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SOME PROBLEMS OF CONVERGENCE IN COUNTABLY MODULARED SPACES

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Poznań

1. Let $\mathcal{S}_i: X \rightarrow [0, \infty]$, $i=1, 2, \dots$, be a sequence of pseudomodulars in a real linear space X , i.e. $\mathcal{S}_i(0)=0$, $\mathcal{S}_i(-x)=\mathcal{S}_i(x)$, $\mathcal{S}_i(\alpha x + \beta y) \leq \mathcal{S}_i(x) + \mathcal{S}_i(y)$ for $\alpha, \beta \geq 0$, $\alpha + \beta = 1$, $x, y \in X$, and let $\mathcal{S}_i(x)=0$ for all i imply $x=0$. By means of this sequence, one may define the following modulars in X :

$$\mathcal{S}(x) = \sum_{i=1}^{\infty} \frac{1}{2^i} \frac{\mathcal{S}_i(x)}{1 + \mathcal{S}_i(x)}, \quad \mathcal{S}_0(x) = \sup_i \mathcal{S}_i(x), \quad \mathcal{S}_s(x) = \sum_{i=1}^{\infty} \mathcal{S}_i(x)$$

(see [1], [6]). Let $\tilde{\mathcal{S}}$ be any of the symbols \mathcal{S} , \mathcal{S}_0 , \mathcal{S}_s . Then $X_{\tilde{\mathcal{S}}} = \{x \in X : \tilde{\mathcal{S}}(\lambda x) \rightarrow 0 \text{ as } \lambda \rightarrow 0\}$ is the modular space generated by the modular $\tilde{\mathcal{S}}$, $\|x\|_{\tilde{\mathcal{S}}} = \inf \{u > 0 : \tilde{\mathcal{S}}(x/u) \leq u\}$ is an F-norm in $X_{\tilde{\mathcal{S}}}$, and $\|x_n - x\|_{\tilde{\mathcal{S}}} \rightarrow 0$ as $n \rightarrow \infty$ with $x, x_n \in X_{\tilde{\mathcal{S}}}$ is equivalent to the condition $\tilde{\mathcal{S}}(\lambda(x_n - x)) \rightarrow 0$ as $n \rightarrow \infty$ for every $\lambda > 0$. If there exists a $\lambda > 0$ such that $\tilde{\mathcal{S}}(\lambda(x_n - x)) \rightarrow 0$ as $n \rightarrow \infty$, then we shall write $x_n \xrightarrow{\tilde{\mathcal{S}}} x$ (see [5]). Obviously, $\|x_n - x\|_{\tilde{\mathcal{S}}} \rightarrow 0$ implies $x_n \xrightarrow{\tilde{\mathcal{S}}} x$.

In this paper we shall establish some conditions in order that convergence in the norm $\|\cdot\|_{\tilde{\mathcal{S}}}$ be equivalent to convergence in the norm $\|\cdot\|_{\mathcal{S}_0}$, in two important spaces. Also, some completeness problems will be solved.

2. In the first of the above mentioned cases, let μ be a finite measure in a \mathcal{G} -algebra Σ of subsets of an abstract, non-empty set Ω , and let X be the set of Σ -measurable real functions on Ω with equality μ -almost everywhere. Let (φ_i) be a sequence of φ -functions (see [3]), and let

$$\mathcal{S}_i(x) = \int_{\Omega} \varphi_i(|x(t)|) d\mu.$$

The following condition will be used:

(\mathcal{F}) there exist positive constants $k, c, u_0 > 0$ and an index i_0 such that $\varphi_i(cu) \leq k \varphi_{i_0}(u)$ for all $u \geq u_0$ and all $i \geq i_0$.

Theorem 1. If (φ_i) are equicontinuous at 0, (\mathcal{F}) holds and $x_n \in X_{\mathcal{G}}$, then $x_n \xrightarrow{S} 0$ implies $x_n \xrightarrow{S_0} 0$ and $\|x_n\|_{\mathcal{G}} \rightarrow 0$ implies $\|x_n\|_{\mathcal{G}_0} \rightarrow 0$.

Proof. From 2.1 in [1] follows $x_n \in X_{\mathcal{G}_0}$. Moreover, (\mathcal{F}) may be written in the form: there exist a positive constant c and an index i_0 such that for every $u' > 0$ there is a $k' > 0$ such that $\varphi_i(u) \leq k' \varphi_{i_0}(u/c)$ for all $u \geq u'$ and all $i \geq i_0$.

Hence

$$(\ast) \quad \mathcal{S}_i(\lambda x_n) \leq k' \mathcal{S}_{i_0}\left(\frac{\lambda x_n}{c}\right) + \varphi_{i_0}(u') \mu(\Omega)$$

for $i \geq i_0$ and $\lambda > 0$. Choosing arbitrary $\varepsilon > 0$, we may take $u' > 0$ such that $\varphi_{i_0}(u') \mu(\Omega) < \frac{1}{2} \varepsilon$, and a constant $k' > 0$ corresponding to this u' . Now, let us suppose that $x_n \xrightarrow{S} 0$, i.e. $\mathcal{S}(\lambda' x_n) \rightarrow 0$ for a $\lambda' > 0$. This implies $\mathcal{S}_i(\lambda' x_n) \rightarrow 0$ as $n \rightarrow \infty$ for all i . In particular, $\mathcal{S}_{i_0}(\lambda' x_n) \rightarrow 0$ as $n \rightarrow \infty$. Choosing $\lambda = c \cdot \lambda'$ we may find n_0 such that

$$\mathcal{S}_{i_0}\left(\frac{\lambda x_n}{c}\right) \leq \frac{\varepsilon}{2k'} \quad \text{for } n \geq n_0.$$

Applying the inequality (\ast) we get $\mathcal{S}_i(\lambda x_n) < \varepsilon$ for $n \geq n_0$ and $i \geq i_0$. Now, we choose \bar{n} in such a manner that $\mathcal{S}_i(\lambda' x_n) < \varepsilon$ for $n \geq \bar{n}$ and $i < i_0$. Taking $\lambda_0 = \min(\lambda, \lambda')$, we obtain $\mathcal{S}_i(\lambda_0 x_n) < \varepsilon$ for $n \geq \max(n_0, \bar{n})$ and all i . Consequently, $x_n \xrightarrow{S_0} 0$. Supposing $\|x_n\|_{\mathcal{G}} \rightarrow 0$, we obtain $\|x_n\|_{\mathcal{G}_0} \rightarrow 0$ in a similar way.

Theorem 2. We suppose the measure μ to be atomless and (φ_i) to be equicontinuous at 0. Then

1° if there exists a $\lambda > 0$ such that for every i there are numbers

$\beta_i, \psi_i > 0$ for which $\varphi_i(\lambda u) \leq \beta_i \varphi_k(u)$ for all $u \geq \psi_i$ and $k \geq i$, and if $x_n \in X_{\mathcal{G}_0}$, $x_n \xrightarrow{S} 0$ imply $x_n \xrightarrow{S_0} 0$, then there holds (\mathcal{F}),

2° if for every $\lambda > 0$ and every i there are numbers $\beta_i, \psi_i > 0$ such

that $\varphi_i(\lambda u) \leq \beta_i \varphi_k(u)$ for all $u \geq \nu_i$ and all $k \geq i$, and if $x_n \in X_{\mathcal{S}_0}$, $\|x_n\|_{\mathcal{S}} \rightarrow 0$ implies $\|x_n\|_{\mathcal{S}_0} \rightarrow 0$, then there holds (\mathcal{S}).

Proof. Let us suppose (\mathcal{S}) does not hold, then there exists an increasing sequence (i_n) of indices and an increasing sequence (u_n) of positive numbers, $u_n \rightarrow \infty$, $\varphi_n(u_n) > 1$ for $n=1,2,\dots$, such that

$$\varphi_{i_n}(2^{-n} u_n) > 2^n \varphi_n(u_n) \quad \text{for } n=1,2,\dots$$

(compare [1]). We choose measurable, pairwise disjoint sets $A_n \in \Omega$ such that $\varphi_n(u_n) \mu(A_n) = 2^{-n} \mu(\Omega)$ and we take

$$x_n(t) = \begin{cases} u_n & \text{for } t \in A_n, \\ 0 & \text{for } t \notin A_n. \end{cases}$$

Then

$$\mathcal{S}_i(\lambda x_n) = \varphi_i(\lambda u_n) \mu(A_n) \leq \varphi_i(\lambda u_n) \mu(\Omega) \rightarrow 0$$

as $\lambda \rightarrow 0$, uniformly with respect to i . Hence $\mathcal{S}_0(\lambda x_n) = \sup_i \mathcal{S}_i(\lambda x_n) \rightarrow 0$ as $\lambda \rightarrow 0$, i.e. $x_n \in X_{\mathcal{S}_0}$.

Now, under the assumptions of 1°, we obtain

$$\mathcal{S}_i(\lambda x_n) = \varphi_i(\lambda u_n) \mu(A_n) \leq \beta_i \varphi_n(u_n) \mu(A_n) = \beta_i \frac{\mu(\Omega)}{2^n}$$

for a suitable $\lambda > 0$, $n \geq i$ and n so large that $u_n \geq \nu_i$. Hence $\mathcal{S}_i(\lambda x_n) \rightarrow 0$ as $n \rightarrow \infty$ for all i . Consequently, $x_n \xrightarrow{\mathcal{S}} 0$. It is easily seen that under the assumptions of 2°, we get $\|x_n\|_{\mathcal{S}} \rightarrow 0$.

Now, we prove that $x_n \xrightarrow{\mathcal{S}_0} 0$ does not hold, all the more, also $\|x_n\|_{\mathcal{S}_0} \rightarrow 0$ does not hold. Indeed, supposing $x_n \xrightarrow{\mathcal{S}_0} 0$, there would exist a $\lambda > 0$ such that $\mathcal{S}_i(\lambda x_n) \rightarrow 0$ as $n \rightarrow \infty$ uniformly in i . In particular, $\mathcal{S}_{i_n}(\lambda x_n) \rightarrow 0$ as $n \rightarrow \infty$. On the other hand,

$$\mathcal{S}_{i_n}(2^{-n} x_n) = \varphi_{i_n}(2^{-n} u_n) \mu(A_n) \geq 2^n \varphi_n(u_n) \mu(A_n) = \mu(\Omega),$$

a contradiction.

Theorem 3. The space $X_{\mathcal{S}_g}$ is complete.

Proof. Let (x_n) be a Cauchy sequence in $X_{\mathcal{S}_g}$. Then

$\sum_{i=1}^{\infty} \mathcal{S}_i(\lambda(x_n - x_m)) \rightarrow 0$ as $m, n \rightarrow \infty$ for every $\lambda > 0$. Let us fix

λ . There exists an increasing sequence of indices (n_k) such that

$$\sum_{i=1}^{\infty} \varphi_i(\lambda(x_n - x_m)) < \frac{1}{2^k} \varphi_1\left(\frac{1}{2^k}\right) \quad \text{for } m, n \geq n_k.$$

In particular,

$$\sum_{i=1}^{\infty} \varphi_i(\lambda(x_{n_{k+1}} - x_{n_k})) < \frac{1}{2^k} \varphi_1\left(\frac{1}{2^k}\right), \quad k=1, 2, \dots$$

Let us choose

$$A_k = \left\{ t \in \Omega : \sum_{i=1}^{\infty} \varphi_i(\lambda(x_{n_{k+1}}(t) - x_{n_k}(t))) > \varphi_1\left(\frac{1}{2^k}\right) \right\},$$

then

$$\frac{1}{2^k} \varphi_1\left(\frac{1}{2^k}\right) > \int_{A_k} \sum_{i=1}^{\infty} \varphi_i(\lambda|x_{n_{k+1}}(t) - x_{n_k}(t)|) d\mu \geq \mu(A_k) \varphi_1\left(\frac{1}{2^k}\right),$$

and so $\mu(A_k) < 2^{-k}$. Denoting $A = \bigcap_{j=1}^{\infty} \bigcup_{k=j}^{\infty} A_k$, we have $\mu(A) = 0$.

Hence for any $t \in \Omega' = \Omega \setminus A$ there exist a j such that

$$\sum_{i=1}^{\infty} \varphi_i(\lambda|x_{n_{k+1}}(t) - x_{n_k}(t)|) \leq \varphi_1\left(\frac{1}{2^k}\right) \quad \text{for } k \geq j.$$

In particular, $|x_{n_{k+1}}(t) - x_{n_k}(t)| < \frac{1}{\lambda 2^k}$ for $k \geq j$, and so

the series

$$x_{n_0}(t) + \sum_{k=1}^{\infty} (x_{n_{k+1}}(t) - x_{n_k}(t))$$

is convergent. Denoting its sum by $x(t)$ we obtain $x_{n_k}(t) \rightarrow x(t)$

a.e. in Ω . By Fatou lemma,

$$\begin{aligned} \sum_{i=1}^N \int_{\Omega} \varphi_i(\lambda|x_{n_k}(t) - x(t)|) d\mu &\leq \liminf_{j \rightarrow \infty} \sum_{i=1}^{\infty} \varphi_i(\lambda(x_{n_k} - x_{n_j})) < \\ &< \frac{1}{2^k} \varphi_1\left(\frac{1}{2^k}\right) \end{aligned}$$

for every N and $k=1, 2, \dots$. Taking $N \rightarrow \infty$, we obtain

$$\varphi_N(\lambda(x_{n_k} - x)) < \frac{1}{2^k} \varphi_1\left(\frac{1}{2^k}\right) \quad \text{for } k=1, 2, \dots$$

Moreover,

$$\mathcal{S}_B(\lambda(x_m - x_{n_k})) < \frac{1}{2^k} \varphi_1\left(\frac{1}{2^k}\right) \quad \text{for } m \geq n_k .$$

Hence

$$\mathcal{S}\left(\frac{1}{2}\lambda(x_m - x)\right) < \frac{1}{2^k} \varphi_1\left(\frac{1}{2^k}\right) \quad \text{for } m \geq n_k .$$

Let us choose $\varepsilon > 0$ and $\lambda > 0$ and let us take k so large that $\frac{1}{2^{k-1}} \varphi_1\left(\frac{1}{2^k}\right) < \varepsilon$. We obtain $\mathcal{S}_B\left(\frac{1}{2}\lambda(x_m - x)\right) < \varepsilon$ for $m \geq n_k$,

where k depends both on ε and on λ . Let us remark that the function x is independent of λ . Indeed, let x' , x'' correspond to two values λ' , $\lambda'' > 0$, i.e.

$$\mathcal{S}_B\left(\frac{1}{2}\lambda'(x_m - x')\right) < \varepsilon \quad \text{for } m \geq n_k'$$

and

$$\mathcal{S}_B\left(\frac{1}{2}\lambda''(x_m - x'')\right) < \varepsilon \quad \text{for } m \geq n_k'' ,$$

and let $0 < \lambda' \leq \lambda''$. Then

$$\mathcal{S}_B\left(\frac{1}{4}\lambda'(x' - x'')\right) \leq \mathcal{S}_B\left(\frac{1}{2}\lambda'(x_m - x')\right) + \mathcal{S}_B\left(\frac{1}{2}\lambda''(x_m - x'')\right) < 2\varepsilon$$

for $m \geq \max(n_k', n_k'')$. Hence

$$\mathcal{S}_B\left(\frac{1}{4}\lambda'(x' - x'')\right) = 0$$

and consequently, $x'(t) = x''(t)$ a.e. This proves x to be independent of λ , and so $x_m \rightarrow x$ in $X_{\mathcal{S}_B}$.

Let us still remark, that both spaces $X_{\mathcal{S}}$ and $X_{\mathcal{S}_0}$ are complete in the respective norms $\|\cdot\|_{\mathcal{S}}$ and $\|\cdot\|_{\mathcal{S}_0}$. In case of $X_{\mathcal{S}}$ this follows from completeness of the Orlicz spaces $L_{\varphi_1}^*$ for $i=1,2,\dots$ (see e.g. [5]). Completeness of $X_{\mathcal{S}_0}$ follows from that of $X_{\mathcal{S}}$ and from 1.4 in [1], applying Fatou lemma.

3. Now, we take as X the space of all infinitely differentiable functions in $]-\infty, \infty[$ and we put

$$\mathcal{S}_i(x) = \int_{-\infty}^{\infty} \varphi(|x^{(i-1)}(t)|) dt, \quad i=1,2,\dots,$$

where φ is a convex φ -function (see e.g. [8]).

Theorem 4. If $x_n \in X_{\mathcal{S}_0}$, then $x_n \xrightarrow{\mathcal{S}} 0$ implies $x_n \xrightarrow{\mathcal{S}_0} 0$ and $\|x_n\|_{\mathcal{S}} \rightarrow 0$ implies $\|x_n\|_{\mathcal{S}_0} \rightarrow 0$ as $n \rightarrow \infty$.

Proof. Since $x_n \in X_{\mathcal{S}_0}$, applying the arguments of [4], we get

$$\mathcal{S}_1(\lambda x_n) \geq \mathcal{S}_2(\lambda x_n) \geq \dots$$

for any $\lambda > 0$ and $n=1,2,\dots$. Supposing $x_n \xrightarrow{\mathcal{S}} 0$, there exists a $\lambda > 0$ such that $\mathcal{S}_1(\lambda x_n) \rightarrow 0$ as $n \rightarrow \infty$. By the above inequalities, $\mathcal{S}_i(\lambda x_n) \rightarrow 0$ as $n \rightarrow \infty$ uniformly in i . Consequently, $x_n \xrightarrow{\mathcal{S}_0} 0$. Similarly, $\|x_n\|_{\mathcal{S}} \rightarrow 0$ implies $\|x_n\|_{\mathcal{S}_0} \rightarrow 0$.

4. We define now the modulars \mathcal{S}_i like in 3, but replacing $]-\infty, \infty[$ by the r -dimensional space R^r . Thus, X will mean the space of all infinitely differentiable functions in R^r and we write

$$\mathcal{S}_i(x) = \int_{R^r} \varphi(|D^i x(t)|) dt,$$

where $i=(i_1, i_2, \dots, i_r)$ is a multiindex and

$$D^i = \frac{\partial^{i_1 + \dots + i_r}}{\partial t_1^{i_1} \dots \partial t_r^{i_r}}.$$

In the following, we shall omit the symbol R^r under the sign of the integral.

Theorem 5. The space $X_{\mathcal{S}}$ is complete.

Proof. Let (x_n) be a Cauchy sequence in $X_{\mathcal{S}}$. Then $\mathcal{S}_{\mathcal{S}}(\lambda(x_n - x_m)) \rightarrow 0$ as $m, n \rightarrow \infty$ for every $\lambda > 0$. Hence we get, in particular,

$$\int \varphi(\lambda |D^i x_n(t) - D^i x_m(t)|) dt \rightarrow 0 \text{ as } m, n \rightarrow \infty$$

for every $\lambda > 0$. Let P be set of multiindices $p=(p_1, p_2, \dots, p_r)$ with $p_j=0$ or 1 , $j=1,2,\dots,r$. Applying formula (4) from [2] we obtain

$$\varphi\left(\frac{\lambda}{2^r} |D^i x_n(t) - D^i x_m(t)|\right) \leq \sum_{p \in P} \int \varphi(\lambda |D^i x_n(v) - D^i x_m(v)|) dv$$

for every $t \in R^r$. Consequently, the sequence $(D^i x_n(t))$ is uniformly convergent in R^r as $n \rightarrow \infty$ for every i . Thus, there exists an infinitely differentiable function x such that $D^i x_n(t) \rightarrow D^i x(t)$ uniformly in R^r as $n \rightarrow \infty$ for every i . Let us choose an $\varepsilon > 0$ and let us fix $\lambda > 0$. There exist an index N such that

$\mathcal{S}_S(\lambda(x_n - x_m)) < \varepsilon$ for $m, n \geq N$. Let $I = (I_1, I_2, \dots, I_r)$ be a fixed multiindex, and let $i = (i_1, i_2, \dots, i_r) \leq I$ means that $i_k \leq I_k$ for $k=1, 2, \dots, r$. Applying Fatou lemma, we get

$$\begin{aligned} \sum_{i \leq I} \int \varphi(\lambda |D^i x_n(t) - D^i x_m(t)|) dt &\leq \\ &\leq \liminf_{m \rightarrow \infty} \sum_{i \leq I} \int \varphi(\lambda |D^i x_n(t) - D^i x_m(t)|) dt \leq \lim_{m \rightarrow \infty} \mathcal{S}_S(\lambda(x_n - x_m)) \leq \varepsilon \end{aligned}$$

for $n \geq N$. Since I is arbitrary, we obtain $\mathcal{S}_S(\lambda(x_n - x)) \leq \varepsilon$ for $n \geq N$. Hence $x_n \rightarrow x$ in $X_{\mathcal{S}_S}$ and $x \in X_{\mathcal{S}_S}$.

Let us remark, that completeness of $X_{\mathcal{S}}$ was proved in [3], Lemma 3 and Theorem 10. The problem of completeness of $X_{\mathcal{S}_0}$ will be dealt with in another note.

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