Research Article

# **A Decomposition of the Dual Space of Some Banach Function Spaces**

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We give a decomposition for the dual space of some Banach Function Spaces as the Zygmund space  $\text{EXP}_{\alpha}$  of the exponential integrable functions, the Marcinkiewicz space  $L^{p,\infty}$ , and the Grand Lebesgue Space  $L^{p),\theta}$ .

#### **1. Introduction**

Let  $\Omega$  be a set of Lebesgue measure  $|\Omega| < +\infty$ .

In this paper, we deal with the following issue. What is the difference between the dual space  $X^*$  and the associate space X' of a Banach Function Space X?

By associate space X' of X we mean the space determined by the associate norm  $\rho'$ :

$$\rho'(g) = \sup\left\{\int_{\Omega} fg \, dx : f \in \mathcal{M}^+, \rho(f) \le 1\right\}$$
(1.1)

as in Definitions 2.3 and 2.4.

If *X* is a reflexive Banach Function Space, then the dual space  $X^*$  is canonically isometrically isomorphic to the associate space *X'* [1, page 23]. On the other hand, for example, if we consider the Orlicz space EXP( $\Omega$ ) of exponentially integrable functions, which is not reflexive, the associate space (EXP( $\Omega$ ))' coincides with the Zygmund space  $L \log L(\Omega)$ , while the dual can be represented by

$$(\text{EXP}(\Omega))^* = L \log L(\Omega) \oplus (\exp(\Omega))^{\perp}, \qquad (1.2)$$

where  $\exp(\Omega)$  is the closure of  $L^{\infty}(\Omega)$  with respect to the EXP norm (see [2, Chapter IV], [3] and also Corollary 3.4).

Our aim is to show that the decomposition for the dual space as in (1.2) holds in a more general setting: namely, if *X* is a rearrangement invariant Banach Function Space on  $\Omega$  such that its fundamental function  $\varphi_X$  verifies

$$\varphi_{\rm X}(0+) = 0, \tag{1.3}$$

then,

$$X^* = X' \oplus (X_b)^{\perp}, \tag{1.4}$$

where  $X_b$  denotes the closure of  $L^{\infty}(\Omega)$  in X. We stress that, due to assumption (1.3), our argument is much shorter than the corresponding one, treated in Zaanen ([4, Section 70, Theorem 2, page 467]) in the more abstract setting of normed Köethe spaces. (See also [2, Chapter IV, Proposition 2.8 and Theorem 2.11]).

In Section 3, we consider our decomposition in the particular case of  $EXP_{\alpha}$  spaces, Marcinkiewicz spaces, and the Grand Lebesgue Spaces, specifying case by case the expression of the associate space.

Let us note that in general a Banach Function Space *X* can be identified with a closed subspace of  $(X')^*$  [1], while the spaces mentioned in our particular cases verify

$$X = \left(X'\right)^* \tag{1.5}$$

as shown in Theorem 3.7.

### 2. Preliminaries

Let  $\Omega$  be a set of Lebesgue measure  $|\Omega| < +\infty$  and let  $\mathcal{M}_o^+$  be the set of all measurable functions, whose values lie in  $[0, +\infty]$ , finite a.e. in  $\Omega$ .

Definition 2.1. A mapping  $\rho : \mathcal{M}_o^+ \to [0, +\infty]$  is called a *Banach function norm* if, for all  $f, g, f_n$  (n = 1, 2, 3, ...) in  $\mathcal{M}_o^+$ , for all constants  $a \ge 0$ , and for all measurable subsets  $E \subset \Omega$ , the following properties hold.

$$\rho(f) = 0 \iff f = 0 \text{ a.e. in } \Omega,$$

$$\rho(af) = a\rho(f),$$

$$\rho(f+g) \le \rho(f) + \rho(g),$$

$$0 \le g \le f \text{ a.e. in } \Omega \Longrightarrow \rho(g) \le \rho(f) ,$$

$$0 \le f_n \uparrow f \text{ a.e. in } \Omega \Longrightarrow \rho(f_n) \uparrow \rho(f),$$

$$|E| < +\infty \Longrightarrow \rho(\chi_E) < +\infty,$$

$$|E| < +\infty \Longrightarrow \int_E f dx \le C_E \rho(f)$$
(2.1)

for some constant  $C_E$ ,  $0 < C_E < \infty$ , depending on *E* and  $\rho$ , but independent of *f*.

*Definition* 2.2. If  $\rho$  is a Banach function norm, the Banach space

$$X = \{ f \in \mathcal{M} : \rho(|f|) < +\infty \}$$
(2.2)

is called a *Banach Function Space*.

For each  $f \in X$ , define

$$\|f\|_{X} = \rho(|f|).$$
(2.3)

Recall that the simple functions are contained in every Banach Function Spaces X [1].

*Definition 2.3.* If  $\rho$  is a function norm, its *associate norm*  $\rho'$  is defined on  $\mathcal{M}_{\rho}^+$  by

$$\rho'(g) = \sup\left\{\int_{\Omega} fg\,dx : f \in \mathcal{M}^+, \rho(f) \le 1\right\}.$$
(2.4)

*Definition 2.4.* Let  $\rho$  be a function norm and let  $X = X(\rho)$  be the Banach Function Space determined by  $\rho$ . Let  $\rho'$  be the associate norm of  $\rho$ . The Banach Function Space  $X' = X(\rho')$  determined by  $\rho'$  is called the *associate space* of *X*.

In particular, from the definition of  $||f||_X$ , it follows that the norm of a function g in the associate space X' is given by

$$\|g\|_{X'} = \sup\left\{\int_{\Omega} fg \, dx \, : \, f \in X, \, \|f\|_{X} \le 1\right\}.$$
(2.5)

*Definition 2.5.* A function f in a Banach Function Space X is said to have *absolutely continuous norm* in X if  $||f_{\chi_{E_n}}||_X \to 0$  for every sequence  $\{E_n\}_{n=1}^{\infty}$  satisfying  $E_n \to \emptyset$  a.e. The set of all functions in X of absolutely continuous norm is denoted by  $X_a$ . If  $X = X_a$ , then the space X itself is said to have *absolutely continuous norm*.

Definition 2.6. Let  $f \in \mathcal{M}_o$ . The function

$$\mu_f(\lambda) = \left| \left\{ x \in \Omega : \left| f(x) \right| > \lambda \right\} \right| \quad \forall \lambda \ge 0$$
(2.6)

is called the *distribution function* of f. The *decreasing rearrangement* of f,  $f^*$ , is defined on  $[0, |\Omega|]$  by

$$f^*(t) = \inf\{\lambda > 0 : \mu_f(\lambda) \le t\},\tag{2.7}$$

where here we use the convention  $\inf \emptyset = +\infty$ .

Two functions having the same distribution function are called equimeasurable.

Let us recall that a function norm  $\rho$  is said to be *rearrangement invariant* (briefly, "r.i.") if  $\rho(f) = \rho(g)$  for every couple of equimeasurable functions. The Banach Function Space arising from a r.i. function norm is called a *rearrangement-invariant space*.

By  $f^{**}: (0, \infty) \to [0, \infty]$ , we denote the function given by

$$f^{**}(t) = \frac{1}{t} \int_0^t f^*(s) \, ds, \quad (t > 0).$$
(2.8)

The function  $f^{**}$  is nonincreasing and verifies  $f^{*}(t) \le f^{**}(t)$  (t > 0).

Definition 2.7. Let X be a r.i. Banach Function Space determined by a function norm  $\rho$ . For each  $t \in [0, |\Omega|]$ , let  $E_t \subseteq \Omega$  be a set of measure t. The *fundamental function* of X,  $\varphi_X(t)$ , is defined by

$$\varphi_X(t) = \rho(\chi_{E_t}) = \|\chi_{E_t}\|_X.$$
(2.9)

*Definition 2.8.* Let  $1 \le p \le \infty$  and  $\alpha \in \mathbf{R}$ , then the *Zygmund space*  $L^p(\log L)^{\alpha}(\Omega)$  is the set of all measurable functions f in  $\Omega$  for which the quantity

$$\left\|f\right\|_{L^{p}(\log L)^{\alpha}(\Omega)} = \left\|\left(1 + \log\left(\frac{|\Omega|}{t}\right)\right)^{\alpha} f^{*}(t)\right\|_{L^{p}(0,|\Omega|)}$$
(2.10)

is finite.

For p = 1 and  $\alpha = 1$  we will replace  $L^1(\log L)^1(\Omega)$  by  $L(\log L)(\Omega)$ .

With these notations, the usual space  $\text{EXP}_{\alpha}$  of the *exponentially integrable functions* corresponds to the Zygmund space  $(L^{\infty}/(\log L)^{1/\alpha})(\Omega)$  and consists of all measurable functions f in  $\Omega$  for which the quantity

$$\|f\|_{L^{\infty}/(\log L)^{1/\alpha}(\Omega)} = \|f\|_{\exp_{\alpha}(\Omega)} = \sup_{0 < t < |\Omega|} \left(1 + \log\left(\frac{|\Omega|}{t}\right)\right)^{-1/\alpha} f^{*}(t)$$
(2.11)

is finite.

All these spaces are particular cases of the Orlicz spaces.

Let  $\phi : [0, \infty) \to [0, \infty)$  be a right-continuous, increasing function, such that  $\phi(0) = 0$  and  $\lim_{t\to\infty} \phi(t) = \infty$ , then the function defined by

$$\Phi(t) = \int_0^t \phi(s) \, ds \tag{2.12}$$

is called *N* function; it is a continuous, convex, increasing function such that  $\lim_{t\to\infty} (\Phi(t)/t) = +\infty$  and  $\lim_{t\to0} (\Phi(t)/t) = 0$ .

*Definition 2.9.* The *Orlicz space*  $L^{\Phi}(\Omega)$  consists of all measurable functions f on  $\Omega$  for which there exists some  $\lambda > 0$  such that

$$\int_{\Omega} \Phi\left(\frac{|f|}{\lambda}\right) < \infty, \tag{2.13}$$

where  $\oint_{\Omega}$  stands for  $(1/|\Omega|) \int_{\Omega}$ .

This is a Banach space with respect to the Luxemburg norm:

$$\|f\|_{L^{\Phi}}(\Omega) = \inf\left\{\lambda > 0 : \oint_{\Omega} \Phi\left(\frac{|f(x)|}{\lambda}\right) dx \le 1\right\}.$$
(2.14)

The Orlicz spaces are a standard example of rearrangement-invariant Banach Function Space: the associate space of  $L^{\Phi}(\Omega)$  is given by  $L^{\tilde{\Phi}}(\Omega)$ , where  $\tilde{\Phi}$  denotes the complementary function of  $\Phi$ , defined by

$$\Phi(t) = \max\{st - \Phi(s) : s \ge 0\}.$$
(2.15)

Moreover, we notice that, for  $\Phi(t) = t^p$ ,  $\Phi(t) = t^p (\log t)^{\alpha}$ , and  $\Phi(t) = e^{t^{\alpha}} - 1$ , the Orlicz space associated reduces, respectively, to the spaces  $L^p(\Omega)$ ,  $L^p (\log L)^{\alpha}(\Omega)$  and to  $\text{EXP}_{\alpha}(\Omega)$ .

*Definition* 2.10. Given  $1 \le p,q \le \infty$ , the *Lorentz space*  $L^{p,q}(\Omega)$  consists of all measurable functions f in  $\Omega$  for which

$$\|f\|_{p,q} = \begin{cases} \int_{0}^{\infty} [t^{1/p} f^{*}(t)]^{q} \frac{dt}{t}, & 0 < q < \infty, \\ \sup_{t>0} t^{1/p} f^{*}(t), & q = \infty \end{cases}$$
(2.16)

is finite.

The space  $L^{p,\infty}(\Omega) = Weak-L^p(\Omega)$  is known as the *Marcinkiewicz space*, and it is another example of r.i. Banach Function Space.

The quantity (2.16) is not a norm since the triangle inequality may fail; however, for p > 1, replacing  $f^*(t)$  with  $f^{**}(t)$ , we obtain a norm equivalent to (2.16).

In particular, for  $q = \infty$ , in the case of a nonatomic measure space, (2.16) is equivalent to

$$\sup\left\{|E|^{1/p-1}\int_{E}\left|f\right|\,dx,\ E\subset\Omega\ \text{measurable}\right\}.$$
(2.17)

Now, we recall the definitions of Grand and Small Lebesgue Spaces, introduced, respectively, in [5] and in [6].

*Definition 2.11.* Let  $1 and <math>\theta \ge 0$ ; the *Grand Lebesgue Space*  $L^{p),\theta}$  is the Banach Function Space of all measurable functions f on  $\Omega$  such that

$$\|f\|_{p),\theta} = \sup_{0 < \varepsilon < p-1} \left(\varepsilon^{\theta} \int_{\Omega} |f|^{p-\varepsilon} dx\right)^{1/(p-\varepsilon)}$$
(2.18)

is finite.

Notice that

$$L^{p),0}(\Omega) = L^{p}(\Omega), \qquad L^{p),1}(\Omega) = L^{p)}(\Omega).$$
 (2.19)

If 1 and <math>p' is its Hölder conjugate exponent, according to [7], the *Small Lebesgue Space*  $L^{(p',\theta)}$  can be identified as the set of all measurable functions f on  $\Omega$  such that

$$||f||_{(p',\theta)} = \sup\left\{ \left| \int_{\Omega} fg \, dx \right| : ||f||_{L^{p,\theta}(\Omega)} \le 1 \right\}$$
(2.20)

is finite.

The Grand and Small Lebesgue Spaces are r.i. Banach Function Spaces [7].

*Definition* 2.12. A vector space *V* is the *direct sum* of its subspaces *U* and *W*, denoted by  $V = U \oplus W$ , if and only if

$$V = U + W = \{u + w : u \in U, w \in W\},$$
  

$$V \cap W = \{0\}.$$
(2.21)

Elements v of the direct sum  $U \oplus W$  are representable uniquely in the form

$$u+w: u \in U , \quad w \in W. \tag{2.22}$$

*Definition 2.13.* Let X be a Banach space and  $M \in X$  a vectorial subspace of X. The *orthogonal space*  $M^{\perp}$  of M is

$$M^{\perp} = \{ f \in X^* : \langle f, x \rangle = 0 , \quad \forall x \in M \},$$
(2.23)

where  $\langle ., . \rangle$  is the duality inner product.

It is known that  $M^{\perp}$  is a closed subspace of  $X^*$ .

We conclude this section by recalling some classical results, which will be useful in the sequel.

**Theorem 2.14** (Hölder's inequality [1]). Let *X* be a Banach Function Space with associate space *X'*. If  $f \in X$  and  $g \in X'$ , then fg is integrable and

$$\int_{\Omega} fg \, dx \le \|f\|_X \|g\|_{X'}.$$
(2.24)

**Lemma 2.15** (see [1, Lemma 2.6, page 10]). In order that a measurable function g belongs to the associate space X', it is necessary and sufficient that fg is integrable for every f in X.

**Theorem 2.16** (see [1, Theorem 2.7, page 10]). Every Banach Function Space X coincides with its second associate space X'' = (X')'.

**Theorem 2.17** (see [1, Theorem 2.9, page 13]). The associate space X' of a Banach Function Space X is canonically isometrically isomorphic to a closed norm-fundamental subspace of the Banach space dual  $X^*$  of X.

**Proposition 2.18** (see [1, Proposition 2.10, page 13]). *If X and Y are Banach Function Spaces and*  $X \in Y$  (*continuous embedding*), *then*  $Y' \in X'$  (*continuous embedding*).

**Theorem 2.19** (see [1, Theorem 3.11, page 18]). Let X be a Banach Function Space. Then,  $X_a \subseteq X_b \subseteq X$ .

**Corollary 2.20.** If  $X_a = X$ , then  $X_b = X$ .

**Theorem 2.21** (see [1, Theorem 3.13, page 19]). The subspaces  $X_a$  and  $X_b$  coincide if and only if the characteristic function  $\chi_E$  has absolutely continuous norm for every set E of finite measure.

**Theorem 2.22** (see [1, Corollary 4.2, page 23]). Let X be a Banach Function Space. If  $X_a$  contains the simple functions, then  $(X_a)^* = X'$ .

**Theorem 2.23** (see [1, Corollary 4.3, page 23]). The Banach space dual  $X^*$  of a Banach Function Space X is canonically isometrically isomorphic to the associate space X' if and only if X has absolutely continuous norm.

**Theorem 2.24** (see [1, Theorem 5.5, page 67]). Let  $(\Omega, \mu)$  be a totally  $\sigma$ -finite nonatomic measure space and let X be an arbitrary rearrangement-invariant space over  $(\Omega, \mu)$ . The following conditions on X are equivalent:

- (i)  $\lim_{t \to 0^+} \varphi_X(t) = 0;$
- (ii)  $X_a = X_b$ ;
- (iii)  $(X_b)^* = X'$ ,

where  $\varphi_X(t)$  is the fundamental function of X.

#### 3. Main Results

In this Section, we establish a decomposition for the dual space of a r.i. Banach Function Space.

**Theorem 3.1.** Let X be a rearrangement-invariant Banach Function Space on  $\Omega$ . For each  $t \in [0, |\Omega|]$ , let E be a subset of  $\Omega$  with |E| = t and let  $\varphi_X(t)$  be the fundamental function of X. If

$$\lim_{t \to 0^+} \varphi_X(t) = 0, \tag{3.1}$$

then the following decomposition

$$X^* = X' \oplus (X_b)^{\perp} \tag{3.2}$$

holds.

*Proof.* Let  $l \in X^*$ , for all measurable sets *F* in  $\Omega$ , we define the set function

$$\nu(F) = l(\chi_F),\tag{3.3}$$

which is  $\sigma$ -additive and absolutely continuous with respect to the Lebesgue measure |F|. Thus, v has a locally integrable Radon-Nikodym derivative g and

$$l(f) = \int_{\Omega} fg \, dx, \quad \text{for any } f \in L^{\infty}(\Omega).$$
(3.4)

Since  $l \in X^*$  for all  $f \in X$ , it is

$$l(f) \le K \|f\|_X , \qquad (3.5)$$

where *K* is a constant. Hence, for all  $f \in L^{\infty}$ ,

$$\int_{\Omega} fg \, dx \le K \|f\|_X. \tag{3.6}$$

By Lemma 2.15, it follows that 
$$g \in X$$

To any  $g \in X'$ , we can associate the functional

$$l_g: f \in X_b \longrightarrow \int_{\Omega} f g \, dx. \tag{3.7}$$

By Hölder's inequality,  $l_g$  belongs to  $X_{b'}^*$ , which is equivalent to X' thanks to Theorem 2.24.

Finally, let  $l_s$  be defined by  $l_s = l - l_g$ , then  $l_s(f) = \langle l_s, f \rangle = 0$  for all  $f \in X_b$ . Therefore,  $l_s$  belongs to  $(X_b)^{\perp}$ .

Hence,

$$l = l_g + l_s \in X' + X_h^{\perp}. \tag{3.8}$$

Since it is easily seen that X' and  $X_b^{\perp}$ , subspaces of  $X^*$ , verify  $X' \cap X_b^{\perp} = \{0\}$ , then the proof is complete.

*Remark 3.2.* Let us point out that, by Theorem 2.24, the decomposition (3.2) can also be written as

$$X^* = (X_b)^* \oplus (X_b)^{\perp},$$
(3.9)

$$X^* = (X_a)^* \oplus (X_a)^{\perp}.$$
 (3.10)

**Corollary 3.3.** Let X be an Orlicz space, then

$$X^* = X' \oplus (X_b)^{\perp}$$
  
=  $(X_b)^* \oplus (X_b)^{\perp}$   
=  $(X_a)^* \oplus (X_a)^{\perp}$ . (3.11)

*Proof.* If  $X = L^{\Phi}(\Omega)$  is an Orlicz space, then the fundamental function is

$$\varphi_X(t) = \frac{1}{\Phi^{-1}(1/t)}, \quad \forall t \in ]0, |\Omega|]$$
 (3.12)

(see [7]). Therefore,  $\lim_{t\to 0^+} \varphi_X(t) = 0$  and the claim follows from Theorem 3.1 and Remark 3.2.

**Corollary 3.4.** Let  $X = EXP_{\alpha}(\Omega)$ ,  $\alpha > 0$ , then

$$(\text{EXP}_{\alpha}(\Omega))^{*} = L \log^{1/\alpha} L(\Omega) \oplus (\exp_{\alpha}(\Omega))^{\perp}$$
  
=  $(\exp_{\alpha}(\Omega))^{*} \oplus (\exp_{\alpha}(\Omega))^{\perp},$  (3.13)

where  $\exp_{\alpha}(\Omega)$  denotes the closure of  $L^{\infty}(\Omega)$  in  $\text{EXP}_{\alpha}(\Omega)$ .

*Proof.* The result follows by Corollary 3.3, and by  $(EXP_{\alpha}(\Omega))' = L \log^{1/\alpha} L(\Omega), \alpha > 0$ , (see [1]).

**Corollary 3.5.** Let  $p \in ]1, \infty[$ , p' be its Hölder conjugate exponent and  $X = L^{p,\infty}(\Omega)$ , then

$$(L^{p,\infty}(\Omega))^* = L^{p',1}(\Omega) \oplus \left(L^{p,\infty}_b(\Omega)\right)^{\perp}.$$
(3.14)

*Proof.* The Marcinkievicz space  $L^{p,\infty}(\Omega)$  is the largest of all rearrangement-invariant spaces having the same fundamental function as  $L^{p}(\Omega)$  (see [1]), which is

$$\varphi_{L^p}(t) = t^{1/p}.$$
(3.15)

Moreover, the associate space of  $L^{p,\infty}(\Omega)$  (see [1]) is, up to equivalence of norms, the Lorentz space  $L^{p',1}(\Omega)$ .

Therefore, the statement easily follows by Theorem 3.1.

A decomposition of the dual of  $L^{p,\infty}$  was also given in [8].

**Corollary 3.6.** Let  $p \in ]1, \infty[, \theta \ge 0$  and  $X = L^{p),\theta}(\Omega)$ , then

$$\left(L^{p),\theta}(\Omega)\right)^* = L^{(p',\theta}(\Omega) \oplus \left(L^{p),\theta}_b(\Omega)\right)^{\perp}.$$
(3.16)

*Proof.* Let  $\varphi_X(t)$  be the fundamental function of the space  $L^{p,\theta}(\Omega)$ , then

$$\varphi_X(t) \approx t^{1/p} \left[ \log\left(\frac{1}{t}\right) \right]^{-\theta/p}$$
 (3.17)

as  $t \rightarrow 0^+$  (see [7]).

Therefore the claim easily follows by Theorem 3.1 and by the relation  $(L^{p),\theta}(\Omega))' = L^{(p',\theta}(\Omega)$  (see [7]).

In the next theorem, we show the relation between a Banach Function Space X and the dual of its associate space  $(X')^*$ .

**Theorem 3.7.** Let X be a Banach Function Space, then the following inclusion

$$X \subseteq \left(X'\right)^* \tag{3.18}$$

holds, with equality occurring if and only if the associate space X' of X has absolutely continuous norm.

*Proof.* By Theorem 2.17 applied to the Banach Function Space X', we may identify (X')' with a closed subspace of  $(X')^*$ ; hence, Theorem 2.16 implies

$$X = X'' = (X')' \subseteq (X')^*.$$
(3.19)

Furthermore, if X' has absolutely continuous norm, that is  $X' = X'_a$ , since every Banach Function Space contains the simple functions, by Theorem 2.22 applied to the space X' and by Theorem 2.16, we have  $(X')^* = (X'_a)^* = (X')' = X'' = X$ .

On the other hand, if  $X = (X')^*$ , then  $(X')' = X = (X')^*$ , and Theorem 2.23 yields that X' has absolutely continuous norm.

*Remark 3.8.* An example of a Banach Function Space verifying the proper inclusion in (3.18) is given by the Lebesgue space  $L^1$ . In fact, if  $X = L^1$ , then

$$(X')^* = \left( \left( L^1 \right)' \right)^* = (L^{\infty})^* \supset L^1,$$
 (3.20)

as confirmed by the fact that  $L^{\infty}$  has not absolutely continuous norm.

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