

César Ruiz

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On a Class of Universal Orlicz Function Spaces

C. RUIZ*)

Spain

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In [L-T I], J. Lindenstrauss and L. Tzafriri have given, for every $1 \leq c < d < \infty$, examples of universal Orlicz sequence spaces l^Ψ for every Orlicz sequence space l^φ with φ an Orlicz function c -convex and d -concave. Moreover it was proved that every l^φ is isomorphic to a complemented subspace of l^Ψ .

The aim of this paper is to show a class of universal Orlicz function spaces $L^\Psi[0, 1]$, which are universal for a prefixed class of Orlicz sequence spaces l^φ . In our case we also get complemented subspaces.

As a consequence we deduce that every separable Nakano sequence space $l^{(p_n)}$ can be isomorphically represented as a weighted Orlicz sequence space $l^\Psi(w)$ for a suitable Orlicz function Ψ and some weight sequence $w = (w_n)$ with finite sum,

$$\sum_{n=1}^{\infty} w_n < \infty.$$

Let us start recalling some topics about Orlicz spaces. Let φ be an Orlicz function (i.e. $\varphi: [0, \infty) \rightarrow [0, \infty)$ is a non-decreasing convex continuous function such that $\varphi(0) = 0$, $\varphi(x) > 0$ if $x > 0$, $\varphi(1) = 1$ and $\lim_{x \rightarrow \infty} \varphi(x) = \infty$). By φ'^- and φ'^+ we mean the left and the right derivative of the function φ respectively. Recall that a non-decreasing convex continuous function φ verify that: $0 \leq \varphi'^-(x) \leq \varphi'^+(x)$ for every $x \geq 0$, (Lemma 1.1 [K-R]).

Two Orlicz functions φ and ψ are equivalent at ∞ , we write $\varphi \sim^\infty \psi$, (resp. at 0, $\varphi \sim^0 \psi$) if there exist $K > 1$ and $x_0 > 0$ such that: $K^{-1}\varphi(x) \leq \psi(x) \leq K\varphi(x)$ for every $x \geq x_0$, (resp. $x \leq x_0$). φ and ψ are equivalent if they are equivalent at ∞ and 0.

Next Definition and Proposition can be seen in [M] and [Wo II].

Definition. Let $1 \leq c < d < \infty$. A Orlicz function φ is said to be between c

*) Departamento de Análisis Matemático, Facultad de Matemáticas, Universidad Complutense, 28040 Madrid, Spain

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and d if $\varphi(x)/x^c$ is non-decreasing on $(0, \infty)$, and $\varphi(x)/x^d$ is non-increasing on $(0, \infty)$. By $\mathcal{K}(c, d)$ it is denoted the set of all Orlicz function between c and d .

It easy to prove that $\varphi \in \mathcal{K}(c, d)$ if and only if

$$c \leq \frac{x\varphi'^-(x)}{\varphi(x)} \leq \frac{x\varphi'^+(x)}{\varphi(x)} \leq d \quad \text{for every } x > 0.$$

Proposition. Let $1 \leq c < d < \infty$. For every Orlicz function $\varphi \in \mathcal{K}(c, d)$ there exists an Orlicz function $\psi \in \mathcal{K}(c, d)$ with continuous derivative, and a constant $K > 1$ which only depends of c and d , such that:

$$(1) \quad K^{-1} \varphi(x) \leq \psi(x) \leq K \varphi(x) \quad \text{for every } x \geq 0.$$

Associated to an Orlicz function $\varphi \in \mathcal{K}(1, d)$, for some $d < \infty$, it is defined the following compact subsets of $C[0, \infty)$ (the space of all continuous functions on $[0, \infty)$ equipped with the compact-open topology):

$$E_{\varphi, \lambda}^0 = \overline{\left\{ \frac{\varphi(sx)}{\varphi(s)} : s \leq \lambda \right\}}; \quad E_{\varphi}^0 = \bigcap_{\lambda > 0} E_{\varphi, \lambda}^0$$

$$E_{\varphi, \lambda}^{\infty} = \overline{\left\{ \frac{\varphi(sx)}{\varphi(s)} : s \geq \lambda \right\}}; \quad E_{\varphi}^{\infty} = \bigcap_{\lambda > 0} E_{\varphi, \lambda}^{\infty}.$$

If we consider the space $C[1, \infty)$ instead of $C[0, \infty)$, the following sets are also compact in $C[1, \infty)$:

$$F_{\varphi, \lambda}^{\infty} = \overline{\left\{ \frac{\varphi(sx)}{\varphi(s)} : s \geq \lambda \right\}}; \quad F_{\varphi}^{\infty} = \bigcap_{\lambda > 0} F_{\varphi, \lambda}^{\infty}.$$

It is easy to prove if $K^{-1}\varphi(x) \leq \psi(x) \leq K\varphi(x)$ for every $x \geq 0$, then for every $\phi \in E_{\varphi, \lambda}^{\infty}$ (or E_{φ}^{∞} , or $E_{\varphi, \lambda}^0$, or $F_{\varphi, \lambda}^{\infty}$, or ...) there exists $\xi \in E_{\psi, \lambda}^{\infty}$ (or E_{ψ}^{∞} , or $E_{\psi, \lambda}^0$, or $F_{\psi, \lambda}^{\infty}$, or ...) such that

$$(2) \quad K^{-2}\phi(x) \leq \xi(x) \leq K^2\phi(x) \quad \text{for every } x \geq 0$$

For further information about these sets see [L-T I] and [H-P I and II].

Let (Ω, μ) be a measure space. The Orlicz space $L^{\varphi}(\Omega)$ is the set of all real μ -measurable functions f on Ω such that:

$$I_{\Omega}(f/u) = \int_{\Omega} \varphi(|f(t)|/u) d\mu(t) < \infty \quad \text{for some } u > 0,$$

equipped with the Luxemburg norm, $\|f\|_{\varphi} = \inf \{u > 0 : I_{\Omega}(f/u) \leq 1\}$. Our attention is concentrated in three cases: when $(\Omega, \mu) = ([0, 1], \mu)$ and μ is the Lebesgue measure, or $(\Omega, \mu) = (\mathbb{N}, \mu)$ and μ is the cardinal measure, or $(\Omega, \mu) = (\mathbb{N}, \mu)$ and $\mu(n) = w_n$, for an arbitrary sequence (w_n) of positive numbers. So we get the Orlicz spaces $L^{\varphi}[0, 1]$, l^{φ} , and $l^{\varphi}(w)$ respectively. Moreover let us recall that $\varphi \sim^0 \psi$ (resp. $\varphi \sim^{\infty} \psi$), if and only if $l^{\varphi} = l^{\psi}$ (resp. $L^{\varphi}[0, 1] = L^{\psi}[0, 1]$) and the identity is an isomorphism.

From the existence of the averaging projection, it is known that if φ is equivalent at 0 to $\phi \in E_{\psi}^{\infty}$ (resp. $\phi \in E_{\psi}^0$), then $l^{\varphi} = l^{\phi}$ is isomorphic to a complemented subspace of $L^{\psi}[0, 1]$,

$$(3) \quad l^{\varphi} = l^{\phi} \underset{c}{\simeq} L^{\psi}[0, 1]$$

(resp. $l^{\varphi} = l^{\phi} \underset{c}{\simeq} l^{\psi}$) (see [L-T I] and [H-P II]).

Lindenstrauss and Tzafriri proved the following result in [L-T II] (Theorem 4.b.12):

Theorem. For every $1 \leq c < d < \infty$ there exists an Orlicz function $\Psi = \Psi_{c,d}$ such that:

- i) $c \leq x \Psi'(x)/\Psi(x) \leq d$ for all $x \in [0, 1]$,
- ii) for every Orlicz function φ with $c \leq x \varphi'(x)/\varphi(x) \leq d$ for all $x \in [0, 1]$, there exists a function in E_{ψ}^0 equivalent at 0 to φ . Hence, $l^{\varphi} \underset{c}{\simeq} l^{\Psi}$.

We are going to use of the argument of Lindenstrauss and Tzafriri to build a now Orlicz functions Ψ near ∞ such that the Orlicz spaces $L^{\Psi}[0, 1]$ are universal spaces for a prefixed class of Orlicz sequence spaces l^{φ} :

Proposition 1. Let $1 \leq c < d < \infty$. There exists an Orlicz function $\Psi = \Psi_{c,d}$ with continuous derivative such that:

- i) $\Psi \in \mathcal{X}(c, d)$,
- ii) there exists a constant $K = K_{c,d} > 1$ such that for all Orlicz functions $M \in \mathcal{X}(c, d)$ there exists another Orlicz function $\phi \in F_{\psi}^0$ verifying that:

$$K^{-1} M(x) \leq \phi(x) \leq K M(x) \quad \text{for every } x \geq 1.$$

Proof. Assume first that $c > 1$. We consider the subset of $C[1, \infty)$: $\mathcal{X} = \{\psi \in \mathcal{X}(c, d) : \psi \text{ has continuous derivative and } \psi'(1) = d\}$. If $\psi \in \mathcal{X}$, then $x^c \leq \psi(x) \leq \leq x^d$ for every $x \geq 1$. Moreover \mathcal{X} is an equicontinuous set of $C[1, \infty)$ because:

$$|\psi(y) - \psi(x)| \leq \psi'(\lambda) \lambda |y - x| \leq \lambda^d |y - x|$$

for every $\psi \in \mathcal{X}$ and $1 \leq x \leq y \leq \lambda$. Since \mathcal{X} is relative-compact set of $C[1, \infty)$, we can find a sequence $(\psi_n) \subseteq \mathcal{X}$ dense in $\overline{\mathcal{X}}$.

Put $\tau_n = 2^{2^{n-1}}$ $n = 1, 2, \dots$ and define

$$(4) \quad \Psi(x) = \begin{cases} \psi_1(x) & \text{if } 1 \leq x \leq \tau_1 \\ \psi_n(x/\tau_n) \Psi(\tau_n) & \text{if } \tau_n \leq x \leq \tau_{n+1} \quad n = 1, 2, \dots \end{cases}$$

We have, $\Psi'^+(\tau_n) = (d/\tau_n) \Psi(\tau_n)$ $n = 1, 2, \dots$, and for $n \geq 2$

$$\begin{aligned} \Psi'^-(\tau_n) &= \psi'_{n-1}(\tau_n/\tau_{n-1}) (1/\tau_{n-1}) \Psi(\tau_{n-1}) = \\ &= \frac{\psi'_{n-1}(\tau_n/\tau_{n-1}) (\tau_n/\tau_{n-1})}{\psi_{n-1}(\tau_n/\tau_{n-1})} (1/\tau_n) \Psi(\tau_n) \leq d(1/\tau_n) \Psi(\tau_n) = \Psi'^+(\tau_n). \end{aligned} \quad (5)$$

By (4) and (5) Ψ is an Orlicz function and $\Psi \in \mathcal{X}(c, d)$. From (1) and (2), we may

assume that Ψ has a continuous derivative. Moreover, for all $n \in \mathbb{N}$, $(\Psi(\tau_n x))/\Psi(\tau_n) = \psi_n(x)$ for every $1 \leq x \leq \tau_n$ what implies that the set F_{Ψ}^{∞} contains all functions which belong to \mathcal{X} .

Let M be now an Orlicz function belonging to $\mathcal{X}(c, d)$. From (1) we may assume that M has a continuous derivative. Choose $x_1 = x_{c,d}$ such that

$$x_1 \frac{d(c-1)}{c(d-1)} = 2$$

and x_2 such that

$$d(M(x_1) + M'(x_1)(x_2 - x_1)) = M'(x_1) x_2.$$

It is easy to verify that

$$2 = x_1 \frac{d(c-1)}{c(d-1)} \leq x_2 \leq x_1.$$

If put:

$$\phi_0(x) = \begin{cases} M(x) & \text{if } x_1 \leq x \\ M(x_1) + M'(x_1)(x - x_1) & \text{if } x_2 \leq x \leq x_1 \\ (M(x_1) + M'(x_1)(x_2 - x_1))(x/x_2)^d & \text{if } 1 \leq x \leq x_2, \end{cases}$$

then the Orlicz function $\phi(x) = \phi_0(x)/\phi_0(1) \in \mathcal{X}$ and therefore $\phi \in F_{\Psi}^{\infty}$. Moreover, taking

$$K = \max \{x_1^d, (d/c) x_1^{d-c}, (x_1^d + x_1^d dx_1)(1/2)^d\}$$

we get that $K^{-1}M(x) \leq \phi(x) \leq KM(x)$ for every $x \geq 1$.

The case $c = 1$ has an easy solution in view of the following facts:

$$\mathcal{X}(1, d) = \{\psi(x)/x : \psi \in \mathcal{X}(2, d+1)\} \quad \text{and if } \Psi(x) = \frac{\Psi_{2,d+1}(x)}{x},$$

then $F_{\Psi}^{\infty} = \{\phi(x)/x : \phi \in F_{\Psi_{2,d+1}}^{\infty}\}$. ■

Theorem 2. Let $1 \leq c < d < \infty$. There exists an Orlicz function $\Psi = \Psi_{c,d}$ with continuous derivative such that

- i) $\Psi \in \mathcal{X}(c, d)$,
- ii) for every Orlicz function $M \in \mathcal{X}(c, d)$ and for all $\phi \in E_M^{\infty}$ it holds that $l^{\phi}_c \subset L^{\Psi}[0, 1]$.

Proof. Take Ψ the Orlicz function of the above Proposition. By (3) we need only to prove that there exists $\phi \in E_{\Psi}^{\infty}$ such that $\phi \sim^{\circ} \phi$. By Proposition 1 and (2) we may assume that $M \in F_{\Psi}^{\infty}$. So for some scalar sequence (s_n) convergent to ∞ we have:

$$M(x) = \lim_{n \rightarrow \infty} \frac{\Psi(s_n x)}{\Psi(s_n)} \quad \text{for every } x \geq 1.$$

If $\phi \in E_M^{\infty}$, then for some scalar sequence (t_m) convergent to ∞ :

$$\varphi(x) = \lim_{m \rightarrow \infty} \frac{M(t_m x)}{M(t_m)} \quad \text{for every } x \geq 0.$$

Therefore

$$\varphi(x) = \lim_{m \rightarrow \infty} \lim_{n \rightarrow \infty} \frac{\Psi(t_m s_n x)}{\Psi(t_m s_n)}$$

for every $x \geq 0$. Now, as E_Ψ^∞ is a compact set we deduce that $\varphi \in E_\Psi^\infty$. ■

We need two definitions before to present a remarkable consequence of the above Theorem. An Orlicz function φ is *minimal* at ∞ (resp. at 0) if for function $\psi \in E_{\varphi,1}^\infty$ (resp. $\psi \in E_{\varphi,1}^0$), then $E_{\varphi,1}^\infty = E_{\psi,1}^\infty$ (resp. $E_{\varphi,1}^0 = E_{\psi,1}^0$). This concept of minimality was introduced by Hernández and Peirats in [H-P I] extending the one given by Lindenstrauss and Tzafriri, [L-T I]. Basic properties of minimal functions at ∞ or at 0 are the following: $E_{\varphi,1}^\infty = E_\varphi^\infty = E_\varphi^0 = E_{\varphi,1}^0$ and $\varphi \in E_\varphi^\infty$. The functions x^p are minimal Orlicz functions, (for further information see [H-P I and II]).

Let $N = (\varphi_n)$ be a sequence of Orlicz functions. The vector space

$$l^N = \{(x_n): \exists u > 0 \sum_{n=1}^{\infty} \varphi_n(|x_n|/u) < \infty\}$$

equipped with the norm

$$\|(x_n)\|_N = \inf \{u > 0: \sum_{n=1}^{\infty} \varphi_n(|x_n|/u) \leq 1\}$$

is what is called *modular sequence space* (or also Musielak-Orlicz sequence space). If $N = (x^{p_n})$, where (p_n) is a positive scalar sequence, then the space $l^{(p_n)}$ is called Nakano sequence space.

Recall that if $\varphi \in \mathcal{X}(c, d)$ (resp. $\varphi_n \in \mathcal{X}(c, d)$ for every $n \in \mathbb{N}$) for some $1 \leq c < d < \infty$, then the unit vectors sequence, (e_n) , is base of l^φ (resp. l^N , where $N = (\varphi_n)$).

Corollary 3. Let $\Psi = \Psi_{c,d}$ be the Orlicz function of the above Theorem.

i) For every minimal function $\varphi \in \mathcal{X}(c, d)$ l^φ is isomorphic to a complemented subspace of $L^\Psi[0, 1]$. In particular $l_p \subset_c L^\Psi[0, 1]$ for all $p \in [c, d]$.

ii) For every sequence of minimal Orlicz functions $N = (\varphi_n)$ with $\varphi_n \in \mathcal{X}(c, d)$ for all $n \in \mathbb{N}$, there exists a weight sequence of finite sum $w = (w_n)$ such that $l^N \approx l^\Psi(w) \subset_c L^\Psi[0, 1]$. In particular $l^{(p_n)} \subset_c L^\Psi[0, 1]$, for every Nakano separable space $l^{(p_n)}$ with $p_n \in [c, d]$ for all $n \in \mathbb{N}$.

Proof. ii) From Proposition 1 and the proof of Theorem 2 there exist $K > 1$ and $(\phi_n) \in E_\Psi^\infty$ such that $K^{-1}\phi_n(x) \leq \varphi_n(x) \leq K\phi_n(x)$ for every $x \geq 0$ and $n \in \mathbb{N}$. Hence, $l^{(\phi_n)} = l^{(\varphi_n)}$ and the identity is an isomorphism (see [Wo I]). We can take an increasing scalar sequence $c = (c_n)$ with $\sum_{n=1}^{\infty} (1/\Psi(c_n)) < 1$ such that

$$\left| \frac{\Psi(c_n x)}{\Psi(c_n)} - \phi_n(x) \right| \leq 1/2^n \quad \text{for all } x \in [0, 1] \quad \text{and } n \in \mathbb{N}.$$

If $w = (w_n = [1/\Psi(c_n)])$, then the canonical basis of $l^{(\phi_n)}$ is equivalent to the basis $(c_n e_n)$ of $l^\Psi(w)$, which implies that $l^{(\phi_n)}$ is isomorphic to $l^\Psi(w)$. Let (A_n) be a sequence of measurable sets of $[0, 1]$, mutually disjoint, such that $\mu(A_n) = w_n$ for every $n \in \mathbb{N}$. Then the complemented subspace of $L^\Psi[0, 1]$ spanned by the sequence of characteristic functions of the sets A_n is isometric to $l^\Psi(w)$. So $l^\mathbb{N} = l^{(\phi_n)} \approx l^\Psi(w) \subset L^\Psi[0, 1]$. ■

Remark. In [H-Ru], has been proved that every modular separable space $l^\mathbb{N}$ can be isomorphically represented as a weighted Orlicz sequence space $l^\Psi(w)$ for some Orlicz function Ψ and $w = (w_n)$ with $w_n \rightarrow \infty$. Notice that Corollary 3 part ii) gives a result of this kind for a weight sequence $w = (w_n)$ with $\sum_{n=1}^{\infty} w_n < \infty$.

Remark. We do not know whether there exists an Orlicz function $\Psi \in \mathcal{K}(c, d)$ such that for every function $\varphi \in \mathcal{K}(c, d)$ $\varphi \in E_\Psi^\infty$, and so $l^\varphi \subset L^\Psi[0, 1]$. Of course, if this kind of Orlicz function spaces exists, then the function Ψ as in Proposition 1 will be one of them.

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