

# ON THE THEORY OF ORLICZ SPACES GENERATED BY VARIABLE $\varphi$ -FUNCTIONS

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**Abstract**

**Full Text**

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**MATHEMATICS**

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## **ON THE THEORY OF ORLICZ SPACES GENERATED BY VARIABLE $N$ -FUNCTIONS**

*(Presented by Academician S. L. Sobolev on 24 IX 1966)*

1°. In the present article we describe some properties of Orlicz classes  $K_M(G)$  and Orlicz spaces  $L_M(G)$ , which are constructed with the aid of so-called variable  $N$ -functions  $M(x, w)$ . The theorems proved here are a generalization of the corresponding results for Orlicz spaces  $L_M(G)$  in the case when  $\text{mes } G < \infty$  and  $M(x, w) = M(w)$  (see <sup>(1)</sup>), as well as of the results of the note <sup>(3)</sup>; here the known  $\Delta_2$ -condition (<sup>(1)</sup>, p. 35) for  $N$ -functions and the  $\tilde{\Delta}_2$ -condition introduced in <sup>(3)</sup> are particular cases of the more general  $\Delta'_2$ -condition (see Definition 2). We note that a complete exposition of the theory of  $N$ -functions and Orlicz spaces in the case when  $M(x, w) = M(w)$ , and  $G$  is a closed set of finite measure situated in  $n$ -dimensional Euclidean space, is available in <sup>(1)</sup> (there one also finds detailed references to the literature on this question). The case  $\text{mes } G = \infty$  and  $M(x, w) = M(w)$  was studied in the works <sup>(4-6)</sup>.

2°. Everywhere in what follows, by  $G$  we denote some space of points  $x$  with a  $\sigma$ -finite measure. We shall call  $G$  a **space with a continuous measure** if, for every set  $\mathcal{E} \subset G$  of finite measure and every  $\varepsilon > 0$ , there exists a partition of  $\mathcal{E}$  into such mutually disjoint sets  $\mathcal{E}_1, \mathcal{E}_2, \dots, \mathcal{E}_R$  ( $R \geq 2$ ) that  $\text{mes } \mathcal{E}_j < \varepsilon$  ( $j = 1, 2, \dots, R$ ). By  $L_1^+(G)$  we shall denote the set of nonnegative functions from  $L_1(G)$ .

**Definition 1.** A function  $M(x, w)$ , defined on the set  $G \times (-\infty, \infty)$ , will be called a **variable  $N$ -function** if, for each fixed  $x \in G$ , it is an  $N$ -function of the argument  $w$  on the interval  $(-\infty, \infty)$  (see <sup>(1)</sup>, p. 16), and, for each fixed  $w \in (-\infty, \infty)$ , it is measurable on  $G$  as a function of the argument  $x$ . For every variable  $N$ -function  $M(x, w)$ , by  $M^*(x, w)$  we shall denote the function which, for each fixed  $x \in G$ , is the complementary function with respect to the  $N$ -function  $M(x, w)$  (see <sup>(1)</sup>, p. 22). It is easy to prove that  $M^*(x, w)$  is also a variable  $N$ -function and that  $M^{**}(x, w) = M(x, w)$ . By  $\mu(x, w)$  we shall denote the function which, for each fixed  $x \in G$ , is the right derivative of the  $N$ -function  $M(x, w)$  with respect to the argument  $w$ , and by  $\mu^*(x, w)$  the function which, for each fixed  $x \in G$ , is the right derivative of the  $N$ -function  $M^*(x, w)$  with respect to the argument  $w$ .

**Definition 2.** We shall say that a variable  $N$ -function  $M(x, w)$  **satisfies on  $G$  the  $\Delta'_2$ -condition** if the inequality

$$M(x, 2w) \leq f(x) + CM(x, w) \quad (x \in G, -\infty < w < \infty),$$

is fulfilled, where  $f(x) \in L_1^+(G)$ , and  $C$  is some positive number.

**Theorem 1.** Let  $M(x, w)$  be a variable  $N$ -function. Then the following three assertions a), b), and c) are equivalent: a) the inequality

$$w\mu(x, w) \leq f_0(x) + C_0M(x, w) \quad (w \geq 0, x \in G),$$

holds, where  $f_0(x) \in L_1^+(G)$ ,  $C_0$  is some positive number; b) the inequality

$$(1 + \gamma)M^*(x, w) \leq \psi_0(x) + w\mu^*(x, w) \quad (w \geq 0, x \in G),$$

holds, where  $\psi_0(x) \in L_1^+(G)$ ,  $\gamma$  is some positive number; c)  $M(x, w)$  satisfies on  $G$  the  $\Delta'_2$ -condition.

**Theorem 2.** If the variable  $N$ -function  $M(x, w)$  satisfies on  $G$  the  $\Delta'_2$ -condition, then the inequality

$$M^*(x, kw) \leq k^{1+\gamma}M^*(x, w) + \psi(x) \quad (w \geq 0, x \in G, 0 \leq k \leq 1),$$

where  $\psi(x) \in L_1^+(G)$ ,  $\gamma$  is some positive number.

For the case when  $M(x, w) = M(w)$ ,  $\text{mes } G < \infty$ , and  $M(w)$  satisfies the  $\Delta_2$ -condition, Theorem 2 was formulated in the article of Ya. B. Rutitskii <sup>(2)</sup>.

**Definition 3.** Let  $M(x, w)$  be a variable  $N$ -function. By  $K_M(G)$  we shall denote the totality of all such real measurable functions  $w(x)$ , defined on  $G$ , for which

$$\rho(w; M) = \int_G M(x, w(x)) dx < \infty.$$

The set  $K_M(G)$  will be called an **Orlicz class**.

**Theorem 3.** In order that the variable  $N$ -function  $M(x, w)$  satisfy on  $G$  the  $\Delta_2$ -condition, it is sufficient that at least one of the following inequalities hold:

$$\text{a) } \text{vrai sup}_{x \in G} \left( \sup_{w > f_0(x)} \frac{w\mu(x, w)}{M(x, w)} \right) < \infty, \quad \text{where } f_0(x) \geq 0 \text{ and } f_0(x) \in K_M(G);$$

$$\text{b) } \text{vrai inf}_{x \in G} \left( \inf_{w > \psi_0(x)} \frac{w\mu^*(x, w)}{M^*(x, w)} \right) > 1, \quad \text{where } \psi_0(x) \geq 0 \text{ and } \psi_0(x) \in K_{M^*}(G);$$

c)  $\text{vrai inf}_{x \in G} \left( \inf_{w > \varphi_0(x)} \frac{w\mu^*(x, w)}{M^*(x, w)} \right) > 1$ , where  $\varphi_0(x) \geq 0$  and  $\mu^*(x, \varphi_0(x)) \in K_M(G)$ .

**Definition 4.** Let  $M(x, w)$  be a variable  $N$ -function. By  $L_M(G)$  we shall denote the totality of all such real measurable functions  $w(x)$ , defined on  $G$ , for which

$$\|w\|_{L_M(G)} = \sup_{\rho(v; M^*) \leq 1} \int_G |w(x)| |v(x)| dx < \infty. \quad (1)$$

The set  $L_M(G)$  will be called an **Orlicz space**. As was noted in <sup>(3)</sup>,  $L_M(G)$ , with the norm (1) defined on it, is a Banach space.

**Definition 5.** We shall say that a sequence of functions  $w_n(x) \in L_M(G)$  ( $n = 1, 2, \dots$ ) **converges in mean** to the function  $w_0(x) \in L_M(G)$  if

$$\lim_{n \rightarrow \infty} \rho(w_n - w_0; M) = 0.$$

A set  $\mathfrak{M} \subset K_M$  will be called **bounded in mean** if

$$\sup_{w(x) \in \mathfrak{M}} \rho(w; M) < \infty.$$

**Definition 6.** Let  $M(x, w)$  be a variable  $N$ -function. Since  $G$  has  $\sigma$ -finite measure, there exists a sequence  $\tilde{G}_k$  ( $k = 1, 2, \dots$ ) of measurable sets of finite measure, nested one in another, such that

$$\bigcup_{k=1}^{\infty} \tilde{G}_k = G.$$

For any pair of natural numbers  $m$  and  $l$ , evidently, there is a measurable set  $G_{ml} \subset \tilde{G}_l$  such that

$$\text{mes}(\tilde{G}_l - G_{ml}) \leq 2^{-(m+l)}$$

and on the set  $G_{ml}$  the function  $M(x, m)$  is bounded. Put

$$G_k = \bigcup_{l=1}^k \left( \bigcap_{m=1}^{\infty} G_{ml} \right).$$

It is clear that

$$G_1 \subset G_2 \subset \dots \subset G_k \subset \dots, \quad \text{mes } G_k < \infty$$

$$(k = 1, 2, \dots) \quad \text{and} \quad \bigcup_{k=1}^{\infty} G_k = G.$$

We shall regard the sequence of sets  $G_k$  ( $k = 1, 2, \dots$ ) as fixed. We shall say that a function  $w(x) \in \mathfrak{A}_M(G)$  if its values are only rational numbers, it is measurable, finite-valued, and there exists a natural number  $k_0$ , depending, generally speaking, on  $w(x)$ , such that  $w(x) = 0$  if  $x \notin G_{k_0}$ . It is clear that

$$\mathfrak{A}_M(G) \subset L_M(G).$$

By  $E_M(G)$  we shall denote the closure of the set  $\mathfrak{A}_M(G)$  in the space  $L_M(G)$  in the metric (1).

We now formulate a number of theorems on Orlicz spaces and classes.

**Theorem 4.** The inclusions  $\mathfrak{A}_M(G) \subset E_M(G) \subset K_M(G) \subset L_M(G)$  hold, and the set  $\mathfrak{A}_M(G)$  is dense in the Orlicz class  $K_M(G)$  in the sense of convergence in the mean.

**Theorem 5.** For every functional  $f \in (E_M(G))^*$  there exists, and moreover is unique, a function  $v(x) \in L_{M^*}(G)$  such that the equality

$$f(w(x)) = \int_G v(x)w(x) dx \quad (2)$$

holds for all  $w(x) \in E_M(G)$ .

**Theorem 6.** If there exists a not more than countable collection  $G'_\nu$  ( $\nu = 1, 2, \dots$ ) of measurable subsets of the set  $G$  such that, for any set  $\mathcal{E} \subset G$  of finite measure,

$$\inf_{\nu} (\text{mes}((\mathcal{E} - G'_\nu) \cup (G'_\nu - \mathcal{E}))) = 0,$$

then the space  $E_M(G)$  is separable.

**Theorem 7.** Let the variable  $N$ -function  $M(x, w)$  satisfy the inequality

$$M(x, kw) \leq k\delta(k)M(x, w) + \psi(x)$$

( $x \in G$ ,  $w > 0$ ,  $0 < k < k_0$ ), where  $\psi(x) \in L_1^+(G)$ ;  $k_0 > 0$ ;  $\delta(k)$  is a nonnegative function defined on the interval  $(0, k_0]$  such that  $\lim_{k \rightarrow 0} \delta(k) = 0$ . Then the relation

$$\lim_{\|w\|_{L_M(G)} \rightarrow \infty} \frac{\rho(w; M)}{\|w\|_{L_M(G)}} = \infty \quad (3)$$

holds.

In the case where  $\text{mes } G < \infty$  and  $M(x, w) = M(w)$ , a necessary and sufficient condition for (3) to hold was obtained by Ya. B. Rutitskii in (2).

**Theorem 8.** Let the variable  $N$ -function  $M(x, w)$  satisfy on  $G$  the  $\Delta'_2$ -condition. Then: a) convergence in norm in the space  $L_M(G)$  coincides with convergence in the mean; b)  $E_M(G) = K_M(G) = L_M(G)$ ; c) the general form of a linear functional on  $L_M(G)$  is given by equality (2);

d)

$$\lim_{\|w\|_{L_{M^*}(G)} \rightarrow \infty} \frac{\rho(w; M^*)}{\|w\|_{L_{M^*}(G)}} = \infty;$$

e) every set  $\mathfrak{M} \subset L_M(G)$  bounded in norm is also bounded in the mean.

**Theorem 9.** Let  $G$  be a space with a nonatomic measure and let the variable  $N$ -function  $M(x, w)$  not satisfy on  $G$  the  $\Delta'_2$ -condition. Then: a) the Orlicz class  $K_M(G)$  is not a linear set (and consequently  $E_M(G) \neq K_M(G)$ ,  $K_M(G) \neq L_M(G)$ , and  $E_M(G) \neq L_M(G)$ ); b) there exists a functional  $f_0 \in (L_M(G))^*$  for which there is no function  $v(x)$  such that for all  $w(x)$  from  $L_M(G)$ ,  $v(x)w(x) \in L_1(G)$  and the equality

$$f_0(w(x)) = \int_G v(x)w(x) dx$$

holds; in other words, (2) is not the general form of a linear functional on  $L_M(G)$ .

**Theorem 10.** In order that the Orlicz space  $L_M(G)$  be reflexive, it is sufficient, and if  $G$  is a space with a nonatomic measure, also necessary, that each of the variable  $N$ -functions  $M(x, w)$  and  $M^*(x, w)$  satisfy on  $G$  the  $\Delta'_2$ -condition.

**Theorem 11.** Let  $M_1(x, w)$  and  $M_2(x, w)$  be variable  $N$ -functions satisfying on  $G$  the  $\Delta'_2$ -condition; let  $\varphi(x, w)$  be a function satisfying the Carathéodory condition, and suppose the inequality

$$M_2(x, \varphi(x, w)) \leq f(x) + CM_1(x, w) \quad (x \in G, -\infty < w < \infty), \quad (4)$$

holds, where  $f(x) \in L_1^+(G)$ , and  $C$  is some positive number. Then the operator  $\Phi$ , defined by the equality  $\Phi w(x) = \varphi(x, w(x))$ , maps  $L_{M_1}(G)$  into  $L_{M_2}(G)$  and is continuous.

**Theorem 12.** Let  $G$  be a space with a nonatomic measure;  $M_1(x, w)$  and  $M_2(x, w)$  be variable  $N$ -functions satisfying on  $G$  the  $\Delta'_2$ -condition; let  $\varphi(x, w)$  be a function satisfying the Carathéodory condition, and suppose  $\varphi(x, w(x)) \in$

$K_{M_2}(G)$  for every function  $w(x) \in K_{M_1}(G)$ . Then the operator  $\Phi$ , defined by the equality  $\Phi w(x) = \varphi(x, w(x))$ , maps  $L_{M_1}(G)$  into  $L_{M_2}(G)$ , is continuous, and is bounded on every ball of the space  $L_{M_1}(G)$ , and for the function  $\varphi(x, w)$  the inequality

$$M_2(x, \varphi(x, w)) \leq f(x) + CM_1(x, w) \quad (x \in G, -\infty < w < \infty),$$

holds, where  $f(x) \in L_1^+(G)$ , and  $C$  is some positive number.

**Remark.** Theorems 9 and 12 are proved on the basis of a result of M. A. Krasnosel'skii ((7), p. 26).

The following theorem is a generalization of the well-known Vitali theorem (see (8), p. 167).

**Theorem 13.** Let the variable  $N$ -function  $M(x, w)$  satisfy the  $\Delta'_2$ -condition on  $G$ . Let, further,  $w_n(x)$  ( $n = 1, 2, \dots$ ) be a sequence of functions from the space  $L_M(G)$ , and let  $w_0(x)$  be some real-valued measurable and almost everywhere finite function on  $G$ . In order that  $w_0(x) \in L_M(G)$  and

$$\lim_{n \rightarrow \infty} \|w_n(x) - w_0(x)\|_{L_M(G)} = 0,$$

it is necessary and sufficient that the following conditions be satisfied: a) the sequence  $w_n(x)$  ( $n = 1, 2, \dots$ ) converges to the function  $w_0(x)$  in measure on every set of finite measure  $\mathcal{E} \subset G$ ; b) the equalities

$$\inf_{\{\mathcal{E}: \text{mes } \mathcal{E} < \infty\}} \left( \sup_{n \geq 1} \int_{G \setminus \mathcal{E}} M(x, w_n(x)) dx \right) = 0,$$

$$\inf_{\delta > 0} \left( \sup_{\{\mathcal{E}: \text{mes } \mathcal{E} < \delta\}} \left( \sup_{n \geq 1} \int_{\mathcal{E}} M(x, w_n(x)) dx \right) \right) = 0.$$

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