Approximate identities and Young type inequalities in Musielak-Orlicz spaces

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Abstract

Our aim in this paper is to deal with approximate identities and Young type inequalities in Musielak-Orlicz spaces.

1 Introduction

Let κ be an integrable function on \mathbf{R}^N . For each t > 0, define the function κ_t by $\kappa_t(x) = t^{-N}\kappa(x/t)$. Note that by a change of variables, $\|\kappa_t\|_{L^1(\mathbf{R}^N)} = \|\kappa\|_{L^1(\mathbf{R}^N)}$. We say that the family $\{\kappa_t\}_{t>0}$ is an *approximate identity* if $\int_{\mathbf{R}^N} \kappa(x) dx = 1$. Define the radial majorant of κ to be the function

$$\hat{\kappa}(x) = \sup_{|y| \ge |x|} |\kappa(y)|.$$

If $\hat{\kappa}$ is integrable, we say that the family $\{\kappa_t\}_{t>0}$ is of potential-type.

It is well known (see, e.g., [9]) that if $\{\kappa_t\}_{t>0}$ is a potential-type approximate identity, then $\kappa_t * f \to f$ in $L^p(\mathbf{R}^N)$ as $t \to 0$ for every $f \in L^p(\mathbf{R}^N)$ $(p \ge 1)$.

Variable exponent Lebesgue spaces and Sobolev spaces were introduced to discuss nonlinear partial differential equations with non-standard growth conditions (see [3]). Cruz-Uribe and Fiorenza [1] gave sufficient conditions for the convergence of approximate identities in variable exponent Lebesgue spaces $L^{p(\cdot)}(\mathbf{R}^N)$ when $p(\cdot)$ is a variable exponent satisfying the log-Hölder conditions on \mathbf{R}^N , locally and at ∞ , as an extension of [2], [9], etc. In fact they proved the following:

THEOREM A. Let $\{\kappa_t\}_{t>0}$ be an approximate identity. Suppose that either

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- (1) $\{\kappa_t\}_{t>0}$ is of potential-type, or
- (2) $\kappa \in L^{(p^-)'}(\mathbf{R}^N)$ and has compact support, where $p^- := \inf_{x \in \mathbf{R}^N} p(x) \geq 1$ and $1/p^- + 1/(p^-)' = 1$.

Then

$$\sup_{0 < t \le 1} \|\kappa_t * f\|_{L^{p(\cdot)}(\mathbf{R}^N)} \le C \|f\|_{L^{p(\cdot)}(\mathbf{R}^N)}$$

and

$$\lim_{t \to 0} \|\kappa_t * f - f\|_{L^{p(\cdot)}(\mathbf{R}^N)} = 0$$

for all $f \in L^{p(\cdot)}(\mathbf{R}^N)$.

Recently, Theorem A was extended to the two variable exponents spaces $L^{p(\cdot)}(\log L)^{q(\cdot)}(\mathbf{R}^N)$ in [4]. These spaces are special cases of so-called Musielak-Orlicz spaces ([8]).

Our aim in this paper is to extend these results to Musielak-Orlicz spaces $L^{\Phi}(\mathbf{R}^N)$ (see Section 2 for the definition of Φ). As a related topic, we also give a Young type inequality for convolution with respect to the norm in $L^{\Phi}(\mathbf{R}^N)$.

2 Preliminaries

We consider a function

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

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

- (Φ 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

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

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

EXAMPLE 2.1. Let $p_1(\cdot)$, $p_2(\cdot)$, $q_1(\cdot)$ and $q_2(\cdot)$ be measurable functions on \mathbb{R}^N such that

(P1) $1 \le p_j^- := \inf_{x \in \mathbf{R}^N} p_j(x) \le \sup_{x \in \mathbf{R}^N} p_j(x) =: p_j^+ < \infty, \ j = 1, 2$ and

(Q1) $-\infty < q_j^- := \inf_{x \in \mathbf{R}^N} q_j(x) \le \sup_{x \in \mathbf{R}^N} q_j(x) =: q_j^+ < \infty, \ j = 1, 2.$ Then,

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

satisfies (Φ 1), (Φ 2) and (Φ 4). It satisfies (Φ 3) if $p_j^- > 1$, j = 1, 2 or $q_j^- \ge 0$, j = 1, 2. As a matter of fact, it satisfies (Φ 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) $\sup_{x:p_j(x)>1} \{\min(q_j(x), 0) \log(p_j(x) 1)\} < \infty, \ j = 1, 2.$

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

$$\frac{1}{2A_3}\Phi(x,t) \le \overline{\Phi}(x,t) \le A_2\Phi(x,t) \tag{2.1}$$

for all $x \in \mathbf{R}^N$ and $t \ge 0$. In fact, the first inequality is seen as follows:

$$\overline{\Phi}(x,t) \ge \int_{t/2}^t \overline{\phi}(x,r) \, dr \ge \frac{t}{2} \phi(x,t/2) \ge \frac{1}{2A_3} \Phi(x,t)$$

Corresponding to $(\Phi 2)$ and $(\Phi 4)$, we have by (2.1)

$$(2A_1A_3)^{-1} \le \overline{\Phi}(x,1) \le A_1A_2$$
 and $\overline{\Phi}(x,2t) \le 2A_3\overline{\Phi}(x,t)$ (2.2)

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

Given $\Phi(x,t)$ as above, the associated Musielak-Orlicz space

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

is a Banach space with respect to the norm

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

(cf. [8]).

By (2.2), we have the following lemma (see [7]).

Lemma 2.2.

$$\|f\|_{L^{\Phi}(\mathbf{R}^{N})} \leq 2\left(\int_{\mathbf{R}^{N}} \overline{\Phi}(x, |f(x)|) \, dx\right)^{\sigma} \tag{2.3}$$

with $\sigma = \log 2 / \log(2A_3)$, if $||f||_{L^{\Phi}(\mathbf{R}^N)} \leq 1$.

We shall also consider the following conditions:

(Φ 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 $g(x) \le t \le 1$.

If $\Phi(x,t)$ satisfies ($\Phi 5$) (resp. ($\Phi 6$)), then so does $\overline{\Phi}(x,t)$ with $\overline{B}_{\gamma} = 2A_2A_3B_{\gamma}$ in place of B_{γ} (resp. $\overline{B}_{\infty} = 2A_2A_3B_{\infty}$ in place of B_{∞}).

EXAMPLE 2.3. Let $\Phi(x,t)$ be as in Example 2.1. It satisfies (Φ 5) if (P2) $p_1(\cdot)$ is log-Hölder continuous, namely

$$|p_1(x) - p_1(y)| \le \frac{C_p}{\log(1/|x - y|)}$$
 for $|x - y| \le \frac{1}{2}$

with a constant $C_p \ge 0$, and

(Q2) $q_1(\cdot)$ is log-log-Hölder continuous, namely

$$|q_1(x) - q_1(y)| \le \frac{C_q}{\log(\log(1/|x - y|))}$$
 for $|x - y| \le e^{-2}$

with a constant $C_q \ge 0$.

 $\Phi(x,t)$ satisfies ($\Phi 6$) with $g(x) = 1/(1+|x|)^{N+1}$ if

(P3) $p_2(\cdot)$ is log-Hölder continuous at ∞ , namely

$$|p_2(x) - p_2(x')| \le \frac{C_{p,\infty}}{\log(e+|x|)} \quad \text{whenever } |x'| \ge |x|$$

with a constant $C_{p,\infty} \ge 0$, and (Q3) $q_2(\cdot)$ is log-log-Hölder continuous at ∞ , namely

$$|q_2(x) - q_2(x')| \le \frac{C_{q,\infty}}{\log(e + \log(e + |x|))}$$
 whenever $|x'| \ge |x|$

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

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 $|x'| \ge |x|$.

3 The case of potential-type

Throughout this paper, let C denote various positive constants independent of the variables in question.

First, we recall the following classical result (see, e.g., Stein [9]).

LEMMA 3.1. Let $1 \leq p < \infty$ and $\{\kappa_t\}_{t>0}$ be a potential-type approximate identity. Then, $\kappa_t * f$ converges to f in $L^p(\mathbf{R}^N)$ for every $f \in L^p(\mathbf{R}^N)$.

We denote by B(x, r) the open ball centered at $x \in \mathbf{R}^N$ and with radius r > 0. For a measurable set E, we denote by |E| the Lebesgue measure of E.

For a nonnegative $f \in L^1_{loc}(\mathbf{R}^N)$, $x \in \mathbf{R}^N$ and r > 0, let

$$I(f;x,r) = \frac{1}{|B(x,r)|} \int_{B(x,r)} f(y) \, dy$$

and

$$J(f;x,r) = \frac{1}{|B(x,r)|} \int_{B(x,r)} \overline{\Phi}(y,f(y)) \, dy$$

in this section.

The following lemmas are due to [5, 6].

1

LEMMA 3.2 ([5, Lemma 2.1], [6, Lemma 3.1]). Suppose $\Phi(x, t)$ satisfies (Φ 5). Then there exists a constant C > 0 such that

$$\overline{\Phi}(x, I(f; x, r)) \le CJ(f; x, r)$$

for all $x \in \mathbf{R}^N$, r > 0 and for all nonnegative $f \in L^1_{loc}(\mathbf{R}^N)$ such that $f(y) \ge 1$ or f(y) = 0 for each $y \in \mathbf{R}^N$ and $||f||_{L^{\Phi}(\mathbf{R}^N)} \le 1$.

LEMMA 3.3 ([5, Lemma 2.2], [6, Lemma 3.2]). Suppose $\Phi(x, t)$ satisfies ($\Phi 6$). Then there exists a constant C > 0 such that

$$\Phi(x, I(f; x, r)) \le C \{J(f; x, r) + g(x)\}$$

for all $x \in \mathbf{R}^N$, r > 0 and for all nonnegative $f \in L^1_{loc}(\mathbf{R}^N)$ such that $g(y) \leq f(y) \leq 1$ or f(y) = 0 for each $y \in \mathbf{R}^N$, where g is the function appearing in ($\Phi 6$).

By using Lemmas 3.2 and 3.3, we show the following theorem.

THEOREM 3.4. Suppose $\Phi(x,t)$ satisfies (Φ 5) and (Φ 6). If { κ_t }_{t>0} is of potentialtype, then

$$\|\kappa_t * f\|_{L^{\Phi}(\mathbf{R}^N)} \le C \|\hat{\kappa}\|_{L^1(\mathbf{R}^N)} \|f\|_{L^{\Phi}(\mathbf{R}^N)}$$

for all t > 0 and $f \in L^{\Phi}(\mathbf{R}^N)$.

Proof. Suppose $\|\hat{\kappa}\|_{L^1(\mathbf{R}^N)} = 1$ and let f be a nonnegative measurable function on \mathbf{R}^N such that $\|f\|_{L^{\Phi}(\mathbf{R}^N)} \leq 1$. Write

$$\begin{aligned} f &= f\chi_{\{y \in \mathbf{R}^N : f(y) \ge 1\}} + f\chi_{\{y \in \mathbf{R}^N : g(y) < f(y) < 1\}} + f\chi_{\{y \in \mathbf{R}^N : f(y) \le g(y)\}} \\ &= f_1 + f_2 + f_3, \end{aligned}$$

where χ_E denotes the characteristic function of a measurable set $E \subset \mathbf{R}^N$ and g is the function appearing in ($\Phi 6$).

Since $\hat{\kappa}_t$ is a radial function, we write $\hat{\kappa}_t(r)$ for $\hat{\kappa}_t(x)$ when |x| = r. First note that

$$\begin{aligned} |\kappa_t * f_j(x)| &\leq \int_{\mathbf{R}^N} \hat{\kappa}_t(|x-y|) f_j(y) \, dy \\ &= \int_0^\infty I(f_j; x, r) |B(x, r)| \, d(-\hat{\kappa}_t(r)), \end{aligned}$$

j = 1, 2 and

$$\int_{\mathbf{R}^N} |B(x,r)| \, d(-\hat{\kappa}_t(r)) = \|\hat{\kappa}_t\|_{L^1(\mathbf{R}^N)} = 1,$$

so that Jensen's inequality yields

$$\overline{\Phi}(x, |\kappa_t * f_j(x)|) \le \int_0^\infty \overline{\Phi}(x, I(f_j; x, r)) |B(x, r)| d(-\hat{\kappa}_t(r)),$$

j = 1, 2.

Hence, by Lemma 3.2

$$\overline{\Phi}(x, |\kappa_t * f_1(x)|) \le C \int_0^\infty J(f_1; x, r) |B(x, r)| d(-\hat{\kappa}_t(r)) \le C(\hat{\kappa}_t * h)(x),$$

where $h(y) = \overline{\Phi}(y, f(y))$. The usual Young inequality for convolution gives

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, |\kappa_t * f_1(x)|) dx \leq C \int_{\mathbf{R}^N} (\hat{\kappa}_t * h)(x) dx$$
$$\leq C \|\hat{\kappa}_t\|_{L^1(\mathbf{R}^N)} \|h\|_{L^1(\mathbf{R}^N)} \leq C.$$

Similarly, noting that $g \in L^1(\mathbf{R}^N)$ and applying Lemma 3.3, we derive the same result for f_2 .

Finally, noting that $|\kappa_t * f_3(x)| \leq ||\kappa_t||_{L^1(\mathbf{R}^N)} \leq 1$, we obtain

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, |\kappa_t * f_3(x)|) dx \leq C \int_{\mathbf{R}^N} |\kappa_t * f_3(x)| dx$$
$$\leq C \|\kappa_t\|_{L^1(\mathbf{R}^N)} \|g\|_{L^1(\mathbf{R}^N)} \leq C.$$

Thus

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, |\kappa_t * f(x)|) \, dx \le C,$$

which implies the required assertion.

THEOREM 3.5. Suppose $\Phi(x,t)$ satisfies (Φ 5) and (Φ 6). Let { κ_t }_{t>0} be a potentialtype approximate identity. Then $\kappa_t * f$ converges to f in $L^{\Phi}(\mathbf{R}^N)$:

$$\lim_{t \to 0} \|\kappa_t * f - f\|_{L^{\Phi}(\mathbf{R}^N)} = 0$$

for every $f \in L^{\Phi}(\mathbf{R}^N)$.

Proof. Given $\varepsilon > 0$, we find a bounded function h in $L^{\Phi}(\mathbf{R}^N)$ with compact support such that $\|f - h\|_{L^{\Phi}(\mathbf{R}^N)} < \varepsilon$. By Theorem 3.4 we have

$$\begin{aligned} \|\kappa_t * f - f\|_{L^{\Phi}(\mathbf{R}^N)} &\leq \|\kappa_t * (f - h)\|_{L^{\Phi}(\mathbf{R}^N)} + \|\kappa_t * h - h\|_{L^{\Phi}(\mathbf{R}^N)} + \|f - h\|_{L^{\Phi}(\mathbf{R}^N)} \\ &\leq (C\|\hat{\kappa}\|_{L^1(\mathbf{R}^N)} + 1)\varepsilon + \|\kappa_t * h - h\|_{L^{\Phi}(\mathbf{R}^N)}. \end{aligned}$$

Since $|\kappa_t * h| \leq ||h||_{L^{\infty}(\mathbf{R}^N)}$, we have

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, |\kappa_t * h(x) - h(x)| \, dx \leq C' \int_{\mathbf{R}^N} |\kappa_t * h(x) - h(x)| \, dx \to 0$$

as $t \to 0$ by Lemma 3.1. (Here C' depends on $||h||_{L^{\infty}(\mathbf{R}^N)}$). Hence $||\kappa_t * h - h||_{L^{\Phi}(\mathbf{R}^N)} \to 0$ as $t \to 0$ by Lemma 2.2, so that

$$\limsup_{t \to 0} \|\kappa_t * f - f\|_{L^{\Phi}(\mathbf{R}^N)} \le (C\|\hat{\kappa}\|_{L^1(\mathbf{R}^N)} + 1)\varepsilon,$$

which completes the proof.

4 The case of compact support

We know the following result due to Zo [10]; see also [1, Theorem 2.2].

LEMMA 4.1. Let $1 \leq p < \infty$, 1/p + 1/p' = 1 and $\{\kappa_t\}_{t>0}$ be an approximate identity. Suppose that $\kappa \in L^{p'}(\mathbf{R}^N)$ and it has compact support. Then for every $f \in L^p(\mathbf{R}^N)$, $\kappa_t * f$ converges to f pointwise almost everywhere as $t \to 0$.

In this section, we take $p_0 \ge 1$ as follows. Let P be the set of all $p \ge 1$ such that $t \mapsto t^{-p}\Phi(x,t)$ is uniformly almost increasing, and set $\tilde{p} = \sup P$. Note that $1 \in P$ by ($\Phi 3$), so that $\tilde{p} > 1$ if $\tilde{p} \notin P$. Let $p_0 = \tilde{p}$ if $\tilde{p} \in P$ and $1 < p_0 < \tilde{p}$ otherwise.

EXAMPLE 4.2. For $\Phi(x,t)$ in Example 2.3, $\tilde{p} = \min\{p_1^-, p_2^-\}$, so that $p_0 = 1$ if $p_1^- = 1$ or $p_2^- = 1$; and $1 < p_0 \le \min\{p_1^-, p_2^-\}$ if $p_j^- > 1$, j = 1, 2. (Cf. [4]).

Since $t^{-p_0}\Phi(x,t)$ is uniformly almost increasing in t, there exists a constant $A'_2 \ge 1$ such that

$$t^{-p_0}\Phi(x,t) \le A'_2 s^{-p_0}\Phi(x,s)$$
 for all $x \in \mathbf{R}^N$ whenever $0 \le t < s$.

Set

$$\Phi_0(x,t) = \Phi(x,t)^{1/p_0}$$

Then $\Phi_0(x,t)$ also satisfies all the conditions (Φj) , j = 1, 2, ..., 6. In fact, it trivially satisfies (Φj) for j = 1, 2, 4, 5, 6 with the same g for $(\Phi 6)$. Since

$$\Phi_0(x,t) = t\phi_0(x,t)$$
 with $\phi_0(x,t) = \left[t^{-p_0}\Phi(x,t)\right]^{1/p_0}$,

 $\Phi_0(x,t)$ satisfies (Φ 3) with A_2 replaced by $A_4 = (A'_2)^{1/p_0}$.

LEMMA 4.3. Suppose $\Phi(x,t)$ satisfies (Φ 5). Let κ have compact support contained in B(0,R) and let $\|\kappa\|_{L^{(p_0)'}(\mathbf{R}^N)} \leq 1$. Then there exists a constant C > 0, which depends on R, such that

$$\Phi_0(x, |\kappa_t * f(x)|) \le C \int_{\mathbf{R}^N} |\kappa_t(x-y)| \Phi_0(y, f(y)) \, dy$$

for all $x \in \mathbf{R}^N$, $0 < t \le 1$ and for all nonnegative $f \in L^1_{loc}(\mathbf{R}^N)$ such that $f(y) \ge 1$ or f(y) = 0 for each $y \in \mathbf{R}^N$ and $||f||_{L^{\Phi}(\mathbf{R}^N)} \le 1$.

Proof. Given f as in the statement of the lemma, $x \in \mathbf{R}^N$ and $0 < t \le 1$, set

$$F = |\kappa_t * f(x)|$$
 and $G = \int_{\mathbf{R}^N} |\kappa_t(x-y)| \Phi_0(y, f(y)) dy$.

Note that $||f||_{L^{\Phi}(\mathbf{R}^N)} \leq 1$ implies

$$G \le \|\kappa_t\|_{L^{(p_0)'}(\mathbf{R}^N)} \left(\int_{\mathbf{R}^N} \Phi(y, f(y)) \, dy\right)^{1/p_0} \le t^{-N/p_0} (2A_3)^{1/p_0} \le (2A_3)^{1/p_0} t^{-N}$$

by Hölder's inequality and (2.1).

By ($\Phi 2$), $\Phi_0(y, f(y)) \ge (A_1A_4)^{-1}f(y)$, since $f(y) \ge 1$ or f(y) = 0. Hence $F \le A_1A_4G$. Thus, if $G \le 1$, then

$$\Phi_0(x,F) \le (A_1 A_4 G) A_4 (A_1 A_4)^{(1-p_0)/p_0} \phi(x,A_1 A_4)^{1/p_0} \le CG.$$

Next, let G > 1. Since $\Phi_0(x, t) \to \infty$ as $t \to \infty$, there exists $K \ge 1$ such that

$$\Phi_0(x,K) = \Phi_0(x,1)G.$$

Then $K \leq A_4 G$, since $\Phi_0(x, K) \geq A_4^{-1} K \Phi_0(x, 1)$. With this K, we have

$$F \leq K \int_{\mathbf{R}^N} |\kappa_t(x-y)| \, dy + A_4 \int_{\mathbf{R}^N} |\kappa_t(x-y)| f(y) \frac{\phi_0(y, f(y))}{\phi_0(y, K)} \, dy.$$

Since

 $1 \le K \le A_4 G \le A_4 (2A_3)^{1/p_0} t^{-N} \le C(tR)^{-N},$

there is $\beta > 0$, independent of f, x, t, such that

$$\phi_0(x,K) \le \beta \phi_0(y,K) \quad \text{for all } y \in B(x,tR)$$

by $(\Phi 5)$. Thus, we have

$$F \leq K \|\kappa_t\|_{L^1(\mathbf{R}^N)} + \frac{A_4\beta}{\phi_0(x,K)} \int_{\mathbf{R}^N} |\kappa_t(x-y)| f(y)\phi_0(y,f(y)) dy$$

$$= K \|\kappa\|_{L^1(\mathbf{R}^N)} + A_4\beta \frac{G}{\phi_0(x,K)}$$

$$= K \left(\|\kappa\|_{L^1(\mathbf{R}^N)} + \frac{A_4\beta}{\phi_0(x,1)} \right)$$

$$\leq K \left(\|\kappa\|_{L^1(\mathbf{R}^N)} + A_1^{1/p_0} A_4\beta \right) \leq CK.$$

Therefore by $(\Phi 3)$, $(\Phi 4)$, the choice of K and $(\Phi 2)$,

$$\Phi_0(x,F) \le C\Phi_0(x,K) \le CG$$

with constants C > 0 independent of f, x, t, as required.

LEMMA 4.4. Suppose $\Phi(x, t)$ satisfies ($\Phi 6$). Let $M \ge 1$ and assume that $\|\kappa\|_{L^1(\mathbf{R}^N)} \le M$. Then there exists a constant C > 0, depending on M, such that

$$\overline{\Phi}(x, |\kappa_t * f(x)|) \le C\left\{\int_{\mathbf{R}^N} |\kappa_t(x-y)|\overline{\Phi}(y, f(y)) \, dy + g(x)\right\}$$

for all $x \in \mathbf{R}^N$, t > 0 and for all nonnegative $f \in L^1_{loc}(\mathbf{R}^N)$ such that $g(y) \leq f(y) \leq 1$ or f(y) = 0 for each $y \in \mathbf{R}^N$, where g is the function appearing in ($\Phi 6$).

Proof. Let f be as in the statement of the lemma, $x \in \mathbf{R}^N$ and t > 0. By ($\Phi 4$), there is a constant $c_M \ge 1$ such that $\overline{\Phi}(x, Mt) \le c_M \overline{\Phi}(x, t)$ for all $x \in \mathbf{R}^N$ and t > 0. By Jensen's inequality, we have

$$\overline{\Phi}(x, |\kappa_t * f(x)|) \le c_M \overline{\Phi}\left(x, \int_{\mathbf{R}^N} (|\kappa_t(x-y)|/M)f(y)\,dy\right)$$
$$\le (c_M/M) \int_{\mathbf{R}^N} |\kappa_t(x-y)| \overline{\Phi}(x, f(y))\,dy.$$

If $|x| \ge |y|$, then $\overline{\Phi}(x, f(y)) \le \overline{B}_{\infty}\overline{\Phi}(y, f(y))$ by ($\Phi 6$).

If |x| < |y| and g(x) < f(y), then $\overline{\Phi}(x, f(y)) \le \overline{B}_{\infty}\overline{\Phi}(y, f(y))$ by ($\Phi 6$) again. If |x| < |y| and $g(x) \ge f(y)$, then

$$\overline{\Phi}(x, f(y)) \le \overline{\Phi}(x, g(x)) \le g(x)\overline{\Phi}(x, 1) \le A_1 A_2 g(x)$$

by (2.2).

Hence,

$$\overline{\Phi}(x, f(y)) \le C\left\{\overline{\Phi}(y, f(y)) + g(x)\right\}$$

in any case. Therefore, we obtain the required inequality.

THEOREM 4.5. Suppose $\Phi(x, t)$ satisfies (Φ 5) and (Φ 6). Suppose that $\kappa \in L^{(p_0)'}(\mathbf{R}^N)$ and it has compact support in B(0, R). Then

$$\|\kappa_t * f\|_{L^{\Phi}(\mathbf{R}^N)} \le C \|\kappa\|_{L^{(p_0)'}(\mathbf{R}^N)} \|f\|_{L^{\Phi}(\mathbf{R}^N)}$$

for all $0 < t \leq 1$ and $f \in L^{\Phi}(\mathbf{R}^N)$, where C > 0 depends on R.

Proof. Let f be a nonnegative measurable function on \mathbf{R}^N such that $||f||_{L^{\Phi}(\mathbf{R}^N)} \leq 1$ and assume that $||\kappa||_{L^{(p_0)'}(\mathbf{R}^N)} = 1$. Note that $||\kappa||_{L^1(\mathbf{R}^N)} \leq |B(0, R)|^{1/p_0}$ by Hölder's inequality.

Write

$$\begin{split} f &= f\chi_{\{y \in \mathbf{R}^N : f(y) \ge 1\}} + f\chi_{\{y \in \mathbf{R}^N : g(y) < f(y) < 1\}} + f\chi_{\{y \in \mathbf{R}^N : f(y) \le g(y)\}} \\ &= f_1 + f_2 + f_3, \end{split}$$

where g is the function appearing in ($\Phi 6$). We have by (2.1) and Lemma 4.3,

$$\overline{\Phi}(x, |\kappa_t * f_1(x)|) \le A_2 \Phi_0(x, |\kappa_t * f_1(x)|)^{p_0} \le C(|\kappa_t| * h(x))^{p_0}$$

where $h(y) = \Phi(y, f(y))^{1/p_0}$. Since $||h||_{L^{p_0}(\mathbf{R}^N)}^{p_0} \leq 2A_3$, the usual Young's inequality for convolution gives

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, |\kappa_t * f_1(x)|) dx \leq C \int_{\mathbf{R}^N} (|\kappa_t| * h(x))^{p_0} dx$$
$$\leq C \left(\|\kappa_t\|_{L^1(\mathbf{R}^N)} \|h\|_{L^{p_0}(\mathbf{R}^N)} \right)^{p_0} \leq C.$$

Similarly, applying Lemma 4.4 with $M = |B(0,R)|^{1/p_0}$ and noting that $g \in L^1(\mathbf{R}^N)$, we derive the same result for f_2 .

Finally, since $|\kappa_t * f_3(x)| \le ||\kappa_t||_{L^1(\mathbf{R}^N)} \le M$, we obtain

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, |\kappa_t * f_3(x)|) dx \leq C \int_{\mathbf{R}^N} |\kappa_t * f_3(x)| dx$$
$$\leq C \|\kappa_t\|_{L^1(\mathbf{R}^N)} \|g\|_{L^1(\mathbf{R}^N)} \leq C.$$

Thus, we have shown that

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, |\kappa_t * f(x)|) \, dx \le C,$$

which implies the required result.

THEOREM 4.6. Suppose $\Phi(x,t)$ satisfies (Φ 5) and (Φ 6). Let $\{\kappa_t\}_{t>0}$ be an approximate identity such that $\kappa \in L^{(p_0)'}(\mathbf{R}^N)$ and it has compact support. Then $\kappa_t * f$ converges to f in $L^{\Phi}(\mathbf{R}^N)$:

$$\lim_{t \to 0} \|\kappa_t * f - f\|_{L^{\Phi}(\mathbf{R}^N)} = 0$$

for every $f \in L^{\Phi}(\mathbf{R}^N)$.

Proof. Let $f \in L^{\Phi}(\mathbf{R}^N)$. Given $\varepsilon > 0$, choose a bounded function h with compact support such that $||f - h||_{L^{\Phi}(\mathbf{R}^N)} < \varepsilon$. As in the proof of Theorem 3.5, using Theorem 4.5 this time, we have

$$\|\kappa_t * f - f\|_{L^{\Phi}(\mathbf{R}^N)} \le (C\|\kappa\|_{L^{(p_0)'}(\mathbf{R}^N)} + 1)\varepsilon + \|\kappa_t * h - h\|_{L^{\Phi}(\mathbf{R}^N)}.$$

Obviously, $h \in L^{p_0}(\mathbf{R}^N)$. Hence by Lemma 4.1, $\kappa_t * h \to h$ almost everywhere in \mathbf{R}^N , and hence

$$\overline{\Phi}(x, |\kappa_t * h(x) - h(x)|) \to 0$$

almost everywhere in \mathbb{R}^N . Since $\{\kappa_t * h - h\}$ is uniformly bounded and there is a compact set S containing all the supports of $\kappa_t * h$, $\{\overline{\Phi}(x, |\kappa_t * h(x) - h(x)|)\}$ is uniformly bounded and S contains all the supports of $\overline{\Phi}(x, |\kappa_t * h(x) - h(x)|)$. Hence the Lebesgue convergence theorem implies

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, |\kappa_t * h(x) - h(x)|) \, dx \to 0$$

as $t \to 0$. Then, by Lemma 2.2, we see that $\|\kappa_t * h - h\|_{L^{\Phi}(\mathbf{R}^N)} \to 0$ as $t \to 0$, so that

$$\limsup_{t\to 0} \|\kappa_t * f - f\|_{L^{\Phi}(\mathbf{R}^N)} \le (C\|\kappa\|_{L^{(p_0)'}(\mathbf{R}^N)} + 1)\varepsilon,$$

which completes the proof.

5 Young type inequality

LEMMA 5.1. Suppose $\Phi(x,t)$ satisfies ($\Phi 6$). Let $\kappa \in L^1(\mathbf{R}^N) \cap L^{\infty}(\mathbf{R}^N)$ with $\|\kappa\|_{L^1(\mathbf{R}^N)} \leq 1$. For $f \in L^1_{loc}(\mathbf{R}^N)$, set

$$I(f;x) = \int_{\mathbf{R}^N \setminus B(0,|x|/2)} |\kappa(x-y)f(y)| \, dy$$

and

$$J(f;x) = \int_{\mathbf{R}^N} |\kappa(x-y)|\overline{\Phi}(y,|f(y)|) \, dy.$$

Then there exists a constant C > 0 (depending on $\|\kappa\|_{L^{\infty}(\mathbf{R}^{N})}$) such that

$$\overline{\Phi}(x, I(f; x)) \le C \left\{ J(f; x) + g(x/2) \right\}$$

for all $x \in \mathbf{R}^N$ and $f \in L^{\Phi}(\mathbf{R}^N)$ with $||f||_{L^{\Phi}(\mathbf{R}^N)} \leq 1$, where g is the function appearing in ($\Phi 6$).

Proof. Let k > 0. Since $t \mapsto \overline{\Phi}(x,t)/t$ is nondecreasing,

$$I(f;x) \le k \int_{\mathbf{R}^N} |\kappa(x-y)| \, dy + k \int_{\mathbf{R}^N \setminus B(0,|x|/2)} \frac{|\kappa(x-y)|\overline{\Phi}(y,|f(y)|)}{\overline{\Phi}(y,k)} \, dy.$$

If $g(x/2) \le k \le 1$, then $\overline{\Phi}(x,k) \le C\overline{\Phi}(y,k)$ for |y| > |x|/2 by ($\Phi 6$). Hence

$$I(f;x) \le k \left(1 + \frac{CJ(f;x)}{\overline{\Phi}(x,k)}\right) \quad \text{whenever } g(x/2) \le k \le 1.$$
(5.1)

Since $J(f;x) \leq ||\kappa||_{L^{\infty}(\mathbf{R}^N)}$, there exists $K_x \in [0,1]$ such that

$$\overline{\Phi}(x, K_x) = \frac{J(f; x)}{\|\kappa\|_{L^{\infty}(\mathbf{R}^N)}} \overline{\Phi}(x, 1).$$

If $K_x \ge g(x/2)$, then taking $k = K_x$ in (5.1), we have

$$I(f;x) \le K_x \left(1 + \frac{C \|\kappa\|_{L^{\infty}(\mathbf{R}^N)}}{\overline{\Phi}(x,1)} \right) \le CK_x,$$

so that

$$\overline{\Phi}(x, I(f; x)) \le C\overline{\Phi}(x, K_x) \le CJ(f; x).$$

If $K_x < g(x/2)$, then

$$J(f;x) = \|\kappa\|_{L^{\infty}(\mathbf{R}^N)} \frac{\overline{\Phi}(x, K_x)}{\overline{\Phi}(x, 1)} \le C\overline{\Phi}(x, g(x/2)).$$

Hence, taking k = g(x/2) in (5.1), we have $I(f;x) \leq Cg(x/2)$, so that

$$\overline{\Phi}(x, I(f; x)) \le C\overline{\Phi}(x, g(x/2)) \le Cg(x/2).$$

Hence, we have the assertion of the lemma.

Here, we recall the following result on the boundedness of the maximal operator M on $L^{\Phi}(\mathbf{R}^N)$ (see [6, Corollary 4.4]):

LEMMA 5.2. Suppose $\Phi(x,t)$ satisfies (Φ 5), (Φ 6) and

 $(\Phi 3^*) \ t \mapsto t^{-\varepsilon_0} \phi(x,t) \ is \ uniformly \ almost \ increasing \ on \ (0,\infty) \ for \ some \ \varepsilon_0 > 0.$

Then the maximal operator M is bounded from $L^{\Phi}(\mathbf{R}^N)$ into itself, namely

$$\|Mf\|_{L^{\Phi}(\mathbf{R}^N)} \le C \|f\|_{L^{\Phi}(\mathbf{R}^N)}$$

for all $f \in L^{\Phi}(\mathbf{R}^N)$.

THEOREM 5.3. Suppose $\Phi(x,t)$ satisfies (Φ 5), (Φ 6) and (Φ 3^{*}). Let $p_0 = 1 + \varepsilon_0$ (> 1) and R > 0. Assume that $\kappa \in L^1(\mathbf{R}^N) \cap L^{(p_0)'}(B(0,R))$ and $|\kappa(x)| \leq c_{\kappa}|x|^{-N}$ for $|x| \geq R$. Then there is a constant C > 0 such that

$$\|\kappa * f\|_{L^{\Phi}(\mathbf{R}^{N})} \le C(\|\kappa\|_{L^{1}(\mathbf{R}^{N})} + \|\kappa\|_{L^{(p_{0})'}(B(0,R))})\|f\|_{L^{\Phi}(\mathbf{R}^{N})}$$

for all $f \in L^{\Phi}(\mathbf{R}^N)$.

Proof. Let $f \in L^{\Phi}(\mathbf{R}^N)$ and $f \geq 0$. Assume that $||f||_{L^{\Phi}(\mathbf{R}^N)} \leq 1$ and

$$\|\kappa\|_{L^1(\mathbf{R}^N)} + \|\kappa\|_{L^{(p_0)'}(B(0,R))} \le 1.$$

Let $\kappa_0 = \kappa \chi_{B(0,R)}$ and $\kappa_\infty = \kappa \chi_{\mathbf{R}^N \setminus B(0,R)}$.

By Theorem 4.5,

$$\|\kappa_0 * f\|_{L^{\Phi}(\mathbf{R}^N)} \le C.$$

Hence it is enough to show that

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, |\kappa_{\infty}| * f(x)) \, dx \le C.$$
(5.2)

Write

$$\begin{aligned} |\kappa_{\infty}| * f(x) &= \int_{B(0,|x|/2)} |\kappa_{\infty}(x-y)| f(y) \, dy + \int_{\mathbf{R}^N \setminus B(0,|x|/2)} |\kappa_{\infty}(x-y)| f(y) \, dy \\ &= I_1(x) + I_2(x). \end{aligned}$$

Since $|\kappa_{\infty}(x-y)| \le c_{\kappa}|x-y|^{-N}$ and $|x-y| \ge |x|/2$ for $|y| \le |x|/2$,

$$I_1(x) \le 2^N c_{\kappa} |x|^{-N} \int_{B(0,|x|/2)} f(y) \, dy \le 2^N c_{\kappa} |x|^{-N} \int_{B(x,3|x|/2)} f(y) \, dy \le CM f(x).$$

Hence,

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, I_1(x)) \, dx \le C$$

by Lemma 5.2.

On the other hand, by Lemma 5.1,

$$\overline{\Phi}(x, I_2(x)) \le C\{|\kappa_{\infty}| * h(x) + g(x/2)\},\$$

where $h(y) = \overline{\Phi}(y, f(y))$. Since

$$\||\kappa_{\infty}| * h\|_{L^{1}(\mathbf{R}^{N})} \le \||\kappa_{\infty}|\|_{L^{1}(\mathbf{R}^{N})} \|h\|_{L^{1}(\mathbf{R}^{N})} \le 1$$

and $g \in L^1(\mathbf{R}^N)$, it follows that

$$\int_{\mathbf{R}^N} \overline{\Phi}(x, I_2(x)) \, dx \le C.$$

Hence we obtain (5.2), and the proof is complete.

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