PROCEEDINGS OF THE
AMERICAN MATHEMATICAL SOCIETY
Volume 85, Number 4, August 1982

L_0-VALUED VECTOR MEASURES ARE BOUNDED

N. J. KALTON[1], N. T. PECK AND JAMES W. ROBERTS[2]

ABSTRACT. Every vector measure taking values in $L_0(0,1)$ has bounded range.

The question of whether every vector measure taking values in the space $L_0(0,1)$ is bounded was first raised by Turpin [17]. Turpin showed the existence of an unbounded vector measure with range in a certain nonlocally convex F-space. Shortly afterwards, Fischer and Scholer [3, 4] and Labuda [9] demonstrated that a vector measure taking values in an Orlicz space L_ϕ with ϕ unbounded will be necessarily bounded. The purpose of this note is to show every L_0-valued measure is bounded. This result has applications to stochastic integrals [1, 13, 14, 18].

We shall denote by I the unit interval $(0,1)$ and $\mathcal{B}$ is the family of Borel subsets of I. λ will denote Lebesgue measure on $\mathcal{B}$. The space $L_0 = L_0(I;\mathcal{B},\lambda)$ consists of all real Borel functions on I with functions agreeing almost everywhere identified. This space is equipped with convergence in measure, which is F-normed by

$$\|f\| = \int_0^1 \frac{|f(t)|}{1+|f(t)|}\,d\lambda(t).$$

A base of neighborhoods for 0 is given by sets of the form $V(\epsilon, M)$ for $\epsilon > 0$, $M > 0$ where

$$V(\epsilon, M) = \{f \in L_0\colon \lambda(|f| > M) < \epsilon\}.$$

Let (S,Σ) be any measurable space. Then a (*continuous*) *submeasure* $\nu\colon \Sigma \to \mathbf{R}_+$ is a set-function satisfying

$$\nu(A) \le \nu(A\cup B) \le \nu(A) + \nu(B), \qquad A, B \in \Sigma,$$
$$\nu(A_n) \downarrow 0, \quad \text{whenever } A_n \downarrow \emptyset.$$

It is an unsolved problem (Maharam [10]) whether every continuous submeasure has an equivalent measure, i.e. a measure giving the same null sets. A continuous submeasure μ induces a pseudo-metric d on Σ given by $d(A,B) = \mu(A\Delta B)$. We say Σ is μ-separable if (Σ, d) is separable; if ν is a measure on a σ-algebra Σ' then a map $h\colon \Sigma \to \Sigma'$ is continuous if it is continuous with respect to the induced psuedo-metrics.

If X is an F-space and $\phi\colon \Sigma \to X$ is a vector measure, then a continuous submeasure μ is said to be a control submeasure for ϕ if it is equivalent to the

Received by the editors October 12, 1981.
1980 *Mathematics Subject Classification*. Primary 46A15; Secondary 46E30, 46G10.
Key words and phrases. L_0-valued vector measure, bounded vector measure, control submeasure, unbounded support of a vector measure, finite algebra of measurable sets.
[1]Research supported by NSF grant MCS-8001852.
[2]Research supported by NSF grant MCS-7901044.

submeasure

$$\|\phi\|(A) = \sup(\|\phi(B)\| : B \in \Sigma,\ B \subset A)$$

for $A \in \Sigma$. Maharam's problem is equivalent to the problem of whether every vector measure with values in an F-space has a control measure (cf. [2, p. 14]).

Some further notation will be required. If $A \in \Sigma$ (or $\mathcal{B}$) then 1_A denotes the indicator function of A, i.e.

$$1_A(s) = \begin{cases} 1, & s \in A, \\ 0, & s \notin A. \end{cases}$$

If $\mathcal{G}$ is a partition of a set $A \in \Sigma$ into sets from Σ, then $\Sigma(\mathcal{G})$ denotes the family of all unions of sets from $\mathcal{G}$.

Note. Shortly after the preparation of this paper, the authors learned that the same results have been obtained independently and somewhat earlier by M. Talagrand [19]. Talagrand's proof of Theorem 1 is slightly different in character although it has some ideas in common.

THEOREM 1. *Every vector measure taking values in L_0 is bounded.*

PROOF. The proof will be accomplished via several reductions of the problem. We shall start from the assumption that there exists an unbounded vector measure $\phi\colon \Sigma \to L_0$ defined on some measurable space (S, Σ), and derive a contradiction. The idea of the argument is to show that we can assume certain properties and these eventually lead to a contradiction.

We denote a control submeasure for ϕ by $\mu\colon \Sigma \to \mathbf{R}_+$. Our first simplifying assumption is

(A1) Σ *is μ-separable and has no μ-atoms.*

Clearly (A1) is justified by the fact that if ϕ is unbounded it is also unbounded on some μ-separable sub-σ-algebra; atoms can be discarded.

We shall also define a set function $\theta\colon \Sigma \to \mathbf{R}$ by setting $\theta(A)$ to be the supremum of all $\alpha \geq 0$ such that if $M > 0$ there exists $B \in \Sigma$, $B \subset A$ with

$$\lambda\{t\colon |\phi(B;t)| \geq M\} \geq \alpha.$$

(Here $\phi(B;t) = \phi(B)(t)$.) Note that $\theta(S) > 0$.

LEMMA 1. *If $A, B \in \Sigma$ are disjoint then*

$$\theta(A \cup B) \leq \theta(A) + \theta(B).$$

PROOF. If $\alpha < \theta(A \cup B)$ and $M > 0$ there exists $C \in \Sigma$ with $C \subset A \cup B$ and $\lambda\{|\phi(C)| \geq 2M\} \geq \alpha$. Hence

$$\lambda\{|\phi(A \cap C)| \geq M\} + \lambda\{|\phi(B \cap C)| \geq M\} \geq \alpha.$$

By letting $M \to \infty$, we see that $\theta(A) + \theta(B) \geq \alpha$ and the lemma follows.

LEMMA 2. *Let $\mathcal{E} \subset \mathcal{B}$ consist of all Borel sets E such that the set $\{1_E \cdot \phi(A)\colon A \in \Sigma\}$ is bounded in L_0. Then $\mathcal{E}$ is a σ-ideal of $\mathcal{B}$; in particular if $E_n \in \mathcal{E}$ $(n \in \mathbf{N})$ then $\bigcup E_n \in \mathcal{E}$.*

PROOF. If $E_n \in \mathcal{E}$ then there exist $0 < c_n < 2^{-n}$ such that

$$\|c_n \cdot 1_{E_n} \cdot \phi(A)\| \leq 2^{-n}, \qquad A \in \Sigma,\ n \in \mathbf{N}.$$

Thus $\sum_{n=1}^{\infty} c_n \cdot 1_{E_n} \cdot \phi(A)$ converges uniformly to $h \cdot \phi(A)$ where $h = \sum c_n \cdot 1_{E_n}$. It follows easily that $\{h \cdot \phi(A) \colon A \in \Sigma\}$ is also bounded. Finally if $g(t) = h(t)^{-1}$ for $h(t) > 0$ and $g(t) = 0$ otherwise, then $\{gh \cdot \phi(A) \colon A \in \Sigma\}$ is bounded. However $gh = 1_{\cup E_n}$.

In view of Lemma 2 we can find a set $F \in \mathcal{E}$ of maximal measure and if $E \in \Sigma$ then $\lambda(E \backslash F) = 0$. We call F, which is unique up to sets of measure zero, the bounded support of ϕ, and let $I \backslash F$ be the *unbounded support* of ϕ. For each $A \in \Sigma$, let A^* be the unbounded support of the measure $B \to \phi(A \cap B)$. We observe some simple properties of the map $A \to A^*$ $(\Sigma \to \mathcal{B})$.

LEMMA 3. (a) $\lambda(A^*) = 0$ *if and only if* $\{\phi(B) \colon B \subset A\}$ *is bounded.*
(b) $(A \cup B)^* = A^* \cup B^*$ *up to sets of* λ*-measure zero for* $A, B \in \Sigma$.
(c) $\theta(A) \leq \lambda(A^*)$, $A \in \Sigma$.
(d) *If* $\mu(A \Delta B) = 0$ *then* $\lambda(A^* \Delta B^*) = 0$, $A, B \in \Sigma$.

The proofs of these statements are almost immediate.

The next lemma is, however, crucial in the development of the proof of the theorem.

LEMMA 4. *Given* $\epsilon > 0$ *there exists* $\delta > 0$ *such that* $\mu(A) < \delta$ *implies* $\lambda(A^*) < \epsilon$. *Hence, if* $A, B \in \Sigma$ *and* $\mu(A \Delta B) < \delta$ *then* $\lambda(A^* \Delta B^*) < \epsilon$.

PROOF. Given $\epsilon > 0$ choose $\delta > 0$ such that $\mu(A) < \delta$ implies $\phi(A) \in V(\epsilon/256, 1)$. Fix any $A \in \Sigma$ with $\mu(A) < \delta$ and let $\mathcal{G} = \{B_1, \ldots, B_n\}$ be any partition of A.

Let $f_i = \phi(B_i)$ $(1 \leq i \leq n)$ and let $\{g_j \colon 1 \leq j \leq 2^n\}$ be some ordering of the functions $\sum_{i=1}^n a_i f_i$ over all choices of signs $a_i = \pm 1$. We consider the map $T \colon l_1 \to L_0$ defined by

$$T(\xi) = \sum_{i=1}^{2^n} \xi_i g_i \quad \text{for } \xi = (\xi_i) \in l_1.$$

The set $K = \{T(\xi) \colon \|\xi\| \leq 1\}$ is exactly the absolutely convex hull of the set $\phi(\Sigma(\mathcal{G}))$.

If $h \in K$ then $h = \sum_{j=1}^n c_j f_j$ where $-1 \leq c_j \leq 1$. Now by a lemma of Musial, Wojczyński and Ryll-Nardzewski [15] (essentially the same lemma is originally found in Maurey-Pisier [12]), there is a probability measure P on the set $\Omega = \{-1, +1\}^n$ so that for any $x_1, \ldots, x_n \in \mathbf{R}$

$$P\left\{\omega \colon \left|\sum X_i(\omega) x_i\right| \geq \tfrac{1}{8}\left|\sum c_i x_i\right|\right\} \geq \tfrac{1}{8}$$

where $X_i \colon \Omega \to \{-1, +1\}$ is the ith coordinate map.

Let $E = \{t \colon |\sum c_i f_i(t)| \geq 16\}$. Then for $t \in E$

$$P\left\{\omega \colon \sum\left|\sum X_i f_i(t)\right| \geq 2\right\} \geq \tfrac{1}{8}$$

and so $P \otimes \lambda\{(\omega, t) \colon |\sum X_i f_i| \geq 2\} \geq \frac{1}{8}\lambda(E)$.

However for each $\omega \in \Omega$, $\sum X_i f_i \in V(\epsilon/128, 2)$ and hence $\frac{1}{8}\lambda(E) \leq \epsilon/128$ or $\lambda(E) \leq \epsilon/16$. Thus $h \in V(\epsilon/16, 16)$.

We now apply Nikišin's theorem [16] to the operator T. By examining the proof given in [5] it can be seen that there is a Borel set E with $\lambda(E) \geq 1 - \epsilon$ and

$$\lambda[(|T\xi| > \tau) \cap E] \leq 1024/\epsilon\tau, \qquad 0 < \tau < \infty.$$

(An alternative approach to this step may be obtained from results in a forthcoming paper [6].)

Let $d_{\mathcal{G}} = 1_E$. Then for $B \in \Sigma(\mathcal{G})$

$$\int d_{\mathcal{G}} |\phi(B;t)|^{1/2}\, dt = \int_E |\phi(B;t)|^{1/2}\, dt \leq 2048/\epsilon.$$

Consider $d_{\mathcal{G}} \in L_\infty(0,1)$ as a net over all partitions of A ordered by refinement. Then $\{d_{\mathcal{G}}\}$ has a cluster point a, $0 \leq a \leq 1$, a.e. $\int a(t)|\phi(B;t)|^{1/2}\, dt \leq 2048/\epsilon$ for $B \in \Sigma$ with $B \subset A$. Now $\int a(t)\, dt \geq 1 - \epsilon$ and so, if $b(t) = a(t)^{-1}$ for $a(t) > 0$ and $b(t) = 0$ otherwise, $b \cdot a = 1_F$ where $\lambda(F) \geq 1 - \epsilon$. The set $\{1_F \cdot \phi(B)\colon B \in \Sigma,\ B \subset A\}$ is thus bounded in L_0 and so $I \backslash F \supset A^*$, i.e. $\lambda(A^*) \leq \epsilon$.

We now come to our second reduction of the problem. We can assume

(A2) *μ is a probability measure on Σ.*

Justification of (A2). For each partition $\mathcal{G}$ of S, $\mathcal{G} = \{B_1, \ldots, B_n\}$ define $\{C_i\colon 1 \leq i \leq n\}$ in $\mathcal{B}$ by $C_i = B_i^* \backslash \bigcup_{j<i} B_j^*$. Define for $A \in \Sigma$

$$\nu_{\mathcal{G}}(A) = \left\{ \sum \lambda(C_i)\colon B_i \cap A \neq \emptyset \right\}.$$

Then $\nu\mathcal{G}$ is additive on $\Sigma(\mathcal{G})$, monotone and $\nu_{\mathcal{G}}(S) = \lambda(S^*) > 0$. Denote by ν any pointwise cluster point of the net $\{\nu_{\mathcal{G}}\}$ of set functions on Σ. Then $\nu(S) = \lambda(S^*)$, ν is additive and monotone and $\nu(B) \leq \lambda(B^*)$, $B \in \Sigma$. Hence by Lemma 4, ν is μ-continuous. It follows that ν is countably additive and there is a subset $A \in \Sigma$ so that $\nu(A) > 0$, and if $B \subset A$ with $B \in \Sigma$ then $\nu(B) = 0$ if and only if $\mu(B) = 0$, i.e. ν and μ are equivalent on $\Sigma \cap A$.

We now achieve our reduction by replacing ϕ by its restriction to A and μ by $\nu(A)^{-1}\nu$. The new ϕ is still unbounded since $\lambda(A^*) \geq \nu(A) > 0$, and of course assumption (A1) remains in force.

Our third reduction is that we can assume

(A3) $\lambda(A^* \cap B^*) = 0$ *whenever* $A \cap B = \emptyset$.

The justification of (A3) is partially based on an argument of Kwapien [8].

Justification of (A3). Let $\{B_{n,k}\colon 1 \leq k \leq 2^n\}$ be, for each n, a partitioning of S into sets of μ-measure 2^{-n} so that

$$B_{n,k} = B_{n+1,2k-1} \cup B_{n+k,2k}, \qquad 1 \leq k \leq 2^n,\ n \in \mathbf{N},$$

and $\{B_{n,k}\colon 1 \leq k \leq 2^n,\ n \in \mathbf{N}\}$ is μ-dense in Σ.

For given $\epsilon > 0$ there exists δ so that $\mu(A) < \delta$ implies $\lambda(A^*) < \epsilon$. For each n let $m = m(n) = [\delta \cdot 2^n]$.

Let $\psi_n \in L_0$ be defined by

$$\psi_n = \sum_{k=1}^{2^n} \chi_{n,k}, \quad \text{where } \chi_{n,k} = 1_{B^*_{n,k}}.$$

Then $\{\psi_n\}$ is monotone increasing in L_0 and integer-valued.

For any m-subset J of $\{1, 2, \ldots, 2^n\}$,

$$\int_0^1 \max_{i \in J} \chi_{n,i}(t)\, dt \leq \epsilon$$

and summing over all such sets,

$$\int_0^1 \sum_J \max_{i \in J} \chi_{n,i}(t)\, dt \leq \binom{2^n}{m} \epsilon,$$

or

$$\int_0^1 \binom{2^n}{m} - \binom{2^n - \psi_n(t)}{m} dt \leq \binom{2^n}{m} \epsilon.$$

$$\binom{2^n - \psi_n(t)}{m} = \binom{2^n}{m} \cdot \frac{2^n - m}{2^n} \cdots \frac{2^n - m - \psi_n(t) + 1}{2^n - \psi_n(t) + 1}$$

$$\leq \binom{2^n}{m} \left(1 - \frac{m}{2^n}\right)^{\psi_n(t)} \leq \binom{2^n}{m} \left(1 - \frac{\delta}{2}\right)^{\psi_n(t)}$$

whenever $2^n > \delta^{-1}$. Thus

$$\inf_n \int_0^1 \left(1 - \frac{\delta}{2}\right)^{\psi_n(t)} dt \geq 1 - \epsilon.$$

Applying this to every $\epsilon > 0$ we conclude that $\sup \psi_n = \psi < \infty$ a.e.

Of course, since ϕ is unbounded, we must have $\psi > 0$. Hence there exists $F_0 \in \mathcal{B}$ with $\lambda(F_0) > 0$ and $n \in \mathbf{N}$ so that

$$\psi_n(t) = \psi(t) > 0, \qquad t \in F_0.$$

Now there exists k, $1 \leq k \leq 2^n$ with $\lambda(B^*_{n,k} \cap F_0) > 0$. Let $F = B^*_{n,k} \cap F_0$.

Since for $m > n$, $\sum_{j=1}^{2^n} \chi_{m,j} = \psi_m = \psi_n$ on F, we must have (for fixed m),

$$\sum_{B_{m,j} \subset B_{n,k}} \chi_{m,j}(t) = 1, \qquad t \in F,$$

so that the sets $\{B^*_{m,j} \cap F\colon B_{m,j} \subset B_{n,k}\}$ intersect only in sets of λ-measure zero.

It follows quickly from the μ-λ-continuity of the map $A \mapsto A^*$ that if $A_1, A_2 \in \Sigma$ with $A_1 \cap A_2 = \emptyset$ and $A_1, A_2 \subset B_{n,k}$ then

$$\lambda(F \cap A_1^* \cap A_2^*) = 0.$$

Now we achieve our reduction by replacing ϕ by the measure ϕ', restricted to $B_{n,k} \cap F$, $\phi'(A) = 1_F \cdot \phi(A)$, $A \in \Sigma$, $A \subset B_{n,k} \cap F$. It is again clear that ϕ' is unbounded and we can obtain (A2) by renormalizing μ. It is not difficult to see that our procedure replaces (for $A \subset B_{n,k}$), A^* by $F \cap A^*$ (up to sets of measure zero) and so (A3) now holds.

Under the assumptions (A1)–(A3) we now prove

LEMMA 5. *Given any $\epsilon > 0$, disjoint sets $A_1 \cdots A_n \in \Sigma$ and $M > 0$, there exist $B_i \subset A_i$, $B_i \in \Sigma$ so that for every subset J of $\{1, 2, \ldots, n\}$*

$$\left| \phi\left(\bigcup_{i \in J} B_i \cup \bigcup_{i \notin J} (A_i \backslash B_i) \right) \right| \geq M$$

on a set of measure at least $\sum_{i=1}^n \theta(A_i) - \epsilon$.

PROOF. We may choose a constant K so large that

(i) $1_{I-A_i^*}\phi(C_i) \in V(\epsilon/4n^2, K)$, $C_i \subset A_i$,

(ii) $\phi(A_i) \in V(\epsilon/4n, K)$, $1 \leq i \leq n$.

Choose $B_i \subset A_i$, $B_i \in \Sigma$ so that $\lambda\{|\phi(B_i)| \geq nK + M\} \geq \theta(A_i) - \epsilon/4n$. For $J \subset \{1, 2, \ldots, 2^n\}$, let $C = \bigcup_{i\in J} B_i \cup \bigcup_{i\notin J}(A_i\backslash B_i)$. Then for each i let $E_i = \{t\colon |\phi(B_i;t)| \geq nK + M,\ t \in A_i^*\}$. Then $\lambda(E_i) \geq \theta(A_i) - \epsilon/4n - \epsilon/4n^2 \geq \theta(A_i) - \epsilon/2n$. If $t \in E_i$ and $i \in J$ then

$$|\phi(C;t)| \geq |\phi(B_i;t)| - (n-1)K \geq M$$

except on a set of measure at most $(n-1)\epsilon/4n^2 < \epsilon/4n$. (Here we use the fact that the sets A_i^* are almost disjoint and (i)).

If $t \in E_i$ and $i \notin J$ then

$$|\phi(C;t)| \geq |\phi(B_i;t)| - (n-1)K - |\phi(A_i;t)| \geq M$$

except on a set of measure at most $\epsilon/4n$. Hence $\lambda\{|\phi(C)| \geq M\} \geq \sum_{i=1}^n \theta(A_i) - \epsilon$ as the sets $\{E_i\colon 1 \leq i \leq n\}$ are almost disjoint.

LEMMA 6. *θ is a measure on Σ which is μ-continuous.*

REMARK. Of course (A1)–(A3) are in force here.

PROOF. By Lemma 1, $\theta(A \cup B) \leq \theta(A) + \theta(B)$ and by Lemma 5, $\theta(A \cup B) \geq \theta(A) + \theta(B)$ for disjoint A, B. As $\theta(A) \leq \lambda(A^*)$ and by Lemma 4, $A \mapsto A^*$ is continuous, we must have that θ is μ-continuous and countably additive.

We now make a further reduction; we may assume

(A4) *There is a constant p, $0 < p < 1$, so that $\theta(A) = p\mu(A)$, $A \in \Sigma$.*

Justification of (A4). Since θ is μ-continuous and nonzero (ϕ is unbounded), there is a subset $B \in \Sigma$ so that $\theta(B) > 0$ and θ and μ are equivalent on $\Sigma \cap B$. Restrict ϕ to B and redefine $\mu(A)$ as $\theta(B)^{-1}\theta(A)$ for $A \in \Sigma \cap B$. Let $p = \theta(B)$ and (A4) will hold. Of course since $\theta(B) > 0$, ϕ is still unbounded.

Under assumptions (A1)–(A4) we now prove

LEMMA 7. *Let Σ_0 be a finite subalgebra of Σ and suppose ϵ, $M > 0$. Then there is a set $C \in \Sigma$ independent of Σ_0 with $\mu(C) = \frac{1}{2}$ so that*

$$\lambda\{|\phi(C)| \geq M\} \geq p - \epsilon.$$

PROOF. Let $A_1, \ldots, A_n$ be the atoms of Σ_0. Choose N sufficiently large so that $\mu(B) \leq n/N$ implies $\phi(B) \in V(\epsilon/2, 1)$. Subdivide each A_i into N disjoint sets $(A_{ij}\colon 1 \leq j \leq N)$ of μ-measure $\mu(A_i)/N$. Now use Lemma 5 to produce $B_{ij} \subset A_{ij}$ so that for any subset J of $L = \{(i,j)\colon 1 \leq i \leq n, 1 \leq j \leq N\}$,

$$\lambda\left\{\left|\phi\left(\bigcup_J B_{ij} \cup \bigcup_{L\backslash J}(A_{ij}\backslash B_{ij})\right)\right| \geq M + 1\right\} \geq p - \frac{\epsilon}{2}.$$

By appropriate choice of J we may suppose that if $D = \bigcup_J B_{ij} \cup \bigcup_{L\backslash J}(A_{ij}\backslash B_{ij})$, then

$$\tfrac{1}{2}\mu(A_i) \leq \mu(D \cap A_i) \leq \tfrac{1}{2}\mu(A_i) + N^{-1}$$

for each fixed i. Choose $D_i \in \Sigma$, $D_i \subset D \cap A_i$ so that $\mu(D_i) = \frac{1}{2}\mu(A_i)$. Let $C = \bigcup D_i$. Then $\mu(D\backslash C) \leq n/N$, and $\lambda\{|\phi(C)| \geq M\} \geq p - \epsilon$ as required. Clearly $C \cap A_i = D_i$.

We now are in position for the final step in the theorem. Assumptions (A1)–(A4) remain in force. First we determine $\delta > 0$ so that $\mu(A) < \delta$ implies that $\phi(A) \in V(p/50, 1)$. Next select an integer r so that $(1 - \delta/2)^r \leq 9/25$. Select a further integer N so that $2^N > \delta^{-1}$ and $N > 2^{r+2}/p$ and a constant K, $K > 2^{N+2}$.

We select, by induction, a sequence $\{C_n\colon 1 \leq n \leq N\}$ of sets in Σ and an increasing sequence of constants $\{M_n\colon 1 \leq n \leq N\}$ so that

(i) $\mu(C_n) = \frac{1}{2}$, $1 \leq n \leq N$,
(ii) C_n is independent of the algebra generated by $\{C_1, \ldots, C_{n-1}\}$ for $n \geq 2$,
(iii) $\lambda\{|\phi(C_n)| \geq M_n\} \leq p/16N$,
(iv) $\lambda\{|\phi(C_{n+1})| \geq M_n + K\} \geq \frac{1}{2}p$, $n \geq 1$,
(v) $\lambda\{|\phi(C_1)| \geq K\} \geq \frac{1}{2}p$.

Clearly Lemma 7 implies we can make such a construction. Set $M_0 = 0$ for convenience and

$$E_n = \{t\colon |\phi(C_n; t)| \geq M_{n-1} + K\}, \qquad n = 1, 2, \ldots, N.$$

Then $\sum_{n=1}^N \lambda(E_n) \geq \frac{1}{2}Np$. Hence the set of t which belongs to at least $\frac{1}{4}Np$ of the sets E_n has measure at least $\frac{1}{4}p$. Now use (iii) as well to produce a set $F \subset I$ with $\lambda(F) \geq 3p/16$ such that if $t \in F$, then $t \in E_n$ for at least $\frac{1}{4}Np$ sets E_n and $|\phi(C_n; t)| \leq M_n$ for all n, $1 \leq n \leq N$.

Let $A_1, \ldots, A_{2^N}$ be the atoms of the finite algebra generated by $\{C_1, \ldots, C_N\}$ so that $\mu(A_i) = 2^{-N}$. Let $f_i = \phi(A_i)$. Let $u_i(t)$ $(t \in I)$ be the decreasing rearrangement of the finite sequence $\{|f_1(t)|, |f_2(t)|, \ldots, |f_{2^N}(t)|\}$.

For fixed $t \in F$, let $i_1, \ldots, i_r$ be chosen to be distinct and so that $|f_{i_k}(t)| = u_k(t)$, $1 \leq k \leq r$. Since $\frac{1}{4}Np > 2^r$ there are two distinct indices m and n such that $A_{i_k} \subset C_m$ if and only if $A_{i_k} \subset C_n$ (for $1 \leq k \leq r$), and $t \in E_m \cap E_n$. Hence

$$|\phi(C_n; t) - \phi(C_m; t)| \leq \sum_{i=r+1}^{2^N} u_k(t) \leq 2^N u_r(t).$$

However, if $n > m$, $|\phi(C_n; t)| \geq M_m + K$ and $|\phi(C_m; t)| \leq M_m$ so that we conclude

$$u_r(t) \geq K/2^N \geq 4, \qquad t \in F.$$

Now choose $q \in \mathbf{N}$ so that $\frac{1}{2}\delta \leq q \cdot 2^{-N} \leq \delta$; this is possible since $2^N > \delta^{-1}$. We introduce two sets of random variables $\{X_1, \ldots, X_{2^N}\}$, $\{Y_1, \ldots, Y_{2^N}\}$ defined on some (finite) probability space Ω. The joint distribution of $\{X_i\colon i \leq 2^N\}$ is such that a q-subset of $\{1, 2, \ldots, 2^N\}$ is chosen at random and $X_i = 1$ or 0 according as i belongs to this subset or i fails to belong to the subset. $\{Y_1, \ldots, Y_{2^N}\}$ are mutually independent and independent of $\{X_1, \ldots, X_{2^N}\}$ with $P(Y_i = 1) = P(Y_i = -1) = \frac{1}{2}$.

For any $\omega \in \Omega$, $\sum_{i=1}^{2^N} X_i(\omega) Y_i(\omega) \phi(A_i) \in V(p/25, 2)$. For fixed $t \in (0, 1)$, suppose as above $i_1, \ldots, i_r$ are distinct indices so that $u_k(t) = |f_{i_k}(t)|$, $1 \leq k \leq r$. Let Ω_k $(1 \leq k \leq r)$ be the event that $X_{i_1} = \cdots = X_{i_{k-1}} = 0$ but $X_{i_k} = 1$. Then by symmetry $P\{\omega \in \Omega_k\colon |\sum X_i Y_i f_i(t)| \geq u_k(t)\} \geq \frac{1}{2}P(\Omega_k)$. Hence

$$P\left\{\left|\sum X_i Y_i f_i(t)\right| \geq u_r(t)\right\} \geq \frac{1}{2}P\left(\bigcup_{k=1}^r \Omega_k\right) \geq \frac{1}{2}\left(1 - \left(1 - \frac{q}{2^N}\right)^r\right)$$
$$\geq \frac{1}{2}\left(1 - \left(1 - \frac{\delta}{2}\right)^r\right) > \frac{8}{25}.$$

Now $P \otimes \lambda\{(\omega, t)\colon |\sum X_i Y_i f_i| \geq 2\} \leq p/25$ and hence $\lambda\{t\colon u_r(t) \geq 2\} \leq p/8$. Thus $\lambda(F) \leq p/8$. However we originally showed $\lambda(F) \geq 3p/16$ so that we have arrived at the desired contradiction and the proof of the theorem is complete.

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DEPARTMENT OF MATHEMATICS, UNIVERSITY OF MISSOURI, COLUMBIA, MISSOURI 65211

DEPARTMENT OF MATHEMATICS, UNIVERSITY OF ILLINOIS, URBANA, ILLINOIS 61801

DEPARTMENT OF MATHEMATICS AND STATISTICS, UNIVERSITY OF SOUTH CAROLINA, COLUMBIA, SOUTH CAROLINA 29208