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Smooth, very smooth and strongly smooth points in Musielak-Orlicz function spaces equipped with the Luxemburg norm

H. HUDZIK, L. WANG, T. WANG

Abstract. First, we extend the criteria for smooth points of $S(L_M)$ from [22] to the whole class of Musielak-Orlicz spaces. Next, we present criteria for very smooth and strongly smooth points of $S(L_M)$.

Keywords: smooth points, very smooth points, strongly smooth points, Musielak-Orlicz function spaces, Luxemburg norm

Classification: 46E30, 46E40, 46B20

1. Introduction

Let us start with some notations and definitions. In the whole paper X denotes a real Banach space and X^* denotes its dual space. \mathbb{N} , \mathbb{R} and \mathbb{R}_+ stand for the set of natural numbers, the set of reals and positive reals, respectively. By (T, Σ, μ) we denote a measure space with μ being monotonic and σ -finite. The letter M stands for a Musielak-Orlicz function, i.e. M is a mapping from $T \times \mathbb{R}$ into $[0, +\infty]$ satisfying the following conditions:

- (i) there is a null set $A \in \Sigma$ such that for any $t \in T \setminus A$, $M(t, \cdot)$ is an Orlicz function, i.e. $M(t, 0) = 0$, $M(t, \cdot)$ is continuous at zero and left continuous on $(0, \infty)$, $M(t, \cdot)$ is convex and even on \mathbb{R} and $M(t, u) \rightarrow \infty$ as $u \rightarrow \infty$,
- (ii) for any $u \in \mathbb{R}$, $M(\cdot, u)$ is a Σ -measurable function on T .

Let us denote by $L^0 = L^0(T, \Sigma, \mu)$ the space of all (equivalence classes of) Σ -measurable functions $x : T \rightarrow \mathbb{R}$. Given any Musielak-Orlicz function M , we define on L^0 a convex modular ϱ_M by

$$\varrho_M(x) = \int_T M(t, x(t)) d\mu$$

and a Musielak-Orlicz space L_M by

$$L_M = \{x \in L^0 : \varrho_M(\lambda x) < \infty \text{ for some } \lambda > 0\}.$$

We denote by N the Musielak-Orlicz function complementary to M in the sense of Young, i.e.

$$N(t, v) = \sup_{u \geq 0} \{u|v| - M(t, u)\}$$

for all $u \in \mathbb{R}$ and $t \in T \setminus A$. We define in L_M two norms; the Luxemburg norm

$$\|x\|_M = \inf\{\lambda > 0 : \varrho_M(x/\lambda) \leq 1\}$$

and the Amemiya-Orlicz norm

$$\|x\|_M^o = \inf_{k > 0} \frac{1}{k} (1 + \varrho_M(kx)).$$

For simplicity, we write L_M and L_M^0 in place of $(L_M, \|\cdot\|_M)$ and $(L_M, \|\cdot\|_M^o)$, respectively. Let us denote by $K(x)$ the set of all $k > 0$ such that the infimum in the last formula is attained at k . L_M is a Banach space under either of these two norms (see [2], [15] and in the case of Orlicz spaces also [12], [13], [14] and [17]).

Let $p_-(t, u)$ and $p(t, u)$ denote the left and right derivative of $M(t, \cdot)$ at u , respectively, and let us denote for $t \in T$:

$$\begin{aligned} e(t) &= \sup\{u > 0 : M(t, u) = 0\}, & b(t) &= \sup\{u > 0 : M(t, u) < \infty\}, \\ \tilde{e}(t) &= \sup\{v > 0 : N(t, v) = 0\}, & \tilde{b}(t) &= \sup\{v > 0 : N(t, v) < \infty\}, \\ S_x &= \{t \in T : x(t) \neq 0\}, & O_x &= \{t \in T : x(t) = 0\} \text{ for } x \in L^0, & \text{and} \\ \xi_M(x) &= \inf\{c > 0 : \varrho_M(x/c) < \infty\} \text{ for } x \in L_M. \end{aligned}$$

We say that M satisfies the Δ_2 -condition ($M \in \Delta_2$ for short) if there are a null set $B \in \Sigma$, a constant $K \geq 2$ and a nonnegative function $h \in L^0$ such that $\varrho_M(h) < \infty$ and $M(t, 2u) \leq KM(t, u)$ for all $u \geq h(t)$ (see [2] and [15]).

It is well known that between various smoothness properties of X and respective rotundity properties of X^* there is an one-side duality. Namely, if X^* is rotund (weakly locally uniformly rotund) [locally uniformly rotund] then X is smooth (very smooth) [strongly smooth].

Let us recall these six notions. X is said to be rotund if for any $x \in S(X)$ (= the unit sphere of X) if $y, z \in S(X)$ and $2x = y + z$, then $y = z = x$. X is said to be weakly locally uniformly rotund (locally uniformly rotund) if for any $x \in S(X)$ and (x_n) in $S(X)$ such that $\|x_n + x\| \rightarrow 2$ there holds $x_n \rightarrow x$ weakly ($x_n \xrightarrow{w} x$ for short), respectively $x_n \rightarrow x$ strongly, i.e. $\|x_n - x\| \rightarrow 0$.

X is said to be smooth if for any $x \in S(X)$ there is only one support functional x^* at x . Recall that $x^* \in X^*$ is said to be a support functional at x if $\|x^*\| = 1$ and $x^*(x) = \|x\|$. We denote by $\text{Grad}(x)$ the set of all support functionals at x . X is said to be strongly (very) smooth if it is smooth and for any $x \in S(X)$ and (x_n) in $S(X)$ the condition $\|x_n - x\| \rightarrow 0$ implies that $x_n^* \rightarrow x^*$ strongly (weakly), where $\{x^*\} = \text{Grad}(x)$ and $\{x_n^*\} = \text{Grad}(x_n)$ for $n = 1, 2, \dots$.

Smoothness properties of Orlicz spaces and Musielak-Orlicz spaces were considered in [1], [3]–[5], [7]–[11], [18]–[19] and [22]–[23].

2. Results

We start with a criterion for smooth points of $S(L_M)$. Analogous criterion has been obtained in [22] but only for Musielak-Orlicz functions which are smooth at zero. Note that smoothness of M at zero is equivalent to the fact that $\tilde{e}(t) = 0$ for μ -a.e. $t \in T$.

Theorem 1. *A point $x \in S(L_M)$ is a smooth point if and only if:*

- (a) $\xi_M(x) < 1$,
- (b) $\mu\{t \in O_x : \tilde{e}(t) > 0\} = 0$,
- (c) $\mu\{t \in S_x : p_-(t, |x(t)|) < p(t, |x(t)|)\} = 0$.

PROOF: Assume without loss of generality that $x(t) \geq 0$ for μ -a.e. $t \in T$.

Necessity. The necessity of (a) can be proved in the same way as in [22]. Since (a) must be true we have that $\text{Grad}(x) = \text{RGrad}(x)$, where $\text{RGrad}(x)$ denotes the set of all regular, i.e. order continuous functionals. Recall that $x^* \in (L_M)^*$ is said to be order continuous if $x^*(x_n) \rightarrow 0$ whenever $0 \leq x_n \searrow 0$ and that every such functional x^* is represented by some $y \in L_N^0$ (see [17]). We will prove that if $y \in \text{Grad}(x)$, then $k(y) \neq \emptyset$, i.e. $\|y\|_N^0 = \frac{1}{k}(1 + \varrho_N(ky))$ for some $k > 0$. Otherwise

$$\begin{aligned} 1 &= \|y\|_N^0 = \lim_{k \rightarrow \infty} \frac{1}{k}(1 + \varrho_N(ky)) = \int_{S_y} y(t)b(t) \, d\mu = \int_T x(t)y(t) \, d\mu \\ &= \int_{S_y} x(t)y(t) \, d\mu. \end{aligned}$$

Since $x(t) \leq b(t)$ μ -a.e. in T , we have $x(t) = b(t)$ μ -a.e. in S_y .

It follows from $\xi_M(x) < 1$ that there exists $\lambda > 1$ such that $\xi_M(\lambda x) < \infty$. Thus

$$\infty > \xi_M(\lambda x) \geq \int_{S_y} M(t, \lambda x(t)) \, d\mu = \int_{S_y} M(t, \lambda b(t)) \, d\mu = \infty.$$

This is a contradiction, which proves that $k(y) \neq \emptyset$.

Now, we are ready to prove the necessity of (b). Assume that x is a smooth point of $S(L_M)$ and (b) is not true. Then $T_0 = \{t \in O_x : \tilde{e}(t) > 0\}$ is a set in Σ with $\mu(T_0) > 0$. Assume that $y \in \text{Grad}(x)$ and $\|y\|_N^0 = \frac{1}{k}(1 + \varrho_N(ky))$. Take $z \in L^0$ such that $z(t) = y(t)$ for $t \notin T_0$, $kz(t) \leq \tilde{e}(t)$ and $z(t) \neq y(t)$ for $t \in T_0$. Then

$$\begin{aligned} \|z\|_N^0 &\leq \frac{1}{k}(1 + \varrho_N(kz)) = \frac{1}{k}(1 + \int_{T \setminus T_0} N(t, ky(t)) \, d\mu) \leq \frac{1}{k}(1 + \varrho_N(ky)) \\ &= \|y\|_N^0 = 1 \end{aligned}$$

and

$$\langle x, z \rangle = \int_T x(t)z(t) \, d\mu = \int_{S_x} x(t)z(t) \, d\mu = \int_{S_x} x(t)y(t) \, d\mu = 1.$$

So, $\|z\|_N^0 = 1$ and $z \in \text{Grad}(x)$. But $z \neq y$, whence x is not a smooth point, a contradiction.

Assume that $x \in S(L_M)$ is a smooth point and (c) is not true, then $T_1 = \{t \in S_x : p_-(t, x(t)) < p(t, x(t))\}$ has positive measure. We may assume that $0 < \mu(T_1) < \mu(T)$. Take $y \in \text{RGrad}(x)$ with $\|y\|_N^0 = \frac{1}{k}(1 + \varrho_N(ky))$ for some $k > 0$. It can be proved in the same way as for Orlicz spaces in [2, Theorem 1.78] that

$$\int_T N(t, p_-(t, x(t))) d\mu \leq \int_T N(t, ky(t)) d\mu = k - 1 < \infty.$$

Let

$$y_1(t) = \begin{cases} p_-(t, x(t)) & \text{for } t \in S_x \\ 0 & \text{for } t \in O_x \end{cases}$$

and y_2 be a measurable function with $y_2(t) = p_-(t, x(t))$ for $t \in S_x \setminus T_0$ and $y_2(t) \in (p_-(t, x(t)), p(t, x(t)))$ for $t \in T_0$ and satisfying $\varrho_N(y_2) < \infty$. Then $y_1, y_2 \in L_N^0$. Let $z_1 = y_1/\|y_1\|_N^0$ and $z_2 = y_2/\|y_2\|_N^0$. Then $z_1 \neq z_2$ and $z_1, z_2 \in S(L_N^0)$. Furthermore

$$\begin{aligned} 1 &\geq \langle x, z_1 \rangle = \frac{1}{\|y_1\|_N^0} \langle x, y_1 \rangle = \frac{1}{\|y_1\|_N^0} \int_T x(t)p_-(t, x(t)) d\mu \\ &= \frac{1}{\|y_1\|_N^0} \int_T (M(t, x(t)) + N(t, p_-(t, x(t)))) d\mu \\ &= \frac{1}{\|y_1\|_N^0} (1 + \varrho_N(y_1)) = \frac{1}{\|y_1\|_N^0} (1 + \varrho_N(\|y_1\|_N^0 z_1)) \geq \|z_1\| = 1, \end{aligned}$$

whence we conclude that $\|z_1\|_N^0 = 1 = \langle x_1, z_1 \rangle$. So, $z_1 \in \text{Grad}(x)$. Similarly, $z_2 \in \text{Grad}(x)$, which means that x is not a smooth point, a contradiction.

Sufficiency. Let $f = y + \phi \in \text{Grad}(x)$, where y and ϕ denote the regular and the singular part of f , respectively. By condition (a), $\phi = 0$ and $1 = \|y\|_N^0 = \frac{1}{k}(1 + \varrho_N(ky))$ for some $k > 0$ (see the beginning of the proof of the necessity). It can be proved in the same way as in [4, Theorem 1.5] for Orlicz spaces that

$$(1) \quad p_-(t, x(t)) \leq ky(t) \leq p(t, x(t)) \quad \text{for } t \in S_x.$$

Moreover, by $\|x\|_M = 1$ and $\xi_M(x) < 1$, we have $\varrho_M(x) = 1$. Therefore, the equality

$$\int_{O_x} x(t)ky(t) d\mu = \int_{O_x} (M(t, x(t)) + N(t, ky(t))) d\mu$$

yields that $N(t, ky(t)) = 0$ for $t \in O_x$. By condition (b), $y(t) = 0$ for $t \in O_x$ and by condition (c), $ky(t) = p(t, x(t))$ for $t \in S_x$, i.e. ky is unique. By

$$k = \|ky\|_N^0 = \|ky\chi_{S_x}\|_N^0 = \|p(\cdot, x(\cdot))\chi_{S_x}\|_N^0,$$

we obtain $k = \frac{1}{\|p(\cdot, x(\cdot))\|_N^0}$. Therefore

$$y(t) = \begin{cases} \frac{p(t, x(t))}{\|p(\cdot, x(\cdot))\chi_{S_x}\|_N^0} & \text{for } t \in S_x \\ 0 & \text{for } t \in 0_x, \end{cases}$$

which means that y is unique and so x is a smooth point, which finishes the proof. □

Corollary 1. *The space L_M is smooth if and only if:*

- (a) $M \in \Delta_2$,
- (b) $\tilde{e}(t) = 0$ for μ -a.e. $t \in T$,
- (c) $p(t, \cdot)$ is continuous function on \mathbb{R} for μ -a.e. $t \in T$.

PROOF: This result follows from Theorem 1. We need only to show the necessity of condition (b) because the rest can be proved in the same way as in [22].

Assume that condition (b) is not satisfied, that is, the set $A = \{t \in T : \tilde{e}(t) > 0\}$ has positive measure. Then we can easily build $x \in S(L_M)$ with $\mu(O_x \cap A) > 0$. By Theorem 1, x is not a smooth point, which finishes the proof of the necessity of condition (b). □

In the proof of the next theorem the following result will be useful.

Proposition 1. *Let M be a Musielak-Orlicz function and N be its complementary function in the sense of Young. Let $N \in \Delta_2$, $x \in S(L_M)$, $y_n \in L_N^0$, $k(y_n) \neq \emptyset$, $(n = 1, 2, \dots)$, and $\langle x, y_n \rangle \rightarrow 1$ as $n \rightarrow \infty$. Then for every $\varepsilon > 0$ there is $T_\varepsilon \in \Sigma$ with $\mu T_\varepsilon < \infty$ such that $\sup_n \varrho_N(y_n \chi_{T \setminus T_\varepsilon}) < \varepsilon$.*

PROOF: Take $T_1 \subset T_2 \subset \dots \subset T_i \subset T_{i+1} \subset \dots$ with $\mu T_i < \infty$ for each $i \in \mathbb{N}$ and $\bigcup_i T_i = T$. We will prove that for any $\varepsilon > 0$ there is $i_\varepsilon \in \mathbb{N}$ such that $\sup_n \varrho_N(y_n \chi_{T \setminus T_{i_\varepsilon}}) < \varepsilon$. Otherwise, there is $\varepsilon > 0$ such that for any $i \in \mathbb{N}$ there is $n_i \in \mathbb{N}$ such that $\varrho_N(y_{n_i} \chi_{T \setminus T_{n_i}}) > \varepsilon$. We may assume that $n_i \rightarrow \infty$ as $i \rightarrow \infty$ because (n_i) is unbounded by the fact that the assumption $N \in \Delta_2$ yields that

$$\sup_{n \in N_0} \varrho(y_n \chi_{T \setminus T_{n_i}}) \rightarrow 0 \text{ as } i \rightarrow \infty$$

for any finite subset N_0 of \mathbb{N} . Choose $k_i \in k(y_{n_i})$. From $\xi_M(x) < 1$ it follows that

there is $\lambda > 1$ satisfying $\varrho_M(\lambda x) < \infty$. This yields that for $i \rightarrow \infty$ there holds

$$\begin{aligned} 1 &\leftarrow \langle x, y_{n_i} \rangle = \frac{1}{k_i} \langle x, k_i y_{n_i} \rangle \\ &= \frac{1}{k_i} \left(\int_{T_i} x(t) k_i y_{n_i}(t) d\mu + \int_{T \setminus T_i} x(t) k_i y_{n_i}(t) d\mu \right) \\ &\leq \frac{1}{k_i} (\varrho_M(x \chi_{T_i}) + \varrho_N(k_i y_{n_i} \chi_{T_i})) + \frac{1}{\lambda} \varrho_M(\lambda x \chi_{T \setminus T_i}) + \frac{1}{\lambda} \varrho_N(k_i y_{n_i} \chi_{T \setminus T_i}) \\ &\leq \frac{1}{k_i} (\varrho_M(x) + \varrho_N(k_i y_{n_i})) - (1 - \frac{1}{\lambda}) \varrho_N(k_i y_{n_i} \chi_{T \setminus T_i}) + \frac{1}{\lambda} \varrho_M(\lambda x \chi_{T \setminus T_i}) \\ &\leq \frac{1}{k_i} (1 + \varrho_N(k_i y_{n_i})) - (1 - \frac{1}{\lambda}) \varrho_N(k_i y_{n_i} \chi_{T \setminus T_i}) + \frac{1}{\lambda} \varrho_M(\lambda x \chi_{T \setminus T_i}) \\ &\leq \|y_{n_i}\| - (1 - \frac{1}{\lambda})\varepsilon + \frac{1}{\lambda} \varrho(\lambda x \chi_{T \setminus T_i}) \rightarrow 1 - (1 - \frac{1}{\lambda})\varepsilon, \end{aligned}$$

a contradiction finishing the proof. □

Theorem 2. *Let $x \in S_{L_M}$. Then the following assertions are equivalent:*

- (1) x is a strongly smooth point,
- (2) x is a very smooth point,
- (3) x is a smooth point and $N \in \Delta_2$.

PROOF: We still assume without loss of generality that $x \geq 0$. The implication (1) \Rightarrow (2) is obvious. Let us prove that (2) \Rightarrow (3). We need only to prove that (2) $\Rightarrow N \in \Delta_2$. Assume that condition (2) holds and $N \notin \Delta_2$. There is $z \in L_N^0$ with $\varrho_N(z) < \infty$ and $\xi_N(y - \frac{z}{k}) =: A > 0$, where y defines the unique support functional for x and $k > 0$ satisfies $1 = \|y\|_N^0 = \frac{1}{k}(1 + \varrho_N(ky))$. Indeed, if $\xi_N(y) = 0$, we take $z \in L_N^0 \setminus E_N^0$; if $\xi_N(y) > 0$, we take $z = 0$. Divide T into T_1, T_1' with $\mu(T_1) = \mu(T_1') = \frac{\mu(T)}{2}, T_1 \cap T_1' = \emptyset$. Lemma 1.67 from [2] is also true for Musielak-Orlicz spaces (without any change of the proof). Namely, for any partition $\{T_i\}_{i=1}^n$ of T and any $x \in L_N^0, \xi_N(x) = \max_i \xi_N(x \chi_{T_i})$. So, we may assume that $\xi_N(y - \frac{z}{k}) = \xi_N((y - \frac{z}{k}) \chi_{T_1})$.

Divide T_1 into T_2, T_2' with $\mu(T_2) = \mu(T_2') = \frac{\mu(T_1)}{2}, T_2 \cap T_2' = \emptyset$. We may assume that

$$\xi_N(y - \frac{z}{k}) = \xi_N((y - \frac{z}{k}) \chi_{T_1}) = \xi_N((y - \frac{z}{k}) \chi_{T_2}).$$

Continuing this process by induction one can find a sequence $(T_n)_{n=1}^\infty$ of measurable sets in T such that $T \supset T_1 \supset T_2 \supset \dots \supset T_n \supset \dots, \mu(T_n) = \frac{1}{2^n} \mu(T)$, and $\xi_N(y - \frac{z}{k}) = \xi_N((y - \frac{z}{k}) \chi_{T_n})$ for $n = 1, 2, \dots$. Let

$$y_n(t) = \begin{cases} \frac{z(t)}{k} & \text{for } t \in T_n \\ y(t) & \text{for } t \in T \setminus T_n \end{cases} \quad (n = 1, 2, \dots).$$

Then

$$\|y_n\|_N^0 \leq \frac{1}{k}(1 + \varrho_N(ky_n)) \leq \frac{1}{k}(1 + \varrho_N(ky) + \int_{T_N} N(t, z(t)) d\mu) \rightarrow \|y\|_N^0 = 1.$$

On the other hand

$$\langle x, y_n \rangle = \int_{T \setminus T_n} x(t)y(t) dt + \int_{T_n} x(t)z(t) dt \rightarrow \langle x, y \rangle = 1.$$

But

$$\xi_N(\min_{1 \leq i \leq n} |y - y_i|) = \xi_N((y - \frac{z}{k})\chi_{T_n}) = \xi_N(y - \frac{z}{k}) = A.$$

Since Theorem 1.68 from [2] holds also for Musielak-Orlicz spaces, that is if (x_n) is a sequence in L_N^0 , then $\langle x_n, \varphi \rangle \rightarrow 0$ for any singular functional $\varphi \in (L_N^0)^*$ if and only if $\lim_{m \rightarrow \infty} \xi_N(\min_{i \leq m} |y_i|) = 0$ for each subsequence (y_i) of (x_n) , we conclude from the last condition that $y_n \not\rightarrow y$ weakly. This contradicts the fact that x is a very smooth point.

(3) \Rightarrow (1). Assume that (3) holds. Since x is a smooth point, by Theorem 1 we conclude that $\xi_M(x) < 1$ and for $y \in L_N^0$ determining the unique support functional at x there is $k > 0$ such that $1 = \|y\|_N^0 = \frac{1}{k}(1 + \varrho_N(ky))$. Moreover, $ky(t) = p(t, x(t))$ for $t \in S_x$ and $y(t) = 0$ for $t \in O_x$.

Assume that $f_n = y_n + \phi_n \in S(L_M^*)$, $f_n(x) \rightarrow 1$. In order to prove that $\|f_n - y\| \rightarrow 0$, we consider six steps.

I. Assume that $\xi_M(x) < 1 - \theta < 1$. Take $z \in E_M$ such that $\|x - z\|_M < 1 - \theta$. Then

$$\begin{aligned} 1 \leftarrow f_n(x) &= \langle x, y_n \rangle + \phi_n(x) \leq \|x\|_M \|y_n\|_N^0 + \|\phi_n\| \|x - z\|_M \\ &\leq \|y_n\|_N^0 + \|\phi_n\| (1 - \theta) = \|f_n\| - \theta \|\phi_n\|. \end{aligned}$$

Therefore $\|\phi_n\| \rightarrow 0$, $\|y_n\|_N^0 \rightarrow 1$ and $\langle x, y_n \rangle \rightarrow 1$. Without loss of generality we assume in the following that $\|y_n\|_N^0 = 1$ for $n = 1, 2, \dots$ and $\langle x, y_n \rangle \rightarrow 1$.

II. Let us prove that $k(y_n) \neq \emptyset$ for an infinite number of $n \in \mathbb{N}$, i.e. there are $k_n > 0$ such that

$$\|y_n\|_N^0 = \frac{1}{k_n}(1 + \varrho_N(k_n y_n)).$$

Otherwise $\|y_n\|_N^0 = \int_T y_n(t)b(t) d\mu$ for infinite number of n . Since $\xi_M(x) < 1$, there is $\lambda > 1$ such that $\varrho_M(\lambda x) < \infty$. Hence $1 = \|y_n\|_N^0 = \int_T y_n(t)b(t) d\mu \geq \int_T y_n(t)\lambda x(t) d\mu \rightarrow \lambda$ as $n \rightarrow \infty$, which is a contradiction. So, we may assume in the following, that $k(y_n) \neq \emptyset$ for all $n \in \mathbb{N}$.

III. We will prove that

$$\tilde{k} = \sup_n k_n < \infty.$$

Otherwise, we may assume that $k_n \rightarrow \infty$, whence for $\lambda > 1$ such that $\varrho_M(\lambda x) < \infty$, we get

$$\begin{aligned} 1 &\leftarrow \int_T x(t)y_n(t) \, d\mu = \frac{1}{\lambda} \int_{S_{y_n}} \lambda x(t)y_n(t) \, d\mu \\ &\leq \frac{1}{\lambda} \int_{S_{y_n}} b(t)y_n(t) \, d\mu = \frac{1}{\lambda} \int_{S_{y_n}} \lim_{v \rightarrow \infty} q(t, v)y_n(t) \, d\mu \\ &= \frac{1}{\lambda} \int_{S_{y_n}} \lim_{v \rightarrow \infty} \frac{N(t, v)}{v} y_n(t) \, d\mu = \frac{1}{\lambda} \lim_{n \rightarrow \infty} \frac{1}{k_n} (1 + \varrho_N(k_n y_n)) \\ &= \frac{1}{\lambda}, \end{aligned}$$

a contradiction. Therefore $\tilde{k} < \infty$.

IV. Let us prove that

$$(2) \quad \lim_{\mu(E) \rightarrow 0} \left[\sup_n \int_E N(t, k_n y_n(t)) \, d\mu \right] = 0.$$

Otherwise, there is $\varepsilon > 0$ such that

$$\lim_{\mu E \rightarrow 0} \left[\sup_n \int_E N(t, k_n y_n(t)) \, d\mu \right] > \varepsilon.$$

Given $\eta_1 > 0$ there is $E_1 \in \Sigma$ with $\mu E_1 < \eta_1$ and $n_1 \in \mathbb{N}$ such that $\int_{E_1} N(t, k_{n_1} y_{n_1}(t)) \, d\mu > \varepsilon$. By the absolute continuity of integral there is Θ_1 such that

$$\int_A N(t, k_n y_n(t)) \, d\mu < \varepsilon$$

for any $A \in \Sigma$ with $\mu A < \Theta_1$ and $n = 1, 2, \dots, n_1$. Take $\eta_2 = \min(\eta_1/2, \Theta_1)$. Then there is $E_2 \in \Sigma$ with $\mu E_2 < \eta_2$ and $n_2 \in \mathbb{N}$ such that $\int_{E_2} N(t, k_{n_2} y_{n_2}(t)) \, d\mu > \varepsilon$. Obviously, $n_2 > n_1$. Proceeding like that by induction, we can construct a sequence (η_i) of positive numbers with $\eta_1 > 2\eta_2 > 2^2\eta_3 > \dots > 2^{n-1}\eta_n > \dots$, a sequence (n_i) of natural numbers with $n_1 < n_2 < n_3 < \dots$ and a sequence (E_i) in Σ with $\mu E_i < \eta_i$ such that

$$\int_{E_i} N(t, k_{n_i} y_{n_i}(t)) \, d\mu > \varepsilon \quad (i = 1, 2, \dots).$$

Hence

$$\begin{aligned}
 1 \leftarrow \langle x, y_{n_i} \rangle &= \frac{1}{k_{n_i}} \left(\int_{T \setminus E_i} k_{n_i} x(t) y_{n_i}(t) \, d\mu + \frac{1}{\lambda} \int_{E_i} \lambda x(t) k_{n_i} y_{n_i}(t) \, d\mu \right) \\
 &\leq \frac{1}{k_{n_i}} (\varrho_M(x \chi_{T \setminus E_i}) + \varrho_N(k_{n_i} y_{n_i} \chi_{T \setminus E_i})) + \frac{1}{\lambda} \varrho_M(\lambda x \chi_{E_i}) \\
 &\quad + \frac{1}{\lambda} \varrho_N(k_{n_i} y_{n_i} \chi_{E_i}) \\
 &\leq \frac{1}{k_{n_i}} (\varrho_M(x) + \varrho_N(k_{n_i} y_{n_i}) - (1 - \frac{1}{\lambda}) \varrho_N(k_{n_i} y_{n_i} \chi_{E_i})) + \frac{1}{\lambda} \varrho_M(\lambda x \chi_{E_i}) \\
 &\leq \|y_{n_i}\| - (1 - \frac{1}{\lambda}) \frac{\varepsilon}{k} + \varrho_M(\lambda x \chi_{E_i}) \rightarrow 1 - (1 - \frac{1}{\lambda}) \frac{\varepsilon}{k}.
 \end{aligned}$$

This is a contradiction, so equality (2) holds.

V. Now, we will prove that

$$\lim_{n \rightarrow \infty} k_n y_n(t) = ky(t) = \begin{cases} p(t, x(t)) = p_-(t, x(t)) & \text{for } t \in S_x \\ 0 & \text{for } t \in O_x. \end{cases}$$

From

$$\begin{aligned}
 0 \leftarrow \|y_n\|_N^0 \leftarrow \langle x, y_n \rangle &= \frac{1}{k_n} (1 + \varrho_N(k_n y_n)) - \frac{1}{k_n} \langle x, k_n y_n \rangle \\
 &= \frac{1}{k_n} (\varrho_M(x) + \varrho_N(k_n y_n) - \langle x, k_n y_n \rangle) \\
 &\geq \frac{1}{k} \int_T (M(t, x(t)) + N(t, k_n y_n(t)) - x(t) k_n y_n(t)) \, d\mu
 \end{aligned}$$

it follows that

$$(3) \quad M(t, x(t)) + N(t, k_n y_n(t)) - x(t) k_n y_n(t) \rightarrow 0 \quad \mu\text{-a.e. in } T.$$

Notice that $p_-(t, x(t)) = p(t, x(t))$ for $t \in S_x$. Therefore, by the Young inequality, we can easily deduce that $k_n y_n(t) \rightarrow p(t, x(t))$ μ -a.e. in S_x . Using condition (b) in Theorem 1, we conclude that $y_n \rightarrow 0$ μ -a.e. in T .

VI. Finally, we will show that $\|y_n - y\|_N^0 \rightarrow 0$. By Proposition 1, we can assume that $\mu T < \infty$. Take an arbitrary $\varepsilon > 0$. By $N \in \Delta_2$ there exist $k > 0$ and a nonnegative function $\delta_0 \in L^1$ such that

$$N(t, \frac{v}{2}) \leq kN(t, v) + \delta_0(t)$$

for μ -a.e. $t \in T$. Take $\eta > 0$ such that if $E \subset T$ and $\mu(E) < \eta$, then $\int_E \delta_0(t) \, d\mu < \frac{1}{4}$, $\int_E N(t, ky(t)) \, d\mu < \frac{1}{4k}$ and $\int_E N(t, k_n y_n(t)) \, d\mu < \frac{1}{4k}$ for any $n \in \mathbb{N}$ (the last one is possible by (2)).

Since $k_n y_n \rightarrow ky$ μ -a.e. in T , there is $T_0 \subset T$ such that $\mu(T \setminus T_0) < \eta$ and $N(t, k_n y_n(t) - ky(t)) \rightarrow 0$ uniformly in T_0 . Hence

$$\int_{T_0} N(t, \frac{k_n y_n(t) - ky(t)}{2\varepsilon}) d\mu < \frac{1}{2}$$

for n large enough. Therefore,

$$\begin{aligned} \|k_n y_n - ky\|_N^0 &\leq 2\varepsilon(1 + \int_T N(t, \frac{k_n y_n(t) - ky(t)}{2\varepsilon}) d\mu) \\ &\leq 2\varepsilon(1 + \int_{T_0} N(t, \frac{k_n y_n(t) - ky(t)}{2\varepsilon}) d\mu) \\ &\quad + \frac{1}{2} \int_{T \setminus T_0} N(t, \frac{k_n y_n(t)}{\varepsilon} + N(t, \frac{ky(t)}{\varepsilon}) d\mu) \\ &\leq 2\varepsilon(1 + \frac{1}{2} + \frac{1}{2} \int_{T \setminus T_0} (kN(t, k_n y_n(t)) d\mu \\ &\quad + \delta_0(t) + kN(t, y(t)) + \delta_0(t)) d\mu) \\ &\leq 4\varepsilon \end{aligned}$$

for n large enough, which means that $\|k_n y_n - ky\|_N^0 \rightarrow 0$ as $n \rightarrow \infty$. On the other hand $k_n = \|k_n y_n\|_N^0 \rightarrow \|ky\|_N^0 = k$ as $n \rightarrow \infty$. Thus $\|y_n - y\|_N^0 \rightarrow 0$ as $n \rightarrow \infty$, which completes the proof. \square

Corollary 2. *The following are equivalent:*

- (1) L_M is strongly smooth,
- (2) L_M is very smooth,
- (3) L_M is smooth and $N \in \Delta_2$.

PROOF: It is an immediate consequence of Theorem 2. \square

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