

# Trudinger's inequality and continuity for Riesz potentials of functions in grand Musielak-Orlicz-Morrey spaces over non-doubling metric measure spaces

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## Abstract

In this paper we are concerned with Trudinger's inequality and continuity for Riesz potentials of functions in grand Musielak-Orlicz-Morrey spaces over non-doubling metric measure spaces.

## 1 Introduction

Grand Lebesgue spaces were introduced in [9] for the study of Jacobian. They play important roles also in the theory of partial differential equations (see [5], [10] and [28], etc.). The generalized grand Lebesgue spaces appeared in [7], where the existence and uniqueness of the non-homogeneous  $N$ -harmonic equations were studied.

For  $0 < \alpha < N$ , we define the Riesz potential of order  $\alpha$  for a locally integrable function  $f$  on  $\mathbf{R}^N$  by

$$I_\alpha f(x) = \int_{\mathbf{R}^N} |x - y|^{\alpha - N} f(y) dy.$$

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 various function spaces; see [17] and [20] for Morrey spaces of variable exponent, [6] for grand Morrey spaces of variable exponent, [24] for Musielak-Orlicz spaces and [14] for Musielak-Orlicz-Morrey spaces. See also [26] and [27]. Recently, Trudinger's inequality has been extended to an inequality for Riesz potentials of functions in grand Musielak-Orlicz-Morrey spaces (see [15]).

We denote by  $(X, d, \mu)$  a metric measure spaces, where  $X$  is a bounded set,  $d$  is a metric on  $X$  and  $\mu$  is a nonnegative complete Borel regular outer measure on  $X$  which is finite in every bounded set. For simplicity, we often write  $X$  instead of

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$(X, d, \mu)$ . For  $x \in X$  and  $r > 0$ , we denote by  $B(x, r)$  the open ball centered at  $x$  with radius  $r$  and  $d_X = \sup\{d(x, y) : x, y \in X\}$ . We assume that  $0 < d_X < \infty$ ,

$$\mu(\{x\}) = 0$$

for  $x \in X$  and  $\mu(B(x, r)) > 0$  for  $x \in X$  and  $r > 0$  for simplicity. In the present paper, we do not postulate on  $\mu$  the ‘‘so called’’ doubling condition. Recall that a Radon measure  $\mu$  is said to be doubling if there exists a constant  $C > 0$  such that  $\mu(B(x, 2r)) \leq C\mu(B(x, r))$  for all  $x \in \text{supp}(\mu)(= X)$  and  $r > 0$ . Otherwise  $\mu$  is said to be non-doubling.

For  $\alpha > 0$  and  $\tau > 0$ , we define the Riesz potential of order  $\alpha$  for a locally integrable function  $f$  on  $X$  by

$$I_{\alpha, \tau} f(x) = \int_X \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y)$$

(e.g. see [8] and [22]). Observe that this naturally extends the Riesz potential operator  $I_\alpha f(x)$  when  $(X, d)$  is the  $N$ -dimensional Euclidean space and  $\mu = dx$ .

Our first aim in this paper is to give a general version of Trudinger type exponential integrability for Riesz potentials  $I_{\alpha, \tau} f$  of functions in grand Musielak-Orlicz-Morrey spaces  $\tilde{L}_{\eta, \xi}^{\Phi, \kappa}(X)$  over non-doubling metric measure spaces  $X$  (see e.g., Corollary 5.5) as an extension of [15, Corollary 6.12] (see Sections 2 and 3 for the definitions of  $\Phi$ ,  $\kappa$ ,  $\eta$ ,  $\xi$  and  $\tilde{L}_{\eta, \xi}^{\Phi, \kappa}(X)$ ). Since we discuss the Morrey version, our strategy is to find an estimate of Riesz potentials  $I_{\alpha, \tau} f$  by use of another Riesz-type potentials  $I_{\gamma, \tau} f$  of order  $\gamma (< \alpha)$ , which plays a role of the maximal functions (see Section 4). What is new about this paper is that we can pass our results to the non-doubling metric measure setting; the technique developed in [14] still works.

On the other hand, beginning with Sobolev’s embedding theorem (see e.g. [1], [2]), continuity properties of Riesz potentials or Sobolev functions have been studied by many authors. See [18] and [19] for generalized Morrey spaces  $L^{1, \varphi}$ , [21] for Orlicz-Morrey spaces, [21] for variable exponent Morrey spaces and [17] for two variable exponent Morrey spaces.

Our second aim in this paper is to give a general version of continuity for Riesz potentials  $I_{\alpha, \tau} f$  of functions in grand Musielak-Orlicz-Morrey spaces over non-doubling metric measure spaces (see e.g., Corollary 6.6), whose counterpart in the Euclidean setting was not considered in [15]. The result is new even for the Euclidean case.

## 2 Preliminaries

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

In this paper, we assume that  $X$  is a bounded set, that is  $d_X < \infty$ . This implies that  $\mu(X) < \infty$ .

We consider a function

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

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

(Φ1)  $\phi(\cdot, t)$  is measurable on  $X$  for each  $t \geq 0$  and  $\phi(x, \cdot)$  is continuous on  $[0, \infty)$  for each  $x \in X$ ;

(Φ2) there exists a constant  $A_1 \geq 1$  such that

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

(Φ3) 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  $x \in X$  whenever  $0 < t < s$ ;

(Φ4) there exists a constant  $A_3 \geq 1$  such that

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

Note that (Φ3) implies that

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

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

Also note that (Φ2), (Φ3) and (Φ4) imply

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

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:

(Φ5) for every  $\gamma_1, \gamma_2 > 0$ , there exists a constant  $B_{\gamma_1, \gamma_2} \geq 1$  such that

$$\phi(x, t) \leq B_{\gamma_1, \gamma_2} \phi(y, t)$$

whenever  $d(x, y) \leq \gamma_1 t^{-1/\gamma_2}$  and  $t \geq 1$ .

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

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

for  $x \in X$  and  $t \geq 0$ . 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  $x \in X$  and  $t \geq 0$ .

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

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

and

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

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

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

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

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

for  $j = 1, \dots, k$  (cf. [13, Example 2.1]).

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

( $\kappa 1$ )  $\kappa(x, \cdot)$  is continuous on  $(0, d_X)$  for each  $x \in X$  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  $x \in X$  whenever  $0 < r \leq r' \leq 2r < d_X$ ;

( $\kappa 2$ )  $r \mapsto r^{-\delta} \kappa(x, r)$  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  $x \in X$  whenever  $0 < r < s < d_X$ ;

( $\kappa 3$ ) there are constants  $Q > 0$  and  $Q_3 \geq 1$  such that

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

for all  $x \in X$  and  $0 < r < d_X$ .

EXAMPLE 2.2. Let  $\nu(\cdot)$  and  $\beta(\cdot)$  be functions on  $X$  such that  $\nu^- := \inf_{x \in X} \nu(x) > 0$ ,  $\nu^+ := \sup_{x \in X} \nu(x) \leq Q$  and  $-c(Q - \nu(x)) \leq \beta(x) \leq c$  for all  $x \in X$  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 ( $\kappa 2$ ).

We say that  $f$  is a locally integrable function on  $X$  if  $f$  is an integrable function on all balls  $B$  in  $X$ . Given  $\Phi(x, t)$  satisfying  $(\Phi 1)$ ,  $(\Phi 2)$ ,  $(\Phi 3)$  and  $(\Phi 4)$  and  $\kappa(x, r)$  satisfying  $(\kappa 1)$ ,  $(\kappa 2)$  and  $(\kappa 3)$ , we define the Musielak-Orlicz-Morrey space  $L^{\Phi, \kappa}(X)$  by

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

It is a Banach space with respect to the norm

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

(cf. [23]).

### 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  $\{B_{\gamma_1, \gamma_2}\}_{\gamma_1, \gamma_2 > 0}$ .

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

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

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

Let

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

By  $(\kappa 2)$  and  $(\kappa 3)$ ,  $0 \leq \tilde{\sigma} \leq Q$ . If  $\tilde{\sigma} = 0$ , then let  $\sigma_0 = 0$ ; otherwise fix any  $\sigma_0 \in (0, \tilde{\sigma})$ . We also take  $\delta_0$  such that  $0 < \delta_0 < \delta$  for  $\delta$  in  $(\kappa 2)$ .

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

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

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

LEMMA 3.1 ([15, 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  $L^{\Phi_{\varepsilon_1}, \kappa_{\sigma_1}}(X) \subset L^{\Phi_{\varepsilon_2}, \kappa_{\sigma_2}}(X)$  and

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

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

In particular,

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

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

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. [11] for generalized grand Morrey space)

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

where

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

$\tilde{L}_{\eta, \xi}^{\Phi, \kappa}(X)$  is a Banach space with the norm  $\|f\|_{\Phi, \kappa; \eta, \xi; X}$ . Note that, in view of Lemma 3.1, this space is determined independent of the choice of  $\varepsilon_1$ .

REMARK 3.2. If  $\mu(B(x, r))$  satisfies  $(\kappa 1)$ ,  $(\kappa 2)$  and  $(\kappa 3)$ , then the associated (generalized) grand Musielak-Orlicz-Morrey space  $\tilde{L}_{\eta, \xi}^{\Phi, \kappa}(X)$  include the following spaces:

- generalized grand Lebesgue spaces introduced in [3] if  $\kappa(x, r) = \mu(B(x, r))$  and  $\xi(\varepsilon) \equiv 0$ ;
- grand Orlicz spaces introduced in [12] if  $\kappa(x, r) = \mu(B(x, r))$ ,  $\xi(\varepsilon) \equiv 0$ ,  $\Phi(x, t) = \Phi(t)$  and

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

(see also [4]);

- grand Morrey spaces introduced in [16] if  $\xi(\varepsilon) \equiv 0$ ;
- grand grand Morrey spaces introduced in [25] and generalized grand Morrey spaces introduced in [11] if  $\xi(\varepsilon)$  is an increasing positive function on  $(0, \infty)$ .

## 4 Lemmas

LEMMA 4.1 ([13, Lemma 5.1]). *Let  $F(x, t)$  be a positive function on  $X \times (0, \infty)$  satisfying the following conditions:*

(F1)  $F(x, \cdot)$  is continuous on  $(0, \infty)$  for each  $x \in X$ ;

(F2) there exists a constant  $K_1 \geq 1$  such that

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

(F3)  $t \mapsto t^{-\varepsilon} F(x, t)$  is uniformly almost increasing for some  $\varepsilon > 0$ ; namely there exists a constant  $K_2 \geq 1$  such that

$$t^{-\varepsilon} F(x, t) \leq K_2 s^{-\varepsilon} F(x, s) \quad \text{for all } x \in X \quad \text{whenever } 0 < t < s.$$

Set

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

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

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

(2)

$$F^{-1}(x, \lambda t) \leq (K_2 \lambda)^{1/\varepsilon} F^{-1}(x, t) \quad (4.1)$$

for all  $x \in X$ ,  $t > 0$  and  $\lambda \geq 1$ .

(3)

$$F(x, F^{-1}(x, t)) = t \quad (4.2)$$

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

(4)

$$K_2^{-1/\varepsilon} t \leq F^{-1}(x, F(x, t)) \leq K_2^{2/\varepsilon} t$$

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

(5)

$$\min \left\{ 1, \left( \frac{s}{K_1 K_2} \right)^{1/\varepsilon} \right\} \leq F^{-1}(x, s) \leq \max \{ 1, (K_1 K_2 s)^{1/\varepsilon} \} \quad (4.3)$$

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

REMARK 4.2.  $F(x, t) = \Phi(x, t)$  satisfies (F1), (F2) and (F3) with  $K_1 = A_1$ ,  $K_2 = A_2$  and  $\varepsilon = 1$ .

By ( $\kappa 3$ ) and (4.3), we have the following result.

LEMMA 4.3. *There exists a constant  $C > 0$  such that*

$$C^{-1} \leq \Phi^{-1}(x, \kappa(x, r)^{-1}) \leq Cr^{-Q} \quad (4.4)$$

for all  $x \in X$  and  $0 < r \leq d_X$ , where  $Q$  is a constant appearing in ( $\kappa 3$ ).

LEMMA 4.4 (cf. [15, Lemma 3.1]). *There exist constants  $C \geq 1$  and  $r_0 \in (0, \min(1, d_X))$  such that  $\kappa_\sigma(x, r) \leq Cr^{\delta - \delta_0}$  and*

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

for all  $x \in X$ ,  $0 < r \leq r_0$ ,  $-\delta_0 \leq \sigma \leq \sigma_0$  and  $0 < \varepsilon \leq \varepsilon_0$ , where  $Q$  is a constant appearing in ( $\kappa 3$ ).

*Proof.* In view of the proof of [15, Lemma 3.1], we have only to prove that there exists a constant  $C \geq 1$  such that

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

for all  $x \in X$ ,  $0 < r \leq r_0$ ,  $-\delta_0 \leq \sigma \leq \sigma_0$  and  $0 < \varepsilon \leq \varepsilon_0$ . First note from ( $\Phi 3$ ) that there exists a constant  $C \geq 1$  such that

$$t^{-\varepsilon'} \Phi_\varepsilon(x, t) \leq Cs^{-\varepsilon'} \Phi_\varepsilon(x, s)$$

for all  $x \in X$  and  $0 < \varepsilon' \leq \varepsilon_0 - \varepsilon + 1$  whenever  $0 < t < s$ . By Lemma 4.1(5) with  $\varepsilon' = 1$  and  $(\kappa 3)$ , we have

$$\Phi_\varepsilon^{-1}(x, \kappa_\sigma(x, r)^{-1}) \leq C\kappa_\sigma(x, r)^{-1} \leq Cr^{-Q}$$

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

From now on, we assume:

( $\Xi$ )  $\xi(\varepsilon) \leq a\varepsilon$  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  $r_1 \in (0, \min(1, d_X))$  be such that  $\varepsilon(r) \leq \varepsilon_1$  for  $0 < r \leq r_1$ .

LEMMA 4.5 ([15, 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  $x \in X$  and  $0 < r \leq r_1$ .

LEMMA 4.6. *Assume that  $\Phi(x, t)$  satisfies ( $\Phi 5$ ). Then there exists a constant  $C > 0$  such that*

$$\frac{1}{\mu(B(x, r))} \int_{B(x, r) \cap X} f(y) d\mu(y) \leq C\Phi^{-1}(x, \kappa(x, r)^{-1})\eta((\log(e + 1/r))^{-1})^{-1}$$

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

*Proof.* Let  $f$  be a nonnegative function with  $\|f\|_{\Phi, \kappa; \eta, \xi; X} \leq 1$ . Then note from (3.1) that

$$\frac{\kappa_{\xi(\varepsilon)}(x, r)}{\mu(B(x, r))} \int_{B(x, r) \cap X} \Phi_\varepsilon(y, \eta(\varepsilon)f(y)) d\mu(y) \leq 2A_3$$

for  $x \in X$ ,  $0 < r < d_X$  and  $0 < \varepsilon < \varepsilon_1$ , so that

$$\frac{\kappa_{\xi(\varepsilon(r))}(x, r)}{\mu(B(x, r))} \int_{B(x, r) \cap X} \Phi_{\varepsilon(r)}(y, \eta(\varepsilon(r))f(y)) d\mu(y) \leq 2A_3$$

for  $x \in X$  and  $0 < r \leq r_1$ . Let  $g_r(y) = \eta(\varepsilon(r))f(y)$  and

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

Since there exist constants  $C \geq 1$  and  $r_0 \in (0, \min(1, d_X))$  such that

$$1 \leq K(x, r) \leq Cr^{-Q}$$

for all  $x \in X$  and  $0 < r \leq \min\{r_0, r_1\}$  by Lemma 4.4, we see from ( $\Phi 5$ ) and (4.2) that

$$\Phi_{\varepsilon(r)}(y, K(x, r)) \geq C\Phi_{\varepsilon(r)}(x, K(x, r)) = C\kappa_{\xi(\varepsilon(r))}(x, r)^{-1}$$



for all  $y \in B(x, r)$  and  $0 < r \leq \min\{r_0, r_1\}$ . Therefore, we have by  $(\Phi 3)$

$$\begin{aligned} & \frac{1}{\mu(B(x, r))} \int_{B(x, r) \cap X} g_r(y) d\mu(y) \\ & \leq K(x, r) + \frac{A_2}{\mu(B(x, r))} \int_{B(x, r) \cap X} g_r(y) \frac{g_r(y)^{-1} \Phi_{\varepsilon(r)}(y, g_r(y))}{K(x, r)^{-1} \Phi_{\varepsilon(r)}(y, K(x, r))} d\mu(y) \\ & \leq CK(x, r) \left\{ 1 + \frac{\kappa_{\xi(\varepsilon(r))}(x, r)}{\mu(B(x, r))} \int_{B(x, r) \cap X} \Phi_{\varepsilon(r)}(y, g_r(y)) d\mu(y) \right\} \\ & \leq CK(x, r) \end{aligned}$$

for  $x \in X$  and  $0 < r \leq \min\{r_0, r_1\}$ . Hence, we find by Lemma 4.5

$$\frac{1}{\mu(B(x, r))} \int_{B(x, r) \cap X} g_r(y) d\mu(y) \leq C\Phi^{-1}(x, \kappa(x, r)^{-1})$$

for all  $x \in X$  and  $0 < r \leq \min\{r_0, r_1\}$ .

In case  $\min\{r_0, r_1\} < r < d_X$ , we have by (4.4)

$$\frac{1}{\mu(B(x, r))} \int_{B(x, r) \cap X} f(y) d\mu(y) \leq C \leq C\Phi^{-1}(x, \kappa(x, r)^{-1}) \eta((\log(e + 1/r))^{-1})^{-1},$$

as required.  $\square$

Set

$$\Gamma(x, s) = \int_{1/s}^{d_X} \rho^\alpha \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho}$$

for  $s \geq 2/d_X$  and  $x \in X$ . For  $0 \leq s < 2/d_X$  and  $x \in X$ , we set  $\Gamma(x, s) = \Gamma(x, 2/d_X)(d_X/2)s$ . Then note that  $\Gamma(x, \cdot)$  is strictly increasing and continuous for each  $x \in X$ .

LEMMA 4.7 (cf. [14, Lemma 3.5]). *There exists a positive constant  $C'$  such that  $\Gamma(x, 2/d_X) \geq C'$  for all  $x \in X$ .*

LEMMA 4.8. *Assume that  $\Phi(x, t)$  satisfies  $(\Phi 5)$ . Let  $\tau > 1$ . Then there exists a constant  $C > 0$  such that*

$$\int_{X \setminus B(x, \delta)} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \leq C\Gamma\left(x, \frac{1}{\delta}\right)$$

for all  $x \in X$ ,  $0 < \delta \leq d_X/2$  and nonnegative  $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(X)$  with  $\|f\|_{\Phi, \kappa; \eta, \xi; X} \leq 1$ .

*Proof.* Let  $j_0$  be the smallest positive integer such that  $\tau^{j_0} \delta \geq d_X$ . By Lemma 4.6,

we have

$$\begin{aligned}
& \int_{X \setminus B(x, \delta)} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \\
&= \sum_{j=1}^{j_0} \int_{X \cap (B(x, \tau^j \delta) \setminus B(x, \tau^{j-1} \delta))} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \\
&\leq \sum_{j=1}^{j_0} (\tau^j \delta)^\alpha \frac{1}{\mu(B(x, \tau^j \delta))} \int_{X \cap B(x, \tau^j \delta)} f(y) d\mu(y) \\
&\leq C \left( \sum_{j=1}^{j_0-1} (\tau^j \delta)^\alpha \Phi^{-1}(x, \kappa(x, \tau^j \delta)^{-1}) \eta((\log(e + 1/(\tau^j \delta)))^{-1})^{-1} \right. \\
&\quad \left. + d_X^\alpha \Phi^{-1}(x, \kappa(x, d_X)^{-1}) \eta((\log(e + 1/d_X))^{-1})^{-1} \right),
\end{aligned}$$

where we assume that  $\sum_{j=1}^0 a_j = 0$  for  $a_j \in \mathbf{R}$ . By  $(\kappa 2)$  and (4.1), we have

$$\begin{aligned}
& \int_{\tau^{j-1} \delta}^{\tau^j \delta} t^\alpha \Phi^{-1}(x, \kappa(x, t)^{-1}) \eta((\log(e + 1/t))^{-1})^{-1} \frac{dt}{t} \\
&\geq (\tau^{j-1} \delta)^\alpha \Phi^{-1}(x, Q_2^{-1} \kappa(x, \tau^j \delta)^{-1}) \eta((\log(e + 1/(\tau^j \delta)))^{-1})^{-1} \log \tau \\
&\geq \frac{(\tau^j \delta)^\alpha \log \tau}{\tau^\alpha A_2 Q_2} \Phi^{-1}(x, \kappa(x, \tau^j \delta)^{-1}) \eta((\log(e + 1/(\tau^j \delta)))^{-1})^{-1} \\
&= C (\tau^j \delta)^\alpha \log \tau \Phi^{-1}(x, \kappa(x, \tau^j \delta)^{-1}) \eta((\log(e + 1/(\tau^j \delta)))^{-1})^{-1}
\end{aligned}$$

and

$$\begin{aligned}
& \int_{d_X/2}^{d_X} t^\alpha \Phi^{-1}(x, \kappa(x, t)^{-1}) \eta((\log(e + 1/t))^{-1})^{-1} \frac{dt}{t} \\
&\geq \frac{d_X^\alpha \log 2}{2^\alpha A_2 Q_2} \Phi^{-1}(x, \kappa(x, d_X)^{-1}) \eta((\log(e + 1/d_X))^{-1})^{-1} \\
&= C d_X^\alpha \Phi^{-1}(x, \kappa(x, d_X)^{-1}) \eta((\log(e + 1/d_X))^{-1})^{-1}.
\end{aligned}$$

Hence, we obtain

$$\begin{aligned}
& \int_{X \setminus B(x, \delta)} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \\
&\leq \frac{C}{\log \tau} \left( \sum_{j=1}^{j_0-1} \int_{\tau^{j-1} \delta}^{\tau^j \delta} t^\alpha \Phi^{-1}(x, \kappa(x, t)^{-1}) \eta((\log(e + 1/t))^{-1})^{-1} \frac{dt}{t} \right. \\
&\quad \left. + \int_{d_X/2}^{d_X} t^\alpha \Phi^{-1}(x, \kappa(x, t)^{-1}) \eta((\log(e + 1/t))^{-1})^{-1} \frac{dt}{t} \right) \\
&\leq \frac{C}{\log \tau} \Gamma \left( x, \frac{1}{\delta} \right),
\end{aligned}$$

as required.  $\square$

LEMMA 4.9. Assume that  $\Phi(x, t)$  satisfies  $(\Phi 5)$ . Let  $\tau > 2$  and  $\vartheta > 1$  such that  $\tau > (\vartheta + 1)/(\vartheta - 1)$ . Let  $\gamma > 0$  and define

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

for  $z \in X$  and  $0 < r < d_X$ . Then there exists a constant  $C_{I, \gamma} > 0$  such that

$$\frac{\lambda_\gamma(z, r)}{\mu(B(z, \vartheta r))} \int_{X \cap B(z, r)} I_{\gamma, \tau} f(x) d\mu(x) \leq C_{I, \gamma}$$

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

*Proof.* Let  $z \in X$  and  $0 < r < d_X$ . Write

$$\begin{aligned} I_{\gamma, \tau} f(x) &= \int_{X \cap B(z, \vartheta r)} \frac{d(x, y)^\gamma f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) + \int_{X \setminus B(z, \vartheta r)} \frac{d(x, y)^\gamma f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \\ &= I_1(x) + I_2(x) \end{aligned}$$

for  $x \in B(z, r)$ . By Fubini's theorem,

$$\begin{aligned} &\int_{X \cap B(z, r)} I_1(x) d\mu(x) \\ &= \int_{X \cap B(z, \vartheta r)} \left( \int_{X \cap B(z, r)} \frac{d(x, y)^\gamma}{\mu(B(x, \tau d(x, y)))} d\mu(x) \right) f(y) d\mu(y) \\ &\leq \int_{X \cap B(z, \vartheta r)} \left( \int_{X \cap B(y, (\vartheta+1)r)} \frac{d(x, y)^\gamma}{\mu(B(x, \tau d(x, y)))} d\mu(x) \right) f(y) d\mu(y). \end{aligned}$$

Hence

$$\begin{aligned} &\int_{X \cap B(z, r)} I_1(x) d\mu(x) \\ &\leq \int_{X \cap B(z, \vartheta r)} \left( \sum_{j=1}^{\infty} \int_{X \cap (B(y, R_j) \setminus B(y, R_{j+1}))} \frac{d(x, y)^\gamma}{\mu(B(x, \tau d(x, y)))} d\mu(x) \right) f(y) d\mu(y) \\ &\leq \int_{X \cap B(z, \vartheta r)} \left( \sum_{j=1}^{\infty} \int_{X \cap (B(y, R_j) \setminus B(y, R_{j+1}))} \frac{R_j^\gamma}{\mu(B(x, \tau R_{j+1}))} d\mu(x) \right) f(y) d\mu(y) \\ &\leq \int_{X \cap B(z, \vartheta r)} \left( \sum_{j=1}^{\infty} \int_{X \cap (B(y, R_j) \setminus B(y, R_{j+1}))} \frac{R_j^\gamma}{\mu(B(y, R_j))} d\mu(x) \right) f(y) d\mu(y) \\ &\leq \int_{X \cap B(z, \vartheta r)} \left( \sum_{j=1}^{\infty} R_j^\gamma \right) f(y) d\mu(y) \\ &= \frac{(\vartheta + 1)^\gamma (\tau/2)^\gamma}{(\tau/2)^\gamma - 1} r^\gamma \int_{X \cap B(z, \vartheta r)} f(y) d\mu(y), \end{aligned}$$

where  $R_j = (\vartheta + 1)(\tau/2)^{-j+1}r$ . Now, by Lemma 4.6, ( $\kappa 2$ ) and (4.1), we have

$$\begin{aligned} & r^\gamma \int_{X \cap B(z, \vartheta r)} f(y) d\mu(y) \\ & \leq Cr^\gamma \mu(B(z, \vartheta r)) \Phi^{-1}(z, \kappa(z, \vartheta r)^{-1}) \eta((\log(e + 1/(\vartheta r)))^{-1})^{-1} \\ & \leq \frac{C}{\log \vartheta} \mu(B(z, \vartheta r)) \int_r^{\vartheta r} \rho^\gamma \Phi^{-1}(z, \kappa(z, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho} \end{aligned}$$

if  $0 < r \leq d_X/\vartheta$  and, by Lemma 4.6 and (4.4), we have

$$\begin{aligned} r^\gamma \int_{X \cap B(z, \vartheta r)} f(y) d\mu(y) &= r^\gamma \int_{B(z, d_X)} f(y) d\mu(y) \\ &\leq Cd_X^\gamma \mu(B(z, d_X)) \Phi^{-1}(z, \kappa(z, d_X)^{-1}) \eta((\log(e + 1/d_X))^{-1})^{-1} \\ &\leq C\mu(B(z, \vartheta r)) \end{aligned}$$

if  $d_X/\vartheta < r < d_X$ . Therefore

$$\int_{X \cap B(z, r)} I_1(x) d\mu(x) \leq \frac{C}{((\tau/2)^\gamma - 1) \log \vartheta} \frac{\mu(B(z, \vartheta r))}{\lambda_\gamma(z, r)}$$

for all  $0 < r < d_X$ .

Set  $c = (\tau(\vartheta - 1) - 1)/\vartheta > 1$ . For  $I_2$ , first note that  $I_2(x) = 0$  if  $x \in X$  and  $r \geq d_X/\vartheta$ . Let  $0 < r < d_X/\vartheta$ . Let  $j_0$  be the smallest positive integer such that  $\vartheta c^{j_0} r \geq d_X$ . Here we claim that  $x \in B(z, r)$  and  $y \in X \setminus B(z, \vartheta r)$  imply that

$$d(y, z) \leq \frac{\vartheta}{\vartheta - 1} d(x, y) \quad (4.5)$$

and

$$B(z, cd(z, y)) \subset B(x, \tau d(x, y)). \quad (4.6)$$

Indeed, we have  $d(x, z) < r$  and  $d(y, z) \geq \vartheta r$ . Hence it follows that

$$d(y, z) \leq d(x, y) + d(x, z) \leq d(x, y) + \frac{1}{\vartheta} d(y, z),$$

which yields (4.5). Also observe that when  $w \in B(z, cd(z, y))$ , we have by (4.5)

$$d(w, x) \leq d(z, x) + d(w, z) \leq \frac{1}{\vartheta} d(z, y) + cd(z, y) \leq \left(c + \frac{1}{\vartheta}\right) \frac{\vartheta}{\vartheta - 1} d(x, y) = \tau d(x, y),$$

which yields (4.6).

Consequently it follows from (4.6) that

$$I_2(x) \leq C \int_{X \setminus B(z, \vartheta r)} \frac{d(z, y)^\gamma f(y)}{\mu(B(z, cd(z, y)))} d\mu(y) \quad \text{for } x \in X \cap B(z, r).$$

By Lemma 4.6, we have

$$\begin{aligned}
I_2(x) &\leq C \sum_{j=1}^{j_0} \int_{B(z, \vartheta c^j r) \setminus B(z, \vartheta c^{j-1} r)} \frac{d(z, y)^\gamma}{\mu(B(z, cd(z, y)))} f(y) d\mu(y) \\
&\leq C \sum_{j=1}^{j_0} (\vartheta c^j r)^\gamma \frac{1}{\mu(B(z, \vartheta c^j r))} \int_{X \cap B(z, \vartheta c^j r)} f(y) d\mu(y) \\
&\leq C \left( \sum_{j=1}^{j_0-1} (\vartheta c^j r)^\gamma \Phi^{-1}(x, \kappa(x, \vartheta c^j r)^{-1}) \eta((\log(e + 1/(\vartheta c^j r)))^{-1})^{-1} \right. \\
&\quad \left. + d_X^\gamma \Phi^{-1}(x, \kappa(x, d_X)^{-1}) \eta((\log(e + 1/d_X))^{-1})^{-1} \right),
\end{aligned}$$

where we assume that  $\sum_{j=1}^0 a_j = 0$  for  $a_j \in \mathbf{R}$ . As in the proof of Lemma 4.8, we obtain

$$\begin{aligned}
I_2(x) &\leq \frac{C}{\log c} \left( \sum_{j=1}^{j_0-1} \int_{\vartheta c^{j-1} r}^{\vartheta c^j r} \rho^\gamma \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho} \right. \\
&\quad \left. + \int_{d_X/2}^{d_X} \rho^\gamma \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho} \right) \\
&\leq C \int_r^{d_X} \rho^\gamma \Phi^{-1}(z, \kappa(z, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho} \\
&\leq \frac{C}{\log c} \frac{1}{\lambda_\gamma(z, r)}
\end{aligned}$$

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

$$\int_{X \cap B(z, r)} I_2(x) d\mu(x) \leq \frac{C}{\log c} \frac{\mu(B(z, r))}{\lambda_\gamma(z, r)} \leq \frac{C}{\log c} \frac{\mu(B(z, \vartheta r))}{\lambda_\gamma(z, r)}.$$

Thus this lemma is proved.  $\square$

## 5 Trudinger's inequality for grand Musielak-Orlicz-Morrey spaces

In this section, we deal with the case  $\Gamma(x, t)$  satisfies the uniform log-type condition:  $(\Gamma_{\log})$  there exists a constant  $c_\Gamma > 0$  such that

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

for all  $x \in X$  and  $t \geq 1$ .

By  $(\Gamma_{\log})$ , together with Lemma 4.7, we see that  $\Gamma(x, t)$  satisfies the uniform doubling condition in  $t$ :

LEMMA 5.1 (cf. [14, Lemma 4.2]). *Suppose  $\Gamma(x, t)$  satisfies  $(\Gamma_{\log})$ . For every  $a > 1$ , there exists  $b > 0$  such that  $\Gamma(x, at) \leq b\Gamma(x, t)$  for all  $x \in X$  and  $t > 0$ .*

THEOREM 5.2. Assume that  $\Phi(x, t)$  satisfies  $(\Phi 5)$  and  $\Gamma(x, t)$  satisfies  $(\Gamma_{\log})$ . For each  $x \in X$ , let  $\gamma(x) = \sup_{s>0} \Gamma(x, s)$ . Suppose  $\Psi(x, t) : X \times [0, \infty) \rightarrow [0, \infty]$  satisfies the following conditions:

- ( $\Psi 1$ )  $\Psi(\cdot, t)$  is measurable on  $X$  for each  $t \in [0, \infty)$  and  $\Psi(x, \cdot)$  is continuous on  $[0, \infty)$  for each  $x \in X$ ;
- ( $\Psi 2$ ) there is a constant  $A'_1 \geq 1$  such that  $\Psi(x, t) \leq \Psi(x, A'_1 s)$  for all  $x \in X$  whenever  $0 < t < s$ ;
- ( $\Psi 3$ )  $\Psi(x, \Gamma(x, t)/A'_2) \leq A'_3 t$  for all  $x \in X$  and  $t > 0$  with constants  $A'_2, A'_3 \geq 1$  independent of  $x$ .

Let  $\tau > 2$  and  $\vartheta > 1$  such that  $\tau > (\vartheta + 1)/(\vartheta - 1)$ . Then, for  $0 < \gamma < \alpha$ , there exists a constant  $C^* > 0$  such that  $I_{\alpha, \tau} f(x)/C^* < \gamma(x)$  for a.e.  $x \in X$  and

$$\frac{\lambda_\gamma(z, r)}{\mu(B(z, \vartheta r))} \int_{X \cap B(z, r)} \Psi \left( x, \frac{I_{\alpha, \tau} f(x)}{C^*} \right) d\mu(x) \leq 1$$

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

*Proof.* Let  $f \geq 0$  and  $\|f\|_{\Phi, \kappa; \eta, \xi; X} \leq 1$ . Fix  $x \in X$ . For  $0 < \delta \leq d_X/2$ , Lemma 4.8 implies

$$\begin{aligned} I_{\alpha, \tau} f(x) &\leq \int_{X \cap B(x, \delta)} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) + C\Gamma \left( x, \frac{1}{\delta} \right) \\ &= \int_{X \cap B(x, \delta)} d(x, y)^{\alpha-\gamma} \frac{d(x, y)^\gamma f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) + C\Gamma \left( x, \frac{1}{\delta} \right) \\ &\leq C \left\{ \delta^{\alpha-\gamma} I_{\gamma, \tau} f(x) + \Gamma \left( x, \frac{1}{\delta} \right) \right\} \end{aligned}$$

with constants  $C > 0$  independent of  $x$ .

If  $I_{\gamma, \tau} f(x) \leq 2/d_X$ , then we take  $\delta = d_X/2$ . Then, by Lemma 4.7

$$I_{\alpha, \tau} f(x) \leq C\Gamma \left( x, \frac{2}{d_X} \right).$$

By Lemma 5.1, there exists  $C_1^* > 0$  independent of  $x$  such that

$$I_{\alpha, \tau} f(x) \leq C_1^* \Gamma \left( x, \frac{1}{2A'_3} \right) \quad \text{if } I_{\gamma, \tau} f(x) \leq 2/d_X. \quad (5.1)$$

Next, suppose  $2/d_X < I_{\gamma, \tau} f(x) < \infty$ . Let  $m = \sup_{s \geq 2/d_X, x \in X} \Gamma(x, s)/s$ . By  $(\Gamma_{\log})$ ,  $m < \infty$ . Define  $\delta$  by

$$\delta^{\alpha-\gamma} = \frac{(d_X/2)^{\alpha-\gamma}}{m} \Gamma(x, I_{\gamma, \tau} f(x)) (I_{\gamma, \tau} f(x))^{-1}.$$

Since  $\Gamma(x, I_{\gamma, \tau} f(x)) (I_{\gamma, \tau} f(x))^{-1} \leq m$ ,  $0 < \delta \leq d_X/2$ . Then by Lemma 4.7

$$\begin{aligned} \frac{1}{\delta} &\leq C\Gamma(x, I_{\gamma, \tau} f(x))^{-1/(\alpha-\gamma)} (I_{\gamma, \tau} f(x))^{1/(\alpha-\gamma)} \\ &\leq C\Gamma(x, 2/d_X)^{-1/(\alpha-\gamma)} (I_{\gamma, \tau} f(x))^{1/(\alpha-\gamma)} \leq C(I_{\gamma, \tau} f(x))^{1/(\alpha-\gamma)}. \end{aligned}$$

Hence, using  $(\Gamma_{\log})$  and Lemma 5.1, we obtain

$$\Gamma\left(x, \frac{1}{\delta}\right) \leq \Gamma\left(x, C(I_{\gamma,\tau}f(x))^{1/(\alpha-\gamma)}\right) \leq C\Gamma(x, I_{\gamma,\tau}f(x)).$$

By Lemma 5.1 again, we see that there exists a constant  $C_2^* > 0$  independent of  $x$  such that

$$I_{\alpha,\tau}f(x) \leq C_2^*\Gamma\left(x, \frac{1}{2C_{I,\gamma}A_3'}I_{\gamma,\tau}f(x)\right) \quad \text{if } 2/d_X < I_{\gamma,\tau}f(x) < \infty, \quad (5.2)$$

where  $C_{I,\gamma}$  is the constant given in Lemma 4.9.

Now, let  $C^* = A_1'A_2'\max(C_1^*, C_2^*)$ . Then, by (5.1) and (5.2),

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

whenever  $I_{\gamma,\tau}f(x) < \infty$ . Since  $I_{\gamma,\tau}f(x) < \infty$  for a.e.  $x \in X$  by Lemma 4.9,  $I_{\alpha,\tau}f(x)/C^* < \gamma(x)$  a.e.  $x \in X$ , and by  $(\Psi 2)$  and  $(\Psi 3)$ , we have

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

for a.e.  $x \in X$ . Thus, noting that  $\lambda_\gamma(z, r) \leq 1$  and using Lemma 4.9, we have

$$\begin{aligned} & \frac{\lambda_\gamma(z, r)}{\mu(B(z, \vartheta r))} \int_{X \cap B(z, r)} \Psi\left(x, \frac{I_{\alpha,\tau}f(x)}{C^*}\right) d\mu(x) \\ & \leq \frac{1}{2}\lambda_\gamma(z, r) + \frac{1}{2C_{I,\gamma}} \frac{\lambda_\gamma(z, r)}{\mu(B(z, \vartheta r))} \int_{X \cap B(z, r)} I_{\gamma,\tau}f(x) d\mu(x) \\ & \leq \frac{1}{2} + \frac{1}{2} = 1 \end{aligned}$$

for all  $z \in X$  and  $0 < r < d_X$ . □

REMARK 5.3. If  $\Gamma(x, s)$  is bounded, that is,

$$\sup_{x \in X} \int_0^{d_X} \rho^\alpha \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} d\rho < \infty,$$

then by Lemma 4.8 we see that  $I_{\alpha,\tau}|f|$  is bounded for every  $f \in \widetilde{L}_{\eta,\xi}^{\Phi,\kappa}(X)$ .

REMARK 5.4. We can not take  $\gamma = \alpha$  in Theorem 5.2. For details, see [18, Remark 2.8].

As in the proof of [14, Corollary 4.6], we obtain the following corollary applying Theorem 5.2 to special  $\Phi$  and  $\kappa$  given in Examples 2.1 and 2.2.

COROLLARY 5.5. Let  $\kappa$  be as in Example 2.2 and let  $p(x)$  and  $q(x) = q_1(x)$  be as in Examples 2.1. Let  $\tau > 2$  and  $\vartheta > 1$  such that  $\tau > (\vartheta + 1)/(\vartheta - 1)$ . Set  $\eta(t) = t^\theta$  for  $\theta > 0$  and  $\Phi(x, t) = t^{p(x)}(\log(e + t))^{q(x)}$ .

Assume that

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

(1) Suppose

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

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

$$\frac{r^{\nu(z)/p(z)-\gamma}}{\mu(B(z, \vartheta r))} \int_{B(z, r) \cap X} \exp \left( \left( \frac{I_{\alpha, \tau} f(x)}{C^*} \right)^{p(x)/(p(x)+\theta p(x)-\beta(x)-q(x))} \right) d\mu(x) \leq C^{**}$$

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

(2) If

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

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

$$\frac{r^{\nu(z)/p(z)-\gamma}}{\mu(B(z, \vartheta r))} \int_{B(z, r) \cap X} \exp \left( \exp \left( \frac{I_{\alpha, \tau} f(x)}{C^*} \right) \right) d\mu(x) \leq C^{**}$$

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

## 6 Continuity for grand Musielak-Orlicz-Morrey spaces

In this section, we discuss the continuity of Riesz potentials  $I_{\alpha, \tau} f$  of functions in grand Musielak-Orlicz-Morrey spaces under the condition: there are constants  $\theta > 0$ ,  $\iota > 1$  and  $C_0 > 0$  such that

$$\left| \frac{d(x, y)^\alpha}{\mu(B(x, \tau d(x, y)))} - \frac{d(z, y)^\alpha}{\mu(B(z, \tau d(z, y)))} \right| \leq C_0 \left( \frac{d(x, z)}{d(x, y)} \right)^\theta \frac{d(x, y)^\alpha}{\mu(B(x, \iota d(x, y)))} \quad (6.1)$$

whenever  $d(x, z) \leq d(x, y)/2$ .

We consider the functions

$$\omega(x, r) = \int_0^r \rho^\alpha \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho}$$

and

$$\omega_\theta(x, r) = r^\theta \int_r^{d_X} \rho^{\alpha-\theta} \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho}$$

for  $\theta > 0$  and  $0 < r \leq d_X$ .



LEMMA 6.1 (cf. [14, Lemma 5.1]). Let  $E \subset X$ . If  $\omega(x, r) \rightarrow 0$  as  $r \rightarrow 0+$  uniformly in  $x \in E$ , then  $\omega_\theta(x, r) \rightarrow 0$  as  $r \rightarrow 0+$  uniformly in  $x \in E$ .

LEMMA 6.2 (cf. [14, Lemma 5.2]). There exists a constant  $C > 0$  such that

$$\omega(x, 2r) \leq C\omega(x, r)$$

for all  $x \in X$  and  $0 < r \leq d_X/2$ .

THEOREM 6.3. Assume that  $\Phi(x, t)$  satisfies  $(\Phi 5)$ . Let  $\tau > 1$ . Then there exists a constant  $C > 0$  such that

$$|I_{\alpha, \tau} f(x) - I_{\alpha, \tau} f(z)| \leq C\{\omega(x, d(x, z)) + \omega(z, d(x, z)) + \omega_\theta(x, d(x, z))\}$$

for all  $x, z \in X$  with  $d(x, z) \leq d_X/4$  and nonnegative  $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(X)$  with  $\|f\|_{\Phi, \kappa; \eta, \xi; X} \leq 1$ .

Before giving a proof of Theorem 6.3, we prepare two more lemmas.

LEMMA 6.4. Assume that  $\Phi(x, t)$  satisfies  $(\Phi 5)$ . Let  $\tau > 1$  and let  $f$  be a nonnegative function on  $X$  such that  $\|f\|_{\Phi, \kappa; \eta, \xi; X} \leq 1$ . Then there exists a constant  $C > 0$  such that

$$\int_{X \cap B(x, \delta)} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \leq C\omega(x, \delta)$$

for all  $x \in X$  and  $0 < \delta \leq d_X$ .

*Proof.* Let  $f$  be a nonnegative function on  $X$  with  $\|f\|_{\Phi, \kappa; \eta, \xi; X} \leq 1$ . As usual we start by decomposing  $B(x, \delta)$  dyadically:

$$\begin{aligned} & \int_{X \cap B(x, \delta)} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \\ &= \sum_{j=1}^{\infty} \int_{X \cap (B(x, \tau^{-j+1}\delta) \setminus B(x, \tau^{-j}\delta))} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \\ &\leq \sum_{j=1}^{\infty} (\tau^{-j+1}\delta)^\alpha \frac{1}{\mu(B(x, \tau^{-j+1}\delta))} \int_{B(x, \tau^{-j+1}\delta)} f(y) d\mu(y). \end{aligned}$$

By Lemma 4.6, we have

$$\begin{aligned} & \int_{X \cap B(x, \delta)} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \\ &\leq C \sum_{j=1}^{\infty} (\tau^{-j+1}\delta)^\alpha \Phi^{-1}(x, \kappa(x, \tau^{-j+1}\delta)^{-1}) \eta((\log(e + 1/(\tau^{-j+1}\delta)))^{-1})^{-1} \\ &\leq \frac{C}{\log \tau} \int_0^\delta \rho^\alpha \Phi^{-1}(x, \kappa(x, \rho)^{-1}) \eta((\log(e + 1/\rho))^{-1})^{-1} \frac{d\rho}{\rho} \\ &= C\omega(x, \delta). \end{aligned}$$

□

The following lemma can be proved on the same manner as Lemma 4.8.

LEMMA 6.5. Assume that  $\Phi(x, t)$  satisfies  $(\Phi 5)$ . Let  $\theta \in \mathbf{R}$  and let  $\tau > 1$ . Let  $f$  be a nonnegative function on  $X$  such that  $\|f\|_{\Phi, \kappa; \eta, \xi; X} \leq 1$ . Then there exists a constant  $C > 0$  such that

$$\int_{X \setminus B(x, \delta)} \frac{d(x, y)^{\alpha - \theta} f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \leq C \delta^{-\theta} \omega_\theta(x, \delta)$$

for all  $x \in X$  and  $0 < \delta \leq d_X/2$ .

*Proof of Theorem 6.3.* Let  $f$  be a nonnegative function on  $X$  with  $\|f\|_{\Phi, \kappa; \eta, \xi; X} \leq 1$  and let  $x, z \in X$  with  $d(x, z) \leq d_X/4$ . Write

$$\begin{aligned} & I_{\alpha, \tau} f(x) - I_{\alpha, \tau} f(z) \\ = & \int_{X \cap B(x, 2d(x, z))} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) - \int_{X \cap B(z, 2d(x, z))} \frac{d(z, y)^\alpha f(y)}{\mu(B(z, \tau d(z, y)))} d\mu(y) \\ & + \int_{X \setminus B(x, 2d(x, z))} \left( \frac{d(x, y)^\alpha}{\mu(B(x, \tau d(x, y)))} - \frac{d(z, y)^\alpha}{\mu(B(z, \tau d(z, y)))} \right) f(y) d\mu(y). \end{aligned}$$

Using Lemmas 6.2 and 6.4, we have

$$\int_{X \cap B(x, 2d(x, z))} \frac{d(x, y)^\alpha f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \leq C \omega(x, 2d(x, z)) \leq C \omega(x, d(x, z))$$

and

$$\begin{aligned} \int_{X \cap B(z, 2d(x, z))} \frac{d(z, y)^\alpha f(y)}{\mu(B(z, \tau d(z, y)))} d\mu(y) & \leq \int_{X \cap B(z, 3d(x, z))} \frac{d(z, y)^\alpha f(y)}{\mu(B(z, \tau d(z, y)))} d\mu(y) \\ & \leq C \omega(z, 3d(x, z)) \leq C \omega(z, d(x, z)). \end{aligned}$$

On the other hand, by (6.1) and Lemma 6.5, we have

$$\begin{aligned} & \int_{X \setminus B(x, 2d(x, z))} \left| \frac{d(x, y)^\alpha}{\mu(B(x, \tau d(x, y)))} - \frac{d(z, y)^\alpha}{\mu(B(z, \tau d(z, y)))} \right| f(y) d\mu(y) \\ & \leq C d(x, z)^\theta \int_{X \setminus B(x, 2d(x, z))} \frac{d(x, y)^{\alpha - \theta} f(y)}{\mu(B(x, \tau d(x, y)))} d\mu(y) \\ & \leq C \omega_\theta(x, 2d(x, z)) \leq C \omega_\theta(x, d(x, z)). \end{aligned}$$

Then we have the conclusion.  $\square$

In view of Lemma 6.1, we obtain the following corollary.

COROLLARY 6.6. Assume that  $\Phi(x, t)$  satisfies  $(\Phi 5)$ . Let  $\tau > 1$ .

- (a) Let  $x_0 \in X$  and suppose  $\omega(x, r) \rightarrow 0$  as  $r \rightarrow 0+$  uniformly in  $x \in X \cap B(x_0, \delta)$  for some  $\delta > 0$ . Then  $I_{\alpha, \tau} f$  is continuous at  $x_0$  for every  $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(X)$ .
- (b) Suppose  $\omega(x, r) \rightarrow 0$  as  $r \rightarrow 0+$  uniformly in  $x \in X$ . Then  $I_{\alpha, \tau} f$  is uniformly continuous on  $X$  for every  $f \in \tilde{L}_{\eta, \xi}^{\Phi, \kappa}(X)$ .

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