

ON ORLICZ-SOBOLEV CAPACITIES

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Academic dissertation

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Jani Joensuu Helsinki November 2009

LIST OF INCLUDED ARTICLES

This thesis consists of an introductory part and the following articles:

- [A] Joensuu, J.: On null sets of Sobolev-Orlicz capacities, to appear in Illinois J. Math.
- [B] Joensuu, J.: Orlicz-Sobolev capacities and their null sets, to appear in Rev. Mat. Complut., 23, (2010). DOI: 10.1007/s13163-009-0011-1
- [C] Joensuu, J.: Estimates for certain Orlicz-Sobolev capacities of an Euclidean ball, manuscript.

1. INTRODUCTION

In this thesis we study certain Orlicz-Sobolev capacities defined in terms of potentials on a fixed Euclidean ball. There are several versions of Orlicz-Sobolev capacity. We concentrate on two of these versions, and we assume that the defining function of the Orlicz-Sobolev space, the Young function, satisfies some conditions.

This dissertation includes three articles. In [A] and [B] we study relations of Orlicz-Sobolev capacities $\mathcal{P}_{\alpha,\Phi}$ and $\mathcal{B}_{\alpha,\Phi}$. Our main interest is in the null sets of these capacities. In [C] we study metric properties of these capacities. In particular, we obtain two-sided estimates for the capacity of a ball.

The rest of the summary is organized as follows. In Section 2 we give some definitions including the definitions of Orlicz-Sobolev capacities $\mathcal{P}_{\alpha,\Phi}$ and $\mathcal{B}_{\alpha,\Phi}$. Section 3 contains history of Orlicz-Sobolev capacities. In Section 4 we summarize the results of articles [A], [B] and [C].

2. Orlicz-Sobolev capacities

In this section we give some definitions. Let $n \geq 2$ and let $B_R = B^n(0, R)$, with R > 0, be a fixed ball in \mathbb{R}^n . We use the Lebesgue *n*-measure.

Let us first introduce Orlicz spaces.

Definition 2.1. A function $\Phi : [0, \infty) \to [0, \infty)$ is a Young function if it is continuous, strictly increasing, and convex, and it satisfies

$$\lim_{t \to 0+} \frac{\Phi(t)}{t} = \lim_{t \to \infty} \frac{t}{\Phi(t)} = 0.$$

A Young function Φ has a presentation $\Phi(t) = \int_0^t \phi(s) ds$ for some non-decreasing, right-continuous function $\phi : [0, \infty) \to [0, \infty)$. The complementary Young function to Φ is the function $\Psi : [0, \infty) \to [0, \infty)$ defined by

$$\Psi(t) = \int_0^t g(s) ds,$$

where $g(s) = \sup\{a \mid \phi(a) \le s\}$ for $s \ge 0$.

Let Φ be a Young function. Suppose that Ω is a measurable subset of \mathbb{R}^n . The Orlicz space $L^{\Phi}(\Omega)$ is defined by

$$L^{\Phi}(\Omega) = \bigg\{ f \in \mathcal{M}_0(\Omega) \ \Big| \ \int_{\Omega} \Phi(\lambda | f(x) |) dx < \infty \text{ for some } \lambda > 0 \bigg\}.$$

Here $\mathcal{M}_0(\Omega)$ is the set of those functions $g: \Omega \to \mathbb{R} \cup \{-\infty\} \cup \{+\infty\}$ that are measurable and almost everywhere finite. The Orlicz space

equipped with the Luxemburg norm

$$\|f\|_{L^{\Phi}(\Omega)} = \inf\left\{b > 0 \mid \int_{\Omega} \Phi\left(\frac{|f(x)|}{b}\right) dx \le 1\right\}$$

is a Banach space.

Let k be a non-negative integer. A function $u \in L^{\Phi}(\mathbb{R}^n)$ is in the Orlicz-Sobolev space $W^{k,\Phi}(\mathbb{R}^n)$ if its weak derivatives up to the order k belong to $L^{\Phi}(\mathbb{R}^n)$. If Φ and Ψ satisfy the following growth condition, the Δ_2 -condition, then the Orlicz-Sobolev space $W^{k,\Phi}(\mathbb{R}^n)$ has properties similar to Sobolev spaces for $p \in (1,\infty)$. For example, then $W^{k,\Phi}(\mathbb{R}^n)$ is separable and reflexive. A Young function Φ satisfies the Δ_2 -condition, if there exists a positive constant C such that

$$\Phi(2t) \le C\Phi(t)$$
, for all $t \ge 0$.

Standard references of Orlicz spaces and Orlicz-Sobolev spaces are [13] and [16].

The Orlicz potential space $L^{\alpha,\Phi}(\mathbb{R}^n)$ is defined for $\alpha > 0$ by

$$L^{\alpha,\Phi}(\mathbb{R}^n) = \{ u \mid u = G_\alpha * f, \ f \in L^{\Phi}(\mathbb{R}^n) \}.$$

Here G_{α} is the Bessel kernel, and $G_{\alpha} * f$ is the convolution of G_{α} and f. For the definition and properties of the Bessel kernel we refer to [1]. Here we mention that G_{α} is equivalent to the Riesz kernel on B_R . The norm in $L^{\alpha,\Phi}(\mathbb{R}^n)$ is $\|u\|_{L^{\alpha,\Phi}(\mathbb{R}^n)} := \|f\|_{L^{\Phi}(\mathbb{R}^n)}$. If a Young function Φ and its complementary Young function satisfy the Δ_2 -condition, and k is a positive integer, then the Orlicz-Sobolev space $W^{k,\Phi}(\mathbb{R}^n)$ coincides with the Orlicz potential space $L^{k,\Phi}(\mathbb{R}^n)$.

We are interested in the following two versions of Orlicz-Sobolev capacity.

Definition 2.2. Let *E* be a subset of B_R and let $\alpha > 0$. Suppose that a Young function Φ satisfies the Δ_2 -condition. Then $\mathcal{P}_{\alpha,\Phi}$ -capacity of *E* is

$$\mathcal{P}_{\alpha,\Phi}(E) = \inf\left\{ \|f\|_{L^{\Phi}(B_R)} \mid f \ge 0, \text{ spt } f \subset B_R, \ G_{\alpha} * f \ge 1 \text{ on } E \right\}$$

and $\mathcal{B}_{\alpha,\Phi}$ -capacity of E is

$$\mathcal{B}_{\alpha,\Phi}(E) = \inf\left\{\int_{B_R} \Phi(f(x))dx \mid f \ge 0, \text{ spt } f \subset B_R, \ G_\alpha * f \ge 1 \text{ on } E\right\},\$$

here spt f is the support of f,

spt
$$f = \{x \in \mathbb{R}^n \mid f(x) \neq 0\}.$$

These capacities have been studied in [2]-[7], [11], [12], [14], [15]. If $\Phi(t) = t^p$ with $p \in (1, \infty)$, then the theory of these capacities reduces to the theory of L^p -capacities which has been extensively studied in [1] and [17].

3. HISTORY

The foundations for the study of Orlicz-Sobolev capacity were laid by N. Aïssaoui in [5] and Aïssaoui and A. Benkirane in [4] and [7]. It is shown in [5] that if Φ and its complementary Young function satisfy the Δ_2 -condition, then $\mathcal{P}_{\alpha,\Phi}$ -capacity has the important Choquet-property, that is, $\mathcal{P}_{\alpha,\Phi}$ -capacity of a Suslin set $E \subset B_R$ can be estimated by open sets and compact sets,

$$\mathcal{P}_{\alpha,\Phi}(E) = \inf \{ \mathcal{P}_{\alpha,\Phi}(U) \mid U \text{ is open, } E \subset U \}$$

and

$$\mathcal{P}_{\alpha,\Phi}(E) = \sup\{\mathcal{P}_{\alpha,\Phi}(K) \mid K \text{ is compact}, \ K \subset E\}.$$

A. Cianchi and B. Stroffolini [11], and D.R. Adams and R. Hurri-Syrjänen [2],[3], and Y. Mizuta and T. Shimomura [15] used Orlicz-Sobolev capacity for the study of extensions of Trudinger-type inequalities and Lebesgue point theory. In these articles the sets of zero capacity, the null sets, play an important role. As it is natural to work outside the set of measure zero in the Orlicz space setting, it is natural to work outside the set of capacity zero in the Orlicz-Sobolev space setting. If $\mathcal{P}_{\alpha,\Phi}$ and $\mathcal{B}_{\alpha,\Phi}$ have the same null sets, then in many situations it does not matter which one of these capacities is used. Hence, it is important to know whether $\mathcal{P}_{\alpha,\Phi}$ and $\mathcal{B}_{\alpha,\Phi}$ have the same null sets.

Adams and Hurri-Syrjänen [2] proved the following theorem concerning the null sets of capacity.

Theorem 3.1. Let *E* be a subset of B_R . If the Young function Φ is defined by $\Phi(t) = t^p (\log(e+t))^{\theta}$ with $p \in (1,\infty)$ and $\alpha p = n$, then $\mathcal{P}_{\alpha,\Phi}(E) = 0$ if and only if $\mathcal{B}_{\alpha,\Phi}(E) = 0$.

This is the most general result concerning the null sets of Orlicz-Sobolev capacity as far as we know excluding [A] and [B].

The method the authors used in [3] required estimates for the capacity of a ball. Therefore Adams and Hurri-Syrjänen proved that if r is sufficiently small and B_R is a fixed ball, the there is a positive constant C, depending on n, p and R only, such that

(3.1)
$$C^{-1}\left(\log\log\frac{1}{r}\right)^{\frac{1-p}{p}} \leq \mathcal{P}_{\alpha,\Phi}(B^n(0,r)) \leq C\left(\log\log\frac{1}{r}\right)^{\frac{1-p}{p}},$$

when $\theta = p - 1$, and there is a positive constant C, depending on n, p, R and θ only, such that

(3.2)
$$C^{-1}\left(\log\frac{1}{r}\right)^{\frac{1-p+\theta}{p}} \le \mathcal{P}_{\alpha,\Phi}(B^n(0,r)) \le C\left(\log\frac{1}{r}\right)^{\frac{1-p+\theta}{p}},$$

when $\theta \in [0, p-1)$, we refer to [3]. Article [C] contains these estimates as a special case.

4. Summary of articles

The class of Young functions we study in this thesis is the following.

 Δ_2^+ -condition 4.1. Suppose that $p \in (1, \infty)$. Let $\varphi : [0, \infty) \to [1, \infty)$ be a differentiable and increasing function such that $t \mapsto t^p \varphi(t)$ is a Young function. Further, suppose that

(4.1)
$$\varphi(t^2) \sim \varphi(t) \quad \text{on } (0, \infty),$$

and there is a positive number M_1 such that for all $t \in (0, \infty)$

(4.2)
$$\frac{t\varphi'(t)}{\varphi(t)} \le M_1 < p_2$$

and there is a positive number M_2 such that for all $t \in (0, \infty)$

(4.3)
$$\varphi'(t) \le M_2,$$

and

(4.4)
$$\lim_{t \to \infty} \frac{t\varphi'(t)}{\varphi(t)} = 0.$$

Then we say that the function $\Phi : [0,\infty) \to [0,\infty), \ \Phi(t) = t^p \varphi(t)$ satisfies the Δ_2^+ -condition.

An example of a function, which satisfies the Δ_2^+ -condition is the function Φ ,

$$\Phi(t) = t^p \left(\log(C+t) \right)^{\theta} \exp\left(\left[\log\log(C+t) \right]^{\gamma} \right),$$

when $p \in (1, \infty)$, $\theta \in [0, p - 1]$, $\gamma \in [0, 1)$, and $C \ge e^e$ is a positive constant depending on p, θ and γ , see [C, Example 6.4].

4.1 Article [A]

Our main theorem [A, Theorem 8.1] gives a relation for capacities $\mathcal{P}_{\alpha,\Phi}$ and $\mathcal{B}_{\alpha,\Phi}$ when the Young function Φ satisfies the Δ_2^+ -condition.

Theorem 4.2. Let E be a subset of B_R . Suppose that Φ satisfies the Δ_2^+ -condition. Let α be a positive real number such that $\alpha p = n$. Then there is a positive constant C, depending on n, p, R and φ only, such that

(4.5)
$$\mathcal{B}_{\alpha,\Phi}(E) \leq C\mathcal{P}_{\alpha,\Phi}(E)^p \varphi(\mathcal{P}_{\alpha,\Phi}(E)).$$

Further, if $\mathcal{P}_{\alpha,\Phi}(E) > 0$, then

(4.6)
$$C^{-1}\mathcal{P}_{\alpha,\Phi}(E)^p \left[\varphi\left(\frac{1}{\mathcal{P}_{\alpha,\Phi}(E)}\right)\right]^{-1} \leq \mathcal{B}_{\alpha,\Phi}(E).$$

We set $\mathcal{P}_{\alpha,\Phi}(E)^{-1} = 0$ in (4.6), if $\mathcal{P}_{\alpha,\Phi}(E) = \infty$.

The proof of (4.5) applies a method from [10]. We show that there is a quasi-norm which is equivalent to the Luxemburg norm, when Φ satisfies the Δ_2^+ -condition, see [A, Theorem 7.6]. In order to obtain this quasi-norm, we prove a Hardy-type inequality [A, Lemma 7.2]. The other inequality in Theorem 4.2 is a straight-forward calculation based on the properties of Φ and the fact that

$$\int_{B_R} \Phi\left(\frac{f(x)}{\|f\|_{L^{\Phi}(B_R)}}\right) dx = 1.$$

Theorem 4.2 implies that if the capacity of a set is zero for one of the capacities $\mathcal{P}_{\alpha,\Phi}$ and $\mathcal{B}_{\alpha,\Phi}$, then the other capacity of this set is zero as well.

Corollary 4.3. Suppose that Φ satisfies the Δ_2^+ -condition, and $\alpha > 0$. Then capacities $\mathcal{B}_{\alpha,\Phi}$ and $\mathcal{P}_{\alpha,\Phi}$ have the same null sets.

4.2 Article [B]

Article [A] raised a question whether it is possible to obtain a result corresponding to Corollary 4.3 for capacities $\mathcal{B}_{\alpha,\Psi}$ and $\mathcal{P}_{\alpha,\Psi}$, when Ψ is the complementary Young function to Φ which satisfies the Δ_2^+ condition. It turned out that it is possible since [B, Corollary 4.4] and [B, Example 4.5] yield the following.

Theorem 4.4. Assume that a Young function Φ satisfies the Δ_2^+ condition. Let Ψ be the complementary Young function to Φ . Suppose that α is a positive real number. Then capacities $\mathcal{B}_{\alpha,\Psi}$ and $\mathcal{P}_{\alpha,\Psi}$ have the same null sets.

It is shown in [C, Lemma 5.2] that the function Ψ is equivalent to the Young function

$$t \mapsto t^{\frac{p}{p-1}}\varphi(t)^{-\frac{1}{p-1}}.$$

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Partly this article was motivated by the fact that we were simultaneously writing article [C] where we needed an upper estimate for

(4.7)
$$||G_{\alpha} * \chi_{B^n(x_0,r)}||_{L^{\Psi}(B_R)},$$

whenever $r \in (0, \frac{R}{2})$ and $B^n(x_0, r) \subset B_R$. Here $\chi_{B^n(x_0, r)}$ is the characteristic function of $B^n(x_0, r)$. It turned out that the next theorem, see [B, Theorem 3.7], was useful in obtaining (4.7).

Theorem 4.5. Suppose that a Young function Φ satisfies the Δ_2^+ condition. Let Ω be a measurable subset of \mathbb{R}^n with $m(\Omega) = 1$. If a function f is measurable and almost everywhere finite on Ω , then $\|f\|_{L^{\Phi}(\Omega)}$ is equivalent to

$$\left(\int_0^1 f^*(t)^p \varphi\left(\frac{1}{t}\right)^{\theta p} dt\right)^{\frac{1}{p}}.$$

Here f^* is the decreasing rearrangement of f, we refer to [B, Section 2]. One essential part of proving Theorem 4.5 was a Hardy-type inequality, see [B, Proposition 3.5], which we proved by using a method from [9].

4.3 Article [C]

It is usually difficult or impossible to calculate the capacity of a given set. In applications it is often useful to have some estimates for the capacity of a ball. In [C] we obtain a lower bound and an upper bound for $\mathcal{P}_{\alpha,\Phi}$ -capacity of a ball, when Φ satisfies the Δ_2^+ -condition.

Theorem 4.6. Assume that $B^n(0, R)$ is a fixed ball. Suppose that a Young function $\Phi : [0, \infty) \to [0, \infty)$ defined by $\Phi(t) = t^p \varphi(t)$ satisfies the Δ_2^+ -condition. Let $\alpha = n/p$. Suppose that $r \in (0, \frac{R}{2})$, and

$$F(r) = \int_{r}^{R} s^{-1} \varphi\left(\frac{1}{s}\right)^{-\frac{1}{p-1}} ds.$$

Then there is a positive constant C, depending on n, p, R and φ only, such that

$$C^{-1}F(r)^{\frac{1-p}{p}} \leq \mathcal{P}_{\alpha,\Phi}(B^n(0,r)) \leq CF(r)^{\frac{1-p}{p}},$$

For the upper bound we construct a non-negative function f such that $G_{\alpha} * f \ge 1$ on $B^n(0, r)$ and $\operatorname{spt} f \subset B^n(0, R)$ and

$$||f||_{L^{\Phi}(B^{n}(0,R))} \le CF(r)^{\frac{1-p}{p}}$$

Then the upper bound for $\mathcal{P}_{\alpha,\Phi}(B^n(0,r))$ follows from the definition of $\mathcal{P}_{\alpha,\Phi}$.

In order to obtain the lower bound for $\mathcal{P}_{\alpha,\Phi}(B^n(0,r))$ it is convenient to use [5, Théorème 4, p. 112] which states that for all Borel sets E in B_R

(4.8) $\mathcal{P}_{\alpha,\Phi}(E) = \sup\{\mu(E) \mid \mu \in \mathcal{M}_E, \|G_{\alpha} * \mu\|_{L^{\Psi}(B_R)} \le 1\}.$

Here \mathcal{M}_E is the set of those Radon measures $\mu : \mathbb{R}^n \to [0, \infty]$ that are supported in E, and

$$G_{\alpha} * \mu(x) = \int_{\mathbb{R}^n} G_{\alpha}(x-y) d\mu(y).$$

Combining Theorem 4.6 with estimates for the capacity $B_{\alpha,\Phi}$ of a ball by Y. Mizuta [14, Lemma 7.3, p. 104] yields an interesting relationship of capacities $P_{\alpha,\Phi}$ and $B_{\alpha,\Phi}$, when Φ satisfies the Δ_2^+ -condition. There is a constant C, depending on n, p, R and φ only, such that

(4.9)
$$C^{-1}\mathcal{B}_{\alpha,\Phi}(B^{n}(0,r)) \leq (\mathcal{P}_{\alpha,\Phi}(B^{n}(0,r)))^{p} \leq C\mathcal{B}_{\alpha,\Phi}(B^{n}(0,r)),$$

when $\alpha = n/p$, and $r \in (0, R/2)$, see [C, Theorem 7.2].

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Errata

On p.6 the correct version of Theorem 4.5 is the following:

It turned out that the next theorem, which follows from [B, Theorem 3.7], was useful in obtaining (4.7).

Theorem 4.5 Suppose that a Young function Φ satisfies the Δ_2^+ -condition. Let Ψ be the complementary Young function to Φ . Let Ω be a measurable subset of \mathbb{R}^n with $m(\Omega) = 1$. If a function f is measurable and almost everywhere finite on Ω , then $\|f\|_{L^{\Psi}(\Omega)}$ is equivalent to

$$\left(\int_0^1 f^*(t)^{\frac{p}{p-1}}\varphi\left(\frac{1}{t}\right)^{-\frac{1}{p-1}}dt\right)^{\frac{p-1}{p}}.$$