

An inequality in Orlicz function spaces with Orlicz norm

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Abstract. We use Simonenko quantitative indices of an \mathcal{N} -function Φ to estimate two parameters q_Φ and Q_Φ in Orlicz function spaces $L^\Phi[0, \infty)$ with Orlicz norm, and get the following inequality: $\frac{B_\Phi}{B_\Phi - 1} \leq q_\Phi \leq Q_\Phi \leq \frac{A_\Phi}{A_\Phi - 1}$, where A_Φ and B_Φ are Simonenko indices. A similar inequality is obtained in $L^\Phi[0, 1]$ with Orlicz norm.

Keywords: Orlicz spaces, Simonenko indices, Δ_2 -condition

Classification: 46B20, 46E30

1. Introduction

Definition 1.1. A function $M : \mathbb{R} \rightarrow \mathbb{R}$ is called an \mathcal{N} -function, if

- (i) M is continuous, convex and even;
- (ii) $M(u) > 0$ for $u \neq 0$, $M(0) = 0$;
- (iii) $\lim_{u \rightarrow 0} M(u)/u = 0$, $\lim_{u \rightarrow \infty} M(u)/u = \infty$.

Let

$$\Phi(u) = \int_0^{|u|} \phi(t) dt \quad \text{and} \quad \Psi(v) = \int_0^{|v|} \psi(s) ds$$

be a pair of complementary \mathcal{N} -functions. The Orlicz function space is defined as follows: $L^\Phi[0, 1] = \{x(t) : x(t) \text{ is measurable on } [0, 1] \text{ and } \rho_\Phi(\lambda x(t)) dt < \infty \text{ for some } \lambda > 0\}$, where $\rho_\Phi(x(t)) = \int_{[0,1]} \Phi(x(t)) dt$; $L^\Phi[0, \infty) = \{x(t) : x(t) \text{ is measurable on } [0, \infty), \rho_\Phi(\lambda x(t)) dt < \infty \text{ for some } \lambda > 0\}$, and $\rho_\Phi(x(t)) = \int_{[0,\infty)} \Phi(x(t)) dt$. We define the Orlicz norm on the Orlicz space as

$$\|x\|_\Phi = \inf_{k>0} \frac{1}{k} [1 + \rho_\Phi(kx)].$$

An \mathcal{N} -function $\Phi(u)$ is said to satisfy the Δ_2 -condition for small u (in symbol $\Phi \in \Delta_2(0)$), if there exists $u_0 > 0$ and $C > 0$, such that $\Phi(2u) \leq C\Phi(u)$ for $0 \leq u \leq u_0$. $\Phi(u)$ is said to satisfy the Δ_2 -condition for large u (in symbol $\Phi \in \Delta_2(\infty)$), if there exists $u_0 > 0$ and $C > 0$ such that $\Phi(2u) \leq C\Phi(u)$ for $u \geq u_0$. $\Phi(u)$ is said to satisfy the Δ_2 -condition for all $u \geq 0$ (in symbol $u \in \Delta_2$), if there exist $C > 0$ such that $\Phi(2u) \leq C\Phi(u)$ for $u \geq 0$. An \mathcal{N} -function

$\Phi(u)$ is said to satisfy the ∇_2 -condition for small u (for large u , for all $u \geq 0$), in symbol $\Phi \in \nabla_2(0)$ ($\Phi \in \nabla_2(\infty)$, $\Phi \in \nabla_2$), if its complementary \mathcal{N} -function $\Psi \in \Delta_2(0)$ ($\Psi \in \Delta_2(\infty)$, $\Psi \in \Delta_2$).

The basic results on Orlicz spaces can be found in Krasnosel'skii and Rutickii [2], Lindenstrauss and Tzafriri [3], Rao and Ren [6], Chen [1].

The Simonenko indices of an \mathcal{N} -function Φ are defined as

$$(1) \quad A_\Phi = \inf_{t>0} \frac{t\phi(t)}{\Phi(t)}, \quad B_\Phi = \sup_{t>0} \frac{t\phi(t)}{\Phi(t)}.$$

Simonenko introduced these indices in [9] and [8], and we can find a detailed description in Maligranda [4].

Clearly, $1 \leq A_\Phi \leq B_\Phi \leq \infty$.

Proposition 1.1. *Let Φ be an \mathcal{N} -function. Then*

$$\Phi \in \nabla_2 \iff 1 < A_\Phi; \quad \Phi \in \Delta_2 \iff B_\Phi < \infty.$$

The proof of the proposition can be found in Krasnosel'skii and Rutickii [2, p. 24–26].

Lemma 1.2. *Let Φ and Ψ be a pair of complementary \mathcal{N} -functions. Then*

$$(2) \quad \frac{1}{A_\Phi} + \frac{1}{B_\Psi} = 1.$$

The proof of Lemma 1.2 can be found in Simonenko [9] or Rao & Ren [6].

The next lemma can be found in [1], [10] or [5].

Lemma 1.3. *Let $\Phi(u) = \int_0^{|u|} \phi(t) dt$ and $\Psi(v) = \int_0^{|v|} \psi(s) ds$ be a pair of complementary \mathcal{N} -functions. We denote*

$$k_x^* = \inf\{k > 0 : \rho_\Psi[\phi(k|x)] \geq 1\}, \quad k_x^{**} = \sup\{k > 0 : \rho_\Psi[\phi(k|x)] \leq 1\}.$$

Then $k \in [k_x^*, k_x^{**}]$ if and only if

$$\|x\|_\Phi = \frac{1}{k}[1 + \rho_\Phi(kx)].$$

2. Main results

Y. Yan estimated the two parameters Q_Φ and q_Φ in the Orlicz sequence space l^Φ , and got the following result (see [11], [7] or [13]).

Proposition 2.1. *Let Φ and Ψ be a pair of complementary \mathcal{N} -functions. Then*

$$(3) \quad \frac{b_{\Phi}^*}{b_{\Phi}^* - 1} \leq q_{\Phi} \leq Q_{\Phi} \leq \frac{a_{\Phi}^*}{a_{\Phi}^* - 1},$$

where

$$a_{\Phi}^* = \inf \left\{ \frac{t\phi(t)}{\Phi(t)} : 0 < t \leq \psi[\Psi^{-1}(1)] \right\},$$

$$b_{\Phi}^* = \sup \left\{ \frac{t\phi(t)}{\Phi(t)} : 0 < t \leq \psi[\Psi^{-1}(1)] \right\}.$$

The upper estimate in (3) can also be found in [12]. Now we establish a similar inequality in the Orlicz function space with Orlicz norm. Firstly, we have

Theorem 2.1. *Let Φ, Ψ be a pair of complementary \mathcal{N} -functions. For $L^{\Phi}[0, \infty)$, we denote*

$$Q_{\Phi} = \sup_{\|x\|_{\Phi}=1} k_x^{**} = \sup_{\|x\|_{\Phi}=1} \left\{ k > 0 : \|x\|_{\Phi} = \frac{1}{k}(1 + \rho_{\Phi}(kx)) \right\},$$

$$q_{\Phi} = \inf_{\|x\|_{\Phi}=1} k_x^* = \inf_{\|x\|_{\Phi}=1} \left\{ k > 0 : \|x\|_{\Phi} = \frac{1}{k}(1 + \rho_{\Phi}(kx)) \right\}.$$

Then

$$(4) \quad A_{\Psi} = \frac{B_{\Phi}}{B_{\Phi} - 1} \leq q_{\Phi} \leq Q_{\Phi} \leq \frac{A_{\Phi}}{A_{\Phi} - 1} = B_{\Psi},$$

where $A_{\Phi}, B_{\Phi}, A_{\Psi}$ and B_{Ψ} are defined by (1).

PROOF: The left and right equations in (4) follow from Lemma 1.2. Now we prove

$$(5) \quad q_{\Phi} \geq \frac{B_{\Phi}}{B_{\Phi} - 1}.$$

For $\Phi \notin \Delta_2$, by Proposition 1.1, we have $B_{\Phi} = \infty$ or $A_{\Psi} = 1$. The result is obvious.

For $\Phi \in \Delta_2$, we only prove that for every $x \in L^{\Phi}[0, \infty)$ which satisfies $\|x\|_{\Phi} = 1$, we have $k_x^* \geq \frac{B_{\Phi}}{B_{\Phi}-1}$. Firstly, we have $\rho_{\Psi}(\phi(k_x^*|x(t)|)) \geq 1$. In fact, if $\Phi \in \Delta_2$, then $\rho_{\Phi}[(k_x^* + 1)x] < \infty$. So

$$\begin{aligned} \rho_{\Psi}(\phi((k_x^* + 1)|x(t)|)) &\leq \rho_{\Psi}(\phi((k_x^* + 1)|x(t)|)) + \rho_{\Phi}((k_x^* + 1)|x(t)|) \\ &= \int_G (k_x^* + 1)|x(t)| \cdot \phi((k_x^* + 1)|x(t)|) dt \\ &\leq B_{\Phi}\rho_{\Phi}((k_x^* + 1)|x(t)|) < \infty. \end{aligned}$$

Choose $k_x^* < k_n < k_x^* + 1$ such that $k_n \searrow k_x^*$. By the right continuity of ϕ and Lebesgue dominated convergence theorem, we have

$$\rho_\Psi(\phi(k_x^*|x(t)|)) = \lim_{n \rightarrow \infty} \rho_\Psi(\phi(k_n|x(t)|)) \geq 1.$$

For every $x \in L^\Phi[0, \infty)$ which satisfies $\|x\|_\Phi = 1$, we have

$$\begin{aligned} 1 + \rho_\Phi(k_x^*x) &\leq \rho_\Psi(\phi(k_x^*|x(t)|)) + \rho_\Phi(k_x^*|x(t)|) \\ &= \int_{[0, \infty)} \Psi\{\phi[(k_x^*|x(t)|)]\} dt + \int_{[0, \infty)} \Phi(k_x^*|x(t)|) dt \\ &= \int_{[0, \infty)} k_x^*|x(t)|\phi(k_x^*|x(t)|) dt \\ &\leq B_\Phi \int_{[0, \infty)} \Phi(k_x^*|x(t)|) dt = B_\Phi \rho_\Phi(k_x^*x). \end{aligned}$$

This implies

$$(6) \quad \rho_\Phi(k_x^*x) \geq \frac{1}{B_\Phi - 1}.$$

By Lemma 1.3, we get

$$1 = \|x\|_\Phi = \frac{1}{k_x^*} \{1 + \rho_\Phi(k_x^*x)\}.$$

So $\rho_\Phi(k_x^*x) = k_x^* - 1$. By (6)

$$k_x^* \geq \frac{B_\Phi}{B_\Phi - 1}.$$

Next, we prove

$$(7) \quad Q_\Phi \leq \frac{A_\Phi}{A_\Phi - 1}.$$

If $\Phi \notin \nabla_2$, then $A_\Phi = 1$ or $B_\Psi = \infty$. The result is obvious.

If $\Phi \in \nabla_2$, then $A_\Phi > 1$. For every $x \in L^\Phi[0, \infty)$ which satisfies $\|x\|_\Phi = 1$, and for any $k \in [k_x^*, k_x^{**}]$, we have

$$1 = \|x\|_\Phi = \frac{1}{k} [1 + \rho_\Phi(kx)].$$

For any $0 < \varepsilon < 1 < k$, we have

$$(8) \quad 1 = \|x\|_\Phi = \inf_{t>0} \frac{1}{t} [1 + \rho_\Phi(tx)] \leq \frac{1}{k - \varepsilon} [1 + \rho_\Phi((k - \varepsilon)x)].$$

By the definition of k_x^{**} and $k - \varepsilon < k_x^{**}$, we have

$$\begin{aligned}
 (9) \quad 1 + \rho_\Phi[(k - \varepsilon)x] &\geq \rho_\Psi\{\phi[(k - \varepsilon)x]\} + \rho_\Phi[(k - \varepsilon)x] \\
 &= \int_{[0, \infty)} (k - \varepsilon)x(t)\phi[(k - \varepsilon)x(t)] dt \\
 &\geq A_\Phi \rho_\Phi((k - \varepsilon)x(t)).
 \end{aligned}$$

Therefore by (8) and (9), we have

$$1 \geq (A_\Phi - 1)\rho_\Phi((k - \varepsilon)x(t)) \geq (A_\Phi - 1)(k - \varepsilon - 1)$$

or

$$k - \varepsilon \leq \frac{A_\Phi}{A_\Phi - 1}.$$

Since ε is arbitrary, we have

$$k \leq \frac{A_\Phi}{A_\Phi - 1}.$$

This implies (7) since x and k are arbitrary. □

Corollary 2.1. (i) If $\Phi \in \nabla_2$, then $Q_\Phi < \infty$; (ii) If $\Phi \in \Delta_2$, then $q_\Phi > 1$.

For $0 \neq x \in L^\Phi[0, 1]$, we still denote

$$\begin{aligned}
 k_x^* &= \inf\{k > 0 : \rho_\Psi[\phi(kx)] \geq 1\}, \\
 k_x^{**} &= \sup\{k > 0 : \rho_\Psi[\phi(kx)] \leq 1\}, \\
 Q_\Phi &= \sup_{\|x\|_\Phi=1} k_x^{**} = \sup_{\|x\|_\Phi=1} \left\{ k > 0 : \|x\|_\Phi = \frac{1}{k}(1 + \rho_\Phi(kx)) \right\}, \\
 q_\Phi &= \inf_{\|x\|_\Phi=1} k_x^* = \inf_{\|x\|_\Phi=1} \left\{ k > 0 : \|x\|_\Phi = \frac{1}{k}(1 + \rho_\Phi(kx)) \right\}.
 \end{aligned}$$

Let $\varepsilon_0 = \min\{\frac{1}{2\phi(1)}, 1\}$. Denote

$$\begin{aligned}
 A_\Phi^* &= \inf \left\{ \frac{t\phi(t)}{\Phi(t)} : t \in [\varepsilon_0, \infty) \right\}, \\
 B_\Phi^* &= \sup \left\{ \frac{t\phi(t)}{\Phi(t)} : t \in [\varepsilon_0, \infty) \right\}.
 \end{aligned}$$

Obviously, $\varepsilon_0\phi(\varepsilon_0) \leq \frac{\phi(\varepsilon_0)}{2\phi(1)} \leq \frac{1}{2}$.

Theorem 2.2. *If Φ, Ψ is a pair of complementary \mathcal{N} -functions, then*

$$\frac{B_{\Phi}^* - \varepsilon_0 \phi(\varepsilon_0)}{B_{\Phi}^* - 1} \leq q_{\Phi} \leq Q_{\Phi} \leq \frac{A_{\Phi}^* + A_{\Phi}^* \Phi(\varepsilon_0)}{A_{\Phi}^* - 1}.$$

PROOF: Firstly, we prove $q_{\Phi} \geq \frac{B_{\Phi}^* - \varepsilon_0 \phi(\varepsilon_0)}{B_{\Phi}^* - 1}$. If $\Phi \notin \Delta_2(\infty)$, then $B_{\Phi}^* = \infty$, and the result is clear. If $\Phi \in \Delta_2(\infty)$, then $B_{\Phi}^* < \infty$. By the proof of Theorem 2.1, for $x \in L^{\Phi}[0, 1]$ with $\|x\|_{\Phi} = 1$, we have $\rho_{\Psi}(\phi(k_x^* x)) \geq 1$. So

$$\begin{aligned} 1 + \rho_{\Phi}(k_x^* x) &\leq \rho_{\Psi}(\phi(k_x^* x)) + \rho_{\Phi}(k_x^* x) \\ &= \int_{[0,1]} k_x^* |x(t)| \phi(k_x^* |x(t)|) dt \\ &\leq \int_{G_1 = \{t: k_x^* |x(t)| < \varepsilon_0\}} \varepsilon_0 \phi(\varepsilon_0) dt + \int_{G \setminus G_1} k_x^* |x(t)| \phi(k_x^* |x(t)|) dt \\ &< \varepsilon_0 \phi(\varepsilon_0) + B_{\Phi}^* \rho_{\Phi}(k_x^* x). \end{aligned}$$

Therefore

$$1 - \varepsilon_0 \phi(\varepsilon_0) \leq (B_{\Phi}^* - 1) \rho_{\Phi}(k_x^* x).$$

Noting that $\rho_{\Phi}(k_x^* x) = k_x^* - 1$, we have

$$\frac{1 - \varepsilon_0 \phi(\varepsilon_0)}{B_{\Phi}^* - 1} \leq k_x^* - 1,$$

i.e.

$$k_x^* \geq \frac{B_{\Phi}^* - \varepsilon_0 \phi(\varepsilon_0)}{B_{\Phi}^* - 1}.$$

Since x is arbitrary,

$$q_{\Phi} \geq \frac{B_{\Phi}^* - \varepsilon_0 \phi(\varepsilon_0)}{B_{\Phi}^* - 1}.$$

Next we prove $Q_{\Phi} \leq \frac{A_{\Phi}^* (1 + \Phi(\varepsilon_0))}{A_{\Phi}^* - 1}$. If $\Phi \notin \nabla_2(\infty)$, the result is obvious. If $\Phi \in \nabla_2(\infty)$, then $\forall x \in S(L^{\Phi}[0, 1])$, $\forall k \in [k_x^*, k_x^{**}]$ and $0 < \varepsilon < 1$, we get

$$\begin{aligned} 1 + \rho_{\Phi}[(k - \varepsilon)x] &\geq \rho_{\Psi}\{\phi[(k - \varepsilon)|x]\} + \rho_{\Phi}[(k - \varepsilon)x] \\ &= \int_{[0,1]} (k - \varepsilon) |x(t)| \phi[(k - \varepsilon) |x(t)|] dt \\ &\geq \int_{\{t \in [0,1]: (k - \varepsilon) |x(t)| \geq \varepsilon_0\}} (k - \varepsilon) |x(t)| \phi[(k - \varepsilon) |x(t)|] dt \\ &\geq A_{\Phi}^* \int_{\{(k - \varepsilon) |x(t)| \geq \varepsilon_0\}} \Phi((k - \varepsilon) |x(t)|) dt \\ &= A_{\Phi}^* \{\rho_{\Phi}[(k - \varepsilon)x(t)] - \int_{\{t \in [0,1]: (k - \varepsilon) |x(t)| < \varepsilon_0\}} \Phi((k - \varepsilon)x(t)) dt\} \\ &\geq A_{\Phi}^* \{\rho_{\Phi}[(k - \varepsilon)x(t)] - \Phi(\varepsilon_0)\}. \end{aligned}$$

So

$$1 + A_{\Phi}^* \Phi(\varepsilon_0) \geq (A_{\Phi}^* - 1)\rho((k - \varepsilon)x(t)) \geq (A_{\Phi}^* - 1)(k - \varepsilon - 1),$$

i.e.

$$k \leq \frac{A_{\Phi}^*[1 + \Phi(\varepsilon_0)]}{A_{\Phi}^* - 1} + \varepsilon.$$

Therefore,

$$k \leq \frac{A_{\Phi}^*[1 + \Phi(\varepsilon_0)]}{A_{\Phi}^* - 1}.$$

Since $x \in S(L^{\Phi}[0, 1])$ is arbitrary,

$$Q_{\Phi} \leq \frac{A_{\Phi}^*(1 + \Phi(\varepsilon_0))}{A_{\Phi}^* - 1}.$$

□

Corollary 2.2 (S.T. Chen [1, p. 21]).

- (i) If $\Phi \in \Delta_2(\infty)$, then $q_{\Phi} > 1$.
- (ii) If $\Phi \in \nabla_2(\infty)$, then $Q_{\Phi} < \infty$.

From the proof of Theorem 2.2, we know Theorem 2.2 is true for any $0 < \varepsilon < \varepsilon_0$. Letting ε to tend to 0, we get

Corollary 2.3. Let Φ, Ψ be a pair of complementary \mathcal{N} -functions. Then

$$(10) \quad A_{\Psi} = \frac{B_{\Phi}}{B_{\Phi} - 1} \leq q_{\Phi} \leq Q_{\Phi} \leq \frac{A_{\Phi}}{A_{\Phi} - 1} = B_{\Psi},$$

where $A_{\Phi}, B_{\Phi}, A_{\Psi}$ and B_{Ψ} are defined by (1).

Example 1. For the \mathcal{N} -function $\Phi(u) = |u|^p$, which generates $L^p[0, \infty)$, we have $A_{\Phi} = B_{\Phi} = p$. By Theorem 2.1 and Corollary 2.3, we have $q_{\Phi} = Q_{\Phi} = \frac{p}{p-1}$.

Example 2. For the \mathcal{N} -function $\Phi(u) = e^{|u|} - |u| - 1$, we have

$$(11) \quad 1 \leq q_{\Phi} \leq Q_{\Phi} \leq 2.$$

Indeed, $F_{\Phi}(t) = \frac{t(e^t - 1)}{e^t - t - 1}$ is increasing in $(0, +\infty)$. So $A_{\Phi} = \lim_{t \rightarrow 0^+} F_{\Phi}(t) = 2$ and $B_{\Phi} = \lim_{t \rightarrow +\infty} F_{\Phi}(t) = \infty$. Therefore (11) follows from Theorem 2.1 and Corollary 2.3.

Acknowledgment. The author would like to thank the referee for reading this paper carefully and for giving some suggestions.

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(Received April 9, 2002, revised November 11, 2002)