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ON THE INCLUSIONS OF X^Φ SPACES

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Abstract. We give some equivalent conditions (independent from the Young functions) for inclusions between some classes of X^Φ spaces, where Φ is a Young function and X is a quasi-Banach function space on a σ -finite measure space $(\Omega, \mathcal{A}, \mu)$.

Keywords: Young function; Orlicz space; quasi-Banach function space; inclusion

MSC 2020: 46E30

1. INTRODUCTION

In [4] an improvement of the following interesting result was given for generalized Orlicz spaces.

Theorem 1.1 ([6]). *Let $(\Omega, \mathcal{A}, \mu)$ be a measure space and $1 \leq p, q \leq \infty$ such that $p < q$. Then*

- (i) $L^p(\mu) \subset L^q(\mu)$ if and only if $\inf\{\mu(A) : A \in \mathcal{A}, \mu(A) > 0\} > 0$;
- (ii) $L^q(\mu) \subset L^p(\mu)$ if and only if $\sup\{\mu(A) : A \in \mathcal{A}, \mu(A) < \infty\} < \infty$.

See also [5], [3]. In this paper, by some methods similar to [4] and with different details, we give a new version of the above theorem for Orlicz spaces X^Φ which are associated to a quasi-Banach function space X . The obtained results are novel for Lebesgue spaces associated to a Banach function space and for weighted Orlicz spaces too. These new structures which contain usual (weighted) Orlicz spaces were recently studied in [1]. In fact, $(L^1)^\Phi = L^\Phi$, where Φ is a Young function.

Throughout this paper, $(\Omega, \mathcal{A}, \mu)$ is a σ -finite measure space in which μ is a non-negative measure, and the set of all \mathcal{A} -measurable complex-valued functions on Ω is denoted by $\mathcal{M}_0(\Omega)$. Two functions in $\mathcal{M}_0(\Omega)$ which are equal almost everywhere are considered the same.

Definition 1.2. A continuous convex function $\Phi: [0, \infty) \rightarrow [0, \infty)$ is called a *Young function* if $\Phi(0) = \lim_{x \rightarrow 0} \Phi(x) = 0$ and $\lim_{x \rightarrow \infty} \Phi(x) = \infty$. We denote the set of all strictly increasing Young functions by Φ .

Definition 1.3. Let X be a linear subspace of $\mathcal{M}_0(\Omega)$. If X equipped with a given quasi-norm $\|\cdot\|_X$ is a quasi-Banach space, we say that X is a *quasi-Banach function space* on Ω . In this situation, X is called *solid* if for each $f \in X$ and $g \in \mathcal{M}_0(\Omega)$ satisfying $|g| \leq |f|$ a.e. we have $g \in X$ and $\|g\|_X \leq \|f\|_X$.

Definition 1.4. Let X be a quasi-Banach function space on Ω . For each function $f \in \mathcal{M}_0(\Omega)$ we put

$$(1.1) \quad \|f\|_{\Phi} := \inf \left\{ \lambda > 0: \Phi\left(\frac{|f|}{\lambda}\right) \in X, \left\| \Phi\left(\frac{|f|}{\lambda}\right) \right\|_X \leq 1 \right\}.$$

Then, the set of all $f \in \mathcal{M}_0(\Omega)$ with $\|f\|_{\Phi} < \infty$ is denoted by X^{Φ} .

As in [1], Theorem 4.11, $(X^{\Phi}, \|\cdot\|_{\Phi})$ is a quasi-Banach function space on Ω . If $p > 0$ and the function $\Phi_{(p)}$ is defined by $\Phi_{(p)}(x) := x^p$ for all $x \geq 0$, then we denote $X^p := X^{\Phi_{(p)}}$. In particular, if $X := L^1(\Omega, \mathcal{A}, \mu)$, then $X^{\Phi} = L^{\Phi}(\Omega)$ and $X^p = L^p(\Omega)$, the usual Orlicz and Lebesgue spaces.

Notation. For each Young function Φ and $a > 0$ we denote

$$\Phi_a(t) := \Phi(t^{1/a}), \quad t \in [0, \infty).$$

In general, Φ_a is not a convex function even while $\Phi \in \Phi$. For each $\Phi \in \Phi$ we set

$$D_{\Phi} := \{a \in (0, 1): \Phi_{1/a} \in \Phi\}.$$

Remark 1.5.

(1) Let $\Phi \in \Phi$ and $0 < a < \infty$ with $\Phi_a \in \Phi$. Then for each $f \in \mathcal{M}_0(\Omega)$ we have

$$\begin{aligned} \|f\|_{\Phi_a} &= \inf \left\{ \lambda > 0: \Phi_a\left(\frac{|f|}{\lambda}\right) \in X \text{ and } \left\| \Phi_a\left(\frac{|f|}{\lambda}\right) \right\|_X \leq 1 \right\} \\ &= \inf \left\{ \lambda > 0: \Phi\left(\frac{|f|^{1/a}}{\lambda^{1/a}}\right) \in X \text{ and } \left\| \Phi\left(\frac{|f|^{1/a}}{\lambda^{1/a}}\right) \right\|_X \leq 1 \right\} \\ &= \inf \left\{ t^a: t > 0, \Phi\left(\frac{|f|^{1/a}}{t}\right) \in X \text{ and } \left\| \Phi\left(\frac{|f|^{1/a}}{t}\right) \right\|_X \leq 1 \right\} \\ &= \left(\inf \left\{ t: t > 0, \Phi\left(\frac{|f|^{1/a}}{t}\right) \in X \text{ and } \left\| \Phi\left(\frac{|f|^{1/a}}{t}\right) \right\|_X \leq 1 \right\} \right)^a \\ &= (\|f\|_{\Phi}^{1/a})^a. \end{aligned}$$

- (2) For each $\Phi \in \Phi$ and $a \in (0, 1)$ we have $X^\Phi \cap L^\infty(\Omega) \subseteq X^{\Phi_a}$. Indeed, if $f \in X^\Phi \cap L^\infty(\Omega)$, then for some $\lambda > 1$ we have $\Phi(|f|/\lambda) \in X$ and $|f| \leq \lambda$ a.e. This implies that

$$\Phi_a\left(\frac{|f|}{\lambda}\right) = \Phi\left(\frac{|f|^{1/a}}{\lambda^{1/a}}\right) \leq \Phi\left(\frac{|f|}{\lambda}\right) \in X,$$

and so by solidity of X , $\Phi_a(|f|/\lambda) \in X$, i.e., $f \in X^{\Phi_a}$.

- (3) Let $\Phi \in \Phi$. If X is a solid quasi-Banach function space on Ω , then X^Φ is also a solid space. Indeed, if $f, g \in \mathcal{M}_0(\Omega)$, $|f| \leq |g|$ a.e. and $g \in X^\Phi$, then there exists $\lambda > 0$ such that $\Phi(|g|/\lambda) \in X$. Now, since Φ is an increasing function, we have

$$\Phi\left(\frac{|f|}{\lambda}\right) \leq \Phi\left(\frac{|g|}{\lambda}\right),$$

and this implies that $\Phi(|f|/\lambda) \in X$ because X is solid, and the proof is complete.

In this paper, Φ is always a Young function, and X is a *solid* quasi-Banach function space on Ω such that for each $A \in \mathcal{A}$ with $\mu(A) < \infty$, $\chi_A \in X$.

2. MAIN RESULTS

Denote

$$\mathcal{A}_0 := \{E \in \mathcal{A} : 0 < \mu(E) \text{ and } \chi_E \in X\}.$$

Trivially, for each $E \in \mathcal{A}$ with $\chi_E \in X$, we have $\|\chi_E\|_X = 0$ if and only if $\mu(E) = 0$.

The following result would be an improvement of [4], Theorem 2.4 and [6], Theorem 1, and it is novel for Lebesgue spaces associated to the space X .

Theorem 2.1. *The following conditions are equivalent.*

- (i) For $0 < p, q < \infty$ with $p < q$, $X^p \subset X^q$.
- (ii) For each $0 < p, q < \infty$ with $p < q$, $X^p \subset X^q$.
- (iii) For $\Phi \in \Phi$, $X^\Phi \subset L^\infty(\mu)$.
- (iv) For each $\Phi \in \Phi$, $X^\Phi \subset L^\infty(\mu)$.
- (v) For $\Phi \in \Phi$ and $a \in (0, 1)$, $X^\Phi \subset X^{\Phi_a}$.
- (vi) For each $\Phi \in \Phi$ and $a \in (0, 1)$, $X^\Phi \subset X^{\Phi_a}$.
- (vii) $\inf\{\|\chi_E\|_X : E \in \mathcal{A}_0\} > 0$.

Proof. It would be enough to prove (iii) \Rightarrow (vii) \Rightarrow (iv) and (v) \Rightarrow (vii) \Rightarrow (vi).

(iii) \Rightarrow (vii): By [4], Lemma 2.3, there exists $K > 0$ such that for all $f \in X^\Phi$,

$$(2.1) \quad \|f\|_\infty \leq K \|f\|_\Phi.$$

We can assume that K is large enough, and hence without losing the generality we let $\Phi(2K) > 0$ since $\lim_{x \rightarrow \infty} \Phi(x) = \infty$. By (2.1), for each $E \in \mathcal{A}_0$ with $\mu(E) < \infty$ we have $1/(2K) < \|\chi_E\|_\Phi$ because $\chi_E \in X^\Phi$. On the other hand, for each $\lambda > 0$ we have

$$\Phi\left(\frac{\chi_E}{\lambda}\right) = \Phi\left(\frac{1}{\lambda}\right)\chi_E,$$

and so

$$\|\chi_E\|_\Phi = \inf\left\{\lambda > 0: \Phi\left(\frac{1}{\lambda}\right)\|\chi_E\|_X \leq 1\right\}.$$

Therefore, $\Phi(2K)\|\chi_E\|_X > 1$ and the proof is complete.

(vii) \Rightarrow (iv): Let $\Phi \in \Phi$ and $f \in X^\Phi$. For each $N \in \mathbb{N}$ put

$$A_N := \{x \in \Omega: |f(x)| > N\}.$$

Then $N\chi_{A_N} \leq |f|$ and so by solidity of X^Φ (see Remark 1.5) we have $N\|\chi_{A_N}\|_\Phi \leq \|f\|_\Phi$ for all $N \in \mathbb{N}$. Now, the assumption $\inf\{\|\chi_E\|_X: E \in \mathcal{A}_0\} > 0$ implies that for some $N \in \mathbb{N}$, $\|\chi_{A_N}\|_\Phi = 0$, i.e., $\mu(A_N) = 0$, and this implies that $f \in L^\infty(\Omega)$.

(v) \Rightarrow (vii): By Remark 1.5 and [4], Lemma 2.3, there exists a constant $k > 0$ such that

$$(2.2) \quad \||f|^{1/a}\|_\Phi^a = \|f\|_{\Phi_a} \leq k\|f\|_\Phi$$

for all $f \in X^\Phi$. Let $E \in \mathcal{A}_0$. Then $\chi_E \neq 0$ in X . By (2.2), $0 < k^{1/(a-1)} \leq \|\chi_E\|_\Phi$. Now, setting $l^{-1} := \frac{1}{2}k^{1/(a-1)}$ we have

$$\|\chi_E\|_\Phi = \inf\left\{\lambda > 0: \Phi\left(\frac{\chi_E}{\lambda}\right) \in X, \left\|\Phi\left(\frac{\chi_E}{\lambda}\right)\right\|_X \leq 1\right\} \geq k^{1/(a-1)} > \frac{1}{l} > 0.$$

This implies that $\Phi(l)\|\chi_E\|_X > 1$ and therefore

$$\inf\{\|\chi_E\|_X: E \in \mathcal{A}_0\} > \frac{1}{\Phi(l)} > 0.$$

(vii) \Rightarrow (vi): Let $\inf\{\|\chi_E\|_X: E \in \mathcal{A}_0\} > 0$. Let $\Phi \in \Phi$ and $a \in (0, 1)$. Then by the implication (vii) \Rightarrow (iv) above we have $X^\Phi \subseteq L^\infty(\Omega)$. Now, by Remark 1.5,

$$X^\Phi = X^\Phi \cap L^\infty(\Omega) \subseteq X^{\Phi_a}.$$

□

Remark 2.2. The condition $\Phi \in \Phi$ implies that “ $\Phi(x) > 0$ for all $x > 0$ ” and this fact is used just in the proof of (v) \Rightarrow (vii) in the above theorem.

Denote $\mathcal{A}_\infty := \{E \in \mathcal{A}: \chi_E \in X\}$. We say that X satisfies the MC (Monotone Convergence) property if for each increasing sequence $\{E_n\}_{n=1}^\infty \subseteq \mathcal{A}$ with $\chi_{E_n} \in X$, $n = 1, 2, \dots$, we have $\|\chi_{E_n}\|_X \rightarrow \|\chi_E\|_X$, where $E := \bigcup_{n=1}^\infty E_n$.

The next lemma, which is similar to [1], Lemma 4.8 (i) with some minor changes, will be useful in the proof of part (vii) \Rightarrow (v) of Theorem 2.4.

Lemma 2.3. *If $\Phi \in \bar{\Phi}$, $A \in \mathcal{A}$ and $0 \neq \chi_A \in X^\Phi$, then we have*

$$(2.3) \quad \|\chi_A\|_\Phi = \frac{1}{\Phi^{-1}(\|\chi_A\|_X^{-1})}.$$

Proof. Let $A \in \mathcal{A}$ and $\chi_A \in X^\Phi$. Then by Definition 1.4 there exists some $\lambda_0 > 0$ such that

$$\Phi\left(\frac{1}{\lambda_0}\right)\chi_A = \Phi\left(\frac{\chi_A}{\lambda_0}\right) \in X,$$

and so $\chi_A \in X$ (note that $\Phi(1/\lambda_0) > 0$ since Φ is strictly increasing). Now,

$$\begin{aligned} \|\chi_A\|_\Phi &= \inf\left\{\lambda > 0: \left\|\Phi\left(\frac{\chi_A}{\lambda}\right)\right\|_X \leq 1\right\} = \inf\left\{\lambda > 0: \Phi\left(\frac{1}{\lambda}\right)\|\chi_A\|_X \leq 1\right\} \\ &= \inf\left\{\lambda > 0: \Phi\left(\frac{1}{\lambda}\right) \leq \frac{1}{\|\chi_A\|_X}\right\} = \inf\left\{\lambda > 0: \frac{1}{\lambda} \leq \Phi^{-1}\left(\frac{1}{\|\chi_A\|_X}\right)\right\} \\ &= \inf\left\{\lambda > 0: \lambda \geq \frac{1}{\Phi^{-1}(\|\chi_A\|_X^{-1})}\right\}, \end{aligned}$$

and this completes the proof. \square

The following result is an improvement of [4], Theorem 2.7; [4], Theorem 2.8 and [6], Theorem 2.

For each $f \in X^\Phi$ we denote $E_f := \{x \in \Omega: 0 < |f(x)|\}$.

Theorem 2.4. *Let X be a solid quasi-Banach function space satisfying the MC property. Then the following conditions are equivalent.*

- (i) For $0 < p, q < \infty$ with $p < q$, $X^q \subset X^p$.
- (ii) For each $0 < p, q < \infty$ with $p < q$, $X^q \subset X^p$.
- (iii) For $\Phi \in \bar{\Phi}$, $\chi_{E_f} \in X$ for all $f \in X^\Phi$.
- (iv) For each $\Phi \in \bar{\Phi}$, $\chi_{E_f} \in X$ for all $f \in X^\Phi$.
- (v) For $\Phi \in \bar{\Phi}$, $\chi_{E_f} \in X$ for all $f \in X^\Phi$, and $\sup_{f \in X^\Phi} \|\chi_{E_f}\|_X < \infty$.
- (vi) For each $\Phi \in \bar{\Phi}$, $\chi_{E_f} \in X$ for all $f \in X^\Phi$, and $\sup_{f \in X^\Phi} \|\chi_{E_f}\|_X < \infty$.
- (vii) For $\Phi \in \bar{\Phi}$ and $a \in D_\Phi$, $X^\Phi \subset X^{\Phi_{1/a}}$.
- (viii) For each $\Phi \in \bar{\Phi}$ and $a \in D_\Phi$, $X^\Phi \subset X^{\Phi_{1/a}}$.
- (ix) $\sup\{\|\chi_E\|_X: E \in \mathcal{A}_\infty\} < \infty$.

Proof. We prove the nontrivial implications.

(v) \Rightarrow (ix): Let $\Phi \in \mathcal{P}$ and $\sup_{f \in X^\Phi} \|\chi_{E_f}\|_X < \infty$. If $E \in \mathcal{A}$ and $\chi_E \in X^\Phi$, then

$$\|\chi_E\|_X \leq \sup_{f \in X^\Phi} \|\chi_{E_f}\|_X < \infty,$$

and so (ix) holds.

(ix) \Rightarrow (vi): Let $\sup\{\|\chi_E\|_X : E \in \mathcal{A}_\infty\} < \infty$, and $\Phi \in \mathcal{P}$. Since X^Φ is solid (see Remark 1.5), for each $f \in X^\Phi \setminus \{0\}$ and $N \in \mathbb{N}$ we have $\chi_{A_{N,f}} \in X^\Phi$ and

$$\frac{1}{N} \|\chi_{A_{N,f}}\|_\Phi \leq \|f\|_\Phi,$$

where $A_{N,f} := \{x \in \Omega : 1/N < |f(x)|\}$. So, for some $\lambda > 0$,

$$\Phi\left(\frac{1}{\lambda}\right)\chi_{A_{N,f}} = \Phi\left(\frac{\chi_{A_{N,f}}}{\lambda}\right) \in X,$$

which shows that $\chi_{A_{N,f}} \in X$ because $\Phi(1/\lambda) \neq 0$. Hence, by assumption (ix), for each $N \in \mathbb{N}$ we have

$$\|\chi_{A_{N,f}}\|_X \leq K,$$

where $K := \sup\{\|\chi_E\|_X : E \in \mathcal{A}_\infty\} < \infty$. Finally, since X satisfies the MC property, we have

$$\|\chi_{E_f}\|_X = \lim_{N \rightarrow \infty} \|\chi_{A_{N,f}}\|_X \leq K,$$

and this completes the proof.

(vii) \Rightarrow (v): Let $\Phi \in \mathcal{P}$ and $a \in D_\Phi$ such that $X^\Phi \subset X^{\Phi_{1/a}}$. By [4], Lemma 2.3 and Remark 1.5 there exists $K > 0$ such that for each $f \in X^\Phi$,

$$(2.4) \quad \| |f|^a \|_{\Phi}^{1/a} = \|f\|_{\Phi_{1/a}} \leq K \|f\|_\Phi.$$

For each $0 \neq f \in X^\Phi$ we have $\chi_{\{x: N^{-1} < |f(x)| < N\}} \leq |Nf|$, and so

$$\chi_{\{x: N^{-1} < |f(x)| < N\}} \in X^\Phi$$

for all $N \in \mathbb{N}$.

Therefore, by the assumption we have $\chi_{\{x: N^{-1} < |f(x)| < N\}} \in X^{\Phi_{1/a}}$ for all $N \in \mathbb{N}$. By relation (2.4) and Lemma 2.3,

$$\begin{aligned} \frac{1}{\Phi^{-1}(\|\chi_{E_f}\|_X^{-1})} &= \lim_{N \rightarrow \infty} \frac{1}{\Phi^{-1}(\|\chi_{\{N^{-1} < |f| < N\}}\|_X^{-1})} \\ &= \lim_{N \rightarrow \infty} \|\chi_{\{N^{-1} < |f| < N\}}\|_\Phi \leq K^{a/(1-a)}. \end{aligned}$$

Hence,

$$\|\chi_{E_f}\|_X \leq \frac{1}{\Phi(K^{a/(a-1)})},$$

and this completes the proof.

(iv) \Rightarrow (viii): Let $\Phi \in \bar{\Phi}$ and $a \in D_\Phi$. By assumption (iv), for each $f \in X^\Phi$ we have $\chi_{E_f} \in X$. Let $f \in X^\Phi$. Then there is $\lambda > 0$ such that $\Phi(|f|/\lambda) \in X$. Note that

$$\Phi_{1/a}\left(\frac{|f|}{\lambda^{1/a}}\right) = \Phi\left(\frac{|f|^a}{\lambda}\right) = \Phi\left(\frac{|f|^a}{\lambda}\right) \chi_{\{|f| \leq 1\}} + \Phi\left(\frac{|f|^a}{\lambda}\right) \chi_{\{|f| > 1\}}.$$

We have

$$\Phi\left(\frac{|f|^a}{\lambda}\right) \chi_{\{|f| > 1\}} \leq \Phi\left(\frac{|f|}{\lambda}\right) \in X \quad \text{and} \quad \Phi\left(\frac{|f|^a}{\lambda}\right) \chi_{\{|f| \leq 1\}} \leq \Phi\left(\frac{1}{\lambda}\right) \chi_{E_f} \in X.$$

Thus, $f \in X^{\Phi_{1/a}}$. □

In the sequel, we intend to give a new version of [2], Theorem 3, page 155 for X^Φ spaces, where X is a Banach function space on a measure space $(\Omega, \mathcal{A}, \mu)$ and $\Phi \in \bar{\Phi}$. For this, we give the next definition from [2], page 15.

Definition 2.5. Let Φ_1 and Φ_2 be two Young functions. We say that Φ_2 is *stronger* than Φ_1 , and write $\Phi_1 \prec \Phi_2$ if there exist $a > 0$ and $x_0 \geq 0$ such that $\Phi_1(x) \leq \Phi_2(ax)$ for all $x \geq x_0$. While $x_0 = 0$, we say that Φ_2 is *stronger (globally)* than Φ_1 .

Theorem 2.6. Suppose that Φ_1 and Φ_2 are two Young functions, and for each $A \in \mathcal{A}$ with $\mu(A) < \infty$, $\chi_A \in X$. If $\Phi_1 \prec \Phi_2$ (globally if $\mu(\Omega) = \infty$), then $X^{\Phi_2} \subseteq X^{\Phi_1}$.

Proof. Let $\Phi_1 \prec \Phi_2$ and $f \in X^{\Phi_2}$. Then there exists $\lambda > 0$ such that $\Phi_2(|f|/\lambda) \in X$. In the case $\mu(\Omega) = \infty$ and $\Phi_1 \prec \Phi_2$ (globally), for some $b > 0$ we have $\Phi_1(|f|/(b\lambda)) \leq \Phi_2(|f|/\lambda) \in X$. Hence, $\Phi_1(f/(b\lambda)) \in X$ by solidity of X , and so $f \in X^{\Phi_1}$. In the case $\Phi_1 \prec \Phi_2$ (not necessarily globally) and $\mu(\Omega) < \infty$, there exist real numbers $b > 0$ and $x_0 \geq 0$ such that $\Phi_1(x) \leq \Phi_2(bx)$ for all $x \geq x_0$. Setting $B := \{x \in \Omega : f(x) < x_0\}$ we have

$$\begin{aligned} \Phi_1\left(\frac{f}{\lambda}\right) &= \Phi_1\left(\frac{f\chi_B}{b\lambda}\right) + \Phi_1\left(\frac{f\chi_{\Omega-B}}{b\lambda}\right) \\ &\leq \Phi_1\left(\frac{x_0}{b\lambda}\right)\chi_B + \Phi_2\left(\frac{f\chi_{\Omega-B}}{\lambda}\right) \\ &\leq \Phi_1\left(\frac{x_0}{b\lambda}\right)\chi_\Omega + \Phi_2\left(\frac{f}{\lambda}\right) \in X, \end{aligned}$$

and this completes the proof. □

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