta x$$

or

$$\lim y = ty + \beta x,$$

with  $t \in I, \beta \in E^\infty$ . Now with  $A$  row-finite we have  $v = 0$  in (3) [5, Lemma 4], and each member of the finite set  $\{\beta_k x_k\}$  can be expressed in terms of  $y$  and combined with  $ty$ ; thus

$$\lim y = \tau y$$

for each  $y \in c$ , which is impossible.

The row-finiteness condition cannot be dropped; for example, the transformation defined by

$$y_{2r} = \sum_{p=1}^r 2^{-2p} x_{2p},$$

$$y_{2r-1} = 2^{-2r+1} x_{2r-1} + \sum_{p=1}^{\infty} 2^{-2p} x_{2p}$$

is reversible and has

$$x_{2r-1} = 2^{2r-1}(y_{2r-1} - \lim y_n)$$

for each  $y \in c$ ; thus (with  $P_k(x) = x_k$ ) we have  $\alpha(P_{2r-1}) = 0$  or  $-2^{2r-1}$ .

In the rest of this section  $A$  need not be reversible, except in 2.4, and  $\beta$  is unrestricted.

A property or set, associated with a matrix  $A$ , which remains unaltered for any matrix  $D$  with  $c_D = c_A$  is called *invariant for A*. If it is invariant for each conservative matrix  $A$ , it is called simply *invariant*. In particular the *FK* topology on  $c_A$  is invariant, and the subsets  $S, F, W, B$ , being defined in terms of this topology, are invariant.

It is well known that if  $A$  is the Cesàro matrix,

$$A = \begin{matrix} 1 & & & & \\ & \frac{1}{2} & & & \\ & & \frac{1}{2} & & \\ & & & \frac{1}{3} & \\ & & & & \frac{1}{3} \\ & & & & & \dots \end{matrix}$$

then  $I_A = c_A$ , and  $I_B = c_B$  for every matrix  $B$  with  $c_B = c_A$  ([4], Theorem 2). But for

$$D = \begin{matrix} 1 & & & & \\ -1 & & 1 & & \\ & 0 & -1 & & 1 \\ & 0 & & 0 & -1 & 1 \\ & & & & & \dots \end{matrix}$$

$I$  is not invariant ([6], Example 5). Thus  $I$  is invariant for  $A$ , but not invariant in the unqualified sense.

**THEOREM 2.2.** *If  $A$  has  $W \neq B$ , then  $\alpha$  is unique.*

**PROOF.** If  $\alpha$  is not unique, we can find  $t$  and  $\beta$  such that  $\lim_A x + t(Ax) + \beta x = 0$ . Then [9, Satz 5.3] there is a matrix  $D$  such that  $c_D = c_A$  and  $\lim_D = 0$ . In particular the column limits of  $D$  are all zero, and  $\Lambda_D^\perp = c_D$ . By [6, Theorem 5.4],  $W_D = B_D \cap \Lambda_D^\perp = B_D$ , and by invariance,  $W_A = B_A$ .

We remark that if  $A$  is coregular we have  $F = W \oplus u$  for some  $u \in c_A \setminus W$ , while if  $A$  is conull  $F$  may be either  $W$  or  $W \oplus u$  [6, Theorem 5.4]. In either case  $B \supset F$ , and  $B$  may or may not equal  $F$ . Thus 2.2 extends the known uniqueness of  $\alpha$  for the coregular matrices to a class of conull matrices.

According to standard definitions,  $A$  is *multiplicative* if there is a constant  $M$  such that  $\lim_A x = M \lim x$  for all  $x \in c$ . A necessary and sufficient condition for this is that  $\langle a_k \rangle = 0$  and  $\lim_n \sum_k a_{nk} = M$ . If  $A$  is conull,  $M$  must be zero. A matrix is called *replaceable* if there is a multiplicative matrix with the same convergence domain.

**THEOREM 2.3.** *If  $A$  is not replaceable, then  $\alpha$  is unique.*

The proof is contained in the opening lines of 2.2.

We return briefly to the study of reversible matrices, and make the following remark.

**COROLLARY 2.4.** *Let  $A$  be reversible, and assume either  $W \neq B$  or  $A$  not replaceable. Then  $v = 0$  in (3).*

This follows at once from 2.2 and 2.3. It generalizes the corresponding result for reversible coregular matrices [8, Theorem 7], and as in that theorem leads to the conclusion that  $A^{-1}$  exists and is the matrix of the inverse of the transformation defined by  $A$ .

Theorem 2.3 can be strengthened as follows.

**THEOREM 2.5.** *If  $A$  is not replaceable, and  $f = g$  on  $\Delta$ , then  $\alpha(f) = \alpha(g)$ .*

**Proof.** Suppose if possible there is a function  $f$  which vanishes on  $\Delta$ , but has a representation (2) with  $\alpha \neq 0$ . Then as in 2.2 there is a matrix  $D$  with  $c_D = c_A$ , and  $\lim_D = f$ . Then  $d_k = f(\delta^k) = 0$ , and  $A$  is replaceable.

There is a similar strengthening of 2.2, namely,

**THEOREM 2.6.** *If  $A$  has  $W \neq B$ , and  $f = g$  on  $B$ , then  $\alpha(f) = \alpha(g)$ .*

**Proof.** Suppose  $f = B$  on  $B$ . For  $x \in B$  we have, using (1),

$$\begin{aligned} f(x) &= \alpha \lim_A x + t(Ax) + \beta x \\ &= \alpha \lim_A x + (tA + \beta)x \\ &= \alpha \lim_A x + \gamma x, \text{ say.} \end{aligned}$$

By putting  $x = \delta^k$  we find  $\alpha a_k + \gamma_k = 0$ , whence  $f(x) = \alpha(\lim_A x - \sum a_k x_k) = \alpha \Lambda(x) = 0$  on  $B$ . Now  $W = B \cap \Lambda^\perp$  [6, Theorem 5.4] so from  $W \neq B$  we get  $B \not\subset \Lambda^\perp$ , whence  $\alpha = 0$ .

The theorem of Zeller [9, Satz 5.3] referred to in the proof of our Theorem 2.2 states that if  $f$  has a representation (1) with  $\alpha \neq 0$ , there is a matrix  $D$  with  $c_D = c_A$ ,  $\lim_D = f$ . It is left open whether a function  $f$  with  $\alpha$  uniquely zero could have such a matrix representation. Our next theorem will show that if the uniqueness arises from  $W \neq B$ , this cannot occur.

**THEOREM 2.7.** *Let  $A$  have  $W \neq B$ , and let  $D$  be such that  $c_D = c_A$ . Then with  $\lim_D$  regarded as a functional on  $c_A$ , we have  $\alpha(\lim_D) \neq 0$ .*

**Proof.** By 2.2,  $\alpha$  is unique. Suppose  $\alpha(\lim_D) = 0$ . Then  $\lim_D x = t(Ax) + \beta x$ . For  $x \in B$  we have as before  $t(Ax) = (tA)x$ , and so  $\lim_D x = \gamma x$ , say. By putting  $x = \delta^k$  we find  $\gamma_k = d_k$ , so  $\lim_D x = \sum d_k x_k$ , that is,  $B_D \subset \Lambda_D^\perp$ . As noted in 2.2,  $W_A = W_D = B_D \cap \Lambda_D^\perp = B_D = B_A$ .

We now define  $\alpha$  to be *invariantly unique* if  $\alpha$  is unique for every  $D$  with  $c_D = c_A$ . Any invariant condition that implies  $\alpha$  is unique obviously implies  $\alpha$  is invariantly unique, for example,  $A$  coregular,  $W \neq B$ , or  $A$  not replaceable. But the matrix in Example 2 has  $\alpha$  unique (with  $\beta$  restricted), while the matrix in Example 1 has the same convergence domain, but  $\alpha$  not unique.

If  $\alpha$  is invariantly unique, and  $D$  is any matrix with  $c_D = c_A$ , and  $f$  is a continuous linear functional on  $c_A$  (or  $c_D$ ), we write  $\alpha_A(f)$ ,  $\alpha_D(f)$  for the values of  $\alpha$  when  $f$  is expressed in the form (2) with respect to  $A$  or  $D$ . We put  $\alpha_A^\perp = \{f \in c_A' : \alpha_A(f) = 0\}$ , and similarly for  $\alpha_D^\perp$ . If  $\alpha_D^\perp = \alpha_A^\perp$  for every  $D$  with  $c_D = c_A$ , we say that  $\alpha^\perp$  is *invariant*.

**THEOREM 2.8.** *If  $A$  has  $W \neq B$ , then  $\alpha^\perp$  is invariant.*

**Proof.** Suppose  $\alpha^\perp$  is not invariant. Without loss of generality we may assume that for some  $D$  with  $c_D = c_A$  we have  $\lim_A x + t(Ax) + \beta x = u(Dx) + \gamma x$ . For  $x \in B$  this reduces to  $\lim_A x = \zeta x$ , say. Setting  $x = \delta^k$  we find  $a_k = \zeta_k$ , whence  $\Lambda(x) = 0$ . Thus  $B \subset \Lambda^\perp$ , and since  $W = B \cap \Lambda^\perp$  we obtain  $W = B$ .

The following questions are left open.

A. Does  $\alpha$  invariantly unique imply  $\alpha^\perp$  invariant? We observe that  $\alpha$  is not invariantly unique if and only if there exists  $D$  with  $c_D = c_A$ ,  $\lim_D = 0$ , and that  $\alpha^\perp$  is not invariant if and only if there exists  $D$  with  $c_D = c_A$ ,  $\alpha(\lim_D) = 0$ .

B. Does  $A$  not-replaceable imply  $\alpha^\perp$  invariant?

C. If  $A$  is a matrix for which  $\alpha$  is unique, must  $\alpha(\lim_D) \neq 0$  for all  $D$  with  $c_D = c_A$ ?

D. Does  $\alpha$  not-unique imply  $\Lambda^\perp = c_A$ ? (By 2.2,  $\Lambda^\perp \supset B$ .) Or possibly  $W = c_A$ ?

**3. The subsets  $I$  and  $\Lambda^\perp$ .** In this section we consider the relations between  $\Lambda^\perp$  and the other subsets of  $c_A$ , and also the question of invariance of  $I$  and  $\Lambda^\perp$ . They are certainly not invariant in the general sense, but it may happen that for a particular matrix  $A$  every matrix  $D$  with  $c_D = c_A$  has  $I_D = I_A$  or  $\Lambda_D^\perp = \Lambda_A^\perp$  or both.

We observe first that  $W$  and  $m \cap c_A$  are about the same ‘‘size’’, meaning that they both lie between  $m \cap \Lambda^\perp$  and  $F$ , but are ordinarily of different ‘‘shapes’’: they usually cut across one another, though inclusion relations are possible.

Now  $\Lambda^\perp \supset W$  always [6, Theorem 5.4], but  $\Lambda^\perp \supset m \cap c_A$  implies  $A$  conull, since  $1 \in m \cap c_A$  and  $\chi = \Lambda(1)$ . Some but not all conull matrices have  $\Lambda^\perp \supset m \cap c_A$ ; if it holds, then also  $W \supset m \cap c_A$  [2]. The inclusion  $\Lambda^\perp \subset m \cap c_A$  is possible, but implies  $\Lambda^\perp = c_0$ , as we shall show.

**THEOREM 3.1.** *If  $\Lambda^\perp \subset m \cap c_A$ , then  $\Lambda^\perp = c_0$ .*

**Proof.** We consider first the case  $\langle a_k \rangle = 0$ , so that  $\Lambda^\perp = c_A^0$ , and we are assuming  $c_A^0 \subset m$ . It can be proved by adapting [9, Satz 7.1] that if  $A$  sums to zero a bounded

sequence which does not tend to zero, then  $A$  also sums an unbounded sequence to zero. That is,  $c_A^0 \subset m$  implies  $c_A^0 \subset c_0$ , or  $\Lambda^\perp \subset c_0$ , whence  $\Lambda^\perp = c_0$ .

If not all  $a_k$  are zero, define

$$D = \begin{matrix} a_1 & a_2 & \cdots \\ a_{11}-a_1 & a_{12}-a_2 & \cdots \\ a_{21}-a_1 & a_{22}-a_2 & \cdots \\ \dots & \dots & \dots \end{matrix}$$

Then  $m \cap c_D = m \cap c_A$ , and  $\Lambda_D^\perp = c_D^0$ . Finally,

$$\Lambda_A^\perp \subset m \cap c_A \Rightarrow c_D^0 \subset m \cap c_D \Rightarrow c_D^0 \subset c_0 \Rightarrow \Lambda_A^\perp = c_0.$$

As to the invariance of  $I$  and  $\Lambda^\perp$ , we collect some results which are already known, or easily proved. It is familiar that, for certain matrices  $A$ ,  $I$  may equal  $c_A$  and be invariant [6, Corollary 5.9]. For an example where  $I$  is invariant but not equal to  $c_A$ , see [1, Example 3]. If  $I$  is invariant, it must equal  $F$ , since  $F = \bigcap \{I_D : c_D = c_A\}$  [6, page 332].

If  $I$  is invariant, then  $\Lambda^\perp$  is invariant [1, Prop. 4]. The converse holds if  $A$  is coregular [1, Prop. 5], or indeed if we assume only  $W \neq F$ ; this can be seen from the relations  $W = B \cap \Lambda^\perp$ ,  $F = B \cap I$ ,  $F = W \oplus u$  [6, pages 332-333].

We note also that if  $\Lambda^\perp$  is invariant, then  $S = W$ . For  $W = \bigcap \{\Lambda_D^\perp : c_D = c_A\}$  (this is proved by the same method as the corresponding result for  $F$ , [6, page 332]), so if  $\Lambda^\perp$  is invariant we have  $W = \Lambda^\perp$ . Then by a theorem of Zeller [10, 8.2] it follows that  $S = W$ .

We leave the following question open:

E. If  $\Lambda_A^\perp = I_A$ , must  $\Lambda_D^\perp = I_D$  for every matrix  $D$  with  $c_D = c_A$ ? (Compare [6] and [1], Question VI).

4. **The sets  $T$  and  $P$ .** A set  $P$  was introduced in [6, Section 6]; it is most conveniently described by first setting

$$T = \{t \in l : (tA)x \text{ exists for all } x \in c_A\},$$

then

$$P = \{x \in c_A : (tA)x = t(Ax) \text{ for all } t \in T\}.$$

Obviously  $T = l$  if and only if  $B = c_A$  (see Introduction). We shall consider conditions on  $A$  and  $f$  under which the sequence  $t$  in (2) belongs to  $T$ . It is easy to see that if  $f$  has the form  $f(x) = t(Ax) + \beta x$ , and  $f = 0$  on  $\Delta$ , then  $t \in T$ . It then follows from 2.5 that if  $A$  is not replaceable, and  $f = 0$  on  $\Delta$ , then  $t \in T$ . If  $I = c_A$ , and  $f = 0$  on  $\Delta$ , then  $t \in T$ ; this can be seen by writing (2) in the form [6, equation (4)]:

$$f(x) = \alpha \lim_A x + t(Ax) + \sum_k \left\{ f(\delta^k) - \alpha a_k - \sum_n t_n a_{nk} \right\} x_k.$$

However, the condition  $f = 0$  on  $\Delta$  is not by itself sufficient to ensure  $t \in T$ . For let  $\chi(A) = 1$ ,  $I \neq c_A$ ,  $f(1) = 1$ , and  $f = 0$  on  $\Delta$ . Then we can calculate from (2) that  $(tA)_k = -a_k - \beta_k$ , so  $t \notin T$ , since  $\sum a_k x_k$  diverges for some  $x \in c_A$ .

It will appear in the course of an example given later that  $T$  is not invariant in general.

The question of the invariance of  $P$  was raised in [6, Question VIII], and studied in [1]. It is known that  $P$  is invariant for  $A$  except when  $A$  satisfies the three conditions:  $A$  replaceable,  $W=F$ ,  $\bar{B} \neq c_A$ , simultaneously, in which case the invariance remains in doubt. The bar denotes closure.

To illustrate these ideas, we consider the example

$$\begin{matrix}
 A = & 1 & 0 & 0 & 0 & 0 & \dots \\
 & -1 & 1 & 0 & 0 & 0 & \dots \\
 & 0 & -1 & 1 & 0 & 0 & \dots \\
 & 0 & 0 & -1 & 1 & 0 & \dots \\
 & \dots & \dots & \dots & \dots & \dots & \dots
 \end{matrix}$$

As shown in [6, Example 5], we have  $B=m \cap c_A$ , and obviously  $I=c_A, \Lambda^\perp=c_A^0$ . Then  $F=B \cap I=m \cap c_A, W=B \cap \Lambda^\perp=m \cap c_A^0$ , and it can be checked that  $W=F$ . Next, let  $v=\langle 1, 2, \dots \rangle$ ; with  $\varepsilon < 1$  it can be verified that the ball of radius  $\varepsilon$  centred at  $v$  in  $c_A$  consists entirely of unbounded sequences, so  $\bar{B} \neq c_A$ . Also  $A$  is multiplicative, so we have the doubtful situation described in the preceding paragraph. We have not decided whether  $P$  is invariant for  $A$ . We shall show that  $T$  is not invariant, but that  $P_H=P_A$  for  $H=JA$ , where  $J$  is any matrix of the type:

$$\begin{matrix}
 J = & 1 & & & & & \\
 & b_1 & 1 & & & & \\
 & b_1 & b_2 & 1 & & & \\
 & b_1 & b_2 & b_3 & 1 & & \\
 & \dots & \dots & \dots & \dots & \dots & \dots
 \end{matrix}$$

with  $b \in I$ . (It is well known that  $c_J=c$ , so  $c_H=c_A$ ). We shall show that  $T_H \neq T_A$  if  $J$  is properly chosen. Let

$$R = R(r, t, x) = \sum_{k=1}^r (tH)_{kx_k} - \sum_{k=1}^r t_n (Hx)_n.$$

With  $H=(h_{nk}), \lambda_r = \sum_{n=r}^\infty t_n$ , we find

$$\begin{aligned}
 R &= \sum_{k=1}^r \sum_{n=r+1}^\infty t_n h_{nk} x_k \\
 &= \lambda_{r+1} \sum_{k=1}^r (b_k - b_{k+1}) x_k + t_{r+1} (b_{r+1} - 1) x_r.
 \end{aligned}$$

Now let  $y=Ax$ , that is,  $y_n = x_n - x_{n-1}$ . Then

$$\sum_{k=1}^r (b_k - b_{k+1}) x_k = \sum_{k=1}^r b_k y_k - b_{r+1} x_r,$$

and

$$\begin{aligned}
 R &= \lambda_{r+1} \sum_{k=1}^r b_k y_k - \lambda_{r+1} b_{r+1} x_r + t_{r+1} b_{r+1} x_r - t_{r+1} x_r \\
 &= o(1) - \mu_r x_r,
 \end{aligned}$$



when  $\mu_r = t_{r+1} + \lambda_{r+2} b_{r+1}$ . Now  $t \in T_A$  if and only if  $t_{r+1} = o(r)$  [6, p. 345], while  $t \in T_H$  if and only if  $\langle \mu_r x_r \rangle$  converges for all  $x \in c_H$ . Choose  $t = \langle r^{-3/2} \rangle$ . Then  $t \in T_A$ , but with  $x = \langle 1, 2, \dots \rangle \in c_H$  we can find a sequence  $b \in I$  (using terms of a convergent series suitably diluted with zeros) such that  $\langle \mu_r x_r \rangle$  diverges, and so  $t \notin T_H$ .

Now  $P_A = c_A$  ([6], p. 345), and we shall show that although  $T_H \neq T_A$ , we have  $P_H = c_A = P_A$ . Let  $M = \text{diag } \mu_n$ . Then for  $x \in c_A$ ,  $t \in T_H$ , we have as before  $R = o(1) - \mu_r x_r$ , and now  $\mu_r x_r = (Mx)_r = (MA^{-1}Ax)_r$ . We find

$$MA^{-1} = \begin{matrix} \mu_1 & & & & & & \\ & \mu_1 & \mu_2 & & & & \\ & & \mu_1 & \mu_2 & \mu_3 & & \\ & & & \dots & \dots & \dots & \end{matrix}$$

Since  $\mu \in I$  and  $MA^{-1}$  is conservative, it must be multiplicative-0, so  $R \rightarrow 0$ , and  $x \in P_H$ .

It was indicated earlier that if  $A$  is not replaceable,  $P$  is invariant. We now give a more precise result.

**THEOREM 4.1.** *If  $A$  is not replaceable, then  $P = \bar{c}_0$ .*

This is Theorem 9.1 of [6].

**THEOREM 4.2.** *If  $A$  is multiplicative, then  $P = \bar{c}_0$  or  $\bar{c}_0 \oplus u$  for some  $u \in c_A$ .*

**Proof.** Assume  $f = 0$  on  $c_0$ ; then with  $A$  multiplicative we have  $f(\delta^k) = (tA)_k + \beta_k = 0$ ,  $(tA)_k = -\beta_k$ , so  $(tA)x$  exists for all  $x \in c_A$ , which gives  $t \in T$ . Then for  $x \in P$  we have  $f(x) = \alpha \lim_A x + (tA)x + \beta x = \alpha \lim_A x + \gamma x$ , say. Again using  $f(\delta^k) = 0$  we find  $\gamma = 0$ , so  $f(x) = \alpha \lim_A x$  on  $P$ .

If  $\lim_A = 0$  on  $P$  we have  $f = 0$  on  $P$ , and  $P \subset \bar{c}_0$ . Otherwise let  $u \in P$ ,  $\lim_A u = 1$ . Now assume  $f = 0$  on  $c_0 \oplus u$ . Let  $x \in P$  and put  $y = x - (\lim_A x)u$ . Then  $y \in P$  and as before  $f(y) = \alpha \lim_A y = 0$ , whence  $f(x) = 0$ . We now have  $P \subset \bar{c}_0 \oplus u$ ; but by [6, Theorem 6.3]  $P \supset \bar{c}_0$ , so  $P = \bar{c}_0$  or  $\bar{c}_0 \oplus u$ .

**COROLLARY 4.3.** *Let  $A$  be any conservative matrix, and let  $P^i = \bigcap \{P_D : c_D = c_A\}$ . Then  $P^i = \bar{c}_0$  or  $\bar{c}_0 \oplus u$ .*

**Proof.** If  $A$  is not replaceable, we have  $P^i = \bar{c}_0$  by 4.1. If  $A$  is replaceable, let  $D$  be multiplicative, with  $c_D = c_A$ . Then by 4.2,  $P_D = \bar{c}_0$  or  $\bar{c}_0 \oplus u$ , for some  $u \in c_A$ . If  $P_D = \bar{c}_0$ , then  $P^i = \bar{c}_0$ . If  $P_D = \bar{c}_0 \oplus u$ , and among the matrices  $E$  with  $c_E = c_A$  there is one such that  $P_E$  does not contain  $u$ , then  $P^i = \bar{c}_0$ . But if for every matrix  $E$  with  $c_E = c_A$ ,  $P_E$  contains  $u$ , then  $P^i = \bar{c}_0 \oplus u$ .

**THEOREM 4.4.** *Let  $A$  have  $I = c_A$ . Then  $P = \bar{c}_0$  or  $\bar{c}_0 \oplus u$ , for some  $u \in c_A$ ; moreover,  $P = \bar{c}_0$  if and only if  $P \subset \Lambda^\perp$ .*

**Proof.** With  $I = c_A$  and  $f = 0$  on  $c_0$  we find  $f(x) = \alpha \Lambda(x)$  on  $P$ , and conclude as in 4.2 that  $P = \bar{c}_0$  or  $\bar{c}_0 \oplus u$ . We conclude also that

$$P \subset \Lambda^\perp \Rightarrow P \subset \bar{c}_0 \Rightarrow P = \bar{c}_0.$$

But  $I=c_A$  makes  $\Lambda$  continuous, and as  $\Lambda$  vanishes on  $c_0$  we have  $\Lambda^\perp \supset \bar{c}_0$ , so

$$P = \bar{c}_0 \Rightarrow P \subset \Lambda^\perp.$$

This completes the proof.

Added in proof. While this paper was in press, it was shown by W. Beekman, J. Boos and K. Zeller [Math. Z. **130** (1973), 287–290] that our Theorem 4.2 holds for any conservative matrix, and that  $P$  is invariant.

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