# Hardy's inequality in Musielak-Orlicz-Sobolev spaces

Fumi-Yuki Maeda, Yoshihiro Mizuta, Takao Ohno and Tetsu Shimomura

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### Abstract

Our aim in this paper is to treat Hardy's inequalities for Musielak-Orlicz-Sobolev functions on proper open subset of  $\mathbf{R}^{N}$ .

# 1 Introduction

The higher dimensional Hardy's inequality of the form

$$\int_{\Omega} |u(x)|^p \delta(x)^{-p+\beta} dx \le C \int_{\Omega} |\nabla u(x)|^p \delta(x)^\beta dx, \ u \in C_0^{\infty}(\Omega)$$

appeared in [12] for bounded Lipschitz domains  $\Omega \subset \mathbf{R}^N$ ,  $1 and <math>\beta < p-1$ , where  $\delta(x) = \text{dist}(x, \partial \Omega)$ . For related results, we refer to [1], [2], [6], [7], [8] and [13].

Variable exponent Lebesgue spaces and Sobolev spaces were introduced to discuss nonlinear partial differential equations with non-standard growth conditions. Harjulehto-Hästö-Koskenoja [4] proved Hardy's inequality for Sobolev functions  $u \in W_0^{1,p(\cdot)}(\Omega)$  when  $\Omega$  is bounded and  $p(\cdot)$  is a variable exponent satisfying the log-Hölder conditions on  $\Omega$ , as an extension of [2]. In fact they proved the following:

THEOREM A. Let  $\Omega$  be an open and bounded subset of  $\mathbf{R}^N$ . Suppose  $1 < p^- \leq p^+ < \infty$ , where  $p^- := \inf_{x \in \mathbf{R}^N} p(x)$  and  $p^+ := \sup_{x \in \mathbf{R}^N} p(x)$ . Assume that  $\Omega$  satisfies the measure density condition, that is, there exists a constant k > 0 such that

$$|B(z,r) \cap \Omega^c| \ge k|B(z,r)| \tag{1.1}$$

for every  $z \in \partial \Omega$  and r > 0 (see [3]). Then there exist positive constants C and  $b_0$  such that the inequality

$$\|\delta^{b-1}u\|_{L^{p(\cdot)}(\Omega)} \le C\|\delta^b|\nabla u\|\|_{L^{p(\cdot)}(\Omega)}$$

$$(1.2)$$

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holds for all  $u \in W_0^{1,p(\cdot)}(\Omega)$  and all  $0 \le b < b_0$ , where  $\delta(x) = \operatorname{dist}(x, \partial \Omega)$ .

In the case when b = 0, Hästö [5, Theorem 3.2] proved Theorem A without the assumption that  $\Omega$  is bounded. It is also shown in [4] that if  $p^- > N$  then (1.2) holds without the measure density condition (1.1).

Recently, these results have been extended to the two variable exponents Sobolev spaces  $W_0^{1,\Phi_{p(\cdot),q(\cdot)}}(\Omega)$  in [10], where  $\Phi_{p(\cdot),q(\cdot)}(x,t) = \left(t(\log(c_0+t))^{q(x)}\right)^{p(x)}$  with  $p(\cdot)$  as above and a measurable bounded function  $q(\cdot)$ . In fact, the following results are shown in [10]:

THEOREM B ([10, Theorem 1.1]). Let  $\Omega \neq \mathbf{R}^N$  be an open set. Suppose  $1 < p^- \leq p^+ < \infty$  and  $\Omega$  satisfies the measure density condition (1.1). Then, for  $0 < A < N/p^+$ ,  $A \leq 1$ , there exist positive constants C and  $b_0$  such that the inequality

$$\|\delta^{\alpha+b-1}u\|_{\Phi_{p_{\alpha}(\cdot),q(\cdot)}(\Omega)} \le C\|\delta^{b}|\nabla u|\|_{\Phi_{p(\cdot),q(\cdot)}(\Omega)}$$

holds for all  $u \in W_0^{1,\Phi_{p(\cdot),q(\cdot)}}(\Omega), \ 0 \le \alpha \le A$  and  $0 \le b < b_0$ , where  $1/p_{\alpha}(x) = 1/p(x) - \alpha/N$ .

THEOREM B' ([10, Theorem 1.2]). If  $N < p^- \leq p^+ < \infty$ , then the same conclusion as in Theorem B holds without the measure density condition (1.1).

Our aim in this paper is to extend these results to functions in general Musielak-Orlicz-Sobolev spaces  $W_0^{1,\Phi}(\Omega)$  defined by a general function  $\Phi(x,t)$  satisfying certain conditions (see Section 2 for the definitions of  $\Phi$  and  $W_0^{1,\Phi}(\Omega)$ ). Corresponding to the functions  $\Phi_{p_{\alpha}(\cdot),q(\cdot)}(x,t)$  in [10], we shall introduce functions  $\Psi_{\alpha}(x,t)$  to state our main results Theorem 4.4 and Theorem 5.2, which are extensions of Theorem B and Theorem B', respectively.

# 2 Preliminaries

Throughout this paper, let C denote various constants independent of the variables in question and  $C(a, b, \dots)$  be a constant that depends on  $a, b, \dots$ .

We consider a function

$$\Phi(x,t) = t\phi(x,t) : \mathbf{R}^N \times [0,\infty) \to [0,\infty)$$

satisfying the following conditions  $(\Phi 1) - (\Phi 4)$ :

- ( $\Phi$ 1)  $\phi(\cdot, t)$  is measurable on  $\mathbf{R}^N$  for each  $t \ge 0$  and  $\phi(x, \cdot)$  is continuous on  $[0, \infty)$  for each  $x \in \mathbf{R}^N$ ;
- ( $\Phi 2$ ) there exists a constant  $A_1 \ge 1$  such that

$$A_1^{-1} \le \phi(x, 1) \le A_1$$
 for all  $x \in \mathbf{R}^N$ ;

( $\Phi$ 3)  $\phi(x, \cdot)$  is uniformly almost increasing, namely there exists a constant  $A_2 \ge 1$  such that

$$\phi(x,t) \le A_2 \phi(x,s)$$
 for all  $x \in \mathbf{R}^N$  whenever  $0 \le t < s$ ;

 $(\Phi 4)$  there exists a constant  $A_3 \ge 1$  such that

 $\phi(x, 2t) \le A_3 \phi(x, t)$  for all  $x \in \mathbf{R}^N$  and t > 0.

Note that  $(\Phi 2)$ ,  $(\Phi 3)$  and  $(\Phi 4)$  imply

$$0 < \inf_{x \in \mathbf{R}^N} \phi(x, t) \le \sup_{x \in \mathbf{R}^N} \phi(x, t) < \infty$$

for each t > 0.

If  $\Phi(x, \cdot)$  is convex for each  $x \in \mathbf{R}^N$ , then ( $\Phi$ 3) holds with  $A_2 = 1$ ; namely  $\phi(x, \cdot)$  is non-decreasing for each  $x \in \mathbf{R}^N$ .

Let  $\bar{\phi}(x,t) = \sup_{0 \le s \le t} \phi(x,s)$  and

$$\overline{\Phi}(x,t) = \int_0^t \overline{\phi}(x,r) \, dr$$

for  $x \in \mathbf{R}^N$  and  $t \ge 0$ . Then  $\overline{\Phi}(x, \cdot)$  is convex and

$$\frac{1}{2A_3}\Phi(x,t) \le \overline{\Phi}(x,t) \le A_2\Phi(x,t)$$

for all  $x \in \mathbf{R}^N$  and  $t \ge 0$ .

By  $(\Phi 3)$ , we see that

$$\Phi(x,at) \begin{cases} \leq A_2 a \Phi(x,t) & \text{if } 0 \leq a \leq 1\\ \geq A_2^{-1} a \Phi(x,t) & \text{if } a \geq 1. \end{cases}$$

$$(2.1)$$

We shall also consider the following conditions:

( $\Phi$ 5) for every  $\gamma > 0$ , there exists a constant  $B_{\gamma} \ge 1$  such that

 $\phi(x,t) \le B_{\gamma}\phi(y,t)$ 

whenever  $|x - y| \le \gamma t^{-1/N}$  and  $t \ge 1$ ;

( $\Phi 6$ ) there exist a function  $g \in L^1(\mathbf{R}^N)$  and a constant  $B_{\infty} \ge 1$  such that  $0 \le g(x) < 1$  for all  $x \in \mathbf{R}^N$  and

$$B_{\infty}^{-1}\phi(x,t) \le \phi(x',t) \le B_{\infty}\phi(x,t)$$

whenever  $|x'| \ge |x|$  and  $g(x) \le t \le 1$ .

EXAMPLE 2.1. Let  $p(\cdot)$  and  $q_j(\cdot)$ ,  $j = 1, \ldots, k$ , be measurable functions on  $\mathbf{R}^N$  such that

(P1) 
$$1 \le p^- := \inf_{x \in \mathbf{R}^N} p(x) \le \sup_{x \in \mathbf{R}^N} p(x) =: p^+ < \infty$$

and

$$(Q1) \quad -\infty < q_j^- := \inf_{x \in \mathbf{R}^N} q_j(x) \le \sup_{x \in \mathbf{R}^N} q_j(x) =: q_j^+ < \infty$$

for all  $j = 1, \ldots, k$ .

Set  $L_c(t) = \log(c+t)$  for  $c \ge e$  and  $t \ge 0$ ,  $L_c^{(1)}(t) = L_c(t)$ ,  $L_c^{(j+1)}(t) = L_c(L_c^{(j)}(t))$ and

$$\Phi(x,t) = t^{p(x)} \prod_{j=1}^{k} (L_c^{(j)}(t))^{q_j(x)}.$$

Then,  $\Phi(x,t)$  satisfies  $(\Phi 1)$ ,  $(\Phi 2)$  and  $(\Phi 4)$ . It satisfies  $(\Phi 3)$  if there is a constant  $K \ge 0$  such that  $K(p(x) - 1) + q_j(x) \ge 0$  for all  $x \in G$  and  $j = 1, \ldots, k$ ; in particular if  $p^- > 1$  or  $q_j^- \ge 0$  for all  $j = 1, \ldots, k$ .

Moreover, we see that  $\Phi(x,t)$  satisfies ( $\Phi$ 5) if

(P2)  $p(\cdot)$  is log-Hölder continuous, namely

$$|p(x) - p(y)| \le \frac{C_p}{L_e(1/|x - y|)}$$

with a constant  $C_p \ge 0$  and

(Q2)  $q_i(\cdot)$  is (j+1)-log-Hölder continuous, namely

$$|q_j(x) - q_j(y)| \le \frac{C_{q_j}}{L_e^{(j+1)}(1/|x-y|)}$$

with constants  $C_{q_j} \ge 0, j = 1, \ldots k$ .

Finally, we see that  $\Phi(x,t)$  satisfies ( $\Phi 6$ ) with  $g(x) = 1/(1+|x|)^{N+1}$  if  $p(\cdot)$  is log-Hölder continuous at  $\infty$ , namely if it satisfies

(P3) 
$$|p(x) - p(x')| \le \frac{C_{p,\infty}}{L_e(|x|)}$$
 whenever  $|x'| \ge |x|$  with a constant  $C_{p,\infty} \ge 0$ .

In fact, if  $1/(1+|x|)^{N+1} < t \leq 1$ , then  $t^{-|p(x)-p(x')|} \leq e^{(N+1)C_{\infty}}$  for  $|x'| \geq |x|$ and  $L_c^{(j)}(t)^{|q_j(x)-q_j(x')|} \leq L_c^{(j)}(1)^{q_j^+-q_j^-}$ .

EXAMPLE 2.2. Let  $p_1(\cdot)$ ,  $p_2(\cdot)$ ,  $q_1(\cdot)$  and  $q_2(\cdot)$  be measurable functions on  $\mathbb{R}^N$  satisfying (P1) and (Q1).

Then,

$$\Phi(x,t) = (1+t)^{p_1(x)}(1+1/t)^{-p_2(x)}L_c(t)^{q_1(x)}L_c(1/t)^{-q_2(x)}$$

satisfies ( $\Phi$ 1), ( $\Phi$ 2) and ( $\Phi$ 4). It satisfies ( $\Phi$ 3) if  $p_j^- > 1$ , j = 1, 2 or  $q_j^- \ge 0$ , j = 1, 2. As a matter of fact, it satisfies ( $\Phi$ 3) if and only if  $p_j(\cdot)$ ,  $q_j(\cdot)$  satisfies the following conditions:

(1)  $q_j(x) \ge 0$  at points x where  $p_j(x) = 1, j = 1, 2;$ 

(2)  $\sup_{x:p_j(x)>1} \{\min(q_j(x), 0) \log(p_j(x) - 1)\} < \infty, \ j = 1, 2.$ 

Moreover, we see that  $\Phi(x,t)$  satisfies ( $\Phi$ 5) if  $p_1(\cdot)$  is log-Hölder continuous and  $q_1(\cdot)$  is 2-log-Hölder continuous.

Finally, we see that  $\Phi(x,t)$  satisfies ( $\Phi 6$ ) with  $g(x) = 1/(1+|x|)^{N+1}$  if  $p_2(\cdot)$  is log-Hölder continuous at  $\infty$  and

(Q3)  $q_2(\cdot)$  is 2-log-Hölder continuous at  $\infty$ , namely

$$|q_2(x) - q_2(x')| \le \frac{C_{q_2,\infty}}{L_c^{(2)}(|x|)}$$
 whenever  $|x'| \ge |x|$ 

with a constant  $C_{q_2,\infty} \geq 0$ .

In fact, if  $1/(1+|x|)^{N+1} < t \le 1$ , then  $(1+t)^{|p_1(x)-p_1(x')|} \le 2^{p_1^+-1}$ ,  $(1+1/t)^{|p_2(x)-p_2(x')|} \le e^{(N+1)C_{p,\infty}}$ ,  $(\log(e+t))^{|q_1(x)-q_1(x')|} \le (\log(e+1))^{q_1^+-q_1^-}$ and  $(\log(e+1/t))^{|q_2(x)-q_2(x')|} \le C(N, C_{q,\infty})$  for  $|x'| \ge |x|$ .

Let  $\Omega$  be an open set in  $\mathbb{R}^N$ . Given  $\Phi(x, t)$  as above, the associated Musielak-Orlicz space

$$L^{\Phi}(\Omega) = \left\{ f \in L^{1}_{loc}(\Omega) \, ; \, \int_{\Omega} \Phi(y, |f(y)|) \, dy < \infty \right\}$$

is a Banach space with respect to the norm

$$||f||_{L^{\Phi}(\Omega)} = \inf\left\{\lambda > 0; \int_{\Omega} \overline{\Phi}(y, |f(y)|/\lambda) \, dy \le 1\right\}$$

(cf. [11]). Further, we define the Musielak-Orlicz-Sobolev space by

 $W^{1,\Phi}(\Omega) = \{ u \in L^{\Phi}(\Omega) : |\nabla u| \in L^{\Phi}(\Omega) \}.$ 

The norm

$$||u||_{W^{1,\Phi}(\Omega)} = ||u||_{L^{\Phi}(\Omega)} + |||\nabla u|||_{L^{\Phi}(\Omega)}$$

makes  $W^{1,\Phi}(\Omega)$  a Banach space. We denote the closure of  $C_0^{\infty}(\Omega)$  in  $W^{1,\Phi}(\Omega)$  by  $W_0^{1,\Phi}(\Omega)$ . As usual, let  $W_{loc}^{1,\Phi}(\mathbf{R}^N)$  denote the set of functions u on  $\mathbf{R}^N$  such that  $u|_{\Omega} \in W^{1,\Phi}(\Omega)$  for every bounded open set  $\Omega$ . By ( $\Phi 2$ ) and ( $\Phi 3$ ),  $W_{loc}^{1,\Phi}(\mathbf{R}^N) \subset W_{loc}^{1,1}(\mathbf{R}^N)$ .

## 3 Lemmas

We denote by B(x,r) the open ball centered at x of radius r. For a measurable set E, we denote by |E| the Lebesgue measure of E.

For a locally integrable function f on  $\Omega$ , the Hardy-Littlewood maximal function Mf is defined by

$$Mf(x) = \sup_{r>0} \frac{1}{|B(x,r)|} \int_{B(x,r)\cap\Omega} |f(y)| \, dy.$$

We know the following boundedness of maximal operator on  $L^{\Phi}(\Omega)$ .

LEMMA 3.1 ([9, Corollary 4.4]). Suppose that  $\Phi(x,t)$  satisfies ( $\Phi$ 5), ( $\Phi$ 6) and further assume:

 $(\Phi 3^*)$   $t \mapsto t^{-\varepsilon_0} \phi(x,t)$  is uniformly almost increasing on  $(0,\infty)$  for some  $\varepsilon_0 > 0$ , namely there is a constant  $A_{2,\varepsilon_0} \ge 1$  such that

$$t^{-\varepsilon_0}\phi(x,t) \le A_{2,\varepsilon_0}s^{-\varepsilon_0}\phi(x,s)$$
 for all  $x \in \mathbf{R}^N$  whenever  $0 < t < s$ .

Then the maximal operator M is bounded from  $L^{\Phi}(\Omega)$  into itself, namely, there is a constant C > 0 such that

$$\|Mf\|_{L^{\Phi}(\Omega)} \le C \|f\|_{L^{\Phi}(\Omega)}$$

for all  $f \in L^{\Phi}(\Omega)$ .

For  $\lambda \geq 1, x \in \mathbf{R}^N$  and  $t \geq 0$ , set

$$\Phi_{\lambda}(x,t) = \Phi(x,t^{1/\lambda}) = t\phi_{\lambda}(x,t),$$

where  $\phi_{\lambda}(x,t) = t^{1/\lambda - 1} \phi(x,t^{1/\lambda}).$ 

LEMMA 3.2. (1)  $\Phi_{\lambda}(x,t)$  satisfies the conditions ( $\Phi$ 2) and ( $\Phi$ 4).

(2) Suppose  $\Phi(x,t)$  satisfies  $(\Phi 3^*)$ . Then  $\Phi_{\lambda}(x,t)$  satisfies  $(\Phi 1)$  and  $(\Phi 3)$  when  $\lambda \leq 1+\varepsilon_0$ , and it satisfies  $(\Phi 3^*)$  when  $\lambda < 1+\varepsilon_0$  (with  $\varepsilon_0$  replaced by  $(1+\varepsilon_0-\lambda)/\lambda$ ).

(3) If  $\Phi(x,t)$  satisfies ( $\Phi$ 5), then so does  $\Phi_{\lambda}(x,t)$ .

(4) If  $\Phi(x,t)$  satisfies ( $\Phi 6$ ), then so does  $\Phi_{\lambda}(x,t)$ .

*Proof.* (1) ( $\Phi 2$ ) for  $\Phi$  immediately implies that for  $\Phi_{\lambda}$ . For ( $\Phi 4$ ), note that  $\phi_{\lambda}(x, 2t) \leq 2^{1/\lambda - 1} A_2 A_3 \phi_{\lambda}(x, t)$ .

(2) The assertions of (2) follow from  $(\Phi 3^*)$  and the equality

$$\phi_{\lambda}(x,t) = t^{(1+\varepsilon_0)/\lambda - 1} (t^{1/\lambda})^{-\varepsilon_0} \phi(x,t^{1/\lambda}).$$

- (3) It is enough to note that  $t^{-\lambda/N} \leq t^{-1/N}$  for  $t \geq 1$ .
- (4) It is enough to note that  $g(x) \le g(x)^{1/\lambda}$  when  $0 \le g(x) < 1$ .

From Lemma 3.1 and the above lemma, we obtain

COROLLARY 3.3. Suppose that  $\Phi(x,t)$  satisfies ( $\Phi$ 5), ( $\Phi$ 6) and ( $\Phi$ 3<sup>\*</sup>). Then the maximal operator M is bounded from  $L^{\Phi_{\lambda}}(\Omega)$  into itself for  $1 \leq \lambda < 1 + \varepsilon_0$ .

Set

$$\Phi^{-1}(x,s) = \sup\{t > 0 \, ; \, \Phi(x,t) < s\}$$

for  $x \in \mathbf{R}^N$  and s > 0.

LEMMA 3.4 (cf. [9, Lemma 5.1]).  $\Phi^{-1}(x, \cdot)$  is non-decreasing,

$$\Phi(x,\Phi^{-1}(x,t)) = t$$

and

$$A_2^{-1}t \le \Phi^{-1}(x, \Phi(x, t)) \le A_2^2 t \tag{3.1}$$

for all  $x \in \mathbf{R}^N$  and t > 0.

We shall consider the following condition:

 $(\Phi 6^*) \ \Phi(x,t)$  satisfies  $(\Phi 6)$  with  $g(x) \leq (1+|x|)^{-\beta}$  for some  $\beta > N$ .

LEMMA 3.5. If  $\Phi(x,t)$  satisfies ( $\Phi 6^*$ ), then there exists  $0 < \lambda < 1$  such that

$$\Phi(x, \lambda g^*(x)) \le (2|x|)^{-N}$$
 for all  $x \in \mathbf{R}^N$ ,

where  $g^*(x) = \max(g(x), Mg(x))$ .

*Proof.* Since  $g(x) \leq (1+|x|)^{-\beta}$  with  $\beta > N$ ,  $Mg(x) \leq C(1+|x|)^{-N}$ , so that  $g^*(x) \leq C(1+|x|)^{-N}$ . Hence

$$\Phi(x,\lambda g^*(x)) \le \lambda C(1+|x|)^{-N} A_2 \phi(x,\lambda C) \le 2^N \lambda C A_2(2|x|)^{-N} \phi(x,\lambda C).$$

Thus, the required inequality holds if  $\lambda \leq (2^N C A_1 A_2^2)^{-1}$ .

LEMMA 3.6.  $r \mapsto r^{\sigma_0} \Phi^{-1}(x, r^{-N})$  is uniformly almost decreasing on  $(0, \infty)$ , where  $\sigma_0 = N / (1 + (\log A_3) / (\log 2)).$ 

*Proof.* By  $(\Phi 4)$ , we see that

$$\Phi^{-1}\left(x, \frac{1}{2A_3}s\right) \le \frac{1}{2}\Phi^{-1}(x, s) \tag{3.2}$$

for all  $x \in \mathbf{R}^N$  and s > 0. If  $0 < \lambda < 1$ , then choosing  $k \in \mathbf{N}$  such that  $(2A_3)^{-k} \leq \lambda < (2A_3)^{-k+1}$  and applying (3.2), we have

$$\Phi^{-1}(x,\lambda s) \le 2^{-k+1} \Phi^{-1}(x,s) \le 2\lambda^{1/(1+\sigma)} \Phi^{-1}(x,s),$$

where  $\sigma = (\log A_3)/(\log 2)$ . Note that  $\sigma_0 = N/(1+\sigma)$ . Thus, for a > 1, we have

$$(ar)^{\sigma_0} \Phi^{-1}(x, (ar)^{-N}) \le (ar)^{\sigma_0} 2(a^{-N})^{1/(1+\sigma)} \Phi^{-1}(x, r^{-N})$$
  
=  $2r^{\sigma_0} \Phi^{-1}(x, r^{-N}),$ 

which shows the assertion of the lemma.

LEMMA 3.7. Suppose that  $\Phi(x,t)$  satisfies ( $\Phi$ 5) and ( $\Phi$ 6<sup>\*</sup>). Let  $0 < \alpha < \sigma_0$  for  $\sigma_0$  given in Lemma 3.6. Then there exists a constant C > 0 such that

$$\int_{B(x,2|x|)\setminus B(x,r)} |x-y|^{\alpha-N} f(y) \, dy \le Cr^{\alpha} \Phi^{-1}(x,r^{-N}) \tag{3.3}$$

and

$$\int_{B(x,r)} f(y) \, dy \le Cr^N \Phi^{-1}(x, r^{-N}) \tag{3.4}$$

for all  $x \in \mathbf{R}^N$ ,  $0 < r \le 2|x|$ , and  $f \ge 0$  satisfying  $||f||_{L^{\Phi}(\mathbf{R}^N)} \le 1$ .

*Proof.* Condition  $(\Phi \kappa J)$  in [9] with  $\kappa(x,r) = r^N$  and  $J(x,r) = r^{\alpha-N}$  is satisfied by Lemma 3.6, if  $0 < \alpha < \sigma_0$ . Hence, (3.3) follows from [9, Lemma 6.3] in view of Lemma 3.5. (3.4) follows from [9, Lemma 5.3] and Lemma 3.5.

Hereafter, let  $\Omega$  is an open set in  $\mathbf{R}^N$  such that  $\Omega \neq \mathbf{R}^N$ , and let  $\delta(x) = \operatorname{dist}(x, \partial \Omega)$ .

The following is a key lemma:

LEMMA 3.8. (1) If  $\Omega$  satisfies

$$|B(z,r) \cap \Omega^c| \ge k|B(z,r)| \tag{3.5}$$

for every  $z \in \partial \Omega$  and r > 0 with a constant k > 0 ( $k \le 1$ ), then there exists a constant C = C(N, k) > 0 such that

$$|u(x)| \le C \int_{B(x,2\delta(x))} |x-y|^{1-N} |\nabla u(y)| \, dy$$

for almost every  $x \in \Omega$ , whenever  $u \in W_{loc}^{1,1}(\mathbf{R}^N)$  and u = 0 outside  $\Omega$ . (2) Let  $\lambda > N$ . Then there exists a constant C > 0 such that

$$|v(x)| \le C \left(\delta(x)^{\lambda-N} \int_{B(x,2\delta(x))} |\nabla v(y)|^{\lambda} \, dy\right)^{1/\lambda}$$

for every  $x \in \Omega$ , whenever  $v \in W_{loc}^{1,\lambda}(\mathbf{R}^N)$  and v = 0 outside  $\Omega$ .

For (1) see [10, Lemma 2.1]; for (2) see e.g. [6, (3.1)] (also cf. [2, Proposition 1]). Here note that (2) holds without the assumption (3.5).

We consider

$$H(f; x, \alpha) = \delta(x)^{\alpha - 1} \int_{B(x, 2\delta(x))} |x - y|^{1 - N} f(y) \, dy$$

for  $x \in \Omega$ ,  $0 \le \alpha \le 1$  and  $f \in L^1_{loc}(\mathbf{R}^N)$  such that  $f \ge 0$ , f = 0 outside  $\Omega$ . We know (by integration by parts)

$$H(f;x,0) \le CMf(x). \tag{3.6}$$

for all  $x \in \Omega$ .

LEMMA 3.9. Let  $\Omega \neq \mathbf{R}^N$  be an open set and suppose that  $\Phi(x,t)$  satisfies ( $\Phi$ 5) and ( $\Phi$ 6<sup>\*</sup>).

(1) Let  $\alpha \in [0, \sigma_0) \cap [0, 1]$ . Then there exists a constant C > 0 such that

$$H(f;x,\alpha) \le CMf(x)\Phi(x,Mf(x))^{-\alpha/N}$$
(3.7)

for all  $x \in \Omega$  and  $f \ge 0$  such that f = 0 outside  $\Omega$  and  $||f||_{L^{\Phi}(\Omega)} \le 1$ .

(2) Let  $\alpha \in [0, \sigma_0]$ . Then there exists a constant C > 0 such that

$$\delta(x)^{\alpha-N} \int_{B(x,2\delta(x))} f(y) \, dy \le CM f(x) \Phi(x, Mf(x))^{-\alpha/N} \tag{3.8}$$

for all  $x \in \Omega$  and  $f \ge 0$  such that f = 0 outside  $\Omega$  and  $||f||_{L^{\Phi}(\Omega)} \le 1$ .

*Proof.* We have only to consider the case  $\alpha > 0$ . Without loss of generality, we may assume that  $0 \in \partial\Omega$ , so that  $\delta(x) \leq |x|$ . Let  $f \geq 0$  with f = 0 outside  $\Omega$  and  $||f||_{L^{\Phi}(\Omega)} \leq 1$ .

(1) For  $0 < r \le \delta(x)$ , we have by (3.3) in Lemma 3.7

$$\begin{split} H(f;x,\alpha) &\leq C \bigg\{ \delta(x)^{\alpha-1} r M f(x) + \int_{B(x,2\delta(x)) \setminus B(x,r)} |x-y|^{\alpha-N} f(y) \, dy \bigg\} \\ &\leq C \bigg\{ r^{\alpha} M f(x) + r^{\alpha} \Phi^{-1}(x,r^{-N}) \bigg\}. \end{split}$$

Suppose  $\Phi(x, Mf(x))^{-1/N} > \delta(x)$ . Then we have by (3.6)

$$H(f;x,\alpha) = \delta(x)^{\alpha} H(f;x,0) \le C\delta(x)^{\alpha} Mf(x) \le CMf(x)\Phi(x,Mf(x))^{-\alpha/N},$$

which is (3.7).

Next, if  $\Phi(x, Mf(x))^{-1/N} \leq \delta(x)$ , then take  $r = \Phi(x, Mf(x))^{-1/N}$ . Then, in view of (3.1) in Lemma 3.4, we obtain (3.7).

(2) By (3.4),

$$\delta(x)^{\alpha-N} \int_{B(x,2\delta(x))} f(y) \, dy \le C\delta(x)^{\alpha} \Phi^{-1}(x,\delta(x)^{-N}).$$

If  $\alpha \leq \sigma_0$ , then  $r \mapsto r^{\alpha} \Phi^{-1}(x, r^{-N})$  is uniformly almost decreasing in view of Lemma 3.6. Hence

$$\delta(x)^{\alpha-N} \int_{B(x,2\delta(x))} f(y) \, dy \le Cr^{\alpha} \Phi^{-1}(x,r^{-N})$$

for  $0 < r \le \delta(x)$ . Thus, by the same arguments as above we obtain (3.8).

# 4 Hardy's inequality I

LEMMA 4.1. Let  $\Omega \neq \mathbf{R}^N$  be an open set satisfying (3.5). Suppose  $\Phi(x,t)$  satisfies ( $\Phi$ 5), ( $\Phi$ 6) and ( $\Phi$ 3<sup>\*</sup>). Then there exist constants C > 0 and  $0 < b_0 < 1$  such that

$$\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \le C\|\delta^b|\nabla u|\|_{L^{\Phi}(\Omega)}$$

$$\tag{4.1}$$

for all  $u \in W_0^{1,\Phi}(\Omega)$  and  $0 \leq b \leq b_0$ . If  $u \in W_0^{1,\Phi}(\Omega)$  and  $\delta^b |\nabla u| \in L^{\Phi}(\Omega)$  for  $0 \leq b \leq b_0$ , then  $\delta^b u$  extended by 0 outside  $\Omega$  belongs to  $W^{1,\Phi}(\mathbf{R}^N)$ .

*Proof.* Without loss of generality, we may assume that  $0 \in \partial \Omega$ . For  $u \in W_0^{1,\Phi}(\Omega)$  and  $b \geq 0$ , let

$$u_b(x) = \begin{cases} \delta(x)^b u(x), & \text{if } x \in \Omega\\ 0, & \text{if } x \in \Omega^c. \end{cases}$$

We first treat  $u \in C_0^{\infty}(\Omega)$ . Note that  $\delta$  and  $1/\delta$  are bounded on support of uand  $\delta \in W^{1,\infty}(\Omega)$ . Hence  $u_b \in W^{1,\Phi}(\mathbf{R}^N) \subset W^{1,1}_{loc}(\mathbf{R}^N)$  for every  $b \ge 0$ . Applying Lemma 3.8 (1) to this function, we have

$$\delta(x)^{b}|u(x)| \leq C \int_{B(x,2\delta(x))\cap\Omega} |x-y|^{1-N} \{b\delta(y)^{b-1}|u(y)| + \delta(y)^{b}|\nabla u(y)|\} \, dy, \quad (4.2)$$

so that

$$\delta(x)^{b-1}|u(x)| \le C\left\{bM(\delta^{b-1}u)(x) + M(\delta^b|\nabla u|)(x)\right\}$$

for a.e.  $x \in \Omega$  with a constant C independent of b. In view of Lemma 3.1, we find

$$\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \le C_0 \left\{ b\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} + \|\delta^b|\nabla u\|\|_{L^{\Phi}(\Omega)} \right\}.$$

which gives

$$(1 - C_0 b) \|\delta^{b-1} u\|_{L^{\Phi}(\Omega)} \le C_0 \|\delta^b |\nabla u|\|_{L^{\Phi}(\Omega)}.$$

Hence, taking  $b_0$  such that  $1 - C_0 b_0 > 0$ , we have (4.1) for  $0 \le b \le b_0$ .

We next treat  $u \in W_0^{1,\Phi}(\Omega)$  such that u = 0 outside B(0,R) for some R > 0. Then we can find a sequence  $\varphi_j \in C_0^{\infty}(\Omega)$  such that  $\varphi_j \to u$  in  $W_0^{1,\Phi}(\Omega)$  and  $\varphi_j = 0$ outside B(0, 2R) for each j. By the above discussions, for  $0 < b \le b_0$ , we have

$$\|\delta^{b-1}\varphi_j\|_{L^{\Phi}(\Omega)} \le C\|\delta^b|\nabla\varphi_j|\|_{L^{\Phi}(\Omega)}$$
(4.3)

for all j and

$$\|\delta^{b-1}(\varphi_j - \varphi_{j'})\|_{L^{\Phi}(\Omega)} \le C \|\delta^b|\nabla\varphi_j - \nabla\varphi_{j'}|\|_{L^{\Phi}(\Omega)}$$
(4.4)

for all j, j'. Since  $\delta$  is bounded on B(0, 2R), we see that

$$\|\delta^b|\nabla\varphi_j|\|_{L^{\Phi}(\Omega)} \to \|\delta^b|\nabla u|\|_{L^{\Phi}(\Omega)}$$

as  $j \to \infty$ . Similarly

$$\|\delta^b|\nabla\varphi_j - \nabla\varphi_{j'}|\|_{L^{\Phi}(\Omega)} \to 0$$

as  $j, j' \to \infty$ . Hence by (4.4),  $\{\delta^{b-1}\varphi_j\}$  is a Cauchy sequence in  $L^{\Phi}(\Omega)$ , which implies that  $\delta^{b-1}\varphi_j \to \delta^{b-1}u$  in  $L^{\Phi}(\Omega)$ . Thus, letting  $j \to \infty$  in (4.3), we obtain (4.1). Further,  $(\varphi_i)_b \to u_b$  in  $L^{\Phi}(\mathbf{R}^N)$  and

$$\nabla(\varphi_j)_b = \begin{cases} b\delta^{b-1}\varphi_j\nabla\delta + \delta^b\nabla\varphi_j & \text{on }\Omega\\ 0 & \text{on }\Omega^c \end{cases}$$
$$\rightarrow \begin{cases} b\delta^{b-1}u\nabla\delta + \delta^b\nabla u & \text{on }\Omega\\ 0 & \text{on }\Omega^c \end{cases}$$

in  $L^{\Phi}(\mathbf{R}^N)$  as  $j \to \infty$ . It then follows that

$$\nabla u_b = \begin{cases} b\delta^{b-1}u\nabla\delta + \delta^b\nabla u & \text{on } \Omega\\ 0 & \text{on } \Omega^c \end{cases}$$

which belongs to  $L^{\Phi}(\mathbf{R}^N)$ , and hence  $u_b \in W^{1,\Phi}(\mathbf{R}^N)$ . Finally we treat a general  $u \in W_0^{1,\Phi}(\Omega)$ . For each  $n \in \mathbf{N}$ , we consider a  $C^1$ function  $H_n$  on  $[0,\infty)$  such that  $0 \leq H_n \leq 1$  on  $[0,\infty)$ ,  $H_n = 1$  on [0,n],  $H_n = 0$ on  $[3n,\infty), 0 \leq -H'_n(t) \leq t^{-1}$  for  $t \in (n,3n)$ . The existence of such  $H_n$  is assured since  $\int_{0}^{3n} t^{-1} dt = \log 3 > 1$ . Set  $u_n(x) = H_n(|x|)u(x), n = 1, 2, \dots$  Then we know by the above that

$$\|\delta^{b-1}u_n\|_{L^{\Phi}(\Omega)} \le C\|\delta^b|\nabla(u_n)|\|_{L^{\Phi}(\Omega)}.$$
(4.5)

Since  $\delta^{b-1}|u_n| \uparrow \delta^{b-1}|u| \ (n \to \infty)$ ,

$$\|\delta^{b-1}u_n\|_{L^{\Phi}(\Omega)} \to \|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \quad (n \to \infty).$$

On the other hand,

$$\begin{aligned} |\nabla u_n(x)| &\leq |H_n'(|x|)||u(x)| + H_n(|x|)|\nabla u(x)| \\ &\leq \frac{1}{|x|}|u(x)|\chi_{B(0,3n)\setminus B(0,n)}(x) + |\nabla u(x)|. \end{aligned}$$

Since  $\delta(x)^b/|x| \le |x|^{b-1} \le n^{b-1}$  for  $|x| \ge n$  and b < 1,

$$\delta(x)^{b}|\nabla u_{n}(x)| \leq n^{b-1}|u(x)| + \delta(x)^{b}|\nabla u(x)|,$$

so that

$$\begin{aligned} \|\delta^b |\nabla u_n|\|_{L^{\Phi}(\Omega)} &\leq n^{b-1} \|u\|_{L^{\Phi}(\Omega)} + \|\delta^b |\nabla u|\|_{L^{\Phi}(\Omega)} \\ & \to \|\delta^b |\nabla u|\|_{L^{\Phi}(\Omega)} \quad (n \to \infty). \end{aligned}$$

Therefore, by letting  $n \to \infty$  in (4.5), we obtain (4.1), which also implies that  $u_b \in W^{1,\Phi}(\mathbf{R}^N)$ .

For  $\alpha \geq 0$ , we consider a function  $\Psi_{\alpha}(x,t) : \mathbf{R}^{N} \times [0,\infty) \to [0,\infty)$  satisfying the following conditions:

- ( $\Psi$ 1)  $\Psi_{\alpha}(\cdot, t)$  is measurable on  $\mathbf{R}^{N}$  for each  $t \geq 0$  and  $\Psi_{\alpha}(x, \cdot)$  is continuous on  $[0, \infty)$  for each  $x \in \mathbf{R}^{N}$ ;
- ( $\Psi$ 2)  $\Psi_{\alpha}(x, \cdot)$  is uniformly almost increasing on  $[0, \infty)$ , namely there is a constant  $A_4 \ge 1$  such that  $\Psi_{\alpha}(x, t) \le A_4 \Psi_{\alpha}(x, s)$  for all  $x \in \mathbf{R}^N$ , whenever  $0 \le t < s$ ;
- ( $\Psi$ 3) there exists a constant  $A_5 \ge 1$  such that

$$\Psi_{\alpha}\left(x, t\Phi(x, t)^{-\alpha/N}\right) \le A_5\Phi(x, t)$$

for all  $x \in \mathbf{R}^N$  and t > 0.

Note that we may take  $\Psi_0(x,t) = \Phi(x,t)$ .

EXAMPLE 4.2. Let  $\Phi(x,t)$  be as in Example 2.1. Set

$$\Psi_{\alpha}(x,t) = \left(t \prod_{j=1}^{k} (L_e^{(j)}(t))^{q_j(x)/p(x)}\right)^{p^{\sharp}(x)},$$

where  $1/p^{\sharp}(x) = 1/p(x) - \alpha/N$ . If  $0 \le \alpha < N/p^+$ , then  $\Psi_{\alpha}$  satisfies ( $\Psi$ 1), ( $\Psi$ 2) and ( $\Psi$ 3).

EXAMPLE 4.3. Let  $\Phi(x,t)$  be as in Example 2.2. Set

$$\Psi_{\alpha}(x,t) = \left((1+t)L_{c}(t)^{q_{1}(x)/p_{1}(x)}\right)^{p_{1}^{\sharp}(x)} \left((1+1/t)L_{c}(1/t)^{-q_{2}(x)/p_{2}(x)}\right)^{p_{2}^{\sharp}(x)}$$

If  $0 \leq \alpha < \min\{N/p_1^+, N/p_2^+\}$ , then  $\Psi_{\alpha}$  satisfies ( $\Psi 1$ ), ( $\Psi 2$ ) and ( $\Psi 3$ ).

THEOREM 4.4. Let  $\Omega \neq \mathbf{R}^N$  be an open set satisfying (3.5). Suppose  $\Phi(x,t)$  satisfies ( $\Phi$ 5), ( $\Phi$ 3<sup>\*</sup>) and ( $\Phi$ 6<sup>\*</sup>) and let  $\alpha \in [0, \sigma_0) \cap [0, 1]$  for  $\sigma_0$  given in Lemma 3.6. Then there exist constants  $C^* > 0$  and  $0 < b_0 < 1$  such that

$$\int_{\Omega} \Psi_{\alpha} \left( x, \delta(x)^{\alpha+b-1} |u(x)| / C^* \right) dx \le 1$$

for all  $u \in W_0^{1,\Phi}(\Omega)$  with  $\|\delta^b|\nabla u\|_{L^{\Phi}(\Omega)} \leq 1$  and  $0 \leq b \leq b_0$ .

*Proof.* Let  $b_0$  be the number given in Lemma 4.1 and let  $0 \leq b \leq b_0$ . Let  $u \in W_0^{1,\Phi}(\Omega)$  with  $\|\delta^b|\nabla u\|_{L^{\Phi}(\Omega)} \leq 1$ . By Lemma 4.1,  $\delta^b u$  extended by 0 outside  $\Omega$  belongs to  $W_{loc}^{1,1}(\mathbf{R}^N)$ , so that by Lemma 3.8 (1), (4.2) holds a.e.  $x \in \Omega$ . Hence

$$\delta(x)^{\alpha+b-1}|u(x)| \le C\delta(x)^{\alpha-1} \int_{B(x,2\delta(x))} |x-y|^{1-N} f_u(y) \, dy$$

for a.e  $x \in \Omega$ , where  $f_u(y) = b\delta(y)^{b-1}|u(y)| + \delta(y)^b|\nabla u(y)|$  for  $y \in \Omega$  and  $f_u(y) = 0$ for  $y \in \Omega^c$ . By Lemma 4.1, there is a constant  $C_1 \ge 1$  such that  $||f_u||_{L^{\Phi}(\Omega)} \le C_1$ . Applying Lemma 3.9 (1) to  $f_u/C_1$  and using ( $\Phi 4$ ), we have

$$\delta(x)^{\alpha+b-1}|u(x)| \le C_2 M f_u(x) \Phi(x, M f_u(x))^{-\alpha/N}$$

a.e.  $x \in \Omega$ . Hence by  $(\Psi 2)$  and  $(\Psi 3)$  we have

$$\int_{\Omega} \Psi_{\alpha}(x,\delta(x)^{\alpha+b-1}|u(x)|/C_2) \, dx \le A_4 A_5 \int_{\Omega} \Phi(x,Mf_u(x)) \, dx \tag{4.6}$$

whenever  $\|\delta^b|\nabla u\|_{L^{\Phi}(\Omega)} \leq 1$ . By Lemma 3.1,  $\|Mf_u\|_{L^{\Phi}(\Omega)} \leq C_3$ , which implies  $\int_{\Omega} \Phi(x, Mf_u(x)) dx \leq C_4 \ (C_4 \geq 1)$ .

Now let  $0 < \varepsilon \leq 1$ . Since

$$\Phi(x, Mf_{\varepsilon u}(x)) = \Phi(x, \varepsilon Mf_u(x)) \le A_2 \varepsilon \Phi(x, Mf_u(x))$$

by (2.1), applying (4.6) to  $\varepsilon u$ , we have

$$\int_{\Omega} \Psi_{\alpha}(x,\delta(x)^{\alpha+b-1}|\varepsilon u(x)|/C_2) \, dx \le A_4 A_5 \int_{\Omega} \Phi(x,Mf_{\varepsilon u}(x)) \, dx$$
$$\le A_2 A_4 A_5 \varepsilon \int_{\Omega} \Phi(x,Mf_u(x)) \, dx \le A_2 A_4 A_5 C_4 \varepsilon.$$

Thus, taking  $\varepsilon = (A_2 A_4 A_5 C_4)^{-1}$  and  $C^* = C_2/\varepsilon$ , we obtain the required result.

Applying Theorem 4.4 to special  $\Phi$  and  $\Psi_{\alpha}$  given in Examples 2.1 and 4.2, we obtain the following corollary, which is an extension of Theorem B.

 $\square$ 

COROLLARY 4.5. Let  $\Phi$  and  $\Psi_{\alpha}$  be as in Examples 2.1 and 4.2 and let  $\Omega \neq \mathbf{R}^{N}$  be an open set satisfying (3.5). Suppose  $p^{-} > 1$  and let  $\alpha \in [0, N/p^{+}) \cap [0, 1]$ . Then there exist constants C > 0 and  $0 < b_{0} < 1$  such that

$$\|\delta^{\alpha+b-1}u\|_{L^{\Psi_{\alpha}}(\Omega)} \le C\|\delta^{b}|\nabla u|\|_{L^{\Phi}(\Omega)}$$

for all  $u \in W_0^{1,\Phi}(\Omega)$  and  $0 \le b \le b_0$ .

Similarly, applying Theorem 4.4 to special  $\Phi$  and  $\Psi_{\alpha}$  given in Examples 2.2 and 4.3, we obtain another extension of Theorem B:

COROLLARY 4.6. Let  $\Phi$  and  $\Psi_{\alpha}$  be as in Examples 2.2 and 4.3 and let  $\Omega \neq$  $\mathbf{R}^N$  be an open set satisfying (3.5). Suppose  $\min(p_1^-, p_2^-) > 1$  and let  $\alpha \in$  $[0, \min(N/p_1^+, N/p_2^+)) \cap [0, 1]$ . Then there exist constants  $\tilde{C} > 0$  and  $0 < b_0 < 1$ such that

$$\|\delta^{\alpha+b-1}u\|_{L^{\Psi_{\alpha}}(\Omega)} \le C\|\delta^{b}|\nabla u|\|_{L^{\Phi}(\Omega)}$$

for all  $u \in W_0^{1,\Phi}(\Omega)$  and  $0 \le b \le b_0$ .

#### Hardy's inequality II 5

For a proof of next theorem, we prepare the following lemma instead of Lemma 4.1.

LEMMA 5.1. Let  $\Omega \neq \mathbf{R}^N$  be an open set. Suppose that  $\Phi(x,t)$  satisfies ( $\Phi$ 5), ( $\Phi$ 6) and  $(\Phi 3^*)$  for  $\varepsilon_0 > N - 1$ . Then there exist constants C > 0 and  $0 < b_1 < 1$  such that

$$\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \le C\|\delta^{b}|\nabla u|\|_{L^{\Phi}(\Omega)}$$

for all  $u \in W_0^{1,\Phi}(\Omega)$  and  $0 \leq b \leq b_1$ . If  $u \in W_0^{1,\Phi}(\Omega)$  and  $\delta^b |\nabla u| \in L^{\Phi}(\Omega)$  for  $0 \leq b \leq b_1$ , then  $\delta^b u$  extended by 0 outside  $\Omega$  belongs to  $W^{1,\Phi}(\mathbf{R}^N)$ .

Proof. Take  $\lambda$  such that  $N < \lambda < \varepsilon_0 + 1$ . Then  $W^{1,\Phi}(\mathbf{R}^N) \subset W^{1,\lambda}_{loc}(\mathbf{R}^N)$ . First, let  $u \in C_0^{\infty}(\Omega)$  and  $b \ge 0$ . Let  $u_b$  be the function  $\delta^b u$  extended by 0 outside  $\Omega$ . Then  $u_b \in W^{1,\Phi}(\mathbf{R}^N) \subset W^{1,\lambda}_{loc}(\mathbf{R}^N)$  and applying Lemma 3.8 (2) to  $v = u_b$ , we have

$$[\delta(x)^{b-1}|u(x)|]^{\lambda} \le C\delta(x)^{-N} \int_{B(x,2\delta(x))\cap\Omega} f_u(y) \, dy \le CM f_u(x) \tag{5.1}$$

for all  $x \in \Omega$ , where  $f_u(y) = [b\delta(y)^{b-1}|u(y)| + \delta(y)^b |\nabla u(y)|]^{\lambda}$ . In view of Corollary 3.3, we find

$$\|[\delta^{b-1}|u|]^{\lambda}\|_{L^{\Phi_{\lambda}}(\Omega)} \le C\|f_u\|_{L^{\Phi_{\lambda}}(\Omega)}.$$

Since  $||f||_{L^{\Phi_{\lambda}}(\Omega)} = ||f^{1/\lambda}||_{L^{\Phi}(\Omega)}^{\lambda}$  for every  $f \in L^{\Phi_{\lambda}}(\Omega)$ , we obtain

$$\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \le C^{1/\lambda} \|f_{u}^{1/\lambda}\|_{L^{\Phi}(\Omega)} \le C_{1} \left\{ b\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} + \|\delta^{b}|\nabla u|\|_{L^{\Phi}(\Omega)} \right\},$$

which gives

$$(1 - C_1 b) \|\delta^{b-1} u\|_{L^{\Phi}(\Omega)} \le C_1 \|\delta^b |\nabla u|\|_{L^{\Phi}(\Omega)}$$

Take  $b_1$  such that  $1 - C_1 b_1 > 0$ . Then, in the same way as the last half of the proof of Lemma 4.1, we obtain the required results for  $u \in W_0^{1,\Phi}(\Omega)$  and  $0 \le b \le b_1$ .  $\square$ 

THEOREM 5.2. Let  $\Omega \neq \mathbf{R}^N$  be an open set. Suppose  $\Phi(x,t)$  satisfies ( $\Phi$ 5), ( $\Phi$ 6<sup>\*</sup>) and ( $\Phi$ 3<sup>\*</sup>) with  $\varepsilon_0 > N-1$ . Let  $\alpha \in [0, \sigma_0]$ . Then there exist  $C^* > 0$  and  $0 < b_1 < 1$  such that

$$\int_{\Omega} \Psi_{\alpha}(x, \delta(x)^{\alpha+b-1} |u(x)|/C^*) \, dx \le 1$$

for all  $u \in W_0^{1,\Phi}(\Omega)$  with  $\|\delta^b|\nabla u\|_{L^{\Phi}(\Omega)} \leq 1$  and  $0 \leq b \leq b_1$ .

Proof. Let  $b_1$  be as in the above lemma and let  $0 \le b \le b_1$ . Let  $u \in W_0^{1,\Phi}(\Omega)$  with  $\|\delta^b|\nabla u\|_{L^{\Phi}(\Omega)} \le 1$ . Take  $\lambda$  such that  $N < \lambda < \varepsilon_0 + 1$ . By the above lemma,  $\delta^b u$  extended by 0 outside  $\Omega$  belongs to  $W_{loc}^{1,\lambda}(\mathbf{R}^N)$ , so that by (5.1) we have

$$[\delta(x)^{\alpha+b-1}|u(x)|]^{\lambda} \le C\delta(x)^{\alpha\lambda-N} \int_{B(x,2\delta(x))} f_u(y) \, dy$$

for all  $x \in \Omega$ , where  $f_u(y) = [b\delta(y)^{b-1}|u(y)| + \delta(y)^b |\nabla u(y)|]^{\lambda}$  for  $y \in \Omega$  and  $f_u(y) = 0$ for  $y \in \Omega^c$ . By Lemma 5.1, there is a constant  $C_1 \ge 1$  such that  $\|f_u^{1/\lambda}\|_{L^{\Phi}(\Omega)} \le C_1$ , so that  $\|f_u\|_{L^{\Phi_{\lambda}}(\Omega)} \le C_1^{\lambda}$ .

Here we note that  $\Phi_{\lambda}(x,t)$  satisfies  $(\Phi 6^*)$  with  $g^{\lambda}$  in place of g and that  $r \mapsto r^{\lambda\sigma_0}\Phi_{\lambda}^{-1}(x,r^{-N})$  is uniformly almost decreasing on  $(0,\infty)$ . Since  $\lambda \alpha \in [0,\lambda\sigma_0]$ , we can apply Lemma 3.9 (2) to  $f_u/C_1^{\lambda}$ ,  $\lambda \alpha$  and  $\Phi_{\lambda}$  in place of f,  $\alpha$  and  $\Phi$  respectively, and using ( $\Phi 4$ ), we obtain

$$\begin{aligned} \delta(x)^{\alpha+b-1}|u(x)| &\leq C[Mf_u(x)]^{1/\lambda}\Phi_\lambda(x,Mf_u(x)/C_1^{\lambda})^{-\alpha/N} \\ &\leq C_2[Mf_u(x)]^{1/\lambda}\Phi(x,[Mf_u(x)]^{1/\lambda})^{-\alpha/N} \end{aligned}$$

for all  $x \in \Omega$ . Hence by  $(\Psi 2)$  and  $(\Psi 3)$ 

$$\int_{\Omega} \Psi_{\alpha}(x, \delta(x)^{\alpha+b-1} |u(x)|/C_2) \, dx \leq A_4 A_5 \int_{\Omega} \Phi(x, [Mf_u(x)]^{1/\lambda}) \, dx$$
  
=  $A_4 A_5 \int_{\Omega} \Phi_{\lambda}(x, Mf_u(x)) \, dx.$  (5.2)

By Corollary 3.3,  $||Mf_u||_{L^{\Phi_{\lambda}}(\Omega)} \leq C_3$ , which implies  $\int_{\Omega} \Phi_{\lambda}(x, Mf_u(x)) dx \leq C_4$ . Let  $0 < \varepsilon \leq 1$ . Since

$$\Phi_{\lambda}(x, Mf_{\varepsilon u}(x)) = \Phi_{\lambda}(x, \varepsilon^{\lambda} Mf_{u}(x)) = \Phi(x, \varepsilon[Mf_{u}(x)]^{1/\lambda})$$
  
$$\leq A_{2}\varepsilon\Phi(x, [Mf_{u}(x)]^{1/\lambda}) = A_{2}\varepsilon\Phi_{\lambda}(x, Mf_{u}(x))$$

by (2.1), applying (5.2) to  $\varepsilon u$ , we have

$$\int_{\Omega} \Psi_{\alpha}(x,\delta(x)^{\alpha+b-1}|\varepsilon u(x)|/C_2) \, dx \le A_4 A_5 \int_{\Omega} \Phi_{\lambda}(x,Mf_{\varepsilon u}(x)) \, dx$$
$$\le A_2 A_4 A_5 \varepsilon \int_{\Omega} \Phi_{\lambda}(x,Mf_u(x)) \, dx \le A_2 A_4 A_5 C_4 \varepsilon.$$

Thus, taking  $\varepsilon = (A_2 A_4 A_5 C_4)^{-1}$  and  $C^* = C_2/\varepsilon$ , we obtain the required result.

Applying Theorem 5.2 to special  $\Phi$  and  $\Psi_{\alpha}$  given in Examples 2.1 and 4.2, we obtain the following corollary, which is an extension of Theorem B'.

COROLLARY 5.3. Let  $\Phi$  and  $\Psi_{\alpha}$  be as in Examples 2.1 and 4.2. Suppose  $p^- > N$ and let  $0 \le \alpha < N/p^+$ . Then there exist constants C > 0 and  $0 < b_1 < 1$  such that

$$\|\delta^{\alpha+b-1}u\|_{L^{\Psi_{\alpha}}(\Omega)} \le C\|\delta^{b}|\nabla u|\|_{L^{\Phi}(\Omega)}$$

for all  $u \in W_0^{1,\Phi}(\Omega)$  and  $0 \le b \le b_1$ .

Similarly, applying Theorem 5.2 to special  $\Phi$  and  $\Psi_{\alpha}$  given in Examples 2.2 and 4.3, we obtain another extension of Theorem B':

COROLLARY 5.4. Let  $\Phi$  and  $\Psi_{\alpha}$  be as in Examples 2.2 and 4.3. Suppose  $\min(p_1^-, p_2^-) > N$  and let  $0 \leq \alpha < \min(N/p_1^+, N/p_2^+)$ . Then there exist constants C > 0 and  $0 < b_1 < 1$  such that

$$\|\delta^{\alpha+b-1}u\|_{L^{\Psi_{\alpha}}(\Omega)} \le C\|\delta^{b}|\nabla u|\|_{L^{\Phi}(\Omega)}$$

for all  $u \in W_0^{1,\Phi}(\Omega)$  and  $0 \le b \le b_1$ .

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4-24 Furue-hiqashi-machi, Nishi-ku Hiroshima 733-0872, Japan *E-mail* : fymaeda@h6.dion.ne.jp and Department of Mechanical Systems Engineering Hiroshima Institute of Technology 2-1-1 Miyake Saeki-ku Hiroshima 731-5193, Japan *E-mail* : y.mizuta.5x@it-hiroshima.ac.jp and Faculty of Education and Welfare Science Oita University Dannoharu Oita-city 870-1192, Japan E-mail : t-ohno@oita-u.ac.jp and Department of Mathematics Graduate School of Education *Hiroshima University* Higashi-Hiroshima 739-8524, Japan *E-mail* : tshimo@hiroshima-u.ac.jp