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THE ISOMETRIES OF THE BOCHNER SPACE $L^p(\mu, H)$

Bahattin Cengiz

Abstract

In this article, the known characterization of the surjective linear isometries of the Bochner space $L^p(\mu, H)$, for a σ -finite measure μ and an arbitrary Hilbert space H , in terms of regular set isomorphisms of the σ -algebra involved and strongly measurable families of surjective isometries of H , is extended to arbitrary measures.

Introduction

Let $(\Omega, \mathcal{A}, \nu)$ be a positive¹ measure space. Following [1], we call a mapping ϕ of \mathcal{A} into itself, defined modula null sets, a *regular set isomorphism* if $\phi(A') = \phi(\Omega) \setminus \phi(A)$ for all $A \in \mathcal{A}$, where A' denotes the complement of A , $\phi(\cup_n A_n) = \cup_n \phi(A_n)$ for any disjoint sequence $\{A_n\}$ in \mathcal{A} , and $\nu(\phi(A))=0$ if, and only if, $\nu(A) = 0$. Any such isomorphism induces a mapping which we shall call the *induced mapping* and denote by Φ , on the space of vector-valued measurable functions with values in a Banach space E characterized by $\Phi(\chi_A e) = \chi_{\phi(A)} e$, $A \in \mathcal{A}$, $e \in E$, where χ_A denotes the characteristic function of A . This process is described for scalar functions in [2, pp. 453-454].

For $1 \leq p \leq \infty$ we shall denote the Bochner space $L^p(\Omega, \mathcal{A}, \nu, E)$ by $L^p(\nu, E)$, and by $L^p(\nu)$ when E is the scalar field, if there is no chance of ambiguity about the underlying measurable space. For definitions and properties of these spaces we refer to [3]. (We recall that a measurable function F belongs to $L^\infty(\mu, E)$ if, and only if, there exists a number $a > 0$ such that the set $\{x \in \Omega : \| F(x) \| > a\}$ is locally null, i.e., its intersection with every set of finite measure is null.)

Let λ denote the Lebesgue measure on $[0,1]$. Banach [4] proved that for every linear

isometry T of $L^p(\lambda)$, $1 \leq p < \infty, p \neq 2$, there exists a measurable function σ of $[0,1]$ almost onto itself and a scalar measurable function h on $[0,1]$ such that for $f \in L^p(\lambda)$

$$(Tf)(x) = h(x)f(\sigma(x)) \quad a.e. \text{ on } [0, 1].$$

If ϕ is the regular set isomorphism defined by $\phi(A) = \sigma^{-1}(A)$ on the Borel algebra of $[0,1]$, then the above representation becomes

$$(Tf)(x) = h(x)\Phi(f)(x) \quad a.e. \text{ on } [0, 1]. \tag{0.1}$$

In [1], Lamperti proves that for any σ -finite measure space $(\Omega, \mathcal{A}, \mu)$ the linear isometries of $L^p(\mu)$ onto itself, $1 \leq p < \infty, p \neq 2$, are indeed of the above form (1) except that the isomorphism ϕ of the σ -algebra \mathcal{A} , need not be defined by a point mapping. Moreover, if the measure ν is defined by $\nu(A) = \mu[\phi^{-1}(A)]$, $A \in \mathcal{A}$, then

$$|h(x)|^p = d\nu/d\mu \quad a.e. \text{ on } \Omega. \tag{0.2}$$

In [5], Cambern generalizes this result to the Bochner spaces. He proves that if $(\Omega, \mathcal{A}, \mu)$ is a σ -finite measure space and H is a separable Hilbert space, then for any linear isometry of $L^p(\mu, H)$ onto itself, $1 \leq p < \infty, p \neq 2$, in addition to the maps h and Φ in Lamperti's characterization now there also exists a weakly measurable operator-valued function U defined on X , where $U_x = U(x)$ is an isometry of H onto itself for almost all $x \in X$, such that for $F \in L^p(\mu, H)$,

$$T(F)(x) = U_x(h(x)\Phi(F)(x)) \quad a.e. \text{ on } X. \tag{0.3}$$

In [6], Greim and Jamison obtain the same representation for an arbitrary Hilbert space, but the measure is still σ -finite. In this article we shall show that even for an arbitrary measure space $(\Omega, \mathcal{A}, \mu)$ and an arbitrary Hilbert space H , the linear isometries of $L^p(\mu, H)$ have the same form in a somewhat different set-up.

The Results

Following [7], we shall call a Borel measure μ on an extremally disconnected locally compact Hausdorff space X , *perfect* if

- (i) every nonempty clopen (closed and open) set has positive measure,
- (ii) every nowhere dense Borel set has measure zero, and

(iii) every nonempty clopen set contains another clopen set with finite measure

In [8], Cengiz proves that an arbitrary measure space $(\Omega, \mathcal{A}, \nu)$ can be replaced by a perfect measure space (X, Σ, μ) which does not affect the spaces $L^p(\nu, E)$, that is, $L^p(\nu, E) \cong L^p(\mu, E)$ (isometric to), for all $1 \leq p < \infty$, but may enlarge $L^\infty(\nu, E)$. This new measure space also has the following additional properties:

(iv) X is the topological direct sum of a family $\{X_i : i \in I\}$ of extremally disconnected compact Hausdorff spaces, i.e., $X = \sum_i \oplus X_i$;

(v) the algebra Σ contains the Borel algebra and a subset $A \subset X$ is measurable if, and only if, $A \cap X_i$ is measurable for all $i \in I$;

(vi) for each $i \in I$, the restriction of μ to the σ -algebra of X_i is a regular Borel measure on X_i ;

(vii) each σ -finite measurable set is contained a.e. in the union of a countable subfamily of $\{X_i : i \in I\}$;

(viii) for each $A \in \Sigma$, $\mu(A) = \sum_i \mu(A \cap X_i)$;

(ix) $\mu(\bar{U}) = \mu(U)$ for every open set U , where \bar{U} denotes the closure of U ;

(x) each measurable set A is equivalent to a clopen set C , i.e., $\mu(A \Delta C) = \mu(A \setminus C) + \mu(C \setminus A) = 0$;

(xi) every locally null set is actually null; and

(xii) the measure μ is complete.

Hence, in the light of this discussion, we may and will assume that any measure space is a perfect one satisfying all the above conditions.

In the proof of the main result of this article we shall use the following theorem which is proved in a forthcoming paper [9].

Theorem 1. *Let H be an arbitrary Hilbert space, (X, Σ, μ) be an arbitrary perfect measure space, $1 \leq p < \infty$, and define q to be that extended real number such that $\frac{1}{p} + \frac{1}{q} = 1$. Then, for each $G \in L^q(\mu, H)$, the map*

$$F \rightarrow \int_X \langle F(\cdot), G(\cdot) \rangle d\mu, \quad F \in L^p(\mu, H)$$

is a bounded linear functional on $L^p(\mu, H)$ whose norm is $\|G\|_q$, and conversely every bounded functional on $L^p(\mu, H)$ is of this form, i.e., $L^p(\mu, H)^ = L^q(\mu, H)$.*

This theorem is proved in [8] for arbitrary μ but separable H .

Now we fix a measure space (X, Σ, μ) satisfying the conditions (i)-(xii) and prove the following theorem.

Theorem 2. *Let H be an arbitrary Hilbert space and let $1 \leq p < \infty$, $p \neq 1$. Then, for any linear isometry T of $L^p(\mu, H)$ onto itself there exists a regular set isomorphism ϕ of Σ onto itself, defined modulo null sets, a measurable scalar function h on X and a locally strongly measurable operator-valued function U on X such that for each $x \in X$, $U_x = U(x)$ is a surjective linear isometry of H and for every $F \in L^p(\mu, H)$,*

$$T(F)(x) = U_x(h(x)\Phi(F)(x)) \text{ a.e. on } X.$$

Moreover, $|h|^p = \frac{d(\mu \circ \phi^{-1})}{d\mu}$ on the ring of σ -finite measurable sets.

First we prove a chain of lemmas.

Throughout the rest of this article T will denote a fixed surjective linear isometry of $L^p(\mu, H)$.

For any $G \in L^q(\mu, H)$, where q is the extended real number such that $1/p + 1/q = 1$, the mapping

$$F \rightarrow \int_x \langle T^{-1}F, G \rangle d\mu$$

is a bounded linear functional on $L^p(\mu, H)$, and therefore, by Theorem 1, there exists a function G^* in $L^q(\mu, H)$ such that

$$\int_x \langle T^{-1}F, G \rangle d\mu = \int_x \langle F, G^* \rangle d\mu$$

for all $F \in L^p(\mu, H)$.

By substituting $T(F)$ for F in the above definition of G^* we get

$$\int_X \langle F, G \rangle d\mu = \int_X \langle T(F), G^* \rangle d\mu$$

for all $F \in L^p(\mu, H)$.

For $G \in L^q(\mu, H)$ if we let Ψ_G denote the map on $L^p(\mu, H)$ defined by

$$\Psi_G(F) = \int_x \langle F, G \rangle d\mu,$$

then, we get $\Psi_{G^*} = \Psi_G \circ T^{-1}$. Since T is a surjective isometry, it follows that $\|G^*\|_q = \|G\|_q$.

We shall fix a measurable subset X_0 of X of finite measure and denote its characteristic function by χ .

When we refer to a function in $L^p(\mu, H)$ we shall mean a specific function, rather than an equivalence class. The support of a function F is the set $\{x : F(x) \neq 0\}$.

Lemma 1. *Let $e \in H, \|e\| = 1$, and let $E(x) = T(\chi e)(x) / \|T(\chi e)(x)\|$ for $x \in Y_0$ and $E(x) = 0$ elsewhere, where Y_0 is the support of $T(\chi e)$. Then*

$$(\chi e)^*(x) = \|T(\chi e)(x)\|^{p-1} E(x),$$

a.e. on X if $p > 1$, and on Y_0 if $p = 1$. Consequently, $(\chi e)^$ and $T(\chi e)$ have a.e. the same support.*

Proof. Let $F = \chi e$ and define $K(x) = F^*(x) / \|F^*(x)\|$ if $F^*(x) \neq 0$ and $K(x) = 0$ otherwise.

Since $\langle T(F)(x), F^*(x) \rangle = \|T(F)(x)\| \|F^*(x)\| \langle E(x), K(x) \rangle$, $|\langle E(x), K(x) \rangle| \leq 1$ a.e., and $\|F\|_p = [\mu(X_0)]^{1/p}$, we have

$$\begin{aligned} \mu(X_0) &= \int_X \langle F(\cdot), F(\cdot) \rangle d\mu = \int_X \langle T(F)(\cdot), F^*(\cdot) \rangle d\mu \\ &= \int_X \|T(F)(\cdot)\| \|F^*(\cdot)\| \langle E(\cdot), K(\cdot) \rangle d\mu \\ &\leq \int_X \|T(F)(\cdot)\| \|F^*(\cdot)\| d\mu \\ &\leq \|T(F)\|_p \|F^*\|_q = \mu(X_0). \end{aligned}$$

Thus we have equality throughout.

For $p > 1$, from the equality

$$\int_X \|T(F)(\cdot)\| \|F^*(\cdot)\| d\mu = \|T(F)\|_p \|F^*\|_q$$

and a result in [10, p. 121], it follows that

$$\|T(F)(x)\|^p = (\|T(F)\|_p^p / \|F^*\|_q^q) \|F^*(x)\|^q = \|F^*(x)\|^q$$

a.e. from which we obtain $\|F^*(x)\| = \|T(F)(x)\|^{p-1}$ a.e., which in turn implies that the support of $K(x)$ equals Y_0 a.e.

It is easy to show that if $f(x) > 0$ and $|g(x)| \leq 1$ a.e. on a measurable set A and if $\int_A fg$ and $\int_A g$ have the same integral on A then $g(x) = 1$ a.e. on A . From this observation and the equality

$$\int_X \|T(F)(\cdot)\| \|F^*(\cdot)\| \langle E(x), K(x) \rangle d\mu = \int_X \|T(F)(\cdot)\| \|F^*(\cdot)\| d\mu$$

it follows that $\langle E(x), K(x) \rangle = 1$ a.e. on Y_0 .

If $u, v \in H$, $\|u\| \leq 1$, $\|v\| \leq 1$ and $\langle u, v \rangle = 1$, then $u = v$. So, from the preceding result we conclude that $E(x) = K(x)$ a.e. on Y_0 , and hence a.e. on X . Consequently,

$$\begin{aligned} F^*(x) &= \|F^*(x)\| K(x) = \|F^*(x)\| E(x) \\ &= \|T(F)(x)\|^{p-1} E(x) \end{aligned}$$

a.e. on X , proving our lemma for $p > 1$.

Now let us assume that $p = 1$. Since $\|F^*\|_\infty = \|F\|_\infty = 1$, from the equality

$$\int_X \|T(F)(\cdot)\| \|F^*(\cdot)\| d\mu = \|T(F)\|_1$$

we obtain

$$\int_{Y_0} \|T(F)(\cdot)\| (1 - \|F^*(\cdot)\|) d\mu = 0$$

from which, since $\|F^*(x)\| \leq 1$ a.e., it follows that $F^*(x) = 1$ a.e. on Y_0 . This completes the proof of our lemma. \square

Lemma 2. *Let $e_1, e_2 \in H, \|e_1\| = \|e_2\| = 1$ and $\langle e_1, e_2 \rangle = 0$. Let Y_i for $i = 1, 2$, be the support of $T(\chi_{e_i})$ and define $E_i(x) = T(\chi_{e_i})(x) / \|T(\chi_{e_i})(x)\|$ on Y_i and $E_i(x) = 0$ elsewhere. Then $\langle E_1(x), E_2(x) \rangle = 0$ a.e. on X .*

Proof. Let $F_i = T(\chi_{e_i}), i=1, 2$, and let $A \subset Y_1 \cap Y_2$ be any measurable set of finite measure. Since

$$\chi_{e_1} = T^{-1}(F_1) = T^{-1}(\chi_A F_1) + T^{-1}(\chi_{Y_1 \setminus A} F_1),$$

and since T^{-1} maps functions of disjoint support into functions of disjoint support (see [5, p. 11]) the terms on the right have disjoint supports. Multiplying both sides by χ_B we get

$$\chi_B(\chi_{e_1}) = \chi_B T^{-1}(\chi_A F_1) = T^{-1}(\chi_A F_1),$$

where B is the support of $T^{-1}(\chi_A F_1)$.

Since $\langle e_1, e_2 \rangle = 0$, by Lemma 1, we obtain

$$\begin{aligned} 0 &= \int_X \langle \chi_B \chi_{e_1}, \chi_{e_2} \rangle d\mu = \int_X \langle T(\chi_B \chi_{e_1}), (\chi_{e_2})^* \rangle d\mu \\ &= \int_X \langle \chi_A F_1, (\chi_{e_2})^* \rangle d\mu = \int_A \langle \|F_1(\cdot)\| E_1(\cdot), \|F_2(\cdot)\|^{p-1} E_2(\cdot) \rangle d\mu \\ &= \int_A \|F_1(\cdot)\| \|F_2(\cdot)\|^{p-1} \langle E_1(\cdot), E_2(\cdot) \rangle d\mu. \end{aligned}$$

Since this is true for every measurable subset A of $Y_1 \cap Y_2$ of finite measure and $\|F_1(x)\| \|F_2(x)\| > 0$ on $Y_1 \cap Y_2$, we conclude that $\langle E_1(x), E_2(x) \rangle = 0$ a.e. on $Y_1 \cap Y_2$, and hence, it is zero a.e. on X . This completes the proof of the lemma. \square

Lemma 3. For any two nonzero vectors e_1, e_2 in H , $T(\chi e_1)$ and $T(\chi e_2)$ have a.e. the same support.

Proof. Let u, v be two nonzero orthogonal vectors in H , $w = au + bv$, $a, b \in C$, and let Y_u, Y_v and Y_w denote the supports of $T(\chi u)$, $T(\chi v)$ and $T(\chi w)$ respectively. We will show that $Y_w = Y_u = Y_v$ for any $a \neq 0, b \neq 0$. By Lemma 2, $\langle aT(\chi u)(x), bT(\chi v)(x) \rangle = 0$ a.e. on X . Since the sum of two orthogonal vectors is different from zero if, and only if at least one of them is different from zero, $T(\chi w)(x) = aT(\chi u)(x) + bT(\chi v)(x) \neq 0$ if, and only if, either $T(\chi u)(x) \neq 0$ or $T(\chi v)(x) \neq 0$, and therefore,

$$Y_w = Y_u \cup Y_v. \tag{0.4}$$

Now let $w_1 = au + v, w_2 = -au + v$ where $a = - \| v \| / \| u \|$. Since w_1, w_2 are orthogonal, by the preceding discussion we have $Y_{w_1} = Y_u \cup Y_v = Y_{w_2}$ and $Y_v = Y_{2v} = Y_{w_1} \cup Y_{w_2}$, and therefore $Y_v = Y_{w_1}$. Similarly, $Y_u = Y_{w_1}$. Now from (4) we get $Y_w = Y_u = Y_v$ proving our claim.

Thus, we have proved that for any two nonzero vectors w and z in the span of u , and v , the functions $T(\chi w)$ and $T(\chi z)$ have a.e. the same support which actually completes the proof of our lemma, for e_1 and e_2 are contained in the span of two orthogonal vectors. □

Lemma 4. Let $e \in H, e \neq 0$. Then T maps $L^p(X_0, H)$ onto $L^p(Y_0, H)$ where Y_0 is the support of $T(\chi e)$.

Proof. Let $A \subset Y_0$ be a measurable set with finite measure, and let $F \in L^p(\mu, H)$ such that $T(F) = \chi_A e$. Now let $S_1 = \text{supp}(F) \cap X'_0, S_2 = \text{supp}(F) \cap X_0, B_1 = \text{supp} T(\chi_{S_1} F)$ and $B_2 = \text{supp} T(\chi_{S_2} F)$. Then

$$\chi_A e = T(\chi_{S_1} F) + T(\chi_{S_2} F).$$

Since T maps functions of disjoint support into functions of disjoint support, $A = B_1 \cup B_2$ is an a.e. disjoint union. On the other hand, since $\chi_{S_1} F$ and χe have disjoint supports, B_1 is contained a. e. in the complement of Y_0 . Thus, we conclude that B_1 is null which in turn implies that S_1 is null, i.e. $\text{supp}(F) \subset X_0$ a.e.

The above argument shows that $T(L^p(X_0, H))$ contains all simple functions in $L^p(Y_0, H)$ and consequently, all of $L^p(Y_0, H)$.

Now for the reverse inclusion let $B \subset X_0$ be a measurable set, and $z \in H, z \neq 0$. Then from $T(\chi z) = T(\chi_B z) + T(\chi_{(X_0 \setminus B)} z)$ we get $\text{supp } T(\chi_B z) \subset \text{supp } T(\chi z) = Y_0$ (Lemma 3). Thus, $T(\varphi) \in L^p(Y_0, \mu, H)$ for every simple function $\varphi \in L^p(X_0, H)$, and consequently, $T(L^p(X_0, H)) \subset L^p(Y_0, H)$. Hence we have equality. \square

Proof of the Theorem Now, to complete the proof of the theorem, for each $i \in I$ we let Y_i denote the support of $T(\chi_i e)$ where χ_i is the characteristic function of X_i , and e is any nonzero vector in H . By Lemma 3, Y_i does not depend on e . Being the support of an integrable function each Y_i is σ -finite. We may and will assume that it is clopen. Since T maps functions of disjoint support into functions of disjoint support, Y_i 's are mutually disjoint.

By Lemma 4, for each $i \in I, T$ maps $L^p(X_i, H)$ onto $L^p(Y_i, H)$. Therefore, by the Greim-Jamison theorem [6, p. 513] there exists a regular set isomorphism ϕ_i of the σ -algebra $\sum(X_i)$ onto the σ -algebra $\sum(Y_i)$, defined modulo null sets, a scalar measurable function h_i , and a strongly measurable operator-valued function $U^{(i)}$ on Y_i such that for each $y \in Y_i, U_y^{(i)} = U^{(i)}(y)$ is a surjective isometry of H , and for every $F \in L^p(X_i, \mu, H)$

$$T(F)(y) = U_y^{(i)}(h_i(y)\phi_i(F)(y)) \text{ a.e. on } Y_i.$$

Let $Y = \bigcup_i Y_i$ and extend each h_i and $U^{(i)}$ to all Y by defining them to be zero in the complement of Y_i . Let $h = \sum_i h_i, U = \sum_i U^{(i)}$ and let ϕ be the map from the σ -algebra \sum to the σ -algebra $\sum(Y)$ defined by

$$\phi(A) = \sum_i \phi_i(A \cap X_i), \quad A \in \sum.$$

Clearly ϕ is defined modulo null sets since each ϕ_i is defined so. Since a subset $B \subset Y$ belongs to $\sum(Y)$ if, and only if, for each $i, B \cap Y_i$ belongs to $\sum(Y_i)$, it follows that ϕ is surjective.

Let Φ denote the induced map. Then it can be shown easily that for each $F \in L^p(\mu, H)$,

$$T(F)(y) = U_y(h(y)\phi(F)(y)) \text{ a.e. on } Y.$$

Next we show that T maps $L^p(\mu, H)$ onto $L^p(Y, H)$ and that Y' is null. Let $G \in L^p(Y, H)$. Then $\text{supp}(G) \subset \bigcup_k Y_{i_k}$ for some countable subfamily $\{Y_{i_k} : k = 1, 2, \dots\}$ of $\{Y_i\}$. Therefore, $G = \sum_k G_k$ where $G_k = G\chi_{Y_{i_k}}$. For each $k = 1, 2, \dots$, let $F_k \in L^p(X_{i_k}, H)$ such that $TF_k = G_k$ and let $F = \sum_k F_k$. Then, $F \in L^p(\mu, H)$ and $TF = G$.

To prove that Y' is null we let $B \subset Y'$, $\mu(B) < \infty$, $e \in H$, $e \neq 0$. Then there exists $G \in L^p(Y, H)$ such that $T^{-1}(\chi_B e) = T^{-1}(G)$, which implies that $G = \chi_B e$ a.e. and since they have disjoint supports we conclude that B is null. Hence Y' is null.

Now we extend h and U to all of X by defining $h(x) = 0$ and $U_x = I$ (the identity map on H) for $x \in Y'$. Clearly U is locally strongly measurable on X , i.e., its restriction to each set of finite measure is strongly measurable, for any such set is contained a.e. in a countable union of X_i 's. The measurability of h follows from the fact that a set $B \subset X$ is measurable if, and only if, $B \cap Y_j$ is measurable for all $j \in I$. To see this, fix $i \in I$. Then, since $\mu(X_i) < \infty$ and $X_i \cap Y_j$, $j \in I$, are disjoint clopen sets in X_i it follows that only countably many of these sets are nonempty, $X_i \cap Y_{j_k} \neq \emptyset$, $k = 1, 2, \dots$ say. Now assume that $B \cap Y_j$ is measurable for all $j \in I$. Then, since μ is complete, $X_i \cap Y' \cap B$ is measurable, and so, $X_i \cap B = [\bigcup_k (X_i \cap Y_{j_k} \cap B)] \cup (X_i \cap Y' \cap B)$ is measurable for each $i \in I$. Hence B is measurable. This ends the proof of the theorem. \square

Remark *A natural question is whether or not the characterization obtained for the linear isometries of the Bochner space $L^p(\mu, H)$ onto itself, $1 \leq p < \infty$, $p \neq 2$, holds, should a Banach space replace H as the range space. In general, the answer is in the negative; however, Sourour [10] was able to replace H by a suitable Banach space.*

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