Subsequences of frames*

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February 13, 1999

Abstract

Every frame in Hilbert space contains a subsequence equivalent to an orthogonal basis. If a frame is n-dimensional then this subsequence has length $(1-\varepsilon)n$. On the other hand, there is a frame which does not contain bases with brackets.

1 Introduction

The notion of frame goes back to R.Duffin and A.Schaeffer [D-S] and was studied extensively since then with relation to nonharmonic Fourier analysis, see [He]. From a geometrical point of view, a frame in a Hilbert space H is the image of an orthonormal basis in a larger Hilbert space under an orthogonal projection onto H, up to equivalence [Ho] (the equivalence constant is called the frame constant). Since frames have nice representation properties (see [D-S], [A]), much attention was paid to their subsequences that inherit these properties. The most interesting questions arise about subsequences equivalent to an orthogonal basis [Ho], [S], [C1], [C-C1]. P.Casazza [C2] proved that, given an $\varepsilon > 0$, any n-dimensional frame whose norms are well bounded below contains a subsequence of length $(1-\varepsilon)n$ equivalent to an orthogonal basis (the constant of equivalence does not depend of n).

In the present paper this is proved for all frames, without restrictions on norms of the elements. If a frame is n-dimensional then it contains a

*Studia Mathematica 145 (2001), no.3, 185-197

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subsequence of length $(1-\varepsilon)n$ which is C-equivalent to an orthogonal basis. Here C depends only on the frame constant and ε. To put the result in other words, orthogonal projections in Hilbert space preserve orthogonal structure in almost whole range. Namely, any orthogonal projection H of an orthogonal basis contains a subset of cardinality $(1-\varepsilon)\mathrm{rank}(P)$ which is $C(\varepsilon)$-equivalent to an orthogonal system. This is proved in Section 2.

An infinite dimensional version of this result is considered in Section 3. Every infinite dimensional frame has an infinite subsequence equivalent to an orthogonal basis. However, for some frames this subsequence can not be complete, as was shown by K.Seip [S] and P.Casazza and O.Christensen [C-C2]. This result is generalized in Section 4 by constructing a frame which does not contain bases with brackets. So our frame (x_j) is "asymptotically indecomposable" in the following sense. If (y_j) is any complete subsequence of (x_j), then the distance from $\mathrm{span}(y_j)_{j\le n}$ to $\mathrm{span}(y_j)_{j>n}$ tends to zero as $n \to \infty$.

In the rest of this section we recall standard definitions and simple known facts about frames. In what follows, H will denote a separable Hilbert space, finite or infinite dimensional. Absolute constants will be denoted by $c_1, c_2, \ldots$. A sequence (x_j) in H is called a *frame* if there exist positive numbers A and B such that

$$A\|x\|^2 \le \sum_j |\langle x, x_j\rangle|^2 \le B\|x\|^2 \quad \text{for } x \in H.$$

The number $(B/A)^{1/2}$ is called a *constant* of the frame. We call (x_j) a *tight frame* if $A = B = 1$.

Two sequences (x_j) and (y_j) in possibly different Banach spaces are called *equivalent* if there is an isomorphism $T : [x_j] \to [y_j]$ such that $Tx_j = y_j$ for all j. Here $[x_j]$ denotes the closed linear span of (x_j). Let $c = \|T\|\|T^{-1}\|$ then the sequences (x_j) and (y_j) are called *c-equivalent*.

The next observation (see [Ho]) allows to look at frames as at projections of the canonical vector basis (e_j) in l_2.

Proposition 1 *Let $(x_n)_{n=1}^m$ be a frame in H with constant c, where m can be equal to infinity. Then there is an orthogonal projection P in l_2^m such that (x_n) is c-equivalent to (Pe_n). Conversely, if P is an orthogonal projection in l_2^m onto a subspace H, then $(Pe_n)_{n=1}^m$ is a tight frame in H.*

Corollary 2 *Let (x_n) be a frame with constant c. Then (x_n) is c-equivalent to a tight frame.*

Now we present another view at frames. We can regard them as the columns of a row-orthogonal matrix (either finite or infinite).

Lemma 3 *Let $n, m \in \mathbf{N} \cup \infty$ and A be an $n \times m$ matrix whose rows are orthonormal. Then the columns of A form a tight frame in l_2^n.*

Conversely, let $(x_j)_{j=1}^m$ be a frame in H. Then there exists an $n \times m$ matrix A with $n = \dim H$ whose rows are orthonormal and such that the columns form a tight frame equivalent to (x_j).

Proof. If A is as above then A^* acts as an isometric embedding of l_2^n into l_2^m. Then A acts as a quotient map in a Hilbert space, and we can regard it as an orthogonal projection. On the other side, the columns of A are equal to Ae_j. Proposition 1 finishes the proof of the first statement. The converse can also be proved by this argument. ∎

Lemma 4 *Let (x_j) be a tight frame in H. Then $\sum_j \|x_j\|^2 = \dim H$ (which is possibly equal to infinity).*

Proof. By Proposition 1 we may assume that H is a subspace of l_2 and $x_j = Pe_j$, where P is the orthogonal projection in l_2 onto H. Then the Hilbert-Schmidt norm $\|P\|_{\text{HS}} = (\sum_j \|x_j\|^2)^{1/2}$. On the other hand, $\|P\|_{\text{HS}} = (\dim H)^{1/2}$. ∎

2 Finite dimensional frames

In this section we prove

Theorem 5 *There is a function $h : \mathbf{R}_+ \to \mathbf{R}_+$ such that the following holds. Suppose (x_j) is an n-dimensional frame with constant c. Then for every $\varepsilon > 0$ there is a set of indices σ with $|\sigma| > (1-\varepsilon)n$ such that the system $(x_j)_{j\in\sigma}$ is C-equivalent to an orthogonal basis, where $C = h(\varepsilon)c$.*

We will need a result of A.Lunin on norms of restriction of operators onto coordinate subspaces [L] (for improvements see [K-Tz]).

Theorem 6 *(A.Lunin). Let $T : l_2^m \to l_2^n$ be a linear operator. Then there is a set $\sigma \subset \{1, \dots, m\}$ with $|\sigma| = n$ such that*

$$\|T|_{\mathbf{R}^\sigma}\| \leq c_1 \sqrt{\frac{n}{m}} \|T\|.$$

Given an $h > 0$, a system of vectors (x_j) in a Hilbert space is called h-**Hilbertian** if

$$\Big\| \sum_j a_j x_j \Big\| \leq h \Big(\sum_j |a_j|^2 \Big)^{1/2}$$

for all sequences of scalars (a_j). Then Theorem 6 can be reformulated as follows. Suppose $(x_j)_{1 \leq j \leq m}$ is a 1-Hilbertian system in l_2^n. Then there is a set $\sigma \subset \{1, \dots, m\}$ with $|\sigma| = n$ such that $(\sqrt{\frac{m}{n}} x_j)_{j \in \sigma}$ is c_1-Hilbertian.

Next, we will use a result of J.Bourgain and L.Tzafriri on invertibility of large submatrices [B-Tz] Theorem 1.2:

Theorem 7 *(J.Bourgain, L.Tzafriri). Let $T : l_2^n \to l_2^n$ be a linear operator such that $\|Te_j\| = 1$ for all j. Then there is a set $\sigma \subset \{1, \dots, n\}$ with $|\sigma| \geq c_2 n / \|T\|^2$ such that*

$$\|Tx\| \geq c_2 \|x\| \quad \text{for every } x \in \mathbf{R}^\sigma.$$

Given a $b > 0$, a system of vectors (x_j) in a Hilbert space is called b-**Besselian** if

$$b \Big\| \sum_j a_j x_j \Big\| \geq \Big(\sum_j |a_j|^2 \Big)^{1/2}$$

for all sequences of scalars (a_j). Then Theorem 7 can be reformulated as follows. Suppose $(x_j)_{1 \leq j \leq n}$ is an h-Hilbertian system in l_2^n and $\|x_j\| \geq \alpha$ for all $1 \leq j \leq n$. Then there is a set $\sigma \subset \{1, \dots, n\}$ with $|\sigma| \geq c_2 (\alpha/h)^2 n$ such that the system $(\alpha^{-1} x_j)_{j \in \sigma}$ is c_3-Besselian.

Clearly, every tight frame is 1-Hilbertian.

Lemma 8 *Let $(y_j)_{1 \leq j \leq m}$ be a tight frame in l_2^n with $\|y_j\| = \sqrt{\frac{n}{m}}$ for all j. Let P be a k-dimensional orthogonal projection in l_2^n. Then for $\delta > 0$*

$$\Big| \Big\{ j : \|(I - P) y_j\| \geq \delta \sqrt{\frac{n}{m}} \Big\} \Big| \geq \Big(1 - \delta^2 - \frac{k}{n} \Big) m.$$

Proof. Let $\tau = \left\{ j : \|(I-P)y_j\| \geq \delta\sqrt{\frac{n}{m}} \right\}$. Since $((I-P)y_j)_{1\leq j\leq m}$ is a tight frame in an $(n-k)$-dimensional space $(I-P)l_2^n$, Lemma 4 yields

$$\begin{aligned} n-k &= \sum_{j=1}^{m} \|(I-P)y_j\|^2 \leq \sum_{j\in\tau} \|y_j\|^2 + \sum_{j\in\tau^c} \|(I-P)y_j\|^2 \\ &\leq |\tau|\cdot(n/m) + m\cdot\delta^2(n/m) = (|\tau|/m + \delta^2)n. \end{aligned}$$

The required estimate follows. ∎

Now we proceed to the proof of Theorem 5. As in P.Casazza's proof [C2], the set σ will be constructed by an iteration procedure. Our proof consists of several parts.

I. Splitting. By Corollary 2, we may assume that the frame $(x_j) \subset l_2^n$ is tight and all of its terms are nonzero. First we will split (x_j) to get almost equal norms of the terms. Note that if we substitute any member x_j of the frame by k elements $x_j/\sqrt{k}, \ldots, x_j/\sqrt{k}$, we will still get a tight frame. Fix a $\nu > 0$. Splitting each element x_j as above, we can obtain a new tight frame $(y_j)_{1\leq j\leq m}$ such that

(i) elements of (y_j) are multiples of the ones from (x_j);

(ii) there is a $\lambda > 0$ such that $\lambda \leq \|y_j\| \leq (1+\nu)\lambda$ for all $j = 1, \ldots, m$.

The constant λ be evaluated using Lemma 4:

$$(1+\nu)^{-1}\sqrt{\frac{n}{m}} \leq \|y_j\| \leq (1+\nu)\sqrt{\frac{n}{m}} \quad \text{for } j = 1, \ldots, m.$$

Clearly, it is enough to prove the theorem for (y_j) instead of (x_j). We can choose the parameter $\nu = \nu(\varepsilon) > 0$ arbitrarily small. To make the proof more readable, we simply assume that $\nu = 0$ which is a slight abuse of rules. The reader will easily adjust the arguments to the general case. So we have

$$\|y_j\| = \sqrt{\frac{n}{m}}, \quad j = 1, \ldots, m.$$

We can also assume that $(\varepsilon/2)m \geq n$.

II. Iterative construction. Let $\delta = \sqrt{\varepsilon/2}$.

Step 1. Set $\tau_0 = \{1, \ldots, m\}$. The system $(y_j)_{j\in\tau_0}$ is 1-Hilbertian. Lunin's theorem yields the existence of a set $\sigma_1' \subset \tau_0$ with $|\sigma_1'| = n$ such that

$$\text{the system } \left(\sqrt{\tfrac{m}{n}}\, y_j\right)_{j\in\sigma_1'} \text{ is } c_1\text{-Hilbertian.}$$

Note that $\|\sqrt{\frac{m}{n}}y_j\| = 1$ for $j \in \sigma_1'$. Then Bourgain-Tzafriri's theorem gives us a set $\sigma_1 \subset \sigma_1'$ with $|\sigma_1| \geq (c_2/c_1^2)n$ such that

$$\text{the system } (\sqrt{\tfrac{m}{n}}y_j)_{j\in\sigma_1} \text{ is } c_3\text{-Besselian.}$$

So we have already found a subsequence $(y_j)_{j\in\sigma_1}$ of length proportional to n which is well equivalent to an orthogonal basis. If $|\sigma_1| \geq (1-\varepsilon)n$, then we are done and stop here. Otherwise proceed to the next step.

Step 2. Let P_1 be the orthogonal projection in l_2^n onto $[y_j]_{j\in\sigma_1}$. Let

$$\tau_1 = \Big\{ j : \|(I - P_1)y_j\| \geq \delta\sqrt{\frac{n}{m}} \Big\}.$$

Clearly, $\tau_1 \subset \sigma_1^c$. By Lemma 8

$$|\tau_1| \geq \Big(1 - \delta^2 - \frac{|\sigma_1|}{n}\Big)m.$$

As $|\sigma_1| < (1-\varepsilon)n$,

$$|\tau_1| > \Big(1 - \delta^2 - (1-\varepsilon)\Big)m = (\varepsilon/2)m.$$

The system $(y_j)_{j\in\tau_1}$ is 1-Hilbertian and $|\tau_1| \geq n$ by the choise of m. Lunin's theorem yields the existence of a set $\sigma_2' \subset \tau_1$ with $|\sigma_2'| = n$ such that

$$\text{the system } (\sqrt{\tfrac{|\tau_1|}{n}}y_j)_{j\in\sigma_2'} \text{ is } c_1\text{-Hilbertian.}$$

Then the system $(\sqrt{\frac{|\tau_1|}{n}}(I-P_1)y_j)_{j\in\sigma_2'}$ is also c_1-Hilbertian. By the definition of τ_1, it has not too small norms:

$$\Big\|\sqrt{\frac{|\tau_1|}{n}}(I-P_1)y_j\Big\| \geq \delta\sqrt{\frac{|\tau_1|}{m}}, \qquad j \in \sigma_2'.$$

Then Bourgain-Tzafriri's theorem gives us a set $\sigma_2 \subset \sigma_2'$ with

$$|\sigma_2| \geq c_2\Big(\delta^2\frac{|\tau_1|}{m}/c_1^2\Big)n \geq (c_2/c_1^2)\delta^2\Big((1-\delta^2)n - |\sigma_1|\Big)$$

such that

$$\text{the system } (\sqrt{\tfrac{m}{n}}(I-P_1)y_j)_{j\in\sigma_2} \text{ is } (c_3\delta^{-1})\text{-Besselian.}$$

If $|\sigma_1| + |\sigma_2| \geq (1-\varepsilon)n$, then we stop here. Otherwise proceed to the next step.

Step $k+1$. We assume that the sets $\sigma_1, \ldots, \sigma_k$ are already constructed and

$$\sum_{i=1}^{k} |\sigma_i| < (1-\varepsilon)n. \tag{1}$$

Let P_k be the orthogonal projection in l_2^n onto $[y_j]_{j\in\sigma_1\cup\ldots\cup\sigma_k}$. Let

$$\tau_k = \Big\{ j : \|(I-P_k)y_j\| \geq \delta\sqrt{\frac{n}{m}} \Big\}.$$

Clearly, $\tau_k \subset (\sigma_1 \cup \ldots \cup \sigma_k)^c$. By Lemma 8

$$|\tau_k| \geq \Big(1 - \delta^2 - \frac{\sum_{i=1}^k |\sigma_i|}{n}\Big)m.$$

By (1)

$$|\tau_k| > \Big(1 - \delta^2 - (1-\varepsilon)\Big)m = (\varepsilon/2)m.$$

The system $(y_j)_{j\in\tau_k}$ is 1-Hilbertian and $|\tau_k| \geq n$ by the choise of m. Lunin's theorem yields the existence of a set $\sigma'_{k+1} \subset \tau_k$ with $|\sigma'_{k+1}| = n$ such that

$$\text{the system } \Big(\sqrt{\tfrac{|\tau_k|}{n}}\, y_j\Big)_{j\in\sigma'_{k+1}} \text{ is } c_1\text{-Hilbertian.}$$

Then the system $(\sqrt{\frac{|\tau_k|}{n}}(I-P_k)y_j)_{j\in\sigma'_{k+1}}$ is also c_1-Hilbertian. By the definition of τ_k, it has not too small norms:

$$\Big\|\sqrt{\frac{|\tau_k|}{n}}(I-P_k)y_j\Big\| \geq \delta\sqrt{\frac{|\tau_k|}{m}}, \qquad j \in \sigma'_{k+1}.$$

Then Bourgain-Tzafriri's theorem gives us a set $\sigma_{k+1} \subset \sigma'_{k+1}$ with

$$|\sigma_{k+1}| \geq c_2\Big(\delta^2\frac{|\tau_k|}{m}/c_1^2\Big)n \geq (c_2/c_1^2)\delta^2\Big((1-\delta^2)n - \sum_{i=1}^{k}|\sigma_i|\Big) \tag{2}$$

such that

$$\text{the system } \Big(\sqrt{\tfrac{m}{n}}(I-P_k)y_j\Big)_{j\in\sigma_{k+1}} \text{ is } (c_3\delta^{-1})\text{-Besselian.}$$

If $\sum_{i=1}^{k+1} |\sigma_i| \geq (1-\varepsilon)n$, then we stop here. Otherwise proceed to the next step.

III. When we stop. Let k_0 be the number of the last step, that is the smallest integer such that

$$\sum_{i=1}^{k_0} |\sigma_i| \geq (1-\varepsilon)n.$$

We claim that such k_0 exists and there is a function $K(\varepsilon)$ such that $k_0 \leq K(\varepsilon)$. Indeed, let $K(\varepsilon) = [4c_1^2 c_2^{-1} \varepsilon^{-2}] + 2$. If the claim were not true, then

$$\sum_{i=1}^{k} |\sigma_i| < (1-\varepsilon)n \quad \text{for } k = 1, \dots, K(\varepsilon).$$

Then by (2) for all $k = 2, \dots, K(\varepsilon)$

$$\begin{aligned} |\sigma_k| &\geq (c_2/c_1^2)\delta^2\Big((1-\delta^2) - (1-\varepsilon)\Big)n \\ &= (c_2/c_1^2)(\varepsilon^2/4)n. \end{aligned}$$

Thus

$$\sum_{i=1}^{K(\varepsilon)} |\sigma_i| \geq (K(\varepsilon)-1) \cdot (c_2/c_1^2)(\varepsilon^2/4)n \geq n.$$

This contradiction proves the claim.

Now set $\sigma = \sigma_1 \cup \ldots \cup \sigma_{k_0}$, then $|\sigma| > (1-\varepsilon)n$. To complete the proof of the theorem, it remains to check that the system $(\sqrt{\frac{m}{n}} y_j)_{j \in \sigma}$ is well equivalent to an orthonormal basis.

IV. Equivalence to the orthogonal basis within blocks σ_k. Recall that for every $k < k_0$ the size of τ_k is comparable with m, namely $|\tau_k| \geq (\varepsilon/2)m$. Then we conclude from the construction the existence of functions $c_1(\varepsilon)$ and $c_2(\varepsilon)$ such that for every $k = 1, \dots, k_0$

(3) the system $(\sqrt{\frac{m}{n}} y_j)_{j \in \sigma_k}$ is $c_1(\varepsilon)$-Hilbertian,

(4) the system $(\sqrt{\frac{m}{n}} (I - P_{k-1}) y_j)_{j \in \sigma_k}$ is $c_2(\varepsilon)$-Besselian.

V. The system $(\sqrt{\frac{m}{n}}y_j)_{j\in\sigma}$ is h-Hilbertian for some function $h = h(\varepsilon)$. Indeed, fix scalars $(a_j)_{j\in\sigma}$ such that $\sum_{j\in\sigma}|a_i|^2 = 1$. Then

$$\begin{aligned}
\Big\|\sum_{j\in\sigma} a_j\Big(\sqrt{\frac{m}{n}}y_j\Big)\| &\le \sum_{k=1}^{k_0}\Big\|\sum_{j\in\sigma_k} a_j\Big(\sqrt{\frac{m}{n}}y_j\Big)\| \\
&\le \sqrt{k_0}\left(\sum_{k=1}^{k_0}\Big\|\sum_{j\in\sigma_k} a_j\Big(\sqrt{\frac{m}{n}}y_j\Big)\Big\|^2\right)^{1/2} \\
&\le \sqrt{k_0}\, c_1(\varepsilon)\left(\sum_{k=1}^{k_0}\sum_{j\in\sigma_k}|a_j|^2\right)^{1/2} \qquad \text{by (3)} \\
&= \sqrt{K(\varepsilon)}\, c_1(\varepsilon).
\end{aligned}$$

VI. The system $(\sqrt{\frac{m}{n}}y_j)_{j\in\sigma}$ is b-Besselian for some function $b = b(\varepsilon)$. We follow P.Casazza [C2]. Choose $r = r(\varepsilon) > 2$ large enough (to be specified later). Let $a = a(\varepsilon) > 0$ be such that $r^{k_0+1}a < 1$. Fix scalars $(a_j)_{j\in\sigma}$ such that $\sum_{j\in\sigma}|a_j|^2 = 1$. Suppose

(5) $\qquad 1 \le k' \le k_0$ is the largest so that $\Big(\sum_{j\in\sigma_{k'}}|a_j|^2\Big)^{1/2} \ge r^{k_0-k'}a.$

Such k' must exist, otherwise

$$\begin{aligned}
\Big(\sum_{j\in\sigma}|a_j|^2\Big)^{1/2} &\le \sum_{k=1}^{k_0}\Big(\sum_{j\in\sigma_k}|a_j|^2\Big)^{1/2} \\
&\le \sum_{k=1}^{k_0} r^k a \le r^{k_0+1}a < 1,
\end{aligned}$$

contradicting the choise of a. We have

$$\begin{aligned}
\Big\|\sum_{j\in\sigma} a_j\Big(\sqrt{\frac{m}{n}}y_j\Big)\Big\| &\ge \Big\|\sum_{k=1}^{k'}\sum_{j\in\sigma_k} a_j\Big(\sqrt{\frac{m}{n}}y_j\Big)\Big\| - \sum_{k=k'+1}^{k_0}\Big\|\sum_{j\in\sigma_k} a_j\Big(\sqrt{\frac{m}{n}}y_j\Big)\Big\| \\
&\ge \Big\|(I - P_{k'-1})\sum_{k=1}^{k'}\sum_{j\in\sigma_k} a_j\Big(\sqrt{\frac{m}{n}}y_j\Big)\Big\| - \\
&\qquad -c_1(\varepsilon)\sum_{k=k'+1}^{k_0}\Big(\sum_{j\in\sigma_k}|a_j|^2\Big)^{1/2} \qquad \text{by (3)}
\end{aligned}$$

$$\geq \Big\| \sum_{j\in\sigma_{k'}} a_j \Big(\sqrt{\frac{m}{n}} (I - P_{k'-1}) y_j \Big) \Big\| - c_1(\varepsilon) \sum_{k=k'+1}^{k_0} r^{k_0-k} a \quad \text{by (5)}$$

$$\geq c_2(\varepsilon)^{-1} \Big(\sum_{j\in\sigma_{k'}} |a_j|^2 \Big)^{1/2} - c_1(\varepsilon) \frac{r^{k_0-k'}}{r-1} a \quad \text{by (4)}$$

$$\geq \Big(c_2(\varepsilon)^{-1} - c_1(\varepsilon)(r-1)^{-1} \Big) r^{k_0-k'} a \quad \text{by (5)}$$

$$\geq \Big(c_2(\varepsilon)^{-1} - c_1(\varepsilon)(r-1)^{-1} \Big) a.$$

If r was chosen so that $c_2(\varepsilon)^{-1} - c_1(\varepsilon)(r-1)^{-1} > c_2(\varepsilon)^{-1}/2$, we are done. The proof is complete. ■

Remark 1. C tends to 1 as $\varepsilon \to 1$. This is a consequence of a restriction theorem [K-Tz] which we use in the following special case (see aslo [B-Tz] Theorem 1.6).

Theorem 9 *(B.Kashin, L.Tzafriri). Let T be a linear operator in l_2^n with 0's on the diagonal and $\|T\| = 1$. Let $1/n \leq \delta < 1$. Then there exists a set $\sigma \subset \{1, \dots, n\}$ with $|\sigma| \geq \delta n/4$ for which*

$$\|R_\sigma T R_\sigma\| \leq c_5 \delta^{1/2}.$$

First, Theorem 5 gives us a set of indices σ_1 with $|\sigma_1| \geq n/2$ such that the system $(x_j/\|x_j\|)_{j\in\sigma_1}$ is c_6c-equivalent to the canonical vector basis of $l_2^{\sigma_1}$. Let $\delta = 1-\varepsilon$ and $z_j = x_j/\|x_j\|$ for $j \in \sigma_1$. Consider the linear operator T in $l_2^{\sigma_1}$ which sends e_j to z_j for $j \in \sigma_1$. Then the operator $T^*T - I$ has 0's on the diagonal and is of norm at most $2c_6^2c^2$. Applying Theorem 9 we get a set $\sigma \subset \sigma_1$ with $\sigma \geq \delta|\sigma_1|/4$ such that the following holds. For any sequence of scalars (a_j)

$$\Big\| \Big\langle (T^*T - I) \sum_{j\in\sigma} a_j e_j, \sum_{j\in\sigma} a_j e_j \Big\rangle \Big\| \leq (2c_6^2c^2) c_5 \delta^{1/2} = c_7 c^2 \delta^{1/2}.$$

Thus

$$\Big| \Big\langle \sum_{j\in\sigma} a_j z_j, \sum_{j\in\sigma} a_j z_j \Big\rangle - \sum_{j\in\sigma} |a_j|^2 \Big| \leq c_7 c^2 \delta^{1/2}.$$

Therefore the sequence $(z_j)_{j\in\sigma}$ is $g(\delta)$-equivalent to $(e_j)_{j\in\sigma}$ for a function $g(\delta)$ which tends to 1 as $\delta \to 0$. This proves Remark 1.

Remark 2. $h(\varepsilon)$ tends to infinity as $\varepsilon \to 0$. This is verified for the following tight frame $(x_j)_{1\le j\le n+1}$, $n \ge 2$, considered by P.Casazza and O.Christensen in [C-C2]:

$$\begin{aligned} x_j &= e_j - n^{-1}\sum_{j=1}^{n} e_j \quad \text{for } j = 1, \dots, n; \\ x_{n+1} &= n^{-1/2}\sum_{j=1}^{n} e_j. \end{aligned}$$

Indeed, let $\sigma \subset \{1, \dots, n\}$ be such that $|\sigma| > (1-\varepsilon)n$ and the system $(x_j)_{j\in\sigma}$ is M-equivalent to an orthogonal basis. By change of coordinates, the system $(x_j)_{1\le j\le|\sigma|-1}$ must be M-equivalent to an orthogonal basis as well. However,

$$\Big\| \sum_{j=1}^{|\sigma|-1} x_j \Big\|^2 \le 2(\varepsilon n + 1)$$

while $\|x_j\| \ge 1/2$ for all j. Therefore M can not be bounded independently of n as $\varepsilon \to 0$. This proves Remark 2.

3 Almost orthogonal subsequences of frames

In this section we prove an infinite dimensional version of Theorem 5.

Theorem 10 *Given an $\varepsilon > 0$, every infinite dimensional frame has a subsequence $(1-\varepsilon)$-equivalent to an orthogonal basis of l_2.*

Given two sets A and B in H, we put by definition

$$\theta(A, B) = \sup_{a\in A} \operatorname{dist}(a, B) = \sup_{a\in A} \inf\{\|a - b\| : b \in B\}.$$

Lemma 11 *Let (x_j) be a frame in an infinite-dimensional H. Let $A = \{x_j/\|x_j\|\}$. Then for any finite-dimensional subspace $E \subset H$*

$$\theta(A, E) = 1.$$

Proof. Let $z_j = x_j/\|x_j\|$ for all j. Assume for the contrary that there is a $\delta < 1$ such that

$$\text{dist}(z_j, E) < \delta \quad \text{for all } j.$$

Let P be the orthogonal projection in H onto E. Then

$$\|Pz_j\| > \sqrt{1-\delta^2} \quad \text{for all } j,$$

so that

$$\|Px_j\| \geq \sqrt{1-\delta^2} \cdot \|x_j\| \quad \text{for all } j. \tag{6}$$

Since P is finite-dimensional, Lemma 4 yields that the sequence $\|Px_j\|$ is square summable. Then, by (6), $\|x_j\|$ must be square summable, too. Thus (x_j) is finite-dimensional. This contradiction completes the proof. ∎

Lemma 12 *Let ε_j be a sequence of quickly decreasing positive numbers (2^{-j-1} will do). Let (z_j) be a normalized sequence in H such that*

$$\langle z_i, z_j \rangle < \varepsilon_j \quad \textit{whenever } i < j.$$

Then (z_j) is equivalent to an orthonormal basis.

The proof is simple.

Proof of Theorem 10. First note that, given an $\varepsilon > 0$, every subsequence equivalent to the canonical vector basis of l_2 is weakly null, therefore has a subsequence which is $(1-\varepsilon)$-equivalent to the canonical vector basis of l_2. Hence by Corollary 2 we may assume that our given frame (x_j) is tight. Let $z_j = x_j/\|x_j\|$ for all j. We will find a subsequence (z_{j_k}) equivalent to an orthogonal basis by induction. Put $j_1 = 1$. Let $j_1, \ldots, j_{k-1}$ be defined and let $E = \text{span}(z_{j_1}, \ldots, z_{j_{k-1}})$. Choose j_k from Lemma 11 so that

$$\text{dist}(z_{j_k}, E) > 1 - 2^{-2k}.$$

Then it is easy to check that the constructed subsequence (z_{j_k}) satisfies the assumpiton of Lemma 12. This finishes the proof. ∎

4 A frame not containing bases with brackets

Definition 13 *A sequence* $(x_n)_{n=1}^\infty$ *in a Banach space* X *is called a* basis with brackets *if there are numbers* $1 < n_1 < n_2 < \dots$ *such that every vector* $x \in X$ *admits a unique representation of the form*

$$x = \lim_j \sum_{n=1}^{n_j} a_n x_n, \qquad a_n \in \mathbf{R}.$$

Clearly, every basis is a basis with brackets. The difference between bases and bases with brackets is that the latter require the convergence only of *some* partial sums in the representation.

The following lemma is known [L-T].

Lemma 14 *Let* $(x_n)_{n=1}^\infty$ *be a basis with brackets, and numbers* $1 < n_1 < n_2 < \dots$ *be as in Definition 13. Consider the projection* P_j *onto* $[x_n : n \le n_j]$ *parallel to* $[x_n : n > n_j]$*. Then* $\sup_j \|P_j\| < \infty$*.*

Clearly, the converse also holds: if $\sup_j \|P_j\| < \infty$, for some sequence $1 < n_1 < n_2 < \dots$, then (x_n) is a basis with brackets.

In this section we prove

Theorem 15 *There exists a frame not containing bases with brackets.*

Moreover, this frame is tight and have norms bounded from below.

Lemma 16 *There is an orthonormal basis* (z_j) *in* l_2^n *such that, given any set* $J \subset \{1, \dots, n\}$, $|J| \ge n-2$, *one has*

$$\begin{aligned} &\mathrm{dist}(e_1, [z_j : j \in J, j \ge j_0]) \le 4/\sqrt{n} \qquad && \text{for } 1 \le j_0 < n/2, \\ &\mathrm{dist}(e_n, [z_j : j \in J, j < j_0]) \le 4/\sqrt{n} \qquad && \text{for } n/2 \le j_0 \le n. \end{aligned}$$

Proof. By rotation, it is enough to find normalized vectors v_1, v_2 in l_2^n such that $\langle v_1, v_2 \rangle = 0$ and, given a set J as in the hypothesis,

$$\begin{aligned} &\mathrm{dist}(v_1, [e_j : j \in J, j \ge j_0]) \le 4/\sqrt{n} \qquad && \text{for } 1 \le j_0 < n/2, \\ &\mathrm{dist}(v_2, [e_j : j \in J, j < j_0]) \le 4/\sqrt{n} \qquad && \text{for } n/2 \le j_0 \le n. \end{aligned}$$

Clearly, one may take

$$v_1 = \lceil n/2 \rceil^{-1/2} \cdot (\underbrace{1, \dots, 1}_{\lceil n/2 \rceil}, 0, \dots, 0) \ \text{ and } \ v_2 = \lceil n/2 \rceil^{-1/2} \cdot (0, \dots, 0, \underbrace{1, \dots, 1}_{\lceil n/2 \rceil}).$$

This completes the proof. ■

We will construct our frame (x_j) by blocks $(x_j : j \in J(n))$, where

$$J(1) = \{1\}, \quad J(2) = \{2, 3\}, \quad J(3) = \{4, 5, 6\}, \quad J(4) = \{7, 8, 9, 10\}, \dots$$

The supports of x_j's from block $J(n)$ will lie in an interval $I(n)$, where

$$I(1) = \{1\}, \quad I(2) = \{1, 2\}, \quad I(3) = \{2, 3, 4\}, \quad I(4) = \{4, 5, 6, 7\}, \dots$$

Let $i(n)$ be the first element in $I(n)$.

$$\begin{array}{ccccccccccc}
* & * & * & & & & & 0 & & & \\
 & * & * & * & * & * & & & & & \\
 & & & * & * & * & & & & & \\
 & & & * & * & * & * & * & * & * & \\
 & & & & & & * & * & * & * & \\
 & & 0 & & & & * & * & * & * & \\
 & & & & & & * & * & * & * & \cdots
\end{array}$$

The columns of this infinite matrix form the frame elements x_j, the asterisks marking their support. Consider the shift operator $T_n : l_2^n \to l_2$ which sends $(e_i)_{i=1}^n$ to $(e_i : i \in I(n))$. Choose an orthonormal basis $(z_j : j \in J(n))$ in l_2^n satisfying the conclusion of Lemma 16, and define

$$x_j = T_n z_j \quad \text{ for } j \in J(n).$$

Lemma 17 *(x_j) is a frame.*

Proof. Indeed, look at the rows in the picture, that is the vectors $y_i = (x_1(i), x_2(i), \dots)$. Since the vectors x_j, $j \in J(n)$ are orthonormal for a fixed n, the vectors y_i are orthogonal. Moreover, their norm is either equal to 2 (if $i = i(n)$ for some n) or to 1 (otherwise). Now we pass again from the rows y_i to the columns x_j. Lemma 3 yields that (x_j) is a frame. ■

Let J be a set of positive integers such that the sequence $(x_j)_{j\in J}$ is complete in l_2. We shall prove that it is not a basis with brackets.

Lemma 18 $|J(n)\cap J| \geq n-2$ *for every* n.

Proof. Let P be the orthogonal projection onto those $n-2$ coordinates in $I(n)$ which don't belong to the other blocks $I(n_1)$, i.e. onto $[e_i : i \in I(n) \setminus \{i(n), i(n+1)\}]$. Thus P sends to zero all x_j with $j \notin J(n)$. Hence $\mathrm{Im}(P) = P([x_j : j \in J(n)\cap J])$. Since $\mathrm{Im}(P)$ is an $(n-2)$-dimensional space, the lemma follows. ∎

In the sequel we consider large blocks $J(n)$, i.e. with $n \to \infty$. Given a vector v and a subspace L in l_2 (both possibly dependent on n), we say that v *is close to* L if $\mathrm{dist}(x, L) \leq c/\sqrt{n}$. Here c is some absoulte constant, whose value may be different in different occurences.

Lemma 19 *1)* $e_{i(n)}$ *is close to* $[x_j : j \in J(n-1)\cap J]$.

2) $e_{i(n+1)}$ *is close to* $[x_j : j \in J(n+1)\cap J]$.

3) Given a $j_0 \in J(n)$, *either* $e_{i(n)}$ *is close to* $[x_j : j \in J(n)\cap J, j \geq j_0]$, *or* $e_{i(n+1)}$ *is close to* $[x_j : j \in J(n)\cap J, j < j_0]$.

Proof. Note that T_n sends e_1 to $e_{i(n)}$ and e_n to $e_{i(n+1)}$. Then all three statements of the lemma follow from Lemma 16. ∎

The next and the last lemma, in tandem with Lemma 14, completes the proof of Theorem 15.

Lemma 20 *For every* $j_0 \in J(n)$ *there is a normalized vector* x *in* l_2 *which is close to both subspaces* $E = [x_j : j \in J, j \geq j_0]$ *and* $F = [x_j : j \in J, j < j_0]$.

Proof. We make use of Lemma 19. By 3), we take either $x = e_{i(n)}$ to have x close to E, or $x = e_{i(n+1)}$ to have x close to F. In the first case x is also close to F by 2), and in the second case x is close to E by 1). The proof is complete. ∎

A part of this work was accomplished when the author was visiting Friedrich-Schiller-Universität Jena. The author is grateful to M.Rudelson and P.Wojtaszczyk for helpful discussions, and to V.Kadets for his constant encouragement.

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