Sharp generalized Trudinger inequalities via truncation for embedding into multiple exponential spaces

Robert Černý

Abstract. We prove that the generalized Trudinger inequality for Orlicz-Sobolev spaces embedded into multiple exponential spaces implies a version of an inequality due to Brézis and Wainger.

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1. Introduction

Let $\Omega \subset \mathbb{R}^n$, $n \geq 2$, be a bounded domain. The classical Sobolev embedding theorem asserts that $W_0^{1,p}(\Omega)$ is continuously embedded into $L^{p^*}(\Omega)$ if $1 \leq p < n$ and $p^* = \frac{pn}{n-p}$. Further $W_0^{1,p}(\Omega)$, p > n, is embedded to $L^{\infty}(\Omega)$. Even though p^* tends to infinity as $p \to n-$, there are unbounded functions in $W_0^{1,n}(\Omega)$.

A famous result by Trudinger [25] (see also [12], [22], [24] and [26]) states that the space $W_0^{1,n}(\Omega)$ is continuously embedded in the Orlicz space $\exp L^{\frac{n}{n-1}}(\Omega)$ (see Preliminaries for the definition of Orlicz spaces), i.e. there exist $C_1 = C_1(n)$ and $C_2 = C_2(n)$ such that

(1.1)
$$\int_{\Omega} \exp\left(\left(\frac{|u(x)|}{C_1 \|\nabla u\|_{L^n(\Omega)}}\right)^{\frac{n}{n-1}}\right) dx \le C_2 \mathcal{L}_n(\Omega)$$

for every non-trivial function $u \in W_0^{1,n}(\Omega)$.

It is known (see [13], [7] and [3]) that $\exp L^{\frac{n}{n-1}}(\Omega)$ is the smallest Orlicz space with this property. However, even sharper inequalities exist in other scales. By a result of Brézis and Wainger [1] and independently Hansson [11] (see also [19] for a simple proof) we know that

(1.2)
$$\int_0^{\mathcal{L}_n(\Omega)} \frac{(u^*(t))^n}{\log^n(\frac{e\mathcal{L}_n(\Omega)}{t})} \frac{dt}{t} \le C \|\nabla u\|_{L^n(\Omega)}^n$$

for every $u \in W_0^{1,n}(\Omega)$. This inequality can be also derived from capacitary estimates by Maz'ya [17]. The results in [8] and [4] tell us that this inequality gives us the smallest rearrangement invariant Banach function space $Y(\Omega)$ such

that $W_0^{1,n}(\Omega)$ is continuously embedded into $Y(\Omega)$. From [1, Proof of Theorem 3(b)] one can easily see that equality (1.2) is stronger than (1.1).

Next we would like to have a version of (1.2) which is suitable for Orlicz-Sobolev spaces embedded into multiple exponential Orlicz spaces. Recall that for s > 0, a measure μ on Ω , $f : \Omega \mapsto \mathbb{R}$ μ -measurable and for $\psi : [0, \mathcal{L}_n(\Omega)] \mapsto [0, \infty)$ non-decreasing and continuous on $[0, \mathcal{L}_n(\Omega)]$, differentiable on $(0, \mathcal{L}_n(\Omega))$ and satisfying $\psi(0) = 0$, we have the following well-known identity

(1.3)
$$\int_0^{\mathcal{L}_n(\Omega)} (f_\mu^*(t))^s \psi'(t) \, dt = \int_0^\infty \psi \big(\mu(\{x \in \Omega : |f(x)| > r\}) \big) sr^{s-1} \, dr$$

 $(f^*_{\mu}$ denotes the non-increasing rearrangement of f with respect to the measure μ). Using (1.3) and some easy estimates we obtain that (1.2) is equivalent to

(1.4)
$$\int_0^\infty \frac{t^{n-1}}{\log^{n-1}\left(\frac{e\mathcal{L}_n(\Omega)}{\mathcal{L}_n(\{x\in\Omega:|u(x)|\ge t\})}\right)} dt \le C \|\nabla u\|_{L^n(\Omega)}^n$$

with the convention that we integrate only over $t \in (0, \infty)$ such that $\mathcal{L}_n(\{|u| \geq t\}) > 0$ (we define $\psi(t) = \log^{1-n}(\frac{e\mathcal{L}_n(\Omega)}{t})$ for $t \in (0, \mathcal{L}_n(\Omega)]$ and $\psi(0) = 0$). We use this convention throughout the paper.

When Ω is sufficiently nice, (1.1) turns to the following inequality for functions that do not have a zero trace on the boundary: there are $C_1 = C_1(n)$ and $C_2 = C_2(n)$ so that for every non-trivial $u \in W^{1,n}(\Omega)$ we have

(1.5)
$$\inf_{c \in \mathbb{R}} \int_{\Omega} \exp\left(\left(\frac{|u(x) - c|}{C_1 \|\nabla u\|_{L^n(\Omega)}}\right)^{\frac{n}{n-1}}\right) dx \le C_2 \mathcal{L}_n(\Omega)$$

and (1.4) turns to

(1.6)
$$\inf_{c \in \mathbb{R}} \int_0^\infty \frac{t^{n-1}}{\log^{n-1} \left(\frac{e\mathcal{L}_n(\Omega)}{\mathcal{L}_n(\{x \in \Omega: |u(x)-c| \ge t\})} \right)} dt \le C \|\nabla u\|_{L^n(\Omega)}^n$$

for every $u \in W^{1,n}(\Omega)$.

It is a surprising result by Koskela and Onninen [16] that if Ω is such that (1.5) is valid for every $u \in W^{1,n}(\Omega)$, then (1.6) is also valid for every $u \in W^{1,n}(\Omega)$. That is, with no additional requirement on Ω we have that the validity of the embedding (1.5) implies the validity of the sharper embedding (1.6). It is also proved in [16] that the Sobolev inequality for $W^{1,p}(\Omega) \hookrightarrow L^{p^*}(\Omega)$, $1 \leq p < n$, improves the same way into an inequality by O'Neil [20] and Peetre [21].

In recent paper [15], Hencl proves a version of the result from [16] for Orlicz-Sobolev spaces embedded into single and double exponential spaces.

The aim of this note is to show that the same phenomenon occurs in all Orlicz-Sobolev spaces embedded into multiple exponential Orlicz spaces.

Let us give some information concerning the spaces we are interested in. The space $W_0L^n \log^{\alpha} L(\Omega)$, $\alpha < n-1$, of the (first order) Sobolev type, modeled on

the Zygmund space $L^n \log^{\alpha} L(\Omega)$, is continuously embedded into the Orlicz space with the Young function that behaves like $\exp(t^{\frac{n}{n-1-\alpha}})$ for large t. These results are due to Fusco, Lions, Sbordone [9] for $\alpha < 0$ and Edmunds, Gurka, Opic [5] in general. Moreover it is shown in [5] (see also [3] and [7]) that in the limiting case $\alpha = n - 1$ we have the embedding into a double exponential space, i.e. the space $W_0 L^n \log^{n-1} L \log^{\alpha} \log L(\Omega)$, $\alpha < n - 1$, is continuously embedded into the Orlicz space with the Young function that behaves like $\exp(\exp(t^{\frac{n}{n-1-\alpha}}))$ for large t. Further in the limiting case $\alpha = n - 1$ we have the embedding into triple exponential space and so on. The borderline case is always $\alpha = n - 1$ and for $\alpha > n - 1$ we have the embedding into $L^{\infty}(\Omega)$. It is well-known that the Zygmund space $L^n \log^{\alpha} L(\Omega)$ coincides with the Orlicz space $L^{\Phi}(\Omega)$, where

$$\lim_{t \to \infty} \frac{\Phi(t)}{t^n \log^\alpha(t)} = 1,$$

the space $L^n \log^{n-1} L \log^{\alpha} \log L(\Omega)$ coincides with $L^{\Phi}(\Omega)$ where

$$\lim_{t \to \infty} \frac{\Phi(t)}{t^n \log^{n-1}(t) \log^{\alpha}(\log(t))} = 1,$$

and so on. For a further discussion about the limiting cases $\alpha = n - 1$ see [6].

To simplify our notation when working with the multiple exponential spaces, let us write for $\ell\in\mathbb{N},\,\ell\geq2$

$$\log_{[\ell]}(t) = \log(\log_{[\ell-1]}(t))$$
, where $\log_{[1]}(t) = \log(t)$

and

$$\exp_{[\ell]}(t) = \exp(\exp_{[\ell-1]}(t)), \text{ where } \exp_{[1]}(t) = \exp(t).$$

Next, let us recall the version of (1.1) for embedding into multiple exponential spaces. Let $\Omega \subset \mathbb{R}^n$, $n \geq 2$, be a bounded domain, let $\ell \in \mathbb{N}$, $\ell \geq 2$, let $\alpha < n-1$ and let Φ be a Young function satisfying

$$\lim_{t \to \infty} \frac{\Phi(t)}{t^n \left(\prod_{i=1}^{\ell-1} \log_{[i]}^{n-1}(t) \right) \log_{[\ell]}^{\alpha}(t)} = 1.$$

Then it is shown in [5] and [9] (see also [3], [14] and [2]) that there are constants C_1 and C_2 such that

$$\int_{\Omega} \exp_{[\ell]} \left(\left(\frac{|u(x)|}{C_1 \| \nabla u \|_{L^{\Phi}(\Omega)}} \right)^{\frac{n}{n-1-\alpha}} \right) dx \le C_2$$

for every non-trivial $u \in W_0 L^{\Phi}(\Omega)$.

Following [16] and [15] we state our results in the generality which can be applied in the context of analysis on metric measure spaces. In what follows X is always a metric space equipped with a Borel measure μ and Ω is a measurable subset of X.

In the sequel we consider differentiable Young functions Φ such that

(1.7)
$$\lim_{t \to \infty} \frac{\Phi(t)}{t^s \left(\prod_{i=1}^{\ell-1} \log_{[i]}^{s-1}(t) \right) \log_{[\ell]}^{\alpha}(t)} = 1$$

with $\ell \in \mathbb{N}, \ \ell \geq 2, \ s > 1$ and $\alpha < s - 1$. We further suppose that there are $C, \delta > 0$ satisfying

(1.8)
$$\frac{1}{C}t^s \le \Phi(t) \le Ct^s \quad \text{for } t \in [0, \delta).$$

Theorem 1.1. Let $\Omega \subset X$ be a domain with $\mu(\Omega) < \infty$ and let $u, g : \Omega \to \mathbb{R}$. Fix $\ell \in \mathbb{N}$, $\ell \geq 2$, $s \in (1, \infty)$ and $\alpha \in \mathbb{R}$, $\alpha < s - 1$. Set $E = \exp_{[\ell]}(1)$. Suppose that Φ is a Young function satisfying (1.7) and (1.8). Assume that the inequality

(1.9)
$$\inf_{c \in \mathbb{R}} \int_{\Omega} \exp_{[\ell]} \left(\left(\frac{|u(y) - c|}{C_1 ||g||_{L^{\Phi}(\Omega)}} \right)^{\frac{s}{s-1-\alpha}} \right) d\mu(y) \le C_2$$

is stable under truncation. Then

(1.10)
$$\inf_{c \in \mathbb{R}} \int_0^\infty \frac{t^{s-1}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{x \in \Omega: |u(x)-c| \ge t\})}\right)} dt < \infty.$$

The requirement that the inequality (1.9) is stable under truncation means that for every $d \in \mathbb{R}$, $0 < t_1 < t_2 < \infty$ and $z \in \{-1, 1\}$ the pairs $v_{t_1}^{t_2}, g_{t_1}^{t_2} = g\chi_{\{t_1 < v \le t_2\}}$, where v = z(u - d) and $v_{t_1}^{t_2} = \min\{\max\{0, v - t_1\}, t_2 - t_1\}$, also satisfy (1.9):

$$\inf_{c \in \mathbb{R}} \int_{\Omega} \exp_{[\ell]} \left(\left(\frac{|v_{t_1}^{t_2}(y) - c|}{C_1 ||g_{t_1}^{t_2}||_{L^{\Phi}(\Omega)}} \right)^{\frac{s}{s-1-\alpha}} \right) d\mu(y) \le C_2.$$

Notice that the function u clearly satisfies the truncation property if $\Omega \subset \mathbb{R}^n$, s = n, $\mu = \mathcal{L}_n$ and $g = |\nabla u|$. For further applications of the powerful truncation technique which was first used in [18] we refer the reader to [17], [10] and references given there.

The validity of (1.10) is known in the Euclidean setting if we deal only with functions with zero traces (see [5], [8] and [4]). Again these spaces serve as the best rearrangement invariant target space of the embedding of $W_0 L^{\Phi}(\Omega)$. Our approach gives a new proof of these embeddings and we have additional information if we deal with functions that do not have a zero trace on the boundary.

The paper is organized the following way. In the third section we study some properties of the functions $\exp_{[j]}$ and $\log_{[j]}$, $j \in \mathbb{N}$. The fourth section is devoted to the proof of Theorem 1.1.

2. Preliminaries

We denote by \mathcal{L}_n the *n*-dimensional Lebesgue measure. For two functions $h, g : I \mapsto \mathbb{R}$ we write $h \sim g$ on I if there is a constant C > 1 such that $\frac{1}{C}h(t) \leq g(t) \leq Ch(t)$ for every $t \in I$. When $I = [0, \infty)$ we simply write $h \sim g$.

A function $\Phi : [0, \infty) \mapsto [0, \infty)$ is a Young function if $\Phi(0) = 0$, Φ is increasing, convex and $\lim_{t\to\infty} \frac{\Phi(t)}{t} = \infty$. For a fixed measure μ , we denote by $L^{\Phi}(\Omega)$ the Orlicz space corresponding to a Young function Φ on a set Ω with a measure μ . This space is equipped with the Luxemburg norm

$$\|f\|_{L^{\Phi}(\Omega)} = \inf \left\{ \lambda > 0 : \int_{\Omega} \Phi\left(\frac{|f(x)|}{\lambda}\right) d\mu(x) \le 1 \right\}.$$

For an introduction to Orlicz spaces see [23]. By $WL^{\Phi}(\Omega)$ we denote the set of functions f such that $f, |\nabla f| \in L^{\Phi}(\Omega)$ and by $W_0L^{\Phi}(\Omega)$ we denote the closure of $C_0^{\infty}(\Omega)$ in $WL^{\Phi}(\Omega)$.

Let $\ell \in \mathbb{N}$, $\ell \geq 2$, s > 1 and $\alpha < s - 1$. Suppose that the Young function Φ satisfies (1.7) and (1.8). Let us define auxiliary functions $\varphi_1, \Phi_1 : [0, \infty) \mapsto [0, \infty)$ by

$$\varphi_1(t) = \left(\prod_{j=1}^{\ell} \log_{[j]}^{s-1}(E+t)\right) \log_{[j]}^{\alpha}(E+t), \quad \Phi_1(t) = t^s \varphi_1(t), \qquad t \ge 0.$$

From conditions (1.7), (1.8) we see that for any fixed $t_0 > 0$ we have

(2.1)
$$\Phi_1(t) \ge \frac{1}{C}t^s$$
, $\Phi \sim \Phi_1$, $\varphi_1 \sim 1$ on $[0, t_0]$ and $\Phi_1(t) \sim t^s$ on $[0, t_0]$.

We say that a function Φ satisfies the Δ_2 -condition if there is $C_{\Delta} > 0$ such that $\Phi(2t) \leq C_{\Delta}\Phi(t)$ for every $t \geq 0$. If Φ satisfies the Δ_2 -condition then (see [23, Proposition 6, p. 77])

(2.2)
$$\int_{\Omega} \Phi\left(\frac{|f(x)|}{\|f\|_{L^{\Phi}(\Omega)}}\right) d\mu(x) = 1 \quad \text{provided} \quad \|f\|_{L^{\Phi}(\Omega)} > 0.$$

Notice that our function Φ satisfies Δ_2 -condition thanks to (1.7) and (1.8). And so do φ_1 and Φ_1 .

Let $\Psi : [0, \infty) \mapsto [0, \infty)$ be an increasing convex function and let $h : S \to \mathbb{R}$ be a non-negative function. Then we can use the following version of Jensen's inequality:

(2.3)
$$\frac{1}{\mu(S)} \int_{S} h(x) \, dx \le \Psi^{-1} \Big(\frac{1}{\mu(S)} \int_{S} \Psi(h(x)) \, dx \Big).$$

We also use a simple lemma from [16].

Lemma 2.1. Let ν be a finite measure on a set Y. If $w : Y \mapsto [0, \infty)$ is a ν -measurable function such that $\nu(\{y \in Y : w(y) = 0\}) \geq \frac{\nu(Y)}{2}$, then, for every t > 0 we have

$$\nu(\{y \in Y : w(y) \ge t\}) \le 2 \inf_{c \in \mathbb{R}} \nu\Big(\Big\{y \in Y : |w(y) - c| \ge \frac{t}{2}\Big\}\Big).$$

By C we denote a generic positive constant that may depend on ℓ , s, α , C_1 , K, $||g||_{L^{\Phi}(\Omega)}$ and $||f||_{L^{\Phi}(\Omega)}$. This constant may vary from expression to expression as usual.

3. Some properties of the functions $\exp_{[i]}$ and $\log_{[i]}$

Lemma 3.1. Let $a, b, d \ge 1$. Then for every $j \in \mathbb{N}$, $j \le \ell$ we have

$$\log_{[i]}(E+ab) \le 2\log(E+b)\log_{[i]}(E+a)$$

and

(3.2)
$$\log_{[j]}(E+a^d) \le C \log_{[j]}(E+a).$$

PROOF: Let us prove (3.1). Using the fact that for $x, y \ge 1$ we have $x + y \le 2xy$ we obtain

$$\log(E+ab) \le \log(Eb+ab) = \log(b) + \log(E+a)$$
$$\le \log(E+b) + \log(E+a) \le 2\log(E+b)\log(E+a).$$

Similarly we use the inequality $2\log(E+b) \leq E+b$ and above estimate to obtain

$$\log_{[2]}(E+ab) \le \log(2\log(E+b)\log(E+a)) \le \log((E+b)\log(E+a))$$

= log(E+b) + log_{[2]}(E+a) \le 2\log(E+b)\log_{[2]}(E+a)

and we continue by induction.

Now, let us prove (3.2). We have

$$\log(E + a^d) \le \log((E + a)^d) = d\log(E + a)$$

and thus

$$\log_{[2]}(E+a^d) \le \log(C\log(E+a)) = \log(C) + \log_{[2]}(E+a) \le C\log_{[2]}(E+a).$$

We continue by induction.

Lemma 3.2. If $t \ge 0$, then

$$t^{k_{\ell}} \le \frac{\prod_{i=1}^{\ell} k_i!}{\prod_{i=1}^{\ell-1} k_i^{k_{i+1}}} \exp_{[\ell]}(t)$$

whenever $k_i \in \mathbb{N}, i = 1, \ldots, \ell$.

PROOF: We have $\exp(t) = \sum_{k_1=0}^{\infty} \frac{t^{k_1}}{k_1!}$,

$$\exp_{[2]}(t) = \sum_{k_1=0}^{\infty} \frac{\exp^{k_1}(t)}{k_1!} = \sum_{k_1=0}^{\infty} \frac{\exp(k_1 t)}{k_1!} = \sum_{k_1,k_2=0}^{\infty} \frac{k_1^{k_2} t^{k_2}}{k_1! k_2!}$$

and by induction

$$\exp_{[\ell]}(t) = \sum_{k_1,\dots,k_\ell=0}^{\infty} \frac{\prod_{i=1}^{\ell-1} k_i^{k_{i+1}}}{\prod_{i=1}^{\ell} k_i!} t^{k_\ell}.$$

Each summand on the right hand side is estimated by $\exp_{[\ell]}(t)$ and we are done.

Lemma 3.3. Suppose that $\xi, \psi > 0$ satisfy

$$\xi^{\frac{1}{k_{\ell}}} \leq C \frac{\prod_{i=1}^{\ell} k_i^{\frac{k_i}{k_{\ell}}}}{\prod_{i=1}^{\ell-1} k_i^{\frac{k_{i+1}}{k_{\ell}}}} \psi \qquad \text{where } k_i \in \mathbb{N} \,, \ k_i \leq k_{\ell} \,, \ i = 1, \dots, \ell \,.$$

Then

$$\xi^{\frac{1}{a_{\ell}}} \leq C \frac{\prod_{i=1}^{\ell} a_i^{\frac{a_i}{a_{\ell}}}}{\prod_{i=1}^{\ell-1} a_i^{\frac{a_{i+1}}{a_{\ell}}}} \psi \quad \text{for every } a_i \in [1,\infty), \ a_i \leq a_{\ell}, \ i = 1, \dots, \ell.$$

PROOF: First let us show that we have

(3.3)
$$\xi^{\frac{1}{b}} \leq C \frac{\prod_{i=1}^{\ell} k_i^{\frac{k_i}{b}}}{\prod_{i=1}^{\ell-1} k_i^{\frac{k_{i+1}}{b}}} \psi$$
 for every $b \in [1, \infty)$, $k_i \leq b+1$, $i = 1, \dots, \ell$.

Let $m \in \mathbb{N}$ be the integer part of b. Then by assumption we have

(3.4)
$$\xi^{\frac{1}{b}} \leq \max(\xi^{\frac{1}{m+1}}, \xi^{\frac{1}{m}}) \leq C\psi \max\left(\frac{\prod_{i=1}^{\ell} k_i^{\frac{k_i}{m}}}{\prod_{i=1}^{\ell-1} k_i^{\frac{k_{i+1}}{m}}}, \frac{\prod_{i=1}^{\ell} k_i^{\frac{k_{i+1}}{m+1}}}{\prod_{i=1}^{\ell-1} k_i^{\frac{k_{i+1}}{m+1}}}\right) \leq C\psi \frac{\prod_{i=1}^{\ell} k_i^{\frac{k_i}{m}}}{\prod_{i=1}^{\ell-1} k_i^{\frac{k_{i+1}}{m+1}}}.$$

Next let us prove

(3.5)
$$k_i^{\frac{k_i}{m}} \le Ck_i^{\frac{k_i}{b}}, \ i = 1, \dots, \ell$$
 and $k_i^{\frac{k_{i+1}}{b}} \le Ck_i^{\frac{k_{i+1}}{m+1}}, \ i = 1, \dots, \ell - 1.$

The first inequality in (3.5) follows from

$$k_i^{\frac{k_i}{m} - \frac{k_i}{b}} = k_i^{\frac{k_i(b-m)}{bm}} \le k_i^{\frac{k_i}{bm}} \le (b+1)^{\frac{b+1}{bm}} \le (3m)^{\frac{3m}{m^2}} = (3m)^{\frac{3}{m}} \le C.$$

The second inequality in (3.5) is proved by

$$k_i^{\frac{k_{i+1}}{b} - \frac{k_{i+1}}{m+1}} = k_i^{\frac{k_{i+1}(m+1-b)}{b(m+1)}} \le k_i^{\frac{k_{i+1}}{bm}} \le (b+1)^{\frac{b+1}{bm}} \le (3m)^{\frac{3m}{m^2}} = (3m)^{\frac{3}{m}} \le C.$$

Now, (3.3) follows from (3.4) and (3.5).

Next, we are going to prove assertion of the lemma applying inequality (3.3) with k_i being the integer parts of a_i , $i = 1, ..., \ell$. For $i = 1, ..., \ell - 1$ we observe that

$$a_i^{\frac{a_{i+1}}{b}} = \left(\frac{a_i}{k_i}\right)^{\frac{a_{i+1}}{b}} k_i^{\frac{a_{i+1}}{b} - \frac{k_{i+1}}{b}} k_i^{\frac{k_{i+1}}{b}} \le 2^2 k_i^{\frac{1}{b}} k_i^{\frac{k_{i+1}}{b}} \le 2^2 (2b)^{\frac{1}{b}} k_i^{\frac{k_{i+1}}{b}} \le C k_i^{\frac{k_{i+1}}{b}}.$$

Therefore

(3.6)
$$\frac{\prod_{i=1}^{\ell} k_i^{\frac{k_i}{b}}}{\prod_{i=1}^{\ell-1} k_i^{\frac{k_{i+1}}{b}}} \le C \frac{\prod_{i=1}^{\ell} a_i^{\frac{a_i}{b}}}{\prod_{i=1}^{\ell-1} a_i^{\frac{a_{i+1}}{b}}} \text{ for every } b \in [1,\infty), \ a_i \le b+1, \ i=1,\dots,\ell.$$

Now, we set $a_{\ell} = b$ and (3.3) together with (3.6) conclude the proof.

Lemma 3.4. Let Ψ be a non-negative increasing function satisfying $\Psi(t) \sim t\varphi_1(t)$ for $t \geq 0$. Then there is $C_{\Psi} > 0$ such that the inverse function Ψ^{-1} satisfies on $[0, \infty)$

$$\Psi^{-1}(t) \le C_{\Psi} t \Big(\prod_{j=1}^{\ell-1} \log_{[j]}^{1-s} (E+t) \Big) \log_{[\ell]}^{-\alpha} (E+t) = C_{\Psi} \frac{t}{\varphi_1(t)} =: \tilde{\Psi}(t).$$

PROOF: First, let us prove that there is $t_1 > 0$ such that

(3.7)
$$\log_{[j]}(E+t^{\frac{1}{2}}) \ge \frac{1}{2}\log_{[j]}(E+t) \text{ for } t \ge t_1, \ j \in \mathbb{N}, \ j \le \ell.$$

For j = 1 it is obvious. For j = 2 we have

$$\log_{[2]}(E+t^{\frac{1}{2}}) \ge \log\left(\frac{1}{2}\log(E+t)\right) = \log_{[2]}(E+t) - \log(2) \ge \frac{1}{2}\log_{[2]}(E+t)$$

provided t is large enough. And we continue by induction.

Further, we see that for $\alpha \geq 0$ there is $t_2 \geq t_1$ such that for $t \geq t_2$ we have from (3.7)

(3.8)
$$\log_{[\ell]}^{\alpha}(E + \tilde{\Psi}(t)) \ge \log_{[\ell]}^{\alpha}(E + t^{\frac{1}{2}}) \ge \frac{1}{2^{\alpha}}\log_{[\ell]}^{\alpha}(E + t)$$

while for $\alpha < 0$ we find $t_2 \ge t_1$ so that for every $t \ge t_2$ we obtain

(3.9)
$$\log_{[\ell]}^{\alpha}(E + \tilde{\Psi}(t)) \ge \log_{[\ell]}^{\alpha}(E + t) > \frac{1}{2^{|\alpha|}} \log_{[\ell]}^{\alpha}(E + t).$$

Therefore by (3.7), (3.8) and (3.9) we have for $t \ge t_2$

$$\begin{split} \Psi(\tilde{\Psi}(t)) &\geq \frac{1}{C} \tilde{\Psi}(t) \varphi_1(\tilde{\Psi}(t)) \\ &= \frac{C_{\Psi}}{C} t \Big(\prod_{j=1}^{\ell-1} \log_{[j]}^{1-s}(E+t) \Big) \log_{[\ell]}^{-\alpha}(E+t) \Big(\prod_{j=1}^{\ell-1} \log_{[j]}^{s-1}(E+\tilde{\Psi}(t)) \Big) \\ &\times \log_{[\ell]}^{\alpha}(E+\tilde{\Psi}(t)) \\ &\geq \frac{C_{\Psi}}{C} t \Big(\prod_{j=1}^{\ell-1} \log_{[j]}^{1-s}(E+t) \Big) \log_{[\ell]}^{-\alpha}(E+t) \\ &\times \frac{1}{2^{(s-1)(\ell-1)}} \Big(\prod_{j=1}^{\ell-1} \log_{[j]}^{s-1}(E+t) \Big) \frac{1}{2^{|\alpha|}} \log_{[\ell]}^{\alpha}(E+t) \\ &\geq \frac{C_{\Psi}}{C} t. \end{split}$$

Thus $\Psi^{-1}(t) \leq \tilde{\Psi}(t)$ on $[t_2, \infty)$ provided C_{Ψ} is large enough. On the other hand we have $\Psi(t) \sim t$ on every bounded interval by (2.1) and thus $\Psi^{-1}(t) \sim t$ on every bounded interval. As $\frac{1}{\varphi_1}$ is bounded away from zero on any bounded interval, we have $\tilde{\Psi}(t) \sim t$ there and we are done.

4. Proof of Theorem 1.1

In this section we prove Theorem 1.1. Our proof is very similar to the proofs from [15] (thanks to our auxiliary lemmata from the previous section).

Lemma 4.1. Suppose that the functions $f_k : \Omega \to \mathbb{R}$ have pairwise disjoint supports and that $f = \sum_{k=1}^{\infty} f_k \in L^{\Phi}(\Omega)$. We further assume that for every $k \in \mathbb{N}$ such that $\|f_k\|_{L^{\Phi}(\Omega)} > 0$ we have

(4.1)
$$(s+2)\log\left(\frac{1}{\|f_k\|_{L^{\Phi}(\Omega)}}\right) < \log\left(\frac{E\mu(\Omega)}{\mu(\{f_k \neq 0\})}\right) + C.$$

Then

$$\sum_{k=1}^{\infty} \|f_k\|_{L^{\Phi}(\Omega)}^s < \infty.$$

PROOF: Denote $\lambda_k = \|f_k\|_{L^{\Phi}(\Omega)}$. Without loss of generality we can suppose that $\lambda_k > 0$ for every $k \in \mathbb{N}$. We can further suppose that $\|f\|_{L^{\Phi}(\Omega)} = 1$. Indeed, otherwise we replace f_k with $\frac{f_k}{\|f\|_{L^{\Phi}(\Omega)}}$, $k \in \mathbb{N}$, which are functions satisfying the

following version of (4.1)

$$(s+2) \log \left(\frac{1}{\|\frac{f_k}{\|f\|_{L^{\Phi}(\Omega)}}} \|_{L^{\Phi}(\Omega)}\right)$$

$$= (s+2) \log \left(\frac{1}{\|f_k\|_{L^{\Phi}(\Omega)}}\right) + (s+2) \log (\|f\|_{L^{\Phi}(\Omega)})$$

$$\le \log \left(\frac{E\mu(\Omega)}{\mu(\{f_k \neq 0\})}\right) + C + (s+2) \max(0, \log(\|f\|_{L^{\Phi}(\Omega)}))$$

$$= \log \left(\frac{E\mu(\Omega)}{\mu(\{\frac{f_k}{\|f\|_{L^{\Phi}(\Omega)}} \neq 0\})}\right) + C.$$

Hence we have $\lambda_k \in (0, 1]$, for every $k \in \mathbb{N}$. Notice that (4.1) implies

(4.2)
$$(s+2)\log\left(E+\frac{1}{\lambda_k}\right) < \log\left(\frac{E\mu(\Omega)}{\mu(\{f_k \neq 0\})}\right) + C.$$

Let $k_0 \in \mathbb{N}$ be fixed (value of k_0 is given below, we need (4.8) to be satisfied). The function φ_1 is increasing for t large and satisfies the Δ_2 -condition. Hence by (3.2) from Lemma 3.1 and the inequality $ab \leq a^2 + b^2$, $a, b \in \mathbb{R}$, we have

$$\begin{split} \varphi_1\Big(\frac{|f_k|}{\lambda_k}\Big) &\leq C + \varphi_1\Big(|f_k|^2 + \frac{1}{\lambda_k^2}\Big) \leq C + C\varphi_1\Big(|f_k|^2\Big) + C\varphi_1\Big(\frac{1}{\lambda_k^2}\Big) \\ &\leq C + C\varphi_1(|f_k|) + C\varphi_1\Big(\frac{1}{\lambda_k}\Big). \end{split}$$

Therefore (2.1) and (2.2) give

$$\sum_{k=1}^{\infty} \lambda_k^s = \sum_{k=1}^{k_0} \lambda_k^s + \sum_{k=k_0+1}^{\infty} \int_{\Omega} \lambda_k^s \Phi\left(\frac{|f_k|}{\lambda_k}\right) d\mu$$

$$\leq \sum_{k=1}^{k_0} \|f\|_{L^{\Phi}(\Omega)}^s + C \sum_{k=k_0+1}^{\infty} \int_{\Omega} \lambda_k^s \Phi_1\left(\frac{|f_k|}{\lambda_k}\right) d\mu$$

$$= C + C \sum_{k=k_0+1}^{\infty} \int_{\Omega} |f_k|^s \varphi_1\left(\frac{|f_k|}{\lambda_k}\right) d\mu$$

$$\leq C + C\left(\sum_{k=k_0+1}^{\infty} \int_{\Omega} |f_k|^s d\mu + \sum_{k=k_0+1}^{\infty} \int_{\Omega} |f_k|^s \varphi_1(|f_k|) d\mu + \sum_{k=k_0+1}^{\infty} \int_{\Omega} |f_k|^s \varphi_1\left(\frac{1}{\lambda_k}\right) d\mu\right)$$

$$= C + C(S_1 + S_2 + S_3).$$

Notice that we have by (2.1) and (2.2)

(4.4)
$$\sum_{k=1}^{\infty} \int_{\Omega} \Phi_1(|f_k|) \, d\mu = \int_{\Omega} \Phi_1(|f|) \, d\mu \le C \int_{\Omega} \Phi(|f|) \, d\mu = C$$

and

(4.5)
$$\sum_{k=1}^{\infty} \int_{\Omega} |f_k|^s \, d\mu \le C \sum_{k=1}^{\infty} \int_{\Omega} \Phi_1(|f_k|) \, d\mu \le C.$$

From (4.5) we obtain

(4.6)
$$S_1 = \sum_{k=k_0+1}^{\infty} \int_{\Omega} |f_k|^s \, d\mu \le C$$

and (4.4) implies

(4.7)
$$S_2 = \sum_{k=k_0+1}^{\infty} \int_{\Omega} \Phi_1(|f_k|) \, d\mu \le C.$$

It remains to estimate S_3 . First, we claim that there is $k_0 \in \mathbb{N}$ such that

(4.8)
$$\log\left(E + \frac{1}{\lambda_k}\right) \le C \log\left(E + \frac{1}{\mu(\{f_k \neq 0\})} \int_{\Omega} \Phi(|f_k|) d\mu\right)$$

for every $k \ge k_0$. Let us prove this claim. From (2.2), $\lambda_k \le 1$ and inequality (3.1) from Lemma 3.1 we obtain

$$\begin{split} \lambda_k^s &= \int_{\Omega} \lambda_k^s \Phi\Big(\frac{|f_k|}{\lambda_k}\Big) \, d\mu \leq C \int_{\Omega} \lambda_k^s \Phi_1\Big(\frac{|f_k|}{\lambda_k}\Big) \, d\mu = C \int_{\Omega} |f_k|^s \varphi_1\Big(\frac{|f_k|}{\lambda_k}\Big) \, d\mu \\ &= \int_{\Omega} |f_k|^s \Big(\prod_{j=1}^{\ell-1} \log_{[j]}^{s-1}\Big(E + \frac{|f_k|}{\lambda_k}\Big)\Big) \log_{[\ell]}^{\alpha}\Big(E + \frac{|f_k|}{\lambda_k}\Big) \, d\mu \\ &\leq C \log^{(\ell-1)(s-1)+|\alpha|}\Big(E + \frac{1}{\lambda_k}\Big) \int_{\Omega} |f_k|^s \Big(\prod_{j=1}^{\ell-1} \log_{[j]}^{s-1}(E + |f_k|\Big) \log_{[\ell]}^{\alpha}(E + |f_k|) \, d\mu \\ &\leq C \frac{1}{\lambda_k} \int_{\Omega} |f_k|^s \Big(\prod_{j=1}^{\ell-1} \log_{[j]}^{s-1}(E + |f_k|\Big) \log_{[\ell]}^{\alpha}(E + |f_k|) \, d\mu \\ &= C \frac{1}{\lambda_k} \int_{\Omega} \Phi_1(|f_k|) \, d\mu \leq C \frac{1}{\lambda_k} \int_{\Omega} \Phi(|f_k|) \, d\mu. \end{split}$$

This implies

$$-(s+1)\log\left(E+\frac{1}{\lambda_k}\right) \le C + \log\left(\int_{\Omega} \Phi(|f_k|) \, d\mu\right).$$

Summing up this inequality and (4.2) we obtain

$$\log\left(E + \frac{1}{\lambda_k}\right) \le \log\left(E + \frac{1}{\mu(\{f_k \neq 0\})} \int_{\Omega} \Phi(|f_k|) \, d\mu\right) + C.$$

Therefore, since $\lambda_k \to 0$ we easily find $k_0 \in \mathbb{N}$ large enough so that (4.8) is satisfied for every $k \ge k_0$.

Now, we can start estimating S_3 . From the definition of φ_1 , the fact that $\varphi_1(t)$ is increasing for large t and from (4.8) we obtain

$$\varphi_1\left(\frac{1}{\lambda_k}\right) \le C + C\varphi_1\left(\frac{1}{\mu(\{f_k \neq 0\})}\int_{\Omega} \Phi(|f_k|) d\mu\right).$$

Hence

$$(4.9)$$

$$S_{3} = \sum_{k=k_{0}+1}^{\infty} \varphi_{1}\left(\frac{1}{\lambda_{k}}\right) \int_{\Omega} |f_{k}|^{s} d\mu$$

$$\leq C \sum_{k=k_{0}+1}^{\infty} \int_{\Omega} |f_{k}|^{s} d\mu + C \sum_{k=k_{0}+1}^{\infty} \varphi_{1}\left(\frac{1}{\mu(\{f_{k}\neq0\})} \int_{\Omega} \Phi(|f_{k}|) d\mu\right) \int_{\Omega} |f_{k}|^{s} d\mu.$$

Thus we need a suitable estimate of $\int_{\Omega} |f_k|^s d\mu$.

Fix an increasing convex function $\Psi : [0, \infty) \mapsto [0, \infty)$ such that $\Psi(t) \sim t\varphi_1(t)$. Therefore Ψ and Ψ^{-1} satisfy the Δ_2 -condition and Ψ^{-1} can be estimated by $\tilde{\Psi}$ from Lemma 3.4. Thus from Jensen's inequality (2.3) for the function $h = |f_k|^s$ and $S = \{f_k \neq 0\}$ we obtain

$$\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} |f_k|^s \, d\mu \le \Psi^{-1} \Big(\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} \Psi(|f_k|^s) \, d\mu \Big) \\ \le \Psi^{-1} \Big(\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} C|f_k|^s \varphi_1(|f_k|^s) \, d\mu \Big).$$

Next we use the fact that $\varphi_1(t^s) \leq C\varphi_1(t)$ (see (3.2)), (2.1) and Lemma 3.4

$$\begin{aligned} \frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} |f_k|^s \, d\mu &\leq \Psi^{-1} \left(\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} C|f_k|^s \varphi_1(|f_k|) \, d\mu \right) \\ &= \Psi^{-1} \left(\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} C\Phi_1(|f_k|) \, d\mu \right) \\ &\leq \Psi^{-1} \left(\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} C\Phi(|f_k|) \, d\mu \right) \\ &\leq \tilde{\Psi} \left(\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} C\Phi(|f_k|) \, d\mu \right). \end{aligned}$$

Now, we can plainly suppose that the constant C on the last line satisfies $C \ge 1$. Therefore, as $\varphi_1(t)$ is non-decreasing for large t and bounded away from zero on

 $[0,\infty)$, we have $\frac{1}{\varphi_1(Ct)} \leq \frac{C}{\varphi_1(t)}$ and thus $\tilde{\Psi}(Ct) \leq C\tilde{\Psi}(t)$ on $[0,\infty)$. Hence we obtain

$$\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} |f_k|^s \, d\mu \le C \tilde{\Psi} \Big(\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} \Phi(|f_k|) \, d\mu \Big)$$

Therefore we have

$$\int_{\{f_k \neq 0\}} |f_k|^s \, d\mu \le C \int_{\{f_k \neq 0\}} \Phi(|f_k|) \, d\mu \, \frac{1}{\varphi_1(\frac{1}{\mu(\{f_k \neq 0\})} \int_{\{f_k \neq 0\}} \Phi(|f_k|) \, d\mu)}$$

This estimate, (2.1), (4.4), (4.5) and (4.9) imply

$$(4.10) S_3 \le C.$$

Now (4.3), (4.6), (4.7) and (4.10) conclude the proof.

PROOF OF THEOREM 1.1: Let us choose $d \in \mathbb{R}$ such that

$$\mu(\{u \ge d\}) \ge \frac{\mu(\Omega)}{2}$$
 and $\mu(\{u \le d\}) \ge \frac{\mu(\Omega)}{2}$

Set $v_+ = \max\{u - d, 0\}$ and $v_- = -\min\{u - d, 0\}$. In the sequel v stands for v_+ and v_- , respectively. Our aim is to prove

(4.11)
$$\int_0^\infty \frac{t^{s-1}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{v \ge t\})}\right)} dt < \infty \quad \text{for } v = v_+ \,, \ v = v_- \,.$$

First, let us show how (4.11) concludes the proof. Since $\{|u - d| \ge t\} = \{v_+ \ge t\} \cup \{v_- \ge t\}$, we have

$$\mu(\{|u-d| \ge t\}) \le 2\max\{\mu(\{v_+ \ge t\}), \mu(\{v_- \ge t\})\}.$$

Moreover we have for all $s \in [1, \infty)$

$$\frac{1}{\log_{[\ell]}(Es)} \le C \frac{1}{\log_{[\ell]}(2Es)} \,.$$

From this estimate and (4.11) we obtain (4.12)

$$\inf_{c \in \mathbb{R}} \int_{0}^{\infty} \frac{t^{s-1}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{x \in \Omega: |u(x)-c| \ge t\})}\right)} dt$$

$$\leq \int_{0}^{\infty} \frac{t^{s-1}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{x \in \Omega: |u(x)-d| \ge t\})}\right)} dt$$

$$\leq C \left(\int_{0}^{\infty} \frac{t^{s-1}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{v + \ge t\})}\right)} dt + \int_{0}^{\infty} \frac{t^{s-1}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{v - \ge t\})}\right)} dt \right) < \infty$$

which is the assertion of the theorem.

In the rest of the proof we establish (4.11). We distinguish two cases.

If $v \in L^{\infty}(\Omega)$, then inequality (4.11) is obviously satisfied (recall the convention that we integrate over $t \in (0, \infty)$ such that $\mu(\{v \ge t\}) > 0$ only) and thus we are done.

Hence we can suppose that $v \notin L^{\infty}(\Omega)$ in the rest of the proof.

STEP 1.

Fix $0 < t_1 < t_2 < \infty$. From (1.9), the truncation property and Lemma 3.2 we have

$$(4.13) \qquad \inf_{c \in \mathbb{R}} \left(\int_{\Omega} |v_{t_1}^{t_2} - c|^{\frac{sk_\ell}{s-1-\alpha}} \, d\mu \right)^{\frac{s-1-\alpha}{sk_\ell}} \le C \left(\frac{\prod_{i=1}^{\ell} k_i!}{\prod_{i=1}^{\ell-1} k_i^{k_{i+1}}} \right)^{\frac{s-1-\alpha}{sk_\ell}} \|g_{t_1}^{t_2}\|_{L^{\Phi}(\Omega)}$$

whenever $k_i \in \mathbb{N}, i = 1, ..., \ell$. From Lemma 2.1 and the weak form of (4.13) we obtain

$$t[\mu(\{v_{t_1}^{t_2} \ge t\})]^{\frac{s-1-\alpha}{sk_{\ell}}} \le C \inf_{c \in \mathbb{R}} \frac{t}{2} \Big[\mu\Big(\Big\{|v_{t_1}^{t_2} - c| \ge \frac{t}{2}\Big\}\Big)\Big]^{\frac{s-1-\alpha}{sk_{\ell}}} \\ \le C\Big(\mu(\Omega)\Big)^{\frac{s-1-\alpha}{sk_{\ell}}} \Big(\frac{\prod_{i=1}^{\ell} k_i!}{\prod_{i=1}^{\ell-1} k_i^{k_{i+1}}}\Big)^{\frac{s-1-\alpha}{sk_{\ell}}} \|g_{t_1}^{t_2}\|_{L^{\Phi}(\Omega)}$$

for $k_i \in \mathbb{N}$, $i = 1, ..., \ell$ and every t > 0. Since $(k!)^{\frac{1}{l}} \sim k^{\frac{k}{l}}$ if $k \leq l$, from above and from Lemma 3.3 we see that

(4.14)
$$t\left(\frac{\mu(\{v_{t_1}^{t_2} \ge t\})}{E\mu(\Omega)}\right)^{\frac{s-1-\alpha}{sa_\ell}} \le C\left(\frac{\prod_{i=1}^{\ell} a_i^{\frac{a_i}{a_\ell}}}{\prod_{i=1}^{\ell-1} a_i^{\frac{a_{i+1}}{a_\ell}}}\right)^{\frac{s-1-\alpha}{s}} \|g_{t_1}^{t_2}\|_{L^{\Phi}(\Omega)}$$

for $a_i \in [1, \infty), a_i \le a_\ell, i = 1, \dots, \ell$ and t > 0.

STEP 2.

Our next step is to prove

(4.15)
$$\frac{2^i}{\log_{[\ell]}^{\frac{s-1-\alpha}{s}} \left(\frac{E\mu(\Omega)}{\mu(\{v \ge 2^{i+1}\})}\right)} \le C \|g_{2^i}^{2^{i+1}}\|_{L^{\Phi}(\Omega)} \quad \text{whenever } i \in \mathbb{N}.$$

Let us define $b = \frac{E\mu(\Omega)}{\mu(\{v \ge 2^{i+1}\})}$. We set

$$a_i = \frac{\log(b)}{\log_{[i+1]}(b)}$$
 for $i = 1, \dots, \ell - 1$ and $a_\ell = \log(b)$.

Hence as
$$t^{\frac{1}{\log(t)}} = e, (\frac{1}{t})^{\frac{1}{\log(t)}} = e^{-1}, b \ge E$$
 and $\lim_{t \to \infty} (\frac{1}{t})^{\frac{1}{t}} = 1$, we obtain

$$\frac{\prod_{i=1}^{\ell} a_{i}^{\frac{a_{i}}{a_{\ell}}}}{\prod_{i=1}^{\ell-1} a_{i}^{\frac{a_{i+1}}{a_{\ell}}}} = \frac{\left(\prod_{i=1}^{\ell-1} (\frac{\log(b)}{\log_{[i+1]}(b)})^{\frac{1}{\log_{[i+1]}(b)}}\right) \log(b)}{\left(\prod_{i=1}^{\ell-2} (\frac{\log(b)}{\log_{[i+1]}(b)})^{\frac{1}{\log_{[i+2]}(b)}}\right) \frac{\log(b)}{\log_{[\ell]}(b)}}$$
(4.16)

$$= \frac{\log_{[\ell]}(b) \log^{\frac{1}{\log_{[2]}(b)}}(b) \left(\prod_{i=1}^{\ell-1} (\frac{1}{\log_{[i+1]}(b)})^{\frac{1}{\log_{[i+1]}(b)}}\right)}{\prod_{i=1}^{\ell-2} (\frac{1}{\log_{[i+1]}(b)})^{\frac{1}{\log_{[i+2]}(b)}}} \sim \log_{[\ell]}(b).$$

Next we observe that $(\frac{1}{b})^{\frac{s-1-\alpha}{s\log(b)}} = e^{-\frac{s-1-\alpha}{s}} = C$ and $\{v_{2^i}^{2^{i+1}} \ge 2^i\} = \{v \ge 2^{i+1}\}$. Hence from (4.14) with $t = 2^i$, $t_1 = 2^i$, $t_2 = 2^{i+1}$ and (4.16) we obtain (4.15).

STEP 3. Set $S_i = \{v \ge 2^i\},\$

$$G = \left\{ i \in \mathbb{N}_0 : \log_{[\ell]} \left(\frac{E\mu(\Omega)}{\mu(S_{i+1})} \right) < K4^{\frac{s}{s-1-\alpha}} \log_{[\ell]} \left(\frac{E\mu(\Omega)}{\mu(S_i)} \right) \right\}$$

and $B = \mathbb{N}_0 \setminus G$, where $K \ge 1$ is large enough so that $0 \in G$. Notice that G and B are well-defined, because $v \notin L^{\infty}(\Omega)$.

Lemma 2.1 implies

$$\mu(\{v \ge 2^{i+1}\}) = \mu(\{v_{2^i}^{2^{i+1}} \ge 2^i\}) \le 2\inf_{c \in \mathbb{R}} \mu(\{|v_{2^i}^{2^{i+1}} - c| \ge 2^{i-1}\}).$$

Hence we can use (1.9) and the truncation property for $t_1 = 2^i$ and $t_2 = 2^{i+1}$ to obtain

$$\mu(\{v \ge 2^{i+1}\}) \exp_{[\ell]}\left(\left(\frac{2^{i-1}}{C \|g_{2^i}^{2^{i+1}}\|_{L^{\Phi}(\Omega)}}\right)^{\frac{s}{s-1-\alpha}}\right) \le C_2.$$

Further we observe that

$$\{g_{2^{i}}^{2^{i+1}} \neq 0\} = \{g\chi_{2^{i} < v \le 2^{i+1}} \neq 0\} \subset \{2^{i} < v\} \subset \{2^{i} \le v\} = S_{i}$$

Thus for $i \in G$ we have

$$\frac{1}{\|g_{2^{i}}^{2^{i+1}}\|_{L^{\Phi}(\Omega)}} \leq C \log_{[\ell]}^{\frac{s-1-\alpha}{s}} \left(E + \frac{C}{\mu(S_{i+1})}\right)$$
$$\leq C \log_{[\ell]}^{\frac{s-1-\alpha}{s}} \left(E + \frac{C}{\mu(S_{i})}\right)$$
$$\leq C \log_{[\ell]}^{\frac{s-1-\alpha}{s}} \left(E + \frac{C}{\mu(\{g_{2^{i}}^{2^{i+1}} \neq 0\})}\right)$$

This verifies assumption (4.1) and therefore Lemma 4.1 and (4.15) give us

(4.17)
$$\sum_{i \in G} \frac{2^{si}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{v \ge 2^{i+1}\})}\right)} \le C \sum_{i \in G} \|g_{2^i}^{2^{i+1}}\|_{L^{\Phi}(\Omega)}^s < \infty.$$

Next, let us suitably decompose B. For each $i \in G$ we define

$$B_i = \{ j \in B : j > i \text{ and } \{i+1, i+2, \dots, j\} \subset B \}.$$

From the definition of B, simple induction and (4.17) we have (4.18)

$$\sum_{j \in B} \frac{2^{sj}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{v \ge 2^{j+1}\})}\right)} = \sum_{i \in G} \sum_{j \in B_i} \frac{2^{sj}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(S_{j+1})}\right)}$$
$$\leq C \sum_{i \in G} \sum_{j=i+1}^{\infty} \frac{2^{sj}}{4^{s(j-i)} \log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(S_{i+1})}\right)}$$
$$\leq C \sum_{i \in G} \frac{2^{si}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{v \ge 2^{i+1}\})}\right)} \sum_{j=i+1}^{\infty} \frac{1}{2^{s(j-i)}} < \infty.$$

From (4.17) and (4.18) we obtain

(4.19)
$$\sum_{i=0}^{\infty} \frac{2^{si}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{v \ge 2^{i+1}\})}\right)} < \infty.$$

STEP 4.

We raise estimate (4.15) to the power s and sum over $i \in \mathbb{N}$ and we infer from (4.19)

(4.20)
$$\int_{2}^{\infty} \frac{t^{s-1}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{v \ge t\})}\right)} dt \le C \sum_{i=0}^{\infty} \frac{2^{si}}{\log_{[\ell]}^{s-1-\alpha} \left(\frac{E\mu(\Omega)}{\mu(\{v \ge 2^{i+1}\})}\right)} < \infty.$$

From (4.20) for $v = v_+$ and $v = v_-$, respectively, we obtain (4.11). Since (4.11) implies (4.12), we are done.

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Charles University, Faculty of Mathematics and Physics, Department of Mathematical Analysis Sokolovská 83, 186 75 Praha 8, Czech Republic

E-mail: rcerny@karlin.mff.cuni.cz

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