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On the uniformly normal structure of Orlicz spaces with Orlicz norm*

TINGFU WANG, ZHONGRUI SHI

Abstract. We prove that in Orlicz spaces endowed with Orlicz norm the uniformly normal structure is equivalent to the reflexivity.

Keywords: Orlicz spaces, uniformly normal structure

Classification: 46E30

Closely related to the fixed point theory, the conceptions of normal structure and uniformly normal structure were introduced in Banach spaces [1], [2]. A Banach space X is said to have normal structure provided that for every closed bounded convex subset C of X containing more than one element, there is an element $p \in C$ such that $\sup\{\|p - x\| : x \in C\} < \text{diam}(C)$, X is said to have uniformly normal structure provided that there is a constant $h < 1$ such that for all above C , there is a $p \in C$ with $\sup\{\|p - x\| : x \in C\} < h \text{diam}(C)$.

In 1984, T. Landes found the criterion of normal structure for Orlicz sequence spaces equipped with Luxemburg norm, in light of his work it is easy to get it for Orlicz function spaces [3]. In recent years T. Wang, B. Wang [4] and S. Chen, Y. Duan [5] have investigated it for Orlicz norm. S. Chen and H. Sun recently get the criterion of uniformly normal structure for Orlicz spaces with Luxemburg norm [6]. In this paper we shall discuss it for Orlicz norm.

Let (G, Σ, μ) be a finite non-atomic measure space; $M(u)$ be an N -function and $N(v)$ be its complemented one $N(v) = \max\{|u|v| - M(u) : \text{for } u \geq 0\}$; $R_M(x) = \int_G M(x(t)) d\mu$ be the modular of an element $x(t)$; L_M be the Orlicz space generated by $M(u)$:

$$L_M = \{x(t) : R_M(\lambda x) < \infty, \text{ for some } \lambda > 0\}$$

equipped with Orlicz norm

$$\|x\| = \inf_{k>0} \frac{1}{k} (1 + R_M(kx)) \quad (= \sup\{\int_G x(t)y(t) d\mu : y(t) \text{ with } R_N(y) \leq 1\}),$$

where the infimum is attained, which forms a Banach space.

$M(u)$ is said to satisfy the Δ_2 -condition ($M \in \Delta_2$) if for any $u_0 > 0$ and $H > 1$, there is $K > 1$ such that for all $u \geq u_0$, $M(Hu) \leq KM(u)$ [7].

We only discuss Orlicz function spaces because the result is the same in Orlicz sequence spaces. We first introduce several lemmas.

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Lemma 1. *If the Banach space X fails to have the uniformly normal structure, then for an arbitrary integer n and positive number $\varepsilon > 0$, there exist $x_1, \dots, x_{n+1} \in X$ such that*

$$\begin{aligned} \|x_j\| \leq 1, \quad \|x_i - x_j\| \leq 1 & \quad 1 \leq i \leq j \leq n + 1 \\ \|x_{m+1} - \frac{1}{m} \sum_{i=1}^m x_i\| > 1 - \varepsilon & \quad m = 1, 2, \dots, n. \end{aligned}$$

PROOF: It is easy to deduce the result from the definition of the uniformly normal structure. □

Lemma 2. *The following statements are equivalent:*

- (1) $M \in \Delta_2$,
- (2) for any $u_0 > 0$, any $\varepsilon > 0$, there is $\ell > 1$ such that $M(\ell u) \leq (1 + \varepsilon)M(u)$ (for all $u \geq u_0$),
- (3) for any $v_0 > 0$, any $0 < \alpha < 1$, there is $\delta > 0$ such that $N(\alpha v) \leq \alpha(1 - \delta)N(v)$ (for all $v \geq v_0$).

PROOF: See [8]. □

Lemma 3. *Suppose $M \in \Delta_2$ and $N \in \Delta_2$, then for an arbitrary $\lambda_0 \in (0, \frac{1}{2})$ and $b > 0$, there exist $\delta > 0$ and $c > 1$ such that when $\lambda_0 \leq \lambda \leq 1 - \lambda_0$ and $|u| \geq b$, for either $uv < 0$ or $|u| \geq c|v|$ it holds*

$$M(\lambda u + (1 - \lambda)v) \leq (1 - \delta)[\lambda M(u) + (1 - \lambda)M(v)].$$

PROOF: Since $N \in \Delta_2$, for $b > 0$ and λ_0 there is $\delta', 0 < \delta' < 1$ such that

$$\frac{M((1 - \lambda_0)u)}{(1 - \lambda_0)M(u)} \leq 1 - \delta' \quad (\text{for all } |u| \geq \frac{\lambda_0}{1 - \lambda_0}b).$$

Since $\frac{M(u)}{u}$ is a nondecreasing function, it follows that for all $\lambda \leq 1 - \lambda_0$

$$M(\lambda u) \leq (1 - \delta')\lambda M(u) \quad (\text{for all } |u| \geq \frac{\lambda_0}{1 - \lambda_0}b).$$

By $M \in \Delta_2$, there is $c > 1$ such that for all $|u| \geq b$

$$M((1 + \frac{1 - \lambda_0}{c\lambda_0})u) \leq (1 + \delta')M(u).$$

Now we shall discuss two cases.

(I) $uv < 0$ and $|u| \geq b$.

If $|\lambda u| \geq |(1 - \lambda)v|$, we have

$$M(\lambda u + (1 - \lambda)v) \leq M(\lambda u) \leq (1 - \delta')\lambda M(u) \leq (1 - \delta')(\lambda M(u) + (1 - \lambda)M(v)).$$

If $\lambda|u| < |(1 - \lambda)v|$, then $|v| \geq \frac{\lambda}{1-\lambda}|u| \geq \frac{\lambda_0}{1-\lambda_0}|u| \geq \frac{\lambda_0}{1-\lambda_0}b$, hence

$$\begin{aligned} M(\lambda u + (1 - \lambda)v) &\leq M((1 - \lambda)v) \\ &\leq (1 - \delta')(1 - \lambda)M(v) \leq (1 - \delta')(\lambda M(u) + (1 - \lambda)M(v)). \end{aligned}$$

(II) $|u| \geq c|v|$ and $|u| \geq b$.

$$\begin{aligned} M(\lambda u + (1 - \lambda)v) &\leq M(\lambda(1 + \frac{1 - \lambda}{c\lambda})u) \leq (1 - \delta')\lambda M((1 + \frac{1 - \lambda}{c\lambda})u) \\ &\leq (1 - \delta')\lambda(1 + \delta')M(u) = (1 - \delta'^2)\lambda M(u) \\ &\leq (1 - \delta'^2)(\lambda M(u) + (1 - \lambda)M(v)). \end{aligned}$$

Setting $\delta = \delta'^2$, we get the required result. □

Let us come to the main result.

Theorem. *The Orlicz space L_M with Orlicz norm possesses uniformly normal structure if and only if L_M is reflexive, i.e. $M \in \Delta_2$ and $N \in \Delta_2$.*

PROOF: Necessity. It is enough to notice that in the class of Banach spaces the uniformly normal structure implies the reflexivity [2].

Sufficiency. We shall prove it in five steps.

1. Find a finite set in which the distance of arbitrary two elements is near to one.

Denote $\bar{k} = \sup\{k_x : \frac{1}{2} \leq \|x\| \leq 1 \text{ where } \|x\| = \frac{1}{k}(1 + R_M(k_x x))\}$,
 $\sigma = \inf\{R_M(x) : \frac{1}{2} \leq \|x\| \leq 1\}$.

By $M \in \Delta_2$ and $N \in \Delta_2$, it follows that $\bar{k} < \infty$ and $\sigma > 0$ [9].

Pick $a > 0$ with $M(2a)\mu G < \frac{\sigma}{4}$.

By $M \in \Delta_2$, it follows that there is $d > 0$ such that

$$M(2u) \leq dM(u), \quad |u| \geq a.$$

Pick $b > 0$ with $M(b)\mu G < \frac{\sigma}{8d}$.

Applying Lemma 3 to b and $\frac{1}{1+\bar{k}^2}$, we have that there exist $\delta > 0$ and $c > 1$ such that for all λ with $\frac{1}{1+\bar{k}^2} \leq \lambda \leq \frac{\bar{k}^2}{1+\bar{k}^2}$ and all u, v with $|u| \geq b$ such that either $|u| \geq c|v|$ or $uv < 0$, it holds

$$M(\lambda u + (1 - \lambda)v) \leq (1 - \delta)(\lambda M(u) + (1 - \lambda)M(v)).$$

Pick a positive integer $p > 32dc^2\bar{k}^2/\sigma$ and $n = 4p$.

Suppose that L_M fails to have the uniformly normal structure. Then by Lemma 1, we deduce that for $0 < \varepsilon < \frac{\delta\sigma}{4n^2d}$, there exist x_i ($i = 1, \dots, n + 1$) with $\|x_i\| \leq 1$, $\|x_i - x_j\| \leq 1$ and $\|x^{m+1} - \frac{1}{m} \sum_{i=1}^m x_i\| \geq 1 - \varepsilon$ ($m = 1, 2, \dots, n$). Thus $\sum_{i=1}^m \|x_{m+1} - x_i\| > m(1 - \varepsilon)$, hence $\|x_{m+1} - x_i\| > 1 - m\varepsilon > \frac{1}{2}(m + 1 \neq i)$.

2. Establish the inequality $\sum_{s=1}^{2p} \int_{A_s} (M(v_s(t)) + M(v_{p+s}(t))) d\mu < \frac{\sigma}{4d}$ (the meaning of symbols will be given below).

Set $x_{n+1}(t) - x_i(t) = u_i(t)$ $i = 1, 2, \dots, n$.

For each $t \in G$, rearrange $\{u_i(t)\}_{i=1}^n$ from the smallest to the largest and denote as $v_1(t) \leq v_2(t) \leq \dots \leq v_n(t)$. Set $v(t) = \frac{1}{2}(v_{2p}(t) + v_{2p+1}(t))$. Define

$$A = \{t \in G : \text{for at least } 2p \text{ 'i' : } u_i(t)v(t) < 0 \text{ or } |u_i(t)| > \bar{k}c|v(t)| \\ \text{or } |u_i(t)| < |v(t)|/\bar{k}c\}.$$

When $t \in A$, for $s = 1, \dots, 2p$,

$$(*) \quad v_s(t)v_{2p+s}(t) < 0 \text{ or } |v_s(t)| > \bar{k}c|v_{2p+s}(t)| \text{ or } |v_s(t)| < |v_{2p+s}(t)|/\bar{k}c.$$

In fact, suppose that $(*)$ fails to hold for some s , $1 \leq s \leq 2p$. Since $\{v_s(t)\}_{s=1}^n$ is not decreasing with respect to s , $v_s(t), v_{s+1}(t), \dots, v_{2p+s}(t)$ and also $v(t)$ have the same sign, assumed to be positive without loss of generality. Therefore, from $v(t) \geq v_s(t) \geq v_{2p+s}(t)/\bar{k}c \geq v(t)/\bar{k}c$, we derive

$$\frac{v(t)}{\bar{k}c} \leq v_s(t) \leq \overbrace{v_{s+1}(t) \leq \dots \leq v_{2p+s}(t)}^{2p+1} \leq \bar{k}cv(t).$$

Combined with the definition of A , we get $t \notin A$. Set

$$A_s = \{t \in A : \text{either } |v_s(t)| > b \text{ or } |v_{2p+s}(t)| > b\} \quad (s = 1, \dots, 2p),$$

$$\frac{1}{k_i}(1 + R_M(k_i u_i)) = \|u_i\| \quad (i = 1, 2, \dots, n), \quad k = n / \left(\sum_{i=1}^n \frac{1}{k_i}\right),$$

$$\prod_{j=1, j \neq i}^n k_j / \sum_{i=1}^n \prod_{j=1, j \neq i}^n k_j = \lambda_i = \frac{k}{nk_i}.$$

Notice that $\frac{1}{2} \leq \|u_i\| \leq 1$, so that $1 < k_i \leq \bar{k}$ and $\frac{1}{1+(n-1)\bar{k}} \leq \lambda_i \leq \frac{\bar{k}}{n-1+\bar{k}}$.

Define k'_i and λ'_i as $k'_i(t) = k_j$ and $\lambda'_i(t) = \lambda_j$ if $v_i(t) = u_j(t)$. Notice that when $t \in A$, $v_i(t)v_{2p+i}(t) < 0$ or $|k'_i(t)v_i(t)| \geq |v_i(t)| \geq \bar{k}c|v_{2p+i}(t)| \geq c|k'_{2p+i}(t)v_{2p+i}(t)|$ or $|k'_{2p+i}(t)v_{2p+i}(t)| \geq |v_{2p+i}(t)| > \bar{k}c|v_i(t)| \geq c|k'_i(t)v_i(t)|$, we have

$$\begin{aligned} \varepsilon &= 1 - (1 - \varepsilon) \geq \frac{1}{n} \sum_{i=1}^n \|x_{n+1} - x_i\| - \|x_{n+1} - \frac{1}{n} \sum_{i=1}^n x_i\| \\ &= \frac{1}{n} \sum_{i=1}^n \|u_i\| - \left\| \frac{1}{n} \sum_{i=1}^n u_i \right\| \geq \frac{1}{n} \sum_{i=1}^n \frac{1}{k_i} (1 + R_M(k_i u_i)) - \frac{1}{k} (1 + R_M\left(\frac{k}{n} \sum_{i=1}^n u_i\right)) \\ &= \frac{1}{k} \left(\sum_{i=1}^n \lambda_i R_M(k_i u_i) - R_M\left(\sum_{i=1}^n \lambda_i k_i u_i\right) \right) \end{aligned}$$

$$\begin{aligned}
 &= \frac{1}{k} \int_G \left[\sum_{i=1}^n \lambda_i M(k_i u_i(t)) - M\left(\sum_{i=1}^n \lambda_i k_i u_i(t)\right) \right] d\mu \\
 &= \frac{1}{k} \int_G \left\{ \sum_{i=1}^n \lambda'_i(t) M(k'_i(t) v_i(t)) - M\left(\sum_{i=1}^n \lambda'_i(t) k'_i(t) v_i(t)\right) \right\} d\mu \\
 &\geq \frac{1}{k} \int_G \left\{ \sum_{s=1}^{2p} [\lambda'_s(t) M(k'_s(t) v_s(t)) + \lambda'_{2p+s}(t) M(k'_{2p+s}(t) v_{2p+s}(t))] \right. \\
 &\quad - \sum_{s=1}^{2p} (\lambda'_s(t) + \lambda'_{2p+s}(t)) M\left(\frac{\lambda'_s(t)}{\lambda'_s(t) + \lambda'_{2p+s}(t)} k'_s(t) v_s(t)\right) \\
 &\quad \left. + \frac{\lambda'_{2p+s}(t)}{\lambda'_s(t) + \lambda'_{2p+s}(t)} k'_{2p+s}(t) v_{2p+s}(t) \right\} d\mu \\
 &= \frac{1}{k} \sum_{s=1}^{2p} \left\{ \int_G [\lambda'_s(t) M(k'_s(t) v_s(t)) + \lambda'_{2p+s}(t) M(k'_{2p+s}(t) v_{2p+s}(t)) \right. \\
 &\quad - (\lambda'_s(t) + \lambda'_{2p+s}(t)) M\left(\frac{\lambda'_s(t)}{\lambda'_s(t) + \lambda'_{2p+s}(t)} k'_s(t) v_s(t)\right) \\
 &\quad \left. + \frac{\lambda'_{2p+s}(t)}{\lambda'_s(t) + \lambda'_{2p+s}(t)} k'_{2p+s}(t) v_{2p+s}(t)] d\mu \right\} \\
 &\geq \frac{1}{k} \sum_{s=1}^{2p} \left\{ \int_{A_s} [\lambda'_s(t) M(k'_s(t) v_s(t)) + \lambda'_{2p+s}(t) M(k'_{2p+s}(t) v_{2p+s}(t)) \right. \\
 &\quad - (\lambda'_s(t) + \lambda'_{2p+s}(t)) M\left(\frac{\lambda'_s(t)}{\lambda'_s(t) + \lambda'_{2p+s}(t)} k'_s(t) v_s(t)\right) \\
 &\quad \left. + \frac{\lambda'_{2p+s}(t)}{\lambda'_s(t) + \lambda'_{2p+s}(t)} k'_{2p+s}(t) v_{2p+s}(t)] d\mu \right\} \\
 &\geq \frac{1}{k} \sum_{s=1}^{2p} \left\{ \int_{A_s} [\lambda'_s(t) M(k'_s(t) v_s(t)) + \lambda'_{2p+s}(t) M(k'_{2p+s}(t) v_{2p+s}(t)) \right. \\
 &\quad \left. - (1 - \delta)(\lambda'_s(t) M(k'_s(t) v_s(t)) + \lambda'_{2p+s}(t) M(k'_{2p+s}(t) v_{2p+s}(t)))] d\mu \right\}
 \end{aligned}$$

which follows because of $\frac{1}{1+k^2} \leq \frac{\lambda_i}{\lambda_i + \lambda_j} \leq \frac{k^2}{1+k^2}$.

Notice that $\lambda_i k_i = \frac{k}{n}$ and $k_i \geq 1$; we continuously have

$$\begin{aligned}
 \varepsilon &\geq \frac{\delta}{k} \sum_{s=1}^{2p} \left\{ \int_{A_s} \lambda'_s(t) M(k'_s(t) v_s(t)) + \lambda'_{2p+s}(t) M(k'_{2p+s}(t) v_{2p+s}(t)) d\mu \right\} \\
 &\geq \frac{\delta}{n} \sum_{s=1}^{2p} \int_{A_s} [M(v_s(t)) + M(v_{2p+s}(t))] d\mu.
 \end{aligned}$$

From the choice of ε , we get

$$\sum_{s=1}^{2p} \int_{A_s} [M(v_s(t)) + M(v_{2p+s}(t))] d\mu \leq \frac{n\varepsilon}{\delta} < \frac{\sigma}{4d}.$$

3. Establish the inequality $R_M(\frac{x_2-x_1}{2}\chi_B) \geq \frac{3\sigma}{8d}$ where $B = G \setminus A$.

By $\|x_2 - x_1\| \geq \frac{1}{2}$, we derive $R_M(x_2 - x_1) \geq \sigma$. Hence

$$\begin{aligned} \sigma \leq R_M(x_2 - x_1) &\leq \int_{G(|x_2(t)-x_1(t)| \geq 2a)} M(x_2(t) - x_1(t)) d\mu \\ &\quad + \int_{G(|x_2(t)-x_1(t)| < 2a)} M(x_2(t) - x_1(t)) d\mu \\ &\leq dR_M(\frac{x_2 - x_1}{2}) + \frac{\sigma}{4}, \end{aligned}$$

so

$$R_M(\frac{x_2 - x_1}{2}) \geq \frac{3\sigma}{4d}.$$

Set $D' = \{t \in A : |u_1(t)| > b\}$, $D'' = \{t \in A : |u_2(t)| > b\}$; we have

$$\begin{aligned} \int_A M(\frac{x_2(t) - x_1(t)}{2}) d\mu &\leq \frac{1}{2} \int_A [M(u_1(t)) + M(u_2(t))] d\mu \\ &\leq \frac{1}{2} \int_{D'} M(u_1(t)) d\mu + \frac{1}{2} \int_{D''} M(u_2(t)) d\mu + \frac{\sigma}{8d} \\ &\leq \sum_{s=1}^{2p} \int_{A_s} [M(v_s(t)) + M(v_{2p+s}(t))] d\mu + \frac{\sigma}{8d} < \frac{\sigma}{4d} + \frac{\sigma}{8d} = \frac{3\sigma}{8d}. \end{aligned}$$

Hence

$$R_M(\frac{x_2 - x_1}{2}\chi_B) = R_M(\frac{x_2 - x_1}{2}) - R_M(\frac{x_2 - x_1}{2}\chi_A) \geq \frac{3\sigma}{4d} - \frac{3\sigma}{8d} = \frac{3\sigma}{8d}.$$

4. Establish $\int_{\bar{B}} M(x'(t) - x_1(t)) d\mu \geq \frac{3\sigma}{16d}$
 (the meaning of symbols will be given below).

Split B into the following parts:

$$B_4 = \{t \in B : |x_4(t) - x_3(t)| \leq \frac{\bar{k}c}{p}|v(t)|\},$$

$$B_5 = \{t \in B \setminus B_4 : |x_5(t) - x_i(t)| \leq \frac{\bar{k}c}{p}|v(t)| \text{ for some } i, 3 \leq i < 5\},$$

...

$$B_n = \{t \in B \setminus \bigcup_{j=4}^{n-1} B_j : |x_n(t) - x_i(t)| \leq \frac{\bar{k}c}{p}|v(t)| \text{ for some } i, 3 \leq i < n\}.$$

There is $B = B_4 \cup B_5 \cup \dots \cup B_n$. Indeed, if $t \in B \setminus \bigcup_{j=4}^n B_j$, it follows that

$$|x_i(t) - x_j(t)| = |u_i(t) - u_j(t)| \geq \bar{k}c|v(t)|/p \quad (i = 4, 5, \dots, n; j = 3, \dots, i - 1).$$

While there are q ‘ i ’ with $u_i(t)v(t) < 0$, there are $4p - q - 2$ ‘ i ’ with $\{u_i(t)\}$ having the same sign as $v(t)$. Therefore there are $3p - q - 2$ ‘ i ’ satisfying $|u_i(t) - u_{i_0}(t)| > \bar{k}c|v(t)|$, where $u_{i_0}(t)$ is the smallest one with respect to the absolute value, so for such i , $|u_i(t)| > \bar{k}c|v(t)|$. Notice that for such t , there are $3p - q - 2 + q = 3p - 2 > 2p$ ‘ i ’ with $u_i(t)v(t) < 0$ or $|u_i(t)| > \bar{k}c|v(t)|$, thus we get $t \in A$, which contradicts the fact $t \in B$.

Define

$$x'(t) = \begin{cases} 0 & t \in A, \\ x_m(t) & t \in B_m \quad m = 4, 5, \dots, n, \end{cases}$$

then $x'(t)$ is μ -measurable, and we have

$$\frac{1}{2}[R_M((x' - x_1)\chi_B) + R_M((x' - x_2)\chi_B)] \geq R_M\left(\frac{x_2 - x_1}{2}\chi_B\right) \geq \frac{3\sigma}{8d}.$$

Without loss of generality, we assume that $R_M((x' - x_1)\chi_B) \geq \frac{3\sigma}{8d}$. Set

$$\tilde{B} = \{t \in B : |x'(t) - x_1(t)| > \max\left(\frac{c^2\bar{k}^2}{p}|v(t)|, b\right)\}.$$

Notice that fact that $|v(t)| \leq \frac{2}{n} \sum_{i=1}^n |v_i(t)|$; indeed, when $|v_{2p}(t)| \leq |v_{2p+1}(t)|$, then $v_{2p+1}(t) > 0$, so

$$\begin{aligned} |v(t)| &\leq \frac{1}{2}(|v_{2p}(t)| + |v_{2p+1}(t)|) \leq |v_{2p+1}(t)| \\ &\leq \frac{|v_{2p+1}(t)| + \dots + |v_n(t)|}{n/2} = \frac{2(|v_{2p+1}(t)| + \dots + |v_n(t)|)}{n} \\ &\leq \frac{2(|v_1(t)| + \dots + |v_n(t)|)}{n}. \end{aligned}$$

The argument is analogous to that when $|v_{2p}(t)| > |v_{2p+1}(t)|$. Thus we derive

$$\begin{aligned} \int_{B \setminus \tilde{B}} M(x'(t) - x_1(t)) \, d\mu &\leq M(b)\mu G + \int_G M\left(\frac{c^2\bar{k}^2}{p}v(t)\right) \, d\mu \\ &\leq \frac{\sigma}{8d} + \int_G M\left(\frac{c^2\bar{k}^2}{p} \frac{2(|v_1(t)| + |v_2(t)| + \dots + |v_n(t)|)}{n}\right) \, d\mu \\ &\leq \frac{\sigma}{8d} + \frac{2c^2\bar{k}^2}{p} \int_G M\left(\frac{|u_1(t)| + |u_2(t)| + \dots + |u_n(t)|}{n}\right) \, d\mu \\ &\leq \frac{\sigma}{8d} + \frac{2c^2\bar{k}^2}{p} < \frac{\sigma}{8d} + \frac{\sigma}{16d} = \frac{3\sigma}{16d}, \end{aligned}$$

so

$$\begin{aligned} \int_{\tilde{B}} M(x'(t) - x_1(t)) d\mu &\geq \int_B M(x'(t) - x_1(t)) d\mu - \int_{B \setminus \tilde{B}} M(x' - x_1) d\mu \\ &\geq \frac{3\sigma}{8d} - \frac{3\sigma}{16d} = \frac{3\sigma}{16d}. \end{aligned}$$

Set $\tilde{B}_m = \tilde{B} \cap B_m$. Then $\tilde{B} = \bigcup_{m=4}^n \tilde{B}_m$.

5. Prove $\int_{\tilde{B}} M(x'(t) - x_1(t)) d\mu < \frac{3\sigma}{16d}$; this implies a contradiction:

Split \tilde{B}_m precisely into the following parts ($m = 4, 5, \dots, n$)

$$\tilde{B}_m^3 = \{t \in \tilde{B}_m : |x_3(t) - x_m(t)| \leq \frac{\bar{k}c}{p}|v(t)|\},$$

$$\tilde{B}_m^4 = \{t \in \tilde{B}_m \setminus \tilde{B}_m^3 : |x_4(t) - x_m(t)| \leq \frac{\bar{k}c}{p}|v(t)|\},$$

...

$$\tilde{B}_m^{m-1} = \{t \in \tilde{B}_m \setminus \bigcup_{i=3}^{m-2} \tilde{B}_m^i : |x_{m-1}(t) - x_m(t)| \leq \frac{\bar{k}c}{p}|v(t)|\}.$$

Then $\tilde{B}_m = \bigcup_{i=3}^{m-1} \tilde{B}_m^i$.

Notice that for $t \in \tilde{B}_m^i$,

$$|x_m(t) - x_1(t)| = |x'(t) - x_1(t)| \geq b,$$

$$(**) \quad |x_m(t) - x_1(t)| = |x'(t) - x_1(t)| \geq \frac{\bar{k}^2 c^2}{p}|v(t)| \geq \bar{k}c|x_m(t) - x_i(t)|.$$

Define

$$k_m^i : \|x_m - x_i\| = \frac{1}{k_m^i}(1 + R_M(k_m^i(x_m - x_i))) \quad (i = 1, \dots, m-1),$$

$$\tilde{k}_m = (m-1) / \left(\sum_{j=1}^{m-1} 1/k_m^j \right) \quad (m = 4, \dots, n),$$

$$\lambda_m^i = \prod_{\substack{j=1 \\ j \neq i}}^{m-1} k_m^j / \sum_{i=1}^{m-1} \prod_{\substack{j=1 \\ j \neq i}}^{m-1} k_m^j = \tilde{k}_m / (m-1) k_m^i.$$

For $t \in \tilde{B}_m^i$, $k_m^i|x_m(t) - x_1(t)| \geq \bar{k}c|x_m(t) - x_i(t)| \geq c|k_m^i(x_m(t) - x_i(t))|$; we have

$$\begin{aligned} \varepsilon = 1 - (1 - \varepsilon) &\geq \frac{1}{m-1} \sum_{i=1}^{m-1} \|x_m - x_i\| - \|x_m - \frac{1}{m-1} \sum_{i=1}^{m-1} x_i\| \\ &\geq \frac{1}{m-1} \sum_{i=1}^{m-1} \frac{1}{k_m^i} (1 + R_M(k_m^i(x_m - x_i))) - \frac{1}{k_m} (1 + R_M(\tilde{k}_m \sum_{i=1}^{m-1} \frac{x_m - x_i}{m-1})) \end{aligned}$$

$$\begin{aligned}
 &= \frac{1}{\tilde{k}_m} \int_G \left[\sum_{i=1}^{m-1} \lambda_m^i M(k_m^i(x_m(t) - x_i(t))) - M\left(\sum_{i=1}^{m-1} \lambda_m^i k_m^i(x_m(t) - x_i(t))\right) \right] d\mu \\
 &\geq \frac{1}{\tilde{k}_m} \int_{\tilde{B}_m} \left[\sum_{i=1}^{m-1} \lambda_m^i M(k_m^i(x_m(t) - x_i(t))) - M\left(\sum_{i=1}^{m-1} \lambda_m^i k_m^i(x_m(t) - x_i(t))\right) \right] d\mu \\
 &= \frac{1}{\tilde{k}_m} \sum_{j=3}^{m-1} \int_{\tilde{B}_m^j} \left[\sum_{i=1}^{m-1} \lambda_m^i M(k_m^i(x_m(t) - x_i(t))) - M\left(\sum_{i=1}^{m-1} \lambda_m^i k_m^i(x_m(t) - x_i(t))\right) \right] d\mu \\
 &\geq \frac{1}{\tilde{k}_m} \sum_{j=3}^{m-1} \int_{\tilde{B}_m^j} \left\{ \sum_{i=1}^{m-1} \lambda_m^i M(k_m^i(x_m(t) - x_i(t))) - \sum_{\substack{i=2 \\ i \neq j}}^{m-1} \lambda_m^i M(k_m^i(x_m(t) - x_i(t))) \right. \\
 &\quad \left. - (1 - \delta)(\lambda_m^1 M(k_m^1(x_m(t) - x_1(t))) + \lambda_m^j M(k_m^j(x_m(t) - x_j(t)))) \right\} d\mu,
 \end{aligned}$$

which follows for the same fact as in **2**. Continuing the computation, we have

$$\begin{aligned}
 \varepsilon &\geq \frac{\delta}{\tilde{k}_m} \sum_{j=3}^{m-1} \int_{\tilde{B}_m^j} [\lambda_m^1 M(k_m^1(x_m(t) - x_1(t))) + \lambda_m^j M(k_m^j(x_m(t) - x_j(t)))] d\mu \\
 &\geq \frac{\delta}{m-1} \sum_{j=3}^{m-1} \int_{\tilde{B}_m^j} M(x_m(t) - x_1(t)) d\mu = \frac{\delta}{m-1} \int_{\tilde{B}_m} M(x_m(t) - x_1(t)) d\mu,
 \end{aligned}$$

hence

$$\int_{\tilde{B}_m} M(x_m(t) - x_1(t)) d\mu \leq \frac{(m-1)\varepsilon}{\delta} \quad (m = 4, 5, \dots, n).$$

We obtain

$$\begin{aligned}
 \int_{\tilde{B}} M(x'(t) - x_1(t)) d\mu &= \int_{\bigcup_{m=4}^n \tilde{B}_m} M(x'(t) - x_1(t)) d\mu \\
 &= \sum_{m=4}^n \int_{\tilde{B}_m} M(x_m(t) - x_1(t)) d\mu \leq \frac{\varepsilon n^2}{2\delta} \leq \frac{\sigma}{8d} < \frac{3\sigma}{16d}
 \end{aligned}$$

which yields a contradiction to

$$\int_{\tilde{B}} M(x'(t) - x_1(t)) d\mu \geq \frac{3\sigma}{16d},$$

and the proof is completed. □

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