

Sobolev and Trudinger type inequalities on grand Musielak-Orlicz-Morrey spaces

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Abstract

Our aim in this paper is to establish generalizations of Sobolev's inequality and Trudinger's inequality for general potentials of functions in grand Musielak-Orlicz-Morrey spaces.

1 Introduction

Grand Lebesgue spaces were introduced in [15] for the study of Jacobian. They play important roles also in the theory of partial differential equations (see [10], [16] and [29], etc.). The generalized grand Lebesgue spaces appeared in [12], where the existence and uniqueness of the non-homogeneous N -harmonic equations were studied. The boundedness of the maximal operator on the grand Lebesgue spaces was studied in [9]. For variable exponent Lebesgue spaces, see [6] and [7]. In [21] and [17], grand Morrey spaces and generalized grand Morrey spaces were introduced. For Morrey spaces, we refer to [24] and [27]. Further, grand Morrey spaces of variable exponent were considered in [11].

On the other hand, the classical Sobolev's inequality for Riesz potentials of L^p -functions (see, e.g. [2, Theorem 3.1.4 (b)]) has been extended to various function spaces. For Morrey spaces, Sobolev's inequality was studied in [1], [27], [5], [25], etc., for Morrey spaces of variable exponent in [3], [13], [14], [22], [23], etc., for grand Morrey spaces in [21] and [17], and also for grand Morrey spaces of variable exponent in [11]. Recently, Sobolev's inequality has been extended by the authors [19] to an inequality for general potentials of functions in Musielak-Orlicz-Morrey spaces.

The classical Trudinger's inequality for Riesz potentials of L^p -functions (see, e.g. [2, Theorem 3.1.4 (c)]) has been also extended to function spaces as above; see [22], [23] for Morrey spaces of variable exponent, [11] for grand Morrey spaces of variable exponent and [20] for Musielak-Orlicz-Morrey spaces.

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In this paper, we define (generalized) grand Musielak-Orlicz-Morrey space on a bounded open set in \mathbf{R}^N and give a Sobolev type inequality as well as a Trudinger type inequality for general potentials of functions in such spaces.

2 Preliminaries

Let G be a bounded open set in \mathbf{R}^N and let d_G denote the diameter of G .

We consider a function

$$\Phi(x, t) = t\phi(x, t) : G \times [0, \infty) \rightarrow [0, \infty)$$

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

($\Phi 1$) $\phi(\cdot, t)$ is measurable on G for each $t \geq 0$ and $\phi(x, \cdot)$ is continuous on $[0, \infty)$ for each $x \in G$;

($\Phi 2$) there exists a constant $A_1 \geq 1$ such that

$$A_1^{-1} \leq \phi(x, 1) \leq A_1 \quad \text{for all } x \in G;$$

($\Phi 3$) there exists a constant $\varepsilon_0 > 0$ such that $t \mapsto t^{-\varepsilon_0}\phi(x, t)$ is uniformly almost increasing, namely there exists a constant $A_2 \geq 1$ such that

$$t^{-\varepsilon_0}\phi(x, t) \leq A_2 s^{-\varepsilon_0}\phi(x, s)$$

for all $x \in G$ whenever $0 < t < s$;

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

$$\phi(x, 2t) \leq A_3\phi(x, t) \quad \text{for all } x \in G \text{ and } t > 0.$$

Note that $(\Phi 3)$ implies that

$$t^{-\varepsilon}\phi(x, t) \leq A_2 s^{-\varepsilon}\phi(x, s)$$

for all $x \in G$ and $0 < \varepsilon \leq \varepsilon_0$ whenever $0 < t < s$.

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

$$0 < \inf_{x \in G} \phi(x, t) \leq \sup_{x \in G} \phi(x, t) < \infty$$

for each $t > 0$ and there exists $\omega > 1$ such that

$$(A_1 A_2)^{-1} t^{1+\varepsilon_0} \leq \Phi(x, t) \leq A_1 A_2 A_3 t^\omega \tag{2.1}$$

for $t \geq 1$; in fact we can take $\omega \geq 1 + \log A_3 / \log 2$.

We shall also consider the following condition:

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

$$\phi(x, t) \leq B_\gamma \phi(y, t)$$

whenever $|x - y| \leq \gamma t^{-1/N}$ and $t \geq 1$.

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

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

Then $\bar{\Phi}(x, \cdot)$ is convex and

$$\frac{1}{2A_3} \Phi(x, t) \leq \bar{\Phi}(x, t) \leq A_2 \Phi(x, t)$$

for all $x \in G$ and $t \geq 0$.

EXAMPLE 2.1. Let $p(\cdot)$ and $q_j(\cdot)$, $j = 1, \dots, k$ be measurable functions on G such that

$$1 < p^- := \inf_{x \in G} p(x) \leq \sup_{x \in G} p(x) =: p^+ < \infty$$

and

$$-\infty < q_j^- := \inf_{x \in G} q_j(x) \leq \sup_{x \in G} q_j(x) =: q_j^+ < \infty \quad j = 1, \dots, k.$$

Set $L(t) := \log(e + t)$, $L^{(1)}(t) = L(t)$ and $L^{(j)}(t) = L(L^{(j-1)}(t))$, $j = 2, \dots$. Then,

$$\Phi_{p(\cdot), \{q_j(\cdot)\}}(x, t) = t^{p(x)} \prod_{j=1}^k (L^{(j)}(t))^{q_j(x)}$$

satisfies $(\Phi 1)$, $(\Phi 2)$, $(\Phi 3)$ with $0 < \varepsilon_0 < p^- - 1$ and $(\Phi 4)$. (2.1) holds for any $\omega > p^+$. $\Phi_{p(\cdot), \{q_j(\cdot)\}}(x, t)$ satisfies $(\Phi 5)$ if $p(\cdot)$ is log-Hölder continuous, namely

$$|p(x) - p(y)| \leq \frac{C_p}{L(1/|x - y|)} \quad (x \neq y)$$

and $q_j(\cdot)$ is $(j + 1)$ -log-Hölder continuous, namely

$$|q_j(x) - q_j(y)| \leq \frac{C_{q_j}}{L^{(j+1)}(1/|x - y|)} \quad (x \neq y)$$

for $j = 1, \dots, k$ (cf. [19, Example 2.1]).

We also consider a function $\kappa(x, r) : G \times (0, d_G) \rightarrow (0, \infty)$ satisfying the following conditions:

($\kappa 1$) $\kappa(x, \cdot)$ is continuous on $(0, d_G)$ for each $x \in G$ and satisfies the uniform doubling condition: there is a constant $Q_1 \geq 1$ such that

$$Q_1^{-1} \kappa(x, r) \leq \kappa(x, r') \leq Q_1 \kappa(x, r)$$

for all $x \in G$ whenever $0 < r \leq r' \leq 2r < d_G$;

($\kappa 2$) $r \mapsto r^{-\delta} \kappa(x, r)$ is uniformly almost increasing for some $\delta > 0$, namely there is a constant $Q_2 > 0$ such that

$$r^{-\delta} \kappa(x, r) \leq Q_2 s^{-\delta} \kappa(x, s)$$

for all $x \in G$ whenever $0 < r < s < d_G$;

($\kappa 3$) there is a constant $Q_3 \geq 1$ such that

$$Q_3^{-1} \min(1, r^N) \leq \kappa(x, r) \leq Q_3$$

for all $x \in G$ and $0 < r < d_G$.

EXAMPLE 2.2. Let $\nu(\cdot)$ and $\beta(\cdot)$ be functions on G such that $\nu^- := \inf_{x \in G} \nu(x) > 0$, $\nu^+ := \sup_{x \in G} \nu(x) \leq N$ and $-c(N - \nu(x)) \leq \beta(x) \leq c$ for all $x \in G$ and some constant $c > 0$. Then $\kappa(x, r) = r^{\nu(x)}(\log(e + 1/r))^{\beta(x)}$ satisfies ($\kappa 1$), ($\kappa 2$) and ($\kappa 3$); we can take any $0 < \delta < \nu^-$ for ($\kappa 2$).

Given $\Phi(x, t)$ and $\kappa(x, r)$, we define the Musielak-Orlicz-Morrey space $L^{\Phi, \kappa}(G)$ by

$$L^{\Phi, \kappa}(G) = \left\{ f \in L^1_{loc}(G); \sup_{x \in G, 0 < r < d_G} \frac{\kappa(x, r)}{|B(x, r)|} \int_{B(x, r) \cap G} \Phi(y, |f(y)|) dy < \infty \right\}.$$

It is a Banach space with respect to the norm

$$\|f\|_{\Phi, \kappa; G} = \inf \left\{ \lambda > 0; \sup_{x \in G, 0 < r < d_G} \frac{\kappa(x, r)}{|B(x, r)|} \int_{B(x, r) \cap G} \bar{\Phi}(y, |f(y)|/\lambda) dy \leq 1 \right\}$$

(cf. [26]).

In case $\kappa(x, r) = r^N$, $L^{\Phi, \kappa}(G)$ is the Musielak-Orlicz space

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

with the norm

$$\|f\|_{\Phi; G} = \inf \left\{ \lambda > 0; \int_G \bar{\Phi}(y, |f(y)|/\lambda) dy \leq 1 \right\}.$$

REMARK 2.3. The Musielak-Orlicz spaces $L^{\Phi}(G)$ include

- Orlicz spaces defined by Young functions satisfying the doubling condition;
- variable exponent Lebesgue spaces.

The Musielak-Orlicz-Morrey spaces $L^{\Phi, \kappa}(G)$ include Morrey spaces as well as variable exponent Morrey spaces.

3 Grand Musielak-Orlicz-Morrey space

For $\varepsilon \geq 0$, set $\Phi_\varepsilon(x, t) := t^{-\varepsilon} \Phi(x, t) = t^{1-\varepsilon} \phi(x, t)$. Then, $\Phi_\varepsilon(x, t)$ satisfies ($\Phi 1$), ($\Phi 2$) with the same A_1 and ($\Phi 4$) with the same A_3 . If $\Phi(x, t)$ satisfies ($\Phi 5$), then so does $\Phi_\varepsilon(x, t)$ with the same $\{B_\gamma\}_{\gamma > 0}$.

If $0 \leq \varepsilon < \varepsilon_0$, then $\Phi_\varepsilon(x, t)$ satisfies $(\Phi 3)$ with ε_0 replaced by $\varepsilon_0 - \varepsilon$ and the same A_2 . It follows that

$$\frac{1}{2A_3}\Phi_\varepsilon(x, t) \leq \overline{\Phi}_\varepsilon(x, t) \leq A_2\Phi_\varepsilon(x, t) \quad (3.1)$$

for all $x \in G$, $t \geq 0$ and $0 \leq \varepsilon \leq \varepsilon_0$.

By $(\Phi 3)$, we see that for $0 \leq \varepsilon \leq \varepsilon_0$

$$\Phi_\varepsilon(x, at) \begin{cases} \leq A_2 a \Phi_\varepsilon(x, t) & \text{if } 0 \leq a \leq 1 \\ \geq A_2^{-1} a \Phi_\varepsilon(x, t) & \text{if } a \geq 1. \end{cases} \quad (3.2)$$

Let

$$\tilde{\sigma} = \sup\{\sigma \geq 0 : r^{N-\sigma}\kappa(x, r)^{-1} \text{ is bounded on } G \times (0, \min(1, d_G))\}.$$

By $(\kappa 2)$, $0 \leq \tilde{\sigma} \leq N$. If $\tilde{\sigma} = 0$, then let $\sigma_0 = 0$; otherwise fix any $\sigma_0 \in (0, \tilde{\sigma})$. We also take δ_0 such that $0 < \delta_0 < \delta$ for δ in $(\kappa 2)$.

For $-\delta_0 \leq \sigma \leq \sigma_0$, set

$$\kappa_\sigma(x, r) = r^\sigma \kappa(x, r)$$

for $x \in G$ and $0 < r < d_G$. Then $\kappa_\sigma(x, r)$ satisfies $(\kappa 1)$, $(\kappa 2)$ and $(\kappa 3)$ with constants independent of σ .

LEMMA 3.1. For $0 \leq \varepsilon \leq \varepsilon_0$, let

$$\Phi_\varepsilon^{-1}(x, s) = \sup\{t > 0 : \Phi_\varepsilon(x, t) < s\} \quad (x \in G, s > 0).$$

Then there exists $r_0 \in (0, \min(1, d_G))$ such that $\kappa_\sigma(x, r) \leq 1$ and

$$\Phi_\varepsilon^{-1}(x, \kappa_\sigma(x, r)^{-1}) \geq 1$$

for all $x \in G$, $0 < r \leq r_0$, $-\delta_0 \leq \sigma \leq \sigma_0$ and $0 < \varepsilon \leq \varepsilon_0$.

Proof. By $(\kappa 2)$ and $(\kappa 3)$,

$$\kappa_\sigma(x, r) \leq Q_2 Q_3 \min(1, d_G)^{-\delta} r^{\delta+\sigma} \leq Q_2 Q_3 \min(1, d_G)^{-\delta} r^{\delta-\delta_0}$$

for $x \in G$, $0 < r < \min(1, d_G)$ and $-\delta_0 \leq \sigma \leq \sigma_0$. Hence, there is $r' \in (0, \min(1, d_G))$ such that $\kappa_\sigma(x, r) \leq 1$ for $x \in G$, $0 < r \leq r'$ and $-\delta_0 \leq \sigma \leq \sigma_0$. By (2.1), we see that

$$\Phi_\varepsilon^{-1}(x, \kappa_\sigma(x, r)^{-1}) \geq C^{-1} \kappa_\sigma(x, r)^{-1/\omega} \geq C'^{-1} r^{-(\delta-\delta_0)/\omega}$$

whenever $x \in G$, $0 < r \leq r'$, $-\delta_0 \leq \sigma \leq \sigma_0$ and $0 < \varepsilon \leq \varepsilon_0$ with constants $C, C' > 0$ independent of $x, r, \sigma, \varepsilon$. Hence the assertion of the lemma holds if we take $r_0 \in (0, r']$ satisfying $r_0^{-(\delta-\delta_0)/\omega} \geq C'$. \square

PROPOSITION 3.2. Assume that $\Phi(x, t)$ satisfies $(\Phi 5)$. If $0 \leq \varepsilon_1 \leq \varepsilon_2 \leq \varepsilon_0$, $-\delta_0 \leq \sigma_j \leq \sigma_0$, $j = 1, 2$ and

$$\sigma_1 + \frac{\delta - \delta_0}{\omega} \varepsilon_1 \leq \sigma_2 + \frac{\delta - \delta_0}{\omega} \varepsilon_2,$$

then $L^{\Phi_{\varepsilon_1}, \kappa_{\sigma_1}}(G) \subset L^{\Phi_{\varepsilon_2}, \kappa_{\sigma_2}}(G)$ and

$$\|f\|_{\Phi_{\varepsilon_2}, \kappa_{\sigma_2}; G} \leq C \|f\|_{\Phi_{\varepsilon_1}, \kappa_{\sigma_1}; G}$$

for all $f \in L^{\Phi_{\varepsilon_1}, \kappa_{\sigma_1}}(G)$ with $C > 0$ independent of $\varepsilon_1, \varepsilon_2, \sigma_1, \sigma_2$.

In particular,

$$L^{\Phi, \kappa}(G) \subset L^{\Phi_{\varepsilon}, \kappa_{\sigma}}(G)$$

if $0 \leq \varepsilon \leq \varepsilon_0, -\delta_0 \leq \sigma \leq \sigma_0$ and $\sigma + ((\delta - \delta_0)/\omega)\varepsilon \geq 0$.

Proof. Let $\|f\|_{\Phi_{\varepsilon_1}, \kappa_{\sigma_1}; G} \leq 1$. Then

$$\frac{\kappa_{\sigma_1}(x, r)}{|B(x, r)|} \int_{B(x, r)} \Phi_{\varepsilon_1}(y, |f(y)|) dy \leq 1$$

for $x \in G$ and $0 < r < d_G$.

For $x \in G$ and $0 < r < d_G$, let

$$k(x, r) = \Phi_{\varepsilon_1}^{-1}(x, \kappa_{\sigma_1}(x, r)^{-1})$$

and

$$I(x, r) = \int_{B(x, r)} \Phi_{\varepsilon_2}(y, |f(y)|) dy.$$

We write $I(x, r) = I_1(x, r) + I_2(x, r)$, where

$$I_1(x, r) = \int_{B(x, r) \cap \{y: |f(y)| \leq k(x, r)\}} \Phi_{\varepsilon_2}(y, |f(y)|) dy$$

and

$$I_2(x, r) = \int_{B(x, r) \cap \{y: |f(y)| > k(x, r)\}} \Phi_{\varepsilon_2}(y, |f(y)|) dy.$$

If $|f(y)| \leq k(x, r)$, then

$$\Phi_{\varepsilon_2}(y, |f(y)|) \leq A_2 \Phi_{\varepsilon_2}(y, k(x, r)) = A_2 k(x, r)^{\varepsilon_1 - \varepsilon_2} \Phi_{\varepsilon_1}(y, k(x, r)).$$

Let $r_0 \in (0, \min(1, d_G))$ be the number given in Lemma 3.1. Then, (3.2) implies

$$k(x, r) \leq C \kappa_{\sigma_1}(x, r)^{-1} \leq Cr^{-N}$$

for $0 < r \leq r_0$ with constants independent of $x, \sigma_1, \varepsilon_1$. Hence, by $(\Phi 5)$, there is a constant $B > 0$ independent of $x, \sigma_1, \varepsilon_1$, such that

$$\Phi_{\varepsilon_1}(y, k(x, r)) \leq B \Phi_{\varepsilon_1}(x, k(x, r))$$

whenever $|x - y| < r \leq r_0$. Therefore,

$$I_1(x, r) \leq C |B(x, r)| k(x, r)^{\varepsilon_1 - \varepsilon_2} \Phi_{\varepsilon_1}(x, k(x, r)) = C |B(x, r)| k(x, r)^{\varepsilon_1 - \varepsilon_2} \kappa_{\sigma_1}(x, r)^{-1}$$

for $0 < r \leq r_0$.

On the other hand, if $|f(y)| > k(x, r)$, then

$$\Phi_{\varepsilon_2}(y, |f(y)|) = |f(y)|^{\varepsilon_1 - \varepsilon_2} \Phi_{\varepsilon_1}(y, |f(y)|) \leq k(x, r)^{\varepsilon_1 - \varepsilon_2} \Phi_{\varepsilon_1}(y, |f(y)|),$$

so that

$$\begin{aligned} I_2(x, r) &\leq k(x, r)^{\varepsilon_1 - \varepsilon_2} \int_{B(x, r)} \Phi_{\varepsilon_1}(y, |f(y)|) dy \\ &\leq |B(x, r)| k(x, r)^{\varepsilon_1 - \varepsilon_2} \kappa_{\sigma_1}(x, r)^{-1} \end{aligned}$$

for $0 < r \leq r_0$.

Therefore,

$$I(x, r) \leq C |B(x, r)| k(x, r)^{\varepsilon_1 - \varepsilon_2} \kappa_{\sigma_1}(x, r)^{-1},$$

which implies

$$\frac{\kappa_{\sigma_2}(x, r)}{|B(x, r)|} \int_{B(x, r)} \Phi_{\varepsilon_2}(y, |f(y)|) dy \leq C r^{\sigma_2 - \sigma_1} k(x, r)^{\varepsilon_1 - \varepsilon_2}$$

for $0 < r \leq r_0$. Since

$$k(x, r)^{-1} \leq C r^{(\delta - \delta_0)/\omega}$$

and $\sigma_2 - \sigma_1 + ((\delta - \delta_0)/\omega)(\varepsilon_2 - \varepsilon_1) \geq 0$ by assumption,

$$\frac{\kappa_{\sigma_2}(x, r)}{|B(x, r)|} \int_{B(x, r)} \Phi_{\varepsilon_2}(y, |f(y)|) dy \leq C r^{\sigma_2 - \sigma_1 + ((\delta - \delta_0)/\omega)(\varepsilon_2 - \varepsilon_1)} \leq C$$

for $0 < r \leq r_0$ with positive constants C 's independent of x , σ_j , ε_j ($j = 1, 2$).

In case $r_0 < r < d_G$, we see

$$\begin{aligned} I(x, r) &\leq A_2 \int_{B(x, r)} \Phi_{\varepsilon_2}(y, 1) dy + \int_{B(x, r)} \Phi_{\varepsilon_1}(y, |f(y)|) dy \\ &\leq A_1 A_2 |B(x, r)| + |B(x, r)| \kappa_{\sigma_1}(x, r)^{-1}, \end{aligned}$$

so that

$$\frac{\kappa_{\sigma_2}(x, r)}{|B(x, r)|} \int_{B(x, r)} \Phi_{\varepsilon_2}(y, |f(y)|) dy \leq A_1 A_2 \kappa_{\sigma_2}(x, r) + r^{\sigma_2 - \sigma_1} \leq C$$

with C independent of r , x , σ_1 , σ_2 .

Therefore, $\|f\|_{\Phi_{\varepsilon_2}, \kappa_{\sigma_2}; G} \leq C$ with $C > 0$ independent of ε_1 , ε_2 , σ_1 , σ_2 . \square

Let $\eta(\varepsilon)$ be an increasing positive function on $(0, \infty)$ such that $\eta(0+) = 0$. Let $\xi(\varepsilon)$ be a function on $(0, \varepsilon_1]$ with some $\varepsilon_1 \in (0, \varepsilon_0/2]$ such that $-\delta_0 \leq \xi(\varepsilon) \leq \sigma_0$ for $0 < \varepsilon \leq \varepsilon_1$, $\xi(0+) = 0$ and $\varepsilon \mapsto \xi(\varepsilon) + ((\delta - \delta_0)/\omega)\varepsilon$ is non-decreasing; in particular, $\xi(\varepsilon) + ((\delta - \delta_0)/\omega)\varepsilon \geq 0$ for $0 < \varepsilon \leq \varepsilon_1$.

Given $\Phi(x, t)$, $\kappa(x, r)$, $\eta(\varepsilon)$ and $\xi(\varepsilon)$, the associated (generalized) grand Musielak-Orlicz-Morrey space is defined by (cf. [17] for generalized grand Morrey space)

$$\tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G) = \left\{ f \in \bigcap_{0 < \varepsilon \leq \varepsilon_1} L^{\Phi_{\varepsilon}, \kappa_{\xi(\varepsilon)}}(G); \|f\|_{\Phi, \kappa; \eta, \xi; G} < \infty \right\},$$

where

$$\|f\|_{\Phi, \kappa; \eta, \xi; G} = \sup_{0 < \varepsilon \leq \varepsilon_1} \eta(\varepsilon) \|f\|_{\Phi_{\varepsilon}, \kappa_{\xi(\varepsilon)}; G}.$$

$\tilde{L}_{\eta,\xi}^{\Phi,\kappa}(G)$ is a Banach space with the norm $\|f\|_{\Phi,\kappa;\eta,\xi;G}$. Note that, in view of Proposition 3.2, this space is determined independent of the choice of ε_1 .

In case $\xi(\varepsilon) \equiv 0$, the symbol ξ may be omitted. If $\kappa(x,r) = r^N$ and $\xi(\varepsilon) \equiv 0$, then the symbol κ will be also omitted; namely

$$\tilde{L}_{\eta}^{\Phi}(G) = \left\{ f \in \bigcap_{0 < \varepsilon \leq \varepsilon_0} L^{\Phi_{\varepsilon}}(G); \|f\|_{\Phi;\eta;G} := \sup_{0 < \varepsilon \leq \varepsilon_0} \eta(\varepsilon) \|f\|_{\Phi_{\varepsilon};G} < \infty \right\}.$$

This space may be called a grand Musielak-Orlicz space.

REMARK 3.3. The grand Musielak-Orlicz space $\tilde{L}_{\eta}^{\Phi}(G)$ include the following spaces:

- generalized grand Lebesgue spaces introduced in [4];
- grand Orlicz spaces introduced in [18] where $\Phi(x,t) = \Phi(t)$ satisfying

$$\sup_{0 < \varepsilon \leq \varepsilon_0} \eta(\varepsilon) \int_1^{\infty} t^{-N-\varepsilon} \Phi(t) \frac{dt}{t} < \infty$$

(see also [8]).

The (generalized) grand Musielak-Orlicz-Morrey space $\tilde{L}_{\eta,\xi}^{\Phi,\kappa}(G)$ include also the following spaces:

- grand Morrey spaces introduced in [21] where $\xi(\varepsilon) \equiv 0$;
- grand grand Morrey spaces introduced in [28] and generalized grand Morrey spaces introduced in [17] where $\xi(\varepsilon)$ is an increasing positive function on $(0, \infty)$.

4 Boundedness of the maximal operator

Hereafter, we shall always assume that $\Phi(x,t)$ satisfies (Φ5).

For a nonnegative $f \in L_{loc}^1(G)$, $x \in G$, $0 < r < d_G$ and $\varepsilon > 0$, set

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

and

$$J_{\varepsilon}(f; x, r) := \frac{1}{|B(x, r)|} \int_{B(x, r) \cap G} \Phi_{\varepsilon}(y, f(y)) dy.$$

We show a Jensen type inequality for functions in $L^{\Phi_{\varepsilon}, \kappa_{\sigma}}(G)$.

LEMMA 4.1. *There exists a constant $C > 0$ (independent of ε and σ) such that*

$$\Phi_{\varepsilon}(x, I(f; x, r)) \leq C J_{\varepsilon}(f; x, r)$$

for all $x \in G$, $0 < r < d_G$, $0 < \varepsilon \leq \varepsilon_0$ and for all nonnegative $f \in L_{loc}^1(G)$ such that $f(y) \geq 1$ or $f(y) = 0$ for each $y \in G$ and $\|f\|_{\Phi_{\varepsilon}, \kappa_{\sigma}; G} \leq 1$ with $-\delta_0 \leq \sigma \leq \sigma_0$.

Proof. Let f be as in the statement of the lemma and let $I = I(f; x, r)$ and $J_\varepsilon = J_\varepsilon(f; x, r)$ for $x \in G$, $0 < r < d_G$ and $0 < \varepsilon \leq \varepsilon_0$. Note that $\|f\|_{\Phi_\varepsilon, \kappa_\sigma; G} \leq 1$ implies $J_\varepsilon \leq 2A_3\kappa_\sigma(x, r)^{-1}$ by (3.1).

By $(\Phi 2)$ and (3.2), $\Phi_\varepsilon(y, f(y)) \geq (A_1A_2)^{-1}f(y)$, since $f(y) \geq 1$ or $f(y) = 0$. Hence $I \leq A_1A_2J_\varepsilon$. Thus, if $J_\varepsilon \leq 1$, then

$$\Phi_\varepsilon(x, I) \leq (A_1A_2J_\varepsilon)A_2\phi(x, A_1A_2) \leq CJ_\varepsilon.$$

Next, suppose $J_\varepsilon > 1$. Since $\Phi_\varepsilon(x, t) \rightarrow \infty$ as $t \rightarrow \infty$, there exists $K_\varepsilon \geq 1$ such that

$$\Phi_\varepsilon(x, K_\varepsilon) = \Phi_\varepsilon(x, 1)J_\varepsilon.$$

Then $K_\varepsilon \leq A_2J_\varepsilon$ by (3.2). With this K_ε , we have

$$\int_{B(x,r) \cap G} f(y) dy \leq K_\varepsilon |B(x, r)| + A_2 \int_{B(x,r) \cap G} f(y) \frac{f(y)^{-\varepsilon} \phi(y, f(y))}{K_\varepsilon^{-\varepsilon} \phi(y, K_\varepsilon)} dy.$$

Since $\kappa_\sigma(x, r)J_\varepsilon \leq 2A_3$,

$$1 \leq K_\varepsilon \leq A_2J_\varepsilon \leq 2A_2A_3\kappa_\sigma(x, r)^{-1} \leq Cr^{-N}$$

with a constant $C > 0$ independent of ε and σ . Hence, by $(\Phi 5)$ there is $\beta \geq 1$, independent of f, x, r, ε and σ such that

$$\phi(x, K_\varepsilon) \leq \beta \phi(y, K_\varepsilon)$$

for all $y \in B(x, r)$. Thus, we have

$$\begin{aligned} \int_{B(x,r) \cap G} f(y) dy &\leq K_\varepsilon |B(x, r)| + \frac{A_2\beta}{K_\varepsilon^{-\varepsilon} \phi(x, K_\varepsilon)} \int_{B(x,r) \cap G} \Phi_\varepsilon(y, f(y)) dy \\ &= K_\varepsilon |B(x, r)| + A_2\beta |B(x, r)| \frac{J_\varepsilon}{K_\varepsilon^{-\varepsilon} \phi(x, K_\varepsilon)}. \end{aligned}$$

Since

$$K_\varepsilon^{-\varepsilon} \phi(x, K_\varepsilon) = K_\varepsilon^{-1} \Phi_\varepsilon(x, K_\varepsilon) = K_\varepsilon^{-1} J_\varepsilon \Phi_\varepsilon(x, 1) \geq A_1^{-1} K_\varepsilon^{-1} J_\varepsilon,$$

it follows that

$$I \leq (1 + A_1A_2\beta)K_\varepsilon,$$

so that by $(\Phi 2)$, $(\Phi 3)$ and $(\Phi 4)$

$$\Phi_\varepsilon(x, I) \leq C\Phi_\varepsilon(x, K_\varepsilon) \leq CJ_\varepsilon$$

with constants $C > 0$ independent of f, x, r, ε and σ as required. \square

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

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

The following lemma can be proved in a way similar to the proof of [25, Theorem 1]:

LEMMA 4.2. Let $p_0 > 1$ and $-\delta_0 \leq \sigma \leq \sigma_0$. Then there exists a constant $C > 0$ independent of σ for which the following holds: If f is a measurable function such that

$$\int_{B(x,r) \cap G} |f(y)|^{p_0} dy \leq |B(x,r)| \kappa_\sigma(x,r)^{-1}$$

for all $x \in G$ and $0 < r < d_G$, then

$$\int_{B(x,r) \cap G} [Mf(y)]^{p_0} dy \leq C |B(x,r)| \kappa_\sigma(x,r)^{-1}$$

for all $x \in G$ and $0 < r < d_G$.

LEMMA 4.3. There is a constant $C > 0$ (independent of ε and σ) such that

$$\|Mf\|_{\Phi_\varepsilon, \kappa_\sigma; G} \leq C \|f\|_{\Phi_\varepsilon, \kappa_\sigma; G}$$

for all $f \in L^{\Phi_\varepsilon, \kappa_\sigma}(G)$ whenever $0 < \varepsilon \leq \varepsilon_0/2$ and $-\delta_0 \leq \sigma \leq \sigma_0$.

Proof. Set $p_0 = 1 + \varepsilon_0/2$ and consider the function

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

Then $\tilde{\Phi}(x, t)$ also satisfies all the conditions (Φj) , $j = 1, 2, \dots, 5$ with ε_0 replaced by $\varepsilon'_0 = \varepsilon_0/(2 + \varepsilon_0)$. In fact, it trivially satisfies (Φj) for $j = 1, 2, 4, 5$. Since

$$t^{-\varepsilon'_0} t^{-1} \tilde{\Phi}(x, t) = [t^{-\varepsilon_0} \phi(x, t)]^{1/p_0},$$

condition $(\Phi 3)$ implies that $\tilde{\Phi}(x, t)$ satisfies $(\Phi 3)$ with ε_0 replaced by ε'_0 .

Let $0 < \varepsilon \leq \varepsilon_0/2$, $-\delta_0 \leq \sigma \leq \sigma_0$ and $f \geq 0$ and $\|f\|_{\Phi_\varepsilon, \kappa_\sigma; G} \leq 1$. Let $f_1 = f \chi_{\{z: f(z) \geq 1\}}$ and $f_2 = f - f_1$, where χ_E is the characteristic function of E .

Since $\Phi_\varepsilon(x, t) \geq 1/(A_1 A_2)$ for $t \geq 1$, we see that

$$\tilde{\Phi}_{\varepsilon/p_0}(x, t) = \Phi_\varepsilon(x, t)^{1/p_0} \leq (A_1 A_2)^{1-1/p_0} \Phi_\varepsilon(x, t)$$

if $t \geq 1$, so that

$$\int_{B(x,r) \cap G} \tilde{\Phi}_{\varepsilon/p_0}(y, f_1(y)) dy \leq 2(A_1 A_2)^{1-1/p_0} A_3 |B(x,r)| \kappa_\sigma(x,r)^{-1}$$

for every $x \in G$ and $0 < r < d_G$. Hence $\|f_1\|_{\tilde{\Phi}_{\varepsilon/p_0}, \kappa_\sigma; G} \leq c_0$ with $c_0 > 0$ independent of ε and σ .

Let $F_\varepsilon(x) = \Phi_\varepsilon(x, f(x))$. Then $\tilde{\Phi}_{\varepsilon/p_0}(x, f(x)) = F_\varepsilon(x)^{1/p_0}$. Applying Lemma 4.1 to $\tilde{\Phi}_{\varepsilon/p_0}$ and f_1/c_0 , we have

$$\Phi_\varepsilon(x, Mf_1(x)) = [\tilde{\Phi}_{\varepsilon/p_0}(x, Mf_1(x))]^{p_0} \leq C [M(F_\varepsilon^{1/p_0})(x)]^{p_0}.$$

On the other hand, since $Mf_2 \leq 1$, we have by $(\Phi 2)$ and $(\Phi 3)$

$$\Phi_\varepsilon(x, Mf_2(x)) \leq A_1 A_2.$$

Thus, we obtain

$$\Phi_\varepsilon(x, Mf(x)) \leq C \left\{ \left[M(F_\varepsilon^{1/p_0})(x) \right]^{p_0} + 1 \right\}$$

for $x \in G$ with a constant $C > 0$ independent of f and ε . Hence

$$\int_{B(x,r) \cap G} \Phi_\varepsilon(y, Mf(y)) dy \leq C \left\{ \int_{B(x,r) \cap G} \left[M(F_\varepsilon^{1/p_0})(y) \right]^{p_0} dy + |B(x,r)| \right\}$$

for $x \in G$ and $0 < r < d_G$. Since $\|f\|_{\Phi_\varepsilon, \kappa_\sigma; G} \leq 1$ and $\Phi_\varepsilon(y, f(y)) = F_\varepsilon(y) = (F_\varepsilon^{1/p_0}(y))^{p_0}$, Lemma 4.2 implies

$$\int_{B(x,r) \cap G} \left[M(F_\varepsilon^{1/p_0})(y) \right]^{p_0} dy \leq C |B(x,r)| \kappa_\sigma(x,r)^{-1}$$

with a constant $C > 0$ independent of $x, r, \varepsilon, \sigma$. Hence,

$$\int_{B(x,r) \cap G} \Phi_\varepsilon(y, Mf(y)) dy \leq C |B(x,r)| \kappa_\sigma(x,r)^{-1},$$

which shows

$$\|Mf\|_{\Phi_\varepsilon, \kappa_\sigma; G} \leq C \|f\|_{\Phi_\varepsilon, \kappa_\sigma; G}$$

with a constant $C > 0$ independent of ε and σ . \square

From this lemma we obtain the boundedness of the maximal operator on $\tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$.

THEOREM 4.4. *The maximal operator M is bounded from $\tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$ into itself; namely there exists a constant $C > 0$ such that*

$$\|Mf\|_{\Phi, \kappa; \eta, \xi; G} \leq C \|f\|_{\Phi, \kappa; \eta, \xi; G}$$

for all $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$.

COROLLARY 4.5. *If $\Phi_{p(\cdot), \{q_j(\cdot)\}}(x, t)$ satisfies the conditions in Example 2.1, then the maximal operator M is bounded from $\tilde{L}_\eta^{\Phi_{p(\cdot), \{q_j(\cdot)\}}}(G)$ into itself.*

5 Sobolev type inequality

LEMMA 5.1 ([19, Lemma 5.1]). *Let $F(x, t)$ be a positive function on $G \times (0, \infty)$ satisfying the following conditions:*

- (F1) $F(x, \cdot)$ is continuous on $(0, \infty)$ for each $x \in G$;
- (F2) there exists a constant $K_1 \geq 1$ such that

$$K_1^{-1} \leq F(x, 1) \leq K_1 \quad \text{for all } x \in G.$$

(F3) $t \mapsto t^{-\varepsilon'} F(x, t)$ is uniformly almost increasing for $\varepsilon' > 0$; namely there exists a constant $K_2 \geq 1$ such that

$$t^{-\varepsilon'} F(x, t) \leq K_2 s^{-\varepsilon'} F(x, s) \quad \text{for all } x \in G \quad \text{whenever } 0 < t < s;$$

Set

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

for $x \in G$ and $s > 0$. Then:

(1) $F^{-1}(x, \cdot)$ is non-decreasing.

(2)

$$F^{-1}(x, \lambda s) \leq (K_2 \lambda)^{1/\varepsilon'} F^{-1}(x, s)$$

for all $x \in G$, $s > 0$ and $\lambda \geq 1$.

(3)

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

for all $x \in G$ and $t > 0$.

(4)

$$K_2^{-1/\varepsilon'} t \leq F^{-1}(x, F(x, t)) \leq K_2^{2/\varepsilon'} t$$

for all $x \in G$ and $t > 0$.

(5)

$$\min \left\{ 1, \left(\frac{s}{K_1 K_2} \right)^{1/\varepsilon'} \right\} \leq F^{-1}(x, s) \leq \max \{ 1, (K_1 K_2 s)^{1/\varepsilon'} \}$$

for all $x \in G$ and $s > 0$.

REMARK 5.2. $F(x, t) = \Phi_\varepsilon(x, t)$ ($0 < \varepsilon \leq \varepsilon_0$) satisfies (F1), (F2) and (F3) with $\varepsilon' = 1$, $K_1 = A_1$ and $K_2 = A_2$ and $F(x, t) = \kappa_\sigma(x, t)$ ($-\delta_0 \leq \sigma \leq \sigma_0$) satisfies (F1), (F2) and (F3) with $\varepsilon' = \delta - \delta_0$, $K_1 = Q_1$ and $K_2 = Q_2$.

LEMMA 5.3. There exists a constant $C > 0$ such that

$$\frac{\eta(\varepsilon)}{|B(x, r)|} \int_{B(x, r) \cap G} f(y) dy \leq C \Phi_\varepsilon^{-1}(x, \kappa_{\xi(\varepsilon)}(x, r)^{-1})$$

for all $x \in G$, $0 < r < d_G$, $0 < \varepsilon \leq \varepsilon_1$ and nonnegative functions f on G such that $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$.

Proof. Let f be a nonnegative function on G such that $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$. Then we have by (3.1)

$$\frac{\kappa_{\xi(\varepsilon)}(x, r)}{|B(x, r)|} \int_{B(x, r) \cap G} \Phi_\varepsilon(y, \eta(\varepsilon) f(y)) dy \leq 2A_3$$

for all $x \in G$, $0 < r < d_G$ and $0 < \varepsilon \leq \varepsilon_1$. Fix ε and let $f_1 = f \chi_{\{x: \eta(\varepsilon) f(x) \geq 1\}}$ and $f_2 = f - f_1$. By Lemma 4.1,

$$\Phi_\varepsilon \left(x, \frac{1}{|B(x, r)|} \int_{B(x, r) \cap G} \eta(\varepsilon) f_1(y) dy \right) \leq C \kappa_{\xi(\varepsilon)}(x, r)^{-1}$$

for all $x \in G$, $0 < r < d_G$ and $0 < \varepsilon \leq \varepsilon_0/2$ with a constant $C > 0$ independent of x, r, ε . Since

$$\Phi_\varepsilon \left(x, \frac{1}{|B(x, r)|} \int_{B(x, r) \cap G} \eta(\varepsilon) f_2(y) dy \right) \leq A_2 \Phi_\varepsilon(x, 1) \leq A_1 A_2,$$

we have

$$\Phi_\varepsilon \left(x, \frac{1}{|B(x, r)|} \int_{B(x, r) \cap G} \eta(\varepsilon) f(y) dy \right) \leq C_1 \kappa_{\xi(\varepsilon)}(x, r)^{-1}$$

with a constant $C_1 \geq 1$ independent of x, r, ε . Hence, we find by Lemma 5.1 with $F = \Phi_\varepsilon$ and $\varepsilon' = 1$

$$\begin{aligned} \frac{1}{|B(x, r)|} \int_{B(x, r) \cap G} \eta(\varepsilon) f(y) dy &\leq A_2 \Phi_\varepsilon^{-1} \left(x, C_1 \kappa_{\xi(\varepsilon)}(x, r)^{-1} \right) \\ &\leq C_1 A_2^2 \Phi_\varepsilon^{-1} \left(x, \kappa_{\xi(\varepsilon)}(x, r)^{-1} \right), \end{aligned}$$

as required. \square

As a potential kernel, we consider a function

$$J(x, r) : G \times (0, d_G) \rightarrow [0, \infty)$$

satisfying the following conditions:

- (J1) $J(\cdot, r)$ is measurable on G for each $r \in (0, d_G)$;
- (J2) $J(x, \cdot)$ is non-increasing on $(0, d_G)$ for each $x \in G$;
- (J3) $\int_0^{d_G} J(x, r) r^{N-1} dr \leq J_0 < \infty$ for every $x \in G$.

EXAMPLE 5.4. Let $\alpha(\cdot)$ be a measurable function on G such that

$$0 < \alpha^- := \inf_{x \in G} \alpha(x) \leq \sup_{x \in G} \alpha(x) =: \alpha^+ < N.$$

Then, $J(x, r) = r^{\alpha(x)-N}$ satisfies (J1), (J2) and (J3).

For a nonnegative measurable function f on G , its J -potential Jf is defined by

$$Jf(x) = \int_G J(x, |x-y|) f(y) dy \quad (x \in G).$$

Set

$$\bar{J}(x, r) = \frac{N}{r^N} \int_0^r J(x, \rho) \rho^{N-1} d\rho$$

for $x \in G$ and $0 < r < d_G$. Then $J(x, r) \leq \bar{J}(x, r)$. Further, $\bar{J}(x, \cdot)$ is non-increasing and continuous on $(0, d_G)$ for each $x \in G$. Also, set

$$Y_J(x, r) = r^N \bar{J}(x, r)$$

for $x \in G$ and $0 < r < d_G$.

We consider the following condition:

($\Phi\kappa J$) there exist constants $\delta' > 0$ and $A_4 \geq 1$ such that

$$s^{\delta'} Y_J(x, s) \Phi_\varepsilon^{-1}(x, \kappa_\sigma(x, s)^{-1}) \leq A_4 t^{\delta'} Y_J(x, t) \Phi_\varepsilon^{-1}(x, \kappa_\sigma(x, t)^{-1})$$

for all $x \in G$ whenever $0 < t < s < d_G$, $0 < \varepsilon \leq \varepsilon_0/2$, $-\delta_0 \leq \sigma \leq \sigma_0$ and $\sigma + ((\delta - \delta_0)/\omega)\varepsilon \geq 0$.

LEMMA 5.5. *Assume ($\Phi\kappa J$). Then there exists a constant $C > 0$ such that*

$$\int_r^{d_G} \rho^N \Phi_\varepsilon^{-1}(x, \kappa_\sigma(x, \rho)^{-1}) d(-\bar{J}(x, \cdot))(\rho) \leq C Y_J(x, r) \Phi_\varepsilon^{-1}(x, \kappa_\sigma(x, r)^{-1})$$

for all $x \in G$, $0 < r \leq d_G/2$, $0 < \varepsilon \leq \varepsilon_0/2$ and $-\min(\delta_0, ((\delta - \delta_0)/\omega)\varepsilon) \leq \sigma \leq \sigma_0$.

Proof. We follow the proof of [19, Lemma 6.2], noting that the constants are independent of ε and σ . \square

LEMMA 5.6. *Assume ($\Phi\kappa J$). Then there exists a constant $C > 0$ such that*

$$\eta(\varepsilon) \int_{G \setminus B(x, r)} J(x, |x - y|) f(y) dy \leq C Y_J(x, r) \Phi_\varepsilon^{-1}(x, \kappa_{\xi(\varepsilon)}(x, r)^{-1})$$

for all $x \in G$, $0 < r \leq d_G/2$, $0 < \varepsilon \leq \varepsilon_1$ and $f \geq 0$ satisfying $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$.

Proof. By the integration by parts, we have

$$\begin{aligned} & \int_{G \setminus B(x, r)} J(x, |x - y|) f(y) dy \\ & \leq J(x, d_G - 0) \int_G f(y) dy + \int_r^{d_G} \left(\int_{B(x, \rho) \cap G} f(y) dy \right) d(-J(x, \cdot))(\rho), \end{aligned}$$

where $J(x, d_G - 0) = \lim_{\rho \rightarrow d_G - 0} J(x, \rho)$. Hence, by Lemma 5.3, we have

$$\begin{aligned} \eta(\varepsilon) \int_{G \setminus B(x, r)} J(x, |x - y|) f(y) dy \\ \leq C \left\{ Y_J(x, d_G) \Phi_\varepsilon^{-1}(x, \kappa_{\xi(\varepsilon)}(x, d_G)^{-1}) \right. \\ \left. + \int_r^{d_G} |B(x, \rho)| \Phi_\varepsilon^{-1}(x, \kappa_{\xi(\varepsilon)}(x, \rho)^{-1}) d(-J(x, \cdot))(\rho) \right\}. \end{aligned}$$

Hence by ($\Phi\kappa J$) and the previous lemma we obtain the required result. \square

LEMMA 5.7. *Assume ($\Phi\kappa J$). Then there exists a constant $C > 0$ such that*

$$\eta(\varepsilon) J f(x) \leq C \left\{ \eta(\varepsilon) M f(x) Y_J \left(x, \kappa_{\xi(\varepsilon)}^{-1} \left(x, \Phi_\varepsilon(x, \eta(\varepsilon) M f(x))^{-1} \right) \right) + 1 \right\}$$

for all $x \in G$, $0 < \varepsilon \leq \varepsilon_1$ and $f \geq 0$ satisfying $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$.

Proof. Let f be a nonnegative function on G such that $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$. For $0 < r \leq d_G/2$, we write

$$\begin{aligned} Jf(x) &= \int_{B(x,r) \cap G} J(x, |x-y|) f(y) dy + \int_{G \setminus B(x,r)} J(x, |x-y|) f(y) dy \\ &= J_1(x) + J_2(x). \end{aligned}$$

First note that

$$J_1(x) \leq CY_J(x, r)Mf(x)$$

(see, e.g., [30, p. 63, (16)]). By Lemma 5.6, we have

$$\eta(\varepsilon)J_2(x) \leq CY_J(x, r)\Phi_\varepsilon^{-1}(x, \kappa_{\xi(\varepsilon)}(x, r)^{-1}).$$

Hence

$$\eta(\varepsilon)Jf(x) \leq CY_J(x, r) \{ \eta(\varepsilon)Mf(x) + \Phi_\varepsilon^{-1}(x, \kappa_{\xi(\varepsilon)}(x, r)^{-1}) \} \quad (5.1)$$

for $x \in G$, $0 < r \leq d_G/2$ and $0 < \varepsilon \leq \varepsilon_1$.

We consider two cases.

Case 1: $d_G/2 < \kappa_{\xi(\varepsilon)}^{-1}(x, \Phi_\varepsilon(x, \eta(\varepsilon)Mf(x))^{-1})$. In this case, let $r = d_G/2$. Since

$$\Phi_\varepsilon(x, \eta(\varepsilon)Mf(x)) \leq Q_2 \kappa_{\xi(\varepsilon)}(x, d_G/2)^{-1} \leq Q_2 Q_3 \max(1, (d_G/2)^{-N}),$$

it follows that $\eta(\varepsilon)Mf(x) \leq C_1$ with a constant $C_1 > 0$ independent of x and ε . Also,

$$\Phi_\varepsilon^{-1}(x, \kappa_{\xi(\varepsilon)}(x, r)^{-1}) = \Phi_\varepsilon^{-1}(x, \kappa_{\xi(\varepsilon)}(x, d_G/2)^{-1}) \leq C_2$$

with a constant $C_2 > 0$ independent of x and ε . Hence, by (5.1) and (J3),

$$\eta(\varepsilon)Jf(x) \leq C$$

with a constant $C > 0$ independent of x and ε .

Case 2: $d_G/2 \geq \kappa_{\xi(\varepsilon)}^{-1}(x, \Phi_\varepsilon(x, \eta(\varepsilon)Mf(x))^{-1})$. In this case, take

$$r = \kappa_{\xi(\varepsilon)}^{-1}(x, \Phi_\varepsilon(x, \eta(\varepsilon)Mf(x))^{-1}).$$

Then $\kappa_{\xi(\varepsilon)}(x, r)^{-1} = \Phi_\varepsilon(x, \eta(\varepsilon)Mf(x))$, so that by Lemma 5.1(4)

$$\Phi_\varepsilon^{-1}(x, \kappa_{\xi(\varepsilon)}(x, r)^{-1}) \leq C\eta(\varepsilon)Mf(x)$$

with a constant $C > 0$ independent of x and ε . Hence, by (5.1)

$$\begin{aligned} \eta(\varepsilon)Jf(x) &\leq CY_J(x, r)\eta(\varepsilon)Mf(x) \\ &= C\eta(\varepsilon)Mf(x)Y_J\left(x, \kappa_{\xi(\varepsilon)}^{-1}(x, \Phi_\varepsilon(x, \eta(\varepsilon)Mf(x))^{-1})\right) \end{aligned}$$

with a constant $C > 0$ independent of x and ε . \square

The following theorem gives a Sobolev type inequality for potentials Jf of $f \in \widetilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$. Example 5.9 below shows that this theorem includes known Sobolev type inequalities as special cases.

THEOREM 5.8. Assume $(\Phi\kappa J)$. Suppose a function

$$\Psi(x, t) : G \times [0, \infty) \rightarrow [0, \infty)$$

satisfies $(\Phi 1) - (\Phi 4)$ with ε_0 replaced by some ε'_0 in $(\Phi 3)$ and

$(\Psi\Phi)$ there exist a constant $A' \geq 1$ and a strictly increasing continuous function $\zeta(\varepsilon)$ on $[0, \varepsilon_1]$ such that $\zeta(0) = 0$, $\varepsilon \mapsto \xi(\varepsilon) + ((\delta - \delta_0)/\omega^*)\zeta(\varepsilon)$ is non-decreasing with $\omega^* > 1$ such that $\Psi(x, t) \leq Ct^{\omega^*}$ for $t \geq 1$, and

$$\Psi_{\zeta(\varepsilon)} \left(x, tY_J \left(x, \kappa_{\xi(\varepsilon)}^{-1} \left(x, \Phi_\varepsilon(x, t)^{-1} \right) \right) \right) \leq A'\Phi_\varepsilon(x, t)$$

for all $x \in G$, $t \geq 1$ and $0 < \varepsilon \leq \varepsilon_1$.

Then there exists a constant $C > 0$ such that

$$\|Jf\|_{\Psi, \kappa; \eta \circ \zeta^{-1}, \xi \circ \zeta^{-1}; G} \leq C\|f\|_{\Phi, \kappa; \eta, \xi; G}$$

for all $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$.

Proof. Let f be a nonnegative function on G such that $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$. Choose $\varepsilon'_1 \in (0, \varepsilon_1]$ such that $\zeta(\varepsilon'_1) \leq \varepsilon'_0$. Let $x \in G$, $0 < r < d_G$ and $0 < \varepsilon \leq \varepsilon'_1$. By Lemma 5.7 and $(\Psi\Phi)$ we have

$$\begin{aligned} & \Psi_{\zeta(\varepsilon)}(x, \eta(\varepsilon)Jf(x)) \\ & \leq C \left\{ \Psi_{\zeta(\varepsilon)} \left(x, \eta(\varepsilon)Mf(x)Y_J \left(x, \kappa_{\xi(\varepsilon)}^{-1} \left(x, \Phi_\varepsilon(x, \eta(\varepsilon)Mf(x))^{-1} \right) \right) \right) + 1 \right\} \\ & \leq C \{ \Phi_\varepsilon(x, \eta(\varepsilon)Mf(x)) + 1 \}. \end{aligned}$$

Note that $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$ implies $\|Mf\|_{\Phi, \kappa; \eta, \xi; G} \leq C$ by Theorem 4.4. Hence there is a constant $C'_1 > 0$ such that

$$\frac{\kappa_{\xi(\varepsilon)}(x, r)}{|B(x, r)|} \int_{B(x, r) \cap G} \Phi_\varepsilon(y, \eta(\varepsilon)Mf(y)) dy \leq C'_1$$

for all $x \in G$, $0 < r < d_G$ and $0 < \varepsilon \leq \varepsilon'_1$. Therefore, there is another constant $C'_2 > 0$ such that

$$\frac{\kappa_{\xi(\varepsilon)}(x, r)}{|B(x, r)|} \int_{B(x, r) \cap G} \Psi_{\zeta(\varepsilon)}(y, \eta(\varepsilon)Jf(y)) dy \leq C'_2$$

for all $x \in G$, $0 < r < d_G$ and $0 < \varepsilon \leq \varepsilon'_1$, so that

$$\frac{\kappa_{(\xi \circ \zeta^{-1})(\varepsilon')}(x, r)}{|B(x, r)|} \int_{B(x, r) \cap G} \Psi_{\varepsilon'}(y, (\eta \circ \zeta^{-1})(\varepsilon')Jf(y)) dy \leq C'_2$$

for all $x \in G$, $0 < r < d_G$ and $0 < \varepsilon' \leq \zeta(\varepsilon'_1)$, which implies the required result. \square

EXAMPLE 5.9. Let $\Phi(x, t) = \Phi_{p(\cdot), \{q_j(\cdot)\}}(x, t)$ be as in Example 2.1, $\kappa(x, r) = r^{\nu(x)}(\log(e + 1/r))^{\beta(x)}$ be as in Example 2.2 and $J(x, r) = r^{\alpha(x)-N}$ be as in Example 5.4.

Note that $\sigma_0 = 0$ if $\nu^+ := \sup_{x \in G} \nu(x) = N$ and $0 < \sigma_0 < N - \nu^+$ if $\nu^+ < N$. We may take $0 < \delta_0 < \delta < \nu^-$ and $\omega > p^+$. Then,

$$\sigma + \frac{\delta - \delta_0}{\omega} \varepsilon < \sigma + \frac{\nu^-}{p^+} \varepsilon \leq \sigma + \frac{\nu(x)}{p(x)} \varepsilon.$$

Hence, if $\sigma + ((\delta - \delta_0)/\omega)\varepsilon \geq 0$, then

$$\frac{\nu(x) + \sigma}{p(x) - \varepsilon} \geq \frac{\nu(x)}{p(x)}. \quad (5.2)$$

Since

$$Y_J(x, r) \Phi_\varepsilon^{-1}(x, \kappa_\sigma(x, r)^{-1}) \sim r^{\alpha(x) - (\nu(x) + \sigma)/(p(x) - \varepsilon)} [Q(x, 1/r) (\log(e + 1/r))^{\beta(x)}]^{-1/(p(x) - \varepsilon)},$$

where $Q(x, t) = \prod_{j=1}^k (L^{(j)}(t))^{q_j(x)}$, we see that condition $(\Phi \kappa J)$ holds if

$$\inf_{x \in G} \left(\frac{\nu(x)}{p(x)} - \alpha(x) \right) > 0.$$

Set

$$\Psi(x, t) = [\Phi_{p(\cdot), \{q_j(\cdot)\}}(x, t)]^{p^*(x)/p(x)} (\log(e + t))^{p^*(x)\alpha(x)\beta(x)/\nu(x)},$$

where $1/p^*(x) = 1/p(x) - \alpha(x)/\nu(x)$.

We see

$$tY_J(x, \kappa_\sigma^{-1}(x, \Phi_\varepsilon(x, t)^{-1})) \sim t^{p(x)/p_\sigma^*(x) + \varepsilon\alpha(x)/(\nu(x) + \sigma)} [Q(x, t) (\log(e + t))^{\beta(x)}]^{-\alpha(x)/(\nu(x) + \sigma)},$$

where $1/p_\sigma^*(x) = 1/p(x) - \alpha(x)/(\nu(x) + \sigma)$. Hence

$$\begin{aligned} & \Psi\left(x, tY_J(x, \kappa_\sigma^{-1}(x, \Phi_\varepsilon(x, t)^{-1}))\right) \\ & \sim t^{p(x)p^*(x)/p_\sigma^*(x) + \varepsilon p^*(x)\alpha(x)/(\nu(x) + \sigma)} [Q(x, t) (\log(e + t))^{\beta(x)}]^{-p^*(x)\alpha(x)/(\nu(x) + \sigma)} \\ & \quad \times Q(x, t)^{p^*(x)/p(x)} (\log(e + t))^{p^*(x)\alpha(x)\beta(x)/\nu(x)} \\ & = \Phi_\varepsilon(x, t) t^{\sigma(p^*(x) - p(x))/(\nu(x) + \sigma) + \varepsilon[p^*(x)\alpha(x)/(\nu(x) + \sigma) + 1]} \\ & \quad \times Q(x, t)^{\sigma(p^*(x) - p(x))/[p(x)(\nu(x) + \sigma)]} (\log(e + t))^{\sigma p^*(x)\alpha(x)\beta(x)/[p(x)(\nu(x) + \sigma)]}. \end{aligned}$$

Here, note that $\xi(\varepsilon) + (\nu^-/p^+)\varepsilon \geq 0$ implies $\nu(x) + \xi(\varepsilon) > \nu(x)/2$ if $0 < \varepsilon \leq 1/2$. Let $0 < \varepsilon \leq \min(1/2, \varepsilon_1)$. Let $\theta = (\delta - \delta_0)/\omega$. Since

$$\frac{\xi(\varepsilon)}{\nu(x) + \xi(\varepsilon)} \leq \frac{\xi(\varepsilon) + \theta\varepsilon}{\nu(x)} \quad \text{and} \quad \frac{p^*(x)\alpha(x)}{\nu(x) + \xi(\varepsilon)} + 1 \leq 2\frac{p^*(x)}{p(x)},$$

$$\begin{aligned} & \Psi\left(x, tY_J(x, \kappa_{\xi(\varepsilon)}^{-1}(x, \Phi_\varepsilon(x, t)^{-1}))\right) \\ & \lesssim \Phi_\varepsilon(x, t) t^{(\xi(\varepsilon) + \theta\varepsilon)(p^*(x) - p(x))/\nu(x) + 2\varepsilon p^*(x)/p(x)} [\log(e + t)]^{m_1(\xi(\varepsilon) + \theta\varepsilon)} \end{aligned}$$

for $t \geq 1$ with a constant $m_1 \geq 0$. In view of (5.2), we also see that

$$tY_J(x, \kappa_{\xi(\varepsilon)}^{-1}(x, \Phi_\varepsilon(x, t)^{-1})) \gtrsim t^{p(x)/p^*(x)} [\log(e+t)]^{-m_2}$$

with a constant $m_2 \geq 0$, which implies

$$\begin{aligned} & \Psi_{\zeta(\varepsilon)}\left(x, tY_J(x, \kappa_{\xi(\varepsilon)}^{-1}(x, \Phi_\varepsilon(x, t)^{-1}))\right) \\ & \lesssim \Phi_\varepsilon(x, t) \left\{ t^{p(x)/p^*(x)} [\log(e+t)]^{-m_2} \right\}^{-\zeta(\varepsilon)} \\ & \quad \times t^{2p^*(x)/p(x)\varepsilon} \left\{ t^{(p^*(x)-p(x))/\nu(x)} [\log(e+t)]^{m_1} \right\}^{(\xi(\varepsilon)+\theta\varepsilon)} \end{aligned}$$

for $t \geq 1$.

Now, let $\zeta(\varepsilon) = a\varepsilon + b(\xi(\varepsilon) + \theta\varepsilon)$ ($a, b > 0$). If $a > 2 \sup_{x \in G} (p^*(x)/p(x))^2$, then

$$\sup_{x \in G, t \geq 1} \left\{ t^{p(x)/p^*(x)} [\log(e+t)]^{-m_2} \right\}^{-a} t^{2p^*(x)/p(x)} < \infty$$

and if $b > \sup_{x \in G} p^*(x)(p^*(x) - p(x))/(p(x)\nu(x))$, then

$$\sup_{x \in G, t \geq 1} \left\{ t^{p(x)/p^*(x)} [\log(e+t)]^{-m_2} \right\}^{-b} \left\{ t^{(p^*(x)-p(x))/\nu(x)} [\log(e+t)]^{m_1} \right\} < \infty,$$

so that $\Psi(x, t)$ satisfies condition $(\Psi\Phi)$ with $\zeta(\varepsilon) = a\varepsilon + b(\xi(\varepsilon) + \theta\varepsilon)$ ($0 < \varepsilon \leq \min(1/2, \varepsilon_1)$).

6 Trudinger type inequality

In this section, we consider Trudinger type inequality on $\tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$.

LEMMA 6.1. *Let $t_1, t_2 > 0$. If*

$$\Phi(x, t_1) \leq K\Phi(x, t_2)$$

for some $x \in G$ with $K \geq A_2^{-1}$, then $t_1 \leq A_2 K t_2$.

Proof. Assume $t_1 > A_2 K t_2$. Note that $t_1 > t_2$. Using $(\Phi 3)$, we have

$$\Phi(x, t_1) = t_1 \phi(x, t_1) > K t_2 \phi(x, t_2) = K \Phi(x, t_2),$$

which contradicts the assumption. □

In this section, we assume:

(Ξ) $\xi(\varepsilon) \leq a\varepsilon$ for $0 < \varepsilon \leq \varepsilon_1$ with some $a \geq 0$.

Recall that $\xi(\varepsilon) \geq -((\delta - \delta_0)/\omega)\varepsilon$ by assumption.

Let

$$\varepsilon(r) = (\log(e + 1/r))^{-1}$$

for $r > 0$ and let $r_1 \in (0, \min(1, d_G))$ be such that $\varepsilon(r) \leq \varepsilon_1$ for $0 < r \leq r_1$.

LEMMA 6.2. *There exists a constant $C \geq 1$ such that*

$$C^{-1}\Phi^{-1}(x, \kappa(x, r)^{-1}) \leq \Phi_{\varepsilon(r)}^{-1}(x, \kappa_{\xi(\varepsilon(r))}(x, r)^{-1}) \leq C\Phi^{-1}(x, \kappa(x, r)^{-1})$$

for all $x \in G$ and $0 < r \leq r_1$.

Proof. Fix $x \in G$ and set

$$t_0(r) = \Phi^{-1}(x, \kappa(x, r)^{-1}) \quad \text{and} \quad t(r) = \Phi_{\varepsilon(r)}^{-1}(x, \kappa_{\xi(\varepsilon(r))}(x, r)^{-1})$$

for $0 < r \leq r_1$. Then

$$\begin{aligned} \Phi(x, t_0(r)) &= \kappa(x, r)^{-1} = r^{\xi(\varepsilon(r))} \kappa_{\xi(\varepsilon(r))}(x, r)^{-1} \\ &= r^{\xi(\varepsilon(r))} \Phi_{\varepsilon(r)}(x, t(r)) = r^{\xi(\varepsilon(r))} t(r)^{-\varepsilon(r)} \Phi(x, t(r)). \end{aligned} \quad (6.1)$$

Thus, in view of Lemma 6.1, it is enough to show that there exists a constant $K \geq 1$ independent of x such that

$$K^{-1} \leq r^{\xi(\varepsilon(r))} t(r)^{-\varepsilon(r)} \leq K \quad (6.2)$$

for all $0 < r \leq r_1$.

Note that

$$e^{-a} \leq r^{a\varepsilon(r)} \leq r^{\xi(\varepsilon(r))} \leq r^{-((\delta-\delta_0)/\omega)\varepsilon(r)} \leq e^{(\delta-\delta_0)/\omega} \quad (6.3)$$

for $0 < r \leq r_1$ and that

$$Q_3^{-1} \leq \kappa(x, r)^{-1} \leq Q_3 \left(1 + \frac{1}{r}\right)^N$$

by (κ3).

If $t(r) \leq 1$, then by (6.1) and (6.3)

$$\begin{aligned} Q_3^{-1} &\leq \kappa(x, r)^{-1} = r^{\xi(\varepsilon(r))} t(r)^{-\varepsilon(r)} \Phi(x, t(r)) \\ &\leq e^{(\delta-\delta_0)/\omega} t(r)^{1-\varepsilon(r)} \phi(x, t(r)) \leq e^{(\delta-\delta_0)/\omega} A_1 A_2 t(r)^{1-\varepsilon(d_G)}, \end{aligned}$$

so that $t(r) \geq C_1^{-1}$ with a constant $C_1 \geq 1$ independent of x . Thus

$$C_1^{-\varepsilon(d_G)} \leq t(r)^{\varepsilon(r)} \leq 1$$

if $t(r) \leq 1$.

If $t(r) \geq 1$, then by (6.1) and (6.3) again

$$Q_3 \left(1 + \frac{1}{r}\right)^N \geq \kappa(x, r)^{-1} \geq e^{-a} t(r)^{1-\varepsilon(r)} \phi(x, t(r)) \geq e^{-a} (A_1 A_2)^{-1} t(r)^{1-\varepsilon(d_G)},$$

so that $t(r) \leq C_2 [(1 + 1/r)^N]^{1/(1-\varepsilon(d_G))}$ with $C_2 \geq 1$ independent of x . Since $(1 + 1/r)^{\varepsilon(r)}$ is bounded for $r > 0$, it follows that

$$1 \leq t(r)^{\varepsilon(r)} \leq C_2^{\varepsilon(d_G)} \left[\left(1 + \frac{1}{r}\right)^N \right]^{\varepsilon(r)/(1-\varepsilon(d_G))} \leq C_3$$

if $t(r) \geq 1$, with a constant $C_3 \geq 1$ independent of x .

Therefore, (6.2) holds with $K = \max\{e^{(\delta-\delta_0)/\omega} C_1^{\varepsilon(d_G)}, e^a C_3\}$. \square

LEMMA 6.3. *There exists a constant $C > 0$ such that*

$$\frac{1}{|B(x, r)|} \int_{B(x, r) \cap G} f(y) dy \leq C \Phi^{-1}(x, \kappa(x, r)^{-1}) \eta((\log(e + 1/r))^{-1})^{-1} \quad (6.4)$$

for all $x \in G$, $0 < r < d_G$ and nonnegative $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$ with $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$.

Proof. Let f be a nonnegative measurable function on G such that $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$. If $0 < r \leq r_1$, then by Lemma 5.3

$$\frac{1}{|B(x, r)|} \int_{B(x, r) \cap G} f(y) dy \leq C \Phi_{\varepsilon(r)}^{-1}(x, \kappa_{\xi(\varepsilon(r))}(x, r)^{-1}) \eta(\varepsilon(r))^{-1}$$

for all $x \in G$. Hence, using the above lemma we obtain (6.4).

In case $r_1 < r < d_G$, note that

$$\Phi_{\varepsilon(r_1)}^{-1}(x, \kappa_{\xi(\varepsilon(r_1))}(x, r_1)^{-1}) \leq C \Phi^{-1}(x, \kappa(x, r)^{-1})$$

by $(\kappa 3)$ and Lemma 5.1(5). Hence, by Lemma 5.3 with $\varepsilon = \varepsilon(r_1)$, we obtain (6.4) in this case, too. \square

In this section, we also assume that

(J3') $J(x, r) \leq C_J r^{-\varsigma}$ for $x \in G$ and $0 < r \leq d_G$ with constants $0 \leq \varsigma < N$ and $C_J > 0$;

(J4) there is $r_0 \in (0, d_G)$ such that

$$\inf_{x \in G} J(x, r_0) > 0 \quad \text{and} \quad \inf_{x \in G} \frac{\bar{J}(x, r_0)}{\bar{J}(x, d_G)} > 1.$$

Here note that (J3') implies (J3).

EXAMPLE 6.4. Let $\alpha(\cdot)$ and $J(x, r)$ be as in Example 5.4. Then, $J(x, r)$ satisfies (J3') and (J4) (with $\varsigma = N - \alpha^-$). In particular, it satisfies (J4) with any $r_0 \in (0, d_G)$.

We consider the function

$$\Gamma(x, s) = \begin{cases} \int_{1/s}^{d_G} \rho^N \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} d(-\bar{J}(x, \cdot))(\rho) & \text{if } s \geq 1/r_0, \\ \Gamma(x, 1/r_0) r_0 s & \text{if } 0 \leq s \leq 1/r_0 \end{cases}$$

for every $x \in G$, where r_0 is the number given in (J4). $\Gamma(x, \cdot)$ is strictly increasing and continuous for each $x \in G$.

LEMMA 6.5. *There exist positive constants C' and C'' such that*

(a) $\Gamma(x, s) \leq C' s^\varsigma \eta((\log(e + s))^{-1})^{-1}$ for all $x \in G$ and $s \geq 1/r_0$ with ς in condition (J3');

(b) $\Gamma(x, 1/r_0) \geq C'' > 0$ for all $x \in G$.

Proof. First note from ($\kappa 3$) and Lemma 5.1(5) that

$$C^{-1} \leq \Phi^{-1}(x, \kappa(x, r)^{-1}) \leq Cr^{-N}. \quad (6.5)$$

By (6.5) and (J3'),

$$\begin{aligned} \Gamma(x, s) &\leq C\eta ((\log(e + s))^{-1})^{-1} \int_{1/s}^{d_G} d(-\bar{J}(x, \cdot))(\rho) \\ &\leq C\eta ((\log(e + s))^{-1})^{-1} \bar{J}(x, 1/s) \\ &\leq C's^\epsilon \eta ((\log(e + s))^{-1})^{-1} \end{aligned}$$

for all $x \in G$ and $s \geq 1/r_0$; and

$$\begin{aligned} \Gamma(x, 1/r_0) &\geq C^{-1} \int_{r_0}^{d_G} \rho^N d(-\bar{J}(x, \cdot))(\rho) \geq C^{-1} r_0^N \int_{r_0}^{d_G} d(-\bar{J}(x, \cdot))(\rho) \\ &= C^{-1} r_0^N (\bar{J}(x, r_0) - \bar{J}(x, d_G)) \geq C'' > 0, \end{aligned}$$

where we used (J4) to obtain the inequalities in the last line. \square

LEMMA 6.6. *There exists a constant $C > 0$ such that*

$$\int_{G \setminus B(x, \delta)} J(x, |x - y|) f(y) dy \leq C\Gamma\left(x, \frac{1}{\delta}\right)$$

for all $x \in G$, $0 < \delta \leq r_0$ and nonnegative $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$ with $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$.

Proof. By integration by parts, Lemma 6.3, (6.5), (J3') and Lemma 6.5(b), we have

$$\begin{aligned} \int_{G \setminus B(x, \delta)} J(x, |x - y|) f(y) dy &\leq \int_{G \setminus B(x, \delta)} \bar{J}(x, |x - y|) f(y) dy \\ &\leq C \left\{ d_G^N \bar{J}(x, d_G) \Phi^{-1}(x, \kappa(x, d_G)^{-1}) \eta ((\log(e + 1/d_G))^{-1})^{-1} \right. \\ &\quad \left. + \int_{\delta}^{d_G} \rho^N \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta ((\log(e + 1/\rho))^{-1})^{-1} d(-\bar{J}(x, \cdot))(\rho) \right\} \\ &\leq C \{ \Gamma(x, 1/r_0) + \Gamma(x, 1/\delta) \} \leq C\Gamma(x, 1/\delta). \end{aligned}$$

\square

LEMMA 6.7. *Let $0 < \lambda < N$ and define*

$$I_\lambda f(x) = \int_G |x - y|^{\lambda - N} f(y) dy$$

for a nonnegative measurable function f on G and

$$\omega_\lambda(z, r) = \frac{1}{1 + \int_r^{d_G} \rho^\lambda \Phi^{-1}(z, \kappa(z, \rho)^{-1}) \eta ((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho}}$$

for $z \in G$. Then there exists a constant $C_{I,\lambda} > 0$ such that

$$\frac{\omega_\lambda(z, r)}{|B(z, r)|} \int_{B(z, r) \cap G} I_\lambda f(x) dx \leq C_{I,\lambda}$$

for all $z \in G$, $0 < r < d_G$ and nonnegative $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$ with $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$.

Proof. Let $z \in G$. Let $f(x) = 0$ for $x \in \mathbf{R}^N \setminus G$ and write

$$\begin{aligned} I_\lambda f(x) &= \int_{B(z, 2r)} |x - y|^{\lambda - N} f(y) dy + \int_{G \setminus B(z, 2r)} |x - y|^{\lambda - N} f(y) dy \\ &= I_1(x) + I_2(x) \end{aligned}$$

for $x \in G$. By Fubini's theorem,

$$\begin{aligned} \int_{B(z, r) \cap G} I_1(x) dx &= \int_{B(z, 2r)} \left(\int_{B(z, r) \cap G} |x - y|^{\lambda - N} dx \right) f(y) dy \\ &\leq \int_{B(z, 2r)} \left(\int_{B(y, 3r)} |x - y|^{\lambda - N} dx \right) f(y) dy \\ &\leq C \int_{B(z, 2r)} \left(\int_0^{3r} t^\lambda \frac{dt}{t} \right) f(y) dy \\ &\leq \frac{C}{\lambda} r^\lambda \int_{B(z, 2r)} f(y) dy. \end{aligned}$$

Now, by Lemma 6.3, ($\kappa 2$) and Lemma 5.1(2), we have

$$\begin{aligned} r^\lambda \int_{B(z, 2r)} f(y) dy &\leq Cr^\lambda |B(z, 2r)| \Phi^{-1}(z, \kappa(z, 2r)^{-1}) \eta((\log(e + 1/(2r)))^{-1})^{-1} \\ &\leq C |B(z, r)| \int_r^{2r} \rho^\lambda \Phi^{-1}(z, \kappa(z, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho} \end{aligned}$$

if $0 < r < d_G/2$ and, by Lemma 6.3 and (6.5), we have

$$\begin{aligned} r^\lambda \int_{B(z, 2r)} f(y) dy &= r^\lambda \int_{B(z, d_G)} f(y) dy \\ &\leq Cd_G^\lambda |B(z, d_G)| \Phi^{-1}(z, \kappa(z, d_G)^{-1}) \eta((\log(e + 1/d_G))^{-1})^{-1} \leq C |B(z, r)| \end{aligned}$$

if $d_G/2 \leq r < d_G$. Therefore

$$\int_{B(z, r) \cap G} I_1(x) dx \leq \frac{C |B(z, r)|}{\lambda \omega_\lambda(z, r)}$$

for all $0 < r < d_G$.

For I_2 , first note that $I_2(x) = 0$ if $x \in G$ and $r \geq d_G/2$. Let $0 < r < d_G/2$. Since

$$I_2(x) \leq C \int_{G \setminus B(z, 2r)} |z - y|^{\lambda - N} f(y) dy \quad \text{for } x \in B(z, r) \cap G,$$

by integration by parts and Lemma 6.3, we have

$$\begin{aligned} I_2(x) &\leq C \left\{ d_G^\lambda \Phi^{-1}(z, \kappa(z, d_G)^{-1}) \eta((\log(e + 1/d_G))^{-1})^{-1} \right. \\ &\quad \left. + \int_{2r}^{d_G} \rho^\lambda \Phi^{-1}(z, \kappa(z, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho} \right\} \\ &\leq \frac{C}{\omega_\lambda(z, r)} \end{aligned}$$

for all $x \in B(z, r) \cap G$. Hence

$$\int_{B(z, r) \cap G} I_2(x) dx \leq C \frac{|B(z, r)|}{\omega_\lambda(z, r)}.$$

Thus this lemma is proved. \square

From now on, we deal with the case $\Gamma(x, r)$ satisfies the uniform log-type condition:

(Γ_{\log}) there exists a constant $c_\Gamma > 0$ such that

$$\Gamma(x, s^2) \leq c_\Gamma \Gamma(x, s)$$

for all $x \in G$ and $s \geq 1$.

By (Γ_{\log}), together with Lemma 6.5, we see that $\Gamma(x, s)$ satisfies the uniform doubling condition in s :

LEMMA 6.8 ([20, Lemma 4.2]). *For every $a > 1$, there exists $b > 0$ such that $\Gamma(x, as) \leq b\Gamma(x, s)$ for all $x \in G$ and $s > 0$.*

Now we consider the following condition (J5):

(J5) there exists $0 < \lambda < N - \varsigma$ such that $r \mapsto r^{N-\lambda} J(x, r)$ is uniformly almost increasing on $(0, d_G)$ for ς in condition (J3').

EXAMPLE 6.9. Let J be as in Example 5.4. It satisfies (J5) with $0 < \lambda < \alpha^-$.

THEOREM 6.10. *Assume that Γ satisfies (Γ_{\log}) and J satisfies (J5). For each $x \in G$, let $\gamma(x) = \sup_{s>0} \Gamma(x, s)$. Suppose $\Lambda(x, t) : G \times [0, \infty) \rightarrow [0, \infty]$ satisfies the following conditions:*

- (A1) $\Lambda(\cdot, t)$ is measurable on G for each $t \in [0, \infty)$; $\Lambda(x, \cdot)$ is continuous on $[0, \infty)$ for each $x \in G$;
- (A2) there is a constant $A'_1 \geq 1$ such that $\Lambda(x, t) \leq \Lambda(x, A'_1 s)$ for all $x \in G$ whenever $0 < t < s$;
- (A3) $\Lambda(x, \Gamma(x, s)/A'_2) \leq A'_3 s$ for all $x \in G$ and $s > 0$ with constants $A'_2, A'_3 \geq 1$ independent of x .

Then, for λ given in (J5), there exists a constant $C^* > 0$ such that $Jf(x)/C^* \leq \gamma(x)$ for a.e. $x \in G$ and

$$\frac{\omega_\lambda(z, r)}{|B(z, r)|} \int_{B(z, r) \cap G} \Lambda \left(x, \frac{Jf(x)}{C^*} \right) dx \leq 1$$

for all $z \in G$, $0 < r < d_G$ and nonnegative $f \in \widetilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$ with $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$.

By (Γ_{\log}) and $(\Lambda 3)$, the assertion of this theorem can be considered as exponential integrability of Jf ; cf. Corollary 6.12 below.

Proof. Let f be a nonnegative measurable function on G such that $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$. Fix $x \in G$. For $0 < \delta \leq r_0$, Lemma 6.6, (J5) and (J3') imply

$$\begin{aligned} Jf(x) &\leq \int_{B(x, \delta)} J(x, |x - y|) f(y) dy + C\Gamma \left(x, \frac{1}{\delta} \right) \\ &= \int_{B(x, \delta)} |x - y|^{N-\lambda} J(x, |x - y|) |x - y|^{\lambda-N} f(y) dy + C\Gamma \left(x, \frac{1}{\delta} \right) \\ &\leq C \left\{ \delta^{N-\lambda} J(x, \delta) I_\lambda f(x) + \Gamma \left(x, \frac{1}{\delta} \right) \right\} \\ &\leq C \left\{ \delta^{N-\varsigma-\lambda} I_\lambda f(x) + \Gamma \left(x, \frac{1}{\delta} \right) \right\} \end{aligned}$$

with constants $C > 0$ independent of x .

If $I_\lambda f(x) \leq 1/r_0$, then we take $\delta = r_0$. Then, by Lemma 6.5(b)

$$Jf(x) \leq C\Gamma \left(x, \frac{1}{r_0} \right).$$

By Lemma 6.8, there exists $C_1^* > 0$ independent of x such that

$$Jf(x) \leq C_1^* \Gamma \left(x, \frac{1}{2A_3} \right) \quad \text{if } I_\lambda f(x) \leq 1/r_0. \quad (6.6)$$

Next, suppose $1/r_0 < I_\lambda f(x) < \infty$. Let $m = \sup_{s \geq 1/r_0, x \in G} \Gamma(x, s)/s$. By (Γ_{\log}) , $m < \infty$. Define δ by

$$\delta^{N-\varsigma-\lambda} = \frac{r_0^{N-\varsigma-\lambda}}{m} \Gamma(x, I_\lambda f(x)) (I_\lambda f(x))^{-1}.$$

Since $\Gamma(x, I_\lambda f(x)) (I_\lambda f(x))^{-1} \leq m$, $0 < \delta \leq r_0$. Then by Lemma 6.5(b)

$$\begin{aligned} \frac{1}{\delta} &\leq C\Gamma(x, I_\lambda f(x))^{-1/(N-\varsigma-\lambda)} (I_\lambda f(x))^{1/(N-\varsigma-\lambda)} \\ &\leq C\Gamma(x, 1/r_0)^{-1/(N-\varsigma-\lambda)} (I_\lambda f(x))^{1/(N-\varsigma-\lambda)} \leq C(I_\lambda f(x))^{1/(N-\varsigma-\lambda)}. \end{aligned}$$

Hence, using (Γ_{\log}) and Lemma 6.8, we obtain

$$\Gamma \left(x, \frac{1}{\delta} \right) \leq \Gamma(x, C(I_\lambda f(x))^{1/(N-\varsigma-\lambda)}) \leq C\Gamma(x, I_\lambda f(x)).$$

By Lemma 6.8 again, we see that there exists a constant $C_2^* > 0$ independent of x such that

$$Jf(x) \leq C_2^* \Gamma \left(x, \frac{1}{2C_{I,\lambda}A_3'} I_\lambda f(x) \right) \quad \text{if } 1/r_0 < I_\lambda f(x) < \infty, \quad (6.7)$$

where $C_{I,\lambda}$ is the constant given in Lemma 6.7.

Now, let $C^* = A_1' A_2' \max(C_1^*, C_2^*)$. Then, by (6.6) and (6.7),

$$\frac{Jf(x)}{C^*} \leq \frac{1}{A_1' A_2'} \max \left\{ \Gamma \left(x, \frac{1}{2A_3'} \right), \Gamma \left(x, \frac{1}{2C_{I,\lambda}A_3'} I_\lambda f(x) \right) \right\}$$

whenever $I_\lambda f(x) < \infty$. Since $I_\lambda f(x) < \infty$ for a.e. $x \in G$ by Lemma 6.7, $Jf(x)/C^* \leq \gamma(x)$ a.e. $x \in G$, and by $(\Lambda 2)$ and $(\Lambda 3)$, we have

$$\begin{aligned} & \Lambda \left(x, \frac{Jf(x)}{C^*} \right) \\ & \leq \max \left\{ \Lambda \left(x, \Gamma \left(x, \frac{1}{2A_3'} \right) / A_2' \right), \Lambda \left(x, \Gamma \left(x, \frac{1}{2C_{I,\lambda}A_3'} I_\lambda f(x) \right) / A_2' \right) \right\} \\ & \leq \frac{1}{2} + \frac{1}{2C_{I,\lambda}} I_\lambda f(x) \end{aligned}$$

for a.e. $x \in G$. Thus, noting that $\omega_\lambda(z, r) \leq 1$ and using Lemma 6.7, we have

$$\begin{aligned} & \frac{\omega_\lambda(z, r)}{|B(z, r)|} \int_{B(z, r) \cap G} \Lambda \left(x, \frac{Jf(x)}{C^*} \right) dx \\ & \leq \frac{1}{2} \omega_\lambda(z, r) + \frac{1}{2C_{I,\lambda}} \frac{\omega_\lambda(z, r)}{|B(z, r)|} \int_{B(z, r) \cap G} I_\lambda f(x) dx \\ & \leq \frac{1}{2} + \frac{1}{2} = 1 \end{aligned}$$

for all $z \in G$ and $0 < r < d_G$. □

REMARK 6.11. If $\Gamma(x, s)$ is bounded, that is,

$$\sup_{x \in G} \int_0^{d_G} \rho^N \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} d(-\bar{J}(x, \cdot))(\rho) < \infty,$$

then by Lemma 6.6 we see that $J|f|$ is bounded for every $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$. In particular, if $\omega_{N-\varsigma}(x, r)^{-1}$ is bounded, that is,

$$\sup_{x \in G} \int_0^{d_G} \rho^{N-\varsigma} \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho} < \infty,$$

then $\Gamma(x, s)$ is bounded by (J3'), and hence $J|f|$ is bounded for every $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$.

If we further assume a continuity of the potential kernel J like condition (J5) in our paper [20], then we can show a continuity of Jf for $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$, as in [20, Theorem 5.3].

Applying Theorem 6.10 to special Φ , κ and J , we obtain the following corollary;

COROLLARY 6.12. Let $\kappa(x, r)$ and $\alpha(x)$ be as in Examples 2.2 and 5.4 and let $p(x)$ and $q(x)$ be as in Examples 2.1. Set $\eta(t) = t^\theta$ for $\theta > 0$, $\Phi(x, t) = t^{p(x)}(\log(e+t))^{q(x)}$ and

$$I_{\alpha(\cdot)}f(x) = \int_G |x - y|^{\alpha(x)-N} f(y) dy$$

for a nonnegative locally integrable function f on G .

Assume that

$$\alpha(x) - \nu(x)/p(x) = 0 \quad \text{for all } x \in G.$$

(1) Suppose that

$$\inf_{x \in G} (-q(x)/p(x) - \beta(x)/p(x) + \theta + 1) > 0.$$

Then for $0 < \lambda < \alpha^-$ there exist constants $C^* > 0$ and $C^{**} > 0$ such that

$$\frac{r^{\nu(z)/p(z)-\lambda}}{|B(z, r)|} \int_{B(z, r) \cap G} \exp \left(\left(\frac{I_{\alpha(\cdot)}f(x)}{C^*} \right)^{p(x)/(p(x)+\theta p(x)-\beta(x)-q(x))} \right) dx \leq C^{**}$$

for all $z \in G$, $0 < r < d_G$ and nonnegative $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$ with $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$.

(2) If

$$\sup_{x \in G} (-q(x)/p(x) - \beta(x)/p(x) + \theta + 1) \leq 0.$$

then for $0 < \lambda < \alpha^-$ there exist constants $C^* > 0$ and $C^{**} > 0$ such that

$$\frac{r^{\nu(z)/p(z)-\lambda}}{|B(z, r)|} \int_{B(z, r) \cap G} \exp \left(\exp \left(\frac{I_{\alpha(\cdot)}f(x)}{C^*} \right) \right) dx \leq C^{**}$$

for all $z \in G$, $0 < r < d_G$ and nonnegative $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(G)$ with $\|f\|_{\Phi, \kappa; \eta, \xi; G} \leq 1$.

Proof. In the present situation, we see that

$$\Gamma(x, s) \sim \begin{cases} (\log(e + s))^{-q(x)/p(x)-\beta(x)/p(x)+\theta+1} & \text{in case (1),} \\ \log(\log(e + s)) & \text{in case (2)} \end{cases}$$

for all $x \in G$ and $s \geq 1/r_0 = 2/d_G$. Hence, we may take

$$\Lambda(x, t) = \begin{cases} \exp(t^{p(x)/(p(x)+\theta p(x)-q(x)-\beta(x))}) & \text{in case (1),} \\ \exp(\exp t) & \text{in case (2).} \end{cases}$$

On the other hand,

$$\omega_{\lambda'}(z, r) \sim r^{\nu(z)/p(z)-\lambda'} (\log(e + 1/r))^{-q(x)/p(x)-\beta(x)/p(x)+\theta}$$

for all $z \in G$, $0 < s < d_G$ and $0 < \lambda' < \alpha^-$, so that

$$r^{\nu(z)/p(z)-\lambda} \leq C \omega_{\lambda'}(z, r)$$

if $0 < \lambda < \lambda' < \alpha^-$. Thus, given $0 < \lambda < \alpha^-$, Theorem 6.10 implies the required results. \square

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