

Some existence results on periodic solutions of Euler-Lagrange equations in an Orlicz-Sobolev space setting

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Abstract

In this paper we consider the problem of finding periodic solutions of certain Euler-Lagrange equations. We employ the direct method of the calculus of variations, this is we obtain solutions minimizing certain functional I . We give conditions which ensure that I is defined and it is differentiable on certain subsets of Orlicz-Sobolev spaces $W^1 L^\Phi$ associated to a N -function Φ . We discuss various conditions for the coercivity of I . We show that, in some sense, it is necessary for the coercivity that the complementary function of Φ be a Δ_2 function. We conclude by discussing conditions for existence of minima for I .

1 Introduction

This paper is concerned with the existence of periodic solutions of the problem

$$\begin{cases} \frac{d}{dt} D_y \mathcal{L}(t, \mathbf{u}(t), \dot{\mathbf{u}}(t)) = D_x \mathcal{L}(t, \mathbf{u}(t), \dot{\mathbf{u}}(t)) & \text{a.e. } t \in (0, T) \\ \mathbf{u}(0) - \mathbf{u}(T) = \dot{\mathbf{u}}(0) - \dot{\mathbf{u}}(T) = 0 \end{cases} \quad (1)$$

where $T > 0$, $\mathbf{u} : [0, T] \rightarrow \mathbb{R}^d$ is absolutely continuous and the Lagrangian $\mathcal{L} : [0, T] \times \mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{R}$ is a Carathéodory function satisfying the conditions

$$|\mathcal{L}(t, \mathbf{x}, \mathbf{y})| \leq a(|\mathbf{x}|) \left(b(t) + \Phi \left(\frac{|\mathbf{y}|}{\lambda} + f(t) \right) \right), \quad (2)$$

$$|D_x \mathcal{L}(t, \mathbf{x}, \mathbf{y})| \leq a(|\mathbf{x}|) \left(b(t) + \Phi \left(\frac{|\mathbf{y}|}{\lambda} + f(t) \right) \right), \quad (3)$$

$$|D_y \mathcal{L}(t, \mathbf{x}, \mathbf{y})| \leq a(|\mathbf{x}|) \left(c(t) + \varphi \left(\frac{|\mathbf{y}|}{\lambda} + f(t) \right) \right). \quad (4)$$

In these inequalities we assume that $a \in C(\mathbb{R}^+, \mathbb{R}^+)$, $\lambda > 0$, Φ is an N -function (see section Preliminaries for definitions), φ is the right continuous derivative of Φ and the non negative functions b , c and f belong to certain Banach spaces that will be introduced later.

It is well known that problem (comes from a variational one, that is, a solution of (is a critical point of the *action integral*

$$I(\mathbf{u}) = \int_0^T \mathcal{L}(t, \mathbf{u}(t), \dot{\mathbf{u}}(t)) dt. \quad (5)$$

In this article we consider lagrangian functions defined on Sobolev-Orlicz spaces $W^1 L^\Phi$ (see [3, 17, 20, 21]) and we tackle the direct method of calculus of variations.

Conditions (, (and (are the means to ensure that I is defined on a subspace of $W^1 L_d^\Phi$ and I is Gâteaux differentiable in this subspace (see Theorem

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Variational problems and hamiltonian systems have been studied extensively (see [19, 23]). In the Orlicz space setting, in [8, 7], A. Cianchi dealt with the regularity problem of minima of action integrals defined on several variable functions like

$$I(u) = \int_{\Omega} f(\mathbf{x}, u, \nabla u) d\mathbf{x},$$

where $\Omega \subset \mathbb{R}^d$, $u : \Omega \rightarrow \mathbb{R}$ and f is bounded by convex functions satisfying the Δ_2 -condition and possibly anisotropic.

In several recent articles [25, 24, 26, 30, 27, 31, 32, 29], the authors established conditions on Lagrangians defined on L^p to guarantee coercivity and existence of minima. For example, in [26] the Lagrangian is $\mathcal{L}(t, \mathbf{x}, \mathbf{y}) = \frac{|\mathbf{y}|^2}{2} + F(t, \mathbf{x})$, where $F(t, \mathbf{x}) \geq \beta(t)$ with $\beta \in L^1$ for every $\mathbf{x} \in \mathbb{R}^d$ and a.e. $t \in [0, T]$. and such that $F(t, \mathbf{x}) \rightarrow +\infty$, a.e. $t \in E$ when $|\mathbf{x}| \rightarrow +\infty$ being $E \subset [0, 1]$ with $|E| > 0$. Later, in [30] these requirements were generalized to the Lagrangian $\mathcal{L}(t, \mathbf{x}, \mathbf{y}) = \frac{|\mathbf{y}|^p}{p} + F(t, \mathbf{x})$, for $p > 1$. And, in [30, 27, 29, 32] the function F was split up into two potentials, one of them with a property of subadditivity and the other with a bounded gradient.

2 Preliminaries

For reader convenience, we give a short introduction to Orlicz and Orlicz Sobolev spaces of vector valued functions and a list of results that we will use throughout the article. We refer to [3, 17, 28] for additional details and proofs. In the first two references scalar valued functions are considered, however the generalization of the results to vector valued functions, which is enumerated below, is direct. Last one reference considers vector valued functions.

Hereafter we denote by \mathbb{R}^+ the set of all non negative real numbers. A function $\Phi : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is called an *N-function* if Φ is given by

$$\Phi(t) = \int_0^t \varphi(\tau) d\tau, \quad \text{for } t \geq 0,$$

where $\varphi : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is a right continuous nondecreasing function satisfying $\varphi(0) = 0$, $\varphi(t) > 0$ for $t > 0$ and $\lim_{t \rightarrow \infty} \varphi(t) = +\infty$. **Throughout this paper, we assume that φ is a continuous function.**

Given a function φ as above, we consider the so-called right inverse function ψ of φ which is defined by $\psi(s) = \sup_{\varphi(t) \leq s} t$. The function ψ satisfies the same properties as the function φ , therefore we have an *N-function* Ψ such that $\Psi' = \psi$. The function Ψ is called the *complementary function* of Φ .

We say that Φ satisfies the Δ_2 -condition, denoted by $\Phi \in \Delta_2$, if there exist constants $K > 0$ and $t_0 \geq 0$ such that $\Phi(2t) \leq K\Phi(t)$ for every $t \geq t_0$. If $t_0 = 0$, we say that Φ satisfies the Δ_2 -condition globally ($\Phi \in \Delta_2$ globally).

In this paper we adopt the convention that bold symbols denote points in \mathbb{R}^d and plain symbols indicate scalars.

Let d be a positive integer. We denote by $\mathcal{M}_d := \mathcal{M}_d([0, T])$ the set of all measurable functions defined in $[0, T]$ with values in \mathbb{R}^d and we write $\mathbf{u} = (u_1, \dots, u_d)$ for $\mathbf{u} \in \mathcal{M}_d$.

Given an N -function Φ we define the *modular function* $\rho_\Phi : \mathcal{M}_d \rightarrow \mathbb{R}^+ \cup \{+\infty\}$ by

$$\rho_\Phi(\mathbf{u}) := \int_0^T \Phi(|\mathbf{u}|) dt.$$

Here $|\cdot|$ is the euclidean norm of \mathbb{R}^d . The *Orlicz class* $C_d^\Phi = C_d^\Phi([0, T])$ is defined by

$$C_d^\Phi := \{\mathbf{u} \in \mathcal{M}_d \mid \rho_\Phi(\mathbf{u}) < \infty\}. \quad (6)$$

The *Orlicz space* $L_d^\Phi = L_d^\Phi([0, T])$ is the linear hull of C_d^Φ ; equivalently,

$$L_d^\Phi := \{\mathbf{u} \in \mathcal{M}_d \mid \exists \lambda > 0 : \rho_\Phi(\lambda \mathbf{u}) < \infty\}. \quad (7)$$

The Orlicz space L_d^Φ equipped with the *Orlicz norm*

$$\|\mathbf{u}\|_{L^\Phi} := \sup \left\{ \int_0^T \mathbf{u} \cdot \mathbf{v} dt \mid \rho_\Psi(\mathbf{v}) \leq 1 \right\},$$

is a Banach space. By $\mathbf{u} \cdot \mathbf{v}$ we denote the usual dot product in \mathbb{R}^d between \mathbf{u} and \mathbf{v} . The following alternative expression for the norm, known as *Amemiya norm*, will be useful (see [17, Thm. 10.5] and [14]). For every $\mathbf{u} \in L^\Phi$,

$$\|\mathbf{u}\|_{L^\Phi} = \inf_{k>0} \frac{1}{k} \{1 + \rho_\Phi(k\mathbf{u})\}. \quad (8)$$

The subspace $E_d^\Phi = E_d^\Phi([0, T])$ is defined as the closure in L_d^Φ of the subspace L_d^∞ of all \mathbb{R}^d -valued essentially bounded functions. It is shown that E_d^Φ is the only one maximal subspace contained in the Orlicz class C_d^Φ , i.e. $\mathbf{u} \in E_d^\Phi$ if and only if $\rho_\Phi(\lambda \mathbf{u}) < \infty$ for any $\lambda > 0$.

A generalized version of *Hölder's inequality* holds in Orlicz spaces (see [17, Thm. 9.3]). Namely, if $\mathbf{u} \in L_d^\Phi$ and $\mathbf{v} \in L_d^\Psi$ then $\mathbf{u} \cdot \mathbf{v} \in L_1^1$ and

$$\int_0^T \mathbf{v} \cdot \mathbf{u} dt \leq \|\mathbf{u}\|_{L^\Phi} \|\mathbf{v}\|_{L^\Psi}. \quad (9)$$

If X and Y are Banach spaces, with $Y \subset X^*$ we denote by $\langle \cdot, \cdot \rangle : Y \times X \rightarrow \mathbb{R}$ the bilinear pairing map given by $\langle x^*, x \rangle = x^*(x)$. Hölder's inequality shows that $L_d^\Psi \subset [L_d^\Phi]^*$, where the pairing $\langle \mathbf{v}, \mathbf{u} \rangle$ is defined by

$$\langle \mathbf{v}, \mathbf{u} \rangle = \int_0^T \mathbf{v} \cdot \mathbf{u} dt \quad (10)$$

with $\mathbf{u} \in L_d^\Phi$ and $\mathbf{v} \in L_d^\Psi$. Unless $\Phi \in \Delta_2$, the relation $L_d^\Psi = [L_d^\Phi]^*$ will not hold. In general, it is true that $[E_d^\Phi]^* = L_d^\Psi$.

Like in [17], we will consider the subset $\Pi(E_d^\Phi, r)$ of L_d^Φ defined by

$$\Pi(E_d^\Phi, r) := \{\mathbf{u} \in L_d^\Phi \mid d(\mathbf{u}, E_d^\Phi) < r\}.$$

This set is related to the Orlicz class C_d^Φ by means of inclusions, that is,

$$\Pi(E_d^\Phi, r) \subset rC_d^\Phi \subset \overline{\Pi(E_d^\Phi, r)} \quad (11)$$

for any positive r . The proof of this fact, and similar ones, is given by real valued function in [17], the extension to \mathbb{R}^d -valued functions does not involve any difficulty. If $\Phi \in \Delta_2$, then the sets L_d^Φ , E_d^Φ , $\Pi(E_d^\Phi, r)$ and C_d^Φ are equal.

We define the *Sobolev-Orlicz space* $W^1 L_d^\Phi$ (see [3]) by

$$W^1 L_d^\Phi := \{\mathbf{u} | \mathbf{u} \text{ is absolutely continuous and } \mathbf{u}, \dot{\mathbf{u}} \in L_d^\Phi\}.$$

$W^1 L_d^\Phi$ is a Banach space when equipped with the norm

$$\|\mathbf{u}\|_{W^1 L^\Phi} = \|\mathbf{u}\|_{L^\Phi} + \|\dot{\mathbf{u}}\|_{L^\Phi}.$$

For a function $\mathbf{u} \in L_d^1([0, T])$, we write $\mathbf{u} = \bar{\mathbf{u}} + \tilde{\mathbf{u}}$ where $\bar{\mathbf{u}} = \frac{1}{T} \int_0^T \mathbf{u}(t) dt$ and $\tilde{\mathbf{u}} = \mathbf{u} - \bar{\mathbf{u}}$.

As usual, if $(X, \|\cdot\|_X)$ is a Banach space and $(Y, \|\cdot\|_Y)$ is a subspace of X , we write $Y \hookrightarrow X$ and we say that Y is *embedded* in X when the restricted identity map $i_Y : Y \rightarrow X$ is bounded. That is, there exists $C > 0$ such that for any $y \in Y$ we have $\|y\|_X \leq C\|y\|_Y$. With this notation, Hölder's inequality states that $L_d^\Psi \hookrightarrow [L_d^\Phi]^*$.

An important aspect of the theory of Sobolev spaces is related to embedding theorems. There is an extensive literature on this question in the Orlicz-Sobolev space setting, see for example [5, 6, 9, 11, 16]. The following simple lemma is well known and we will use it systematically. For the sake of completeness, we include a brief proof of it.

Lemma 2.1. *Let $\mathbf{u} \in W^1 L_d^\Phi$. Then $\mathbf{u} \in L_d^\infty([0, T])$ and*

$$|\mathbf{u}(t) - \mathbf{u}(s)| \leq \|\dot{\mathbf{u}}\|_{L^\Phi} |t - s| \Phi^{-1} \left(\frac{1}{|t - s|} \right) \quad (12)$$

$$\|\tilde{\mathbf{u}}\|_{L^\infty} \leq T \Phi^{-1} \left(\frac{1}{T} \right) \|\dot{\mathbf{u}}\|_{L^\Phi} \quad (\text{Wirtinger's inequality}) \quad (13)$$

$$\|\mathbf{u}\|_{L^\infty} \leq \Phi^{-1} \left(\frac{1}{T} \right) \max\{1, T\} \|\mathbf{u}\|_{W^1 L^\Phi} \quad (\text{Sobolev's inequality}) \quad (14)$$

Remark 1. As usual, a function $w : [0, +\infty) \rightarrow [0, +\infty)$ is called a *modulus of continuity* if w is a continuous increasing function which satisfies $w(0) = 0$. We say that $\mathbf{u} : [0, T] \rightarrow \mathbb{R}^d$ has modulus of continuity w when there exists a constant $C > 0$ such that

$$|\mathbf{u}(t) - \mathbf{u}(s)| \leq Cw(|t - s|). \quad (15)$$

The inequality (15) establishes that $w(s) := s \Phi^{-1}(1/s)$ is a modulus of continuity for all functions $\mathbf{u} \in W^1 L^\Phi$. Since Φ is an N -function then $w(0) = 0$; and, from the concavity of Φ^{-1} , we have that w is increasing.

Proof. For $0 \leq s \leq t \leq T$, we get

$$\begin{aligned} |\mathbf{u}(t) - \mathbf{u}(s)| &\leq \int_s^t |\dot{\mathbf{u}}(\tau)| \, d\tau \\ &\leq \|\chi_{[s,t]}\|_{L^\Psi} \|\dot{\mathbf{u}}\|_{L^\Phi} \\ &= \|\dot{\mathbf{u}}\|_{L^\Phi} (t-s) \Phi^{-1}\left(\frac{1}{t-s}\right), \end{aligned} \tag{16}$$

using [17, Eq. (9.11)] in the last equality. This completes the proof of (.

Since u_i is continuous, from Mean Value Theorem for integrals, there exists $s_i \in [0, T]$ such that $u_i(s_i) = \bar{u}_i$. Using this s_i value in (with u_i instead of \mathbf{u} and taking into account that $s\Phi^{-1}(1/s)$ is increasing, we obtain Wirtinger's inequality for each u_i . The inequality (follows easily from the corresponding result for each component of \mathbf{u} .

On the other hand, again by Hölder's inequality and [17, Eq. (9.11)], we have

$$|\bar{\mathbf{u}}| = \frac{1}{T} \int_0^T |\mathbf{u}(s)| \, ds \leq \Phi^{-1}\left(\frac{1}{T}\right) \|\mathbf{u}\|_{L^\Phi}. \tag{17}$$

From (, (and the fact that $\mathbf{u} = \bar{\mathbf{u}} + \tilde{\mathbf{u}}$, we obtain (.

□

Remark 2. Inequalities (and (proves the embedding $W^1 L_d^\Phi \hookrightarrow C^w([0, T], \mathbb{R}^d)$, where $C^w([0, T], \mathbb{R}^d)$ denotes the space of generalized w -Hölder continuous functions. This is the space of all functions satisfying (for some $C > 0$ and $w(s) = s\Phi^{-1}(1/s)$. This space is a Banach space with norm

$$\|\mathbf{u}\|_{C^w([0, T], \mathbb{R}^d)} := \|\mathbf{u}\|_{L^\infty} + \sup_{t \neq s} \frac{|\mathbf{u}(t) - \mathbf{u}(s)|}{w(|t-s|)}.$$

As it is well known, Arzela-Ascoli Theorem implies that the embedding $C^w([0, T], \mathbb{R}^d) \hookrightarrow C([0, T], \mathbb{R}^d)$ is compact (see [10, Ch. 5] for the case $w(s) = |s|^\alpha$, $0 < \alpha \leq 1$, the case w arbitrary follows with obvious modifications). Therefore we have the following result.

Corollary 2.2. *Every bounded sequence $\{\mathbf{u}_n\}$ in $W^1 L_d^\Phi$ has an uniformly convergent subsequence.*

Given a continuous function $a \in C(\mathbb{R}^+, \mathbb{R}^+)$, we define the composition operator $\mathbf{a} : \mathcal{M}_d \rightarrow \mathcal{M}_d$ by $\mathbf{a}(\mathbf{u})(t) = a(|\mathbf{u}(t)|)$. We will often use the following elementary consequence of the previous lemma.

Corollary 2.3. *If $a \in C(\mathbb{R}^+, \mathbb{R}^+)$ then $\mathbf{a} : W^1 L_d^\Phi \rightarrow L_1^\infty([0, T])$ is bounded. More concretely, there exists a non decreasing function $A : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ such that $\|\mathbf{a}(\mathbf{u})\|_{L^\infty([0, T])} \leq A(\|\mathbf{u}\|_{W^1 L^\Phi})$.*

Proof. Let $\alpha \in C(\mathbb{R}^+, \mathbb{R}^+)$ be a non-decreasing majorant of a , for example $\alpha(s) := \sup_{0 \leq t \leq s} a(t)$. If $\mathbf{u} \in W^1 L_d^\Phi$ then, by Lemma

The following lemma is an immediate consequence of principles related to operators of Nemitskii type, see [17, §17].

Lemma 2.4. *The composition operator φ acts from $\Pi(E_d^\Phi, 1)$ into C_1^Ψ .*

Proof. As a consequence of [17, Lemma 9.1] we have that $\varphi(B_{L^\Phi}(0, 1)) \subset C_1^\Psi$, where $B_X(\mathbf{u}_0, r)$ is the open ball with center \mathbf{u}_0 and radius $r > 0$ in the space X . Therefore, applying [17, Lemma 17.1], we deduce that φ acts from $\Pi(E_d^\Phi, 1)$ into C_1^Ψ . \square

We also need the following technical lemma.

Lemma 2.5. *Let $\lambda > 0$ and let $\{\mathbf{u}_n\}_{n \in \mathbb{N}}$ be a sequence of functions in $\Pi(E_d^\Phi, \lambda)$ converging to $\mathbf{u} \in \Pi(E_d^\Phi, \lambda)$ in the L^Φ -norm. Then, there exist a subsequence \mathbf{u}_{n_k} and a real valued function $h \in \Pi(E_1^\Phi([0, T]), \lambda)$ such that $\mathbf{u}_{n_k} \rightarrow \mathbf{u}$ a.e. and $|\mathbf{u}_{n_k}| \leq h$ a.e.*

Proof. Let $r := d(\mathbf{u}, E_d^\Phi)$, $r < \lambda$. As \mathbf{u}_n converges to \mathbf{u} , there exists a subsequence (n_k) such that

$$\|\mathbf{u}_{n_k} - \mathbf{u}\|_{L^\Phi} < \frac{\lambda - r}{2} \quad \text{and} \quad \|\mathbf{u}_{n_k} - \mathbf{u}_{n_{k+1}}\|_{L^\Phi} < 2^{-(k+1)}(\lambda - r).$$

Let $h : [0, T] \rightarrow \mathbb{R}$ defined by

$$h(x) = |\mathbf{u}_{n_1}(x)| + \sum_{k=2}^{\infty} |\mathbf{u}_{n_k}(x) - \mathbf{u}_{n_{k-1}}(x)|. \quad (18)$$

As a consequence of [17, Lemma 10.1] we have that $d(\mathbf{v}, E_d^\Phi) = d(|\mathbf{v}|, E_1^\Phi)$ for any $\mathbf{v} \in L_d^\Phi$. Now

$$d(|\mathbf{u}_{n_1}|, E_1^\Phi) = d(\mathbf{u}_{n_1}, E_d^\Phi) \leq d(\mathbf{u}_{n_1}, \mathbf{u}) + d(\mathbf{u}, E_d^\Phi) < \frac{\lambda + r}{2}.$$

Then

$$d(h, E_1^\Phi) \leq d(h, |\mathbf{u}_{n_1}|) + d(|\mathbf{u}_{n_1}|, E_1^\Phi) < \lambda.$$

Therefore, $h \in \Pi(E_1^\Phi, \lambda)$ and $|h| < \infty$ a.e. We conclude that the series $\mathbf{u}_{n_1}(x) + \sum_{k=2}^{\infty} (\mathbf{u}_{n_k}(x) - \mathbf{u}_{n_{k-1}}(x))$ is absolutely convergent a.e. and this fact implies that $\mathbf{u}_{n_k} \rightarrow \mathbf{u}$ a.e. The inequality $|\mathbf{u}_{n_k}| \leq h$ follows straightforwardly from the definition of h . \square

A common obstacle with Orlicz spaces, that distinguishes it from L^p spaces, is that a sequence $\mathbf{u}_n \in L_d^\Phi$ which is uniformly bounded by $h \in L_1^\Phi$ and a.e. convergent to \mathbf{u} is not necessarily norm convergent. Fortunately, the subspace E_d^Φ has that property.

Lemma 2.6. *Suppose that $\mathbf{u}_n \in L_d^\Phi$ is a sequence such that $\mathbf{u}_n \rightarrow \mathbf{u}$ a.e. and assume that there exist $h \in E_1^\Phi$ with $|\mathbf{u}_n| \leq h$ a.e. then $\|\mathbf{u}_n - \mathbf{u}\|_{L^\Phi} \rightarrow 0$.*

Proof. [20, p. 84] and [17, Thm. 10.3]. \square

We recall some useful concepts.

Definition 2.7. Given a function $I : U \rightarrow \mathbb{R}$ where U is an open set of a Banach space X , we say that I has a Gâteaux derivative at $\mathbf{u} \in U$ if there exists $\mathbf{u}^* \in X^*$ such that for every $\mathbf{v} \in X$

$$\lim_{s \rightarrow 0} \frac{I(\mathbf{u} + s\mathbf{v}) - I(\mathbf{u})}{s} = \langle \mathbf{u}^*, \mathbf{v} \rangle.$$

See [4] for details.

Definition 2.8. Let X be a Banach space and let $D \subset X$. A non linear operator $T : D \rightarrow X^*$ is called demicontinuous if it is continuous when X is equipped with the strong topology and X^* with the weak* topology (see [15]).

3 Differentiability of action integrals in Orlicz spaces

Definition 3.1. We say that a function $\mathcal{L} : [0, T] \times \mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{R}$ is a Carathéodory function if for fixed (\mathbf{x}, \mathbf{y}) the map $t \mapsto \mathcal{L}(t, \mathbf{x}, \mathbf{y})$ is measurable and for fixed t the map $(\mathbf{x}, \mathbf{y}) \mapsto \mathcal{L}(t, \mathbf{x}, \mathbf{y})$ is continuously differentiable for almost everywhere $t \in [0, T]$.

Remark 3. These conditions are a direct generalization of the conditions [19, Eq (a), p. 10].

In the following comments we discuss the relevance of the function f in the inequalities (1), (2) and (3). In particular, we are interested in seeing when for every $f \in E_1^\Phi$ there exist $b \in L_1^1$ and $C > 0$ such that

$$\Phi(s + f(t)) \leq C\Phi(s) + b(t) \quad \text{for every } s > 0. \quad (19)$$

In this case we can suppose $f = 0$ in (1) and (2). The same considerations should be done with $\varphi(s + f(t))$.

Remark 4. As a direct consequence of convexity, we can bound the term $\Phi(s + f(t))$ by the expression $\frac{1}{2}\Phi(2s) + b(t)$ where $b(t) := \frac{1}{2}\Phi(2f(t)) \in L_1^1$ and $f \in E_1^\Phi$. Therefore, we can always assume $f = 0$ in (1) and (2) at the price of making smaller the value of λ .

Remark 5. If $\Phi \in \Delta_2$ then we can assume $f = 0$ keeping the same value of λ . This is a consequence of that a non decreasing Δ_2 function $G : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is quasi-subadditive (see [1, Prop. 4.2]) i.e. there exists $K > 0$ such that

$$G(s_1 + s_2) \leq K(G(s_1) + G(s_2)).$$

Moreover, if $\Phi \in \Delta_2$ then $\varphi \in \Delta_2$ (see [13, Eq. (2.15)]). Therefore if $\Phi \in \Delta_2$ we have that

$$\Phi(s + f(t)) \leq K\Phi(s) + K\Phi(f(t)) = K\Phi(s) + b_1(t),$$

where $b_1(t) = b(t) + K\Phi(f(t)) \in L_1^1([0, T])$. A similar fact holds with φ instead of Φ , namely

$$\varphi(s + f(t)) \leq c_1(t) + \varphi(s),$$

where $c_1(t) := K\varphi(f(t)) \in L_1^\Psi$, as a consequence of Lemma

Remark 6. If $\Phi \notin \Delta_2$, then (may or may not be true. For example, if we consider the N -function $\Phi(s) = e^s - s - 1$ which does not satisfy the Δ_2 -condition, we have that $E_1^\Phi = L_1^\infty$. In fact, if $f \in E_1^\Phi$ then, since $1/2e^s \leq \Phi(s) + 1$ and $pf \in C_1^\Phi$ for every $p > 0$, we get $\int_0^T e^{pf(t)} dt < \infty$ for every $p > 0$. This implies that $f \in L_1^\infty$. Therefore,

$$\Phi(s + f(t)) \leq e^{s+f(t)} \leq 2\|e^f\|_{L^\infty} \Phi(s) + 2\|e^f\|_{L^\infty}.$$

On the other hand, we consider the N -function $\Phi(s) = e^{s^2} - 1$. Suppose that $0 \leq f \in E_1^\Phi$ and $b \in L_1^1$ satisfy (, then

$$e^{s^2} e^{2sf(t)} \leq \Phi(s + f(t)) + 1 \leq Ce^{s^2} + b(t).$$

Dividing by e^{s^2} and taking the limit as $s \rightarrow \infty$, we obtain that $f = 0$ a.e. In other words, if $f \neq 0$ on a set with positive measure, the estimations in (and (are essentially bigger than a bound of the type $a(|x|) (b(t) + \Phi(|y|/\lambda))$.

Theorem 3.2. Let \mathcal{L} be a Carathéodory function satisfying (, (and (. Then the following statements hold:

1. The action integral

$$I(\mathbf{u}) := \int_0^T \mathcal{L}(t, \mathbf{u}(t), \dot{\mathbf{u}}(t)) dt \quad (20)$$

is finitely defined in $\mathcal{E}_d^\Phi(\lambda) := W^1 L_d^\Phi \cap \{\mathbf{u} | \dot{\mathbf{u}} \in \Pi(E_d^\Phi, \lambda)\}$.

2. The function I is Gâteaux differentiable on $\mathcal{E}_d^\Phi(\lambda)$ and its derivative I' is demi-continuous from $\mathcal{E}_d^\Phi(\lambda)$ into $[W^1 L_d^\Phi]^*$. Moreover, I' is given by the following expression

$$\langle I'(\mathbf{u}), \mathbf{v} \rangle = \int_0^T \{D_x \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}}) \cdot \mathbf{v} + D_y \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}}) \cdot \dot{\mathbf{v}}\} dt. \quad (21)$$

3. If $\Psi \in \Delta_2$ then I' is continuous from $\mathcal{E}_d^\Phi(\lambda)$ into $[W^1 L_d^\Phi]^*$ when both spaces are equipped with the strong topology.

Proof. Since $\lambda \Pi(E_d^\Phi, r) = \Pi(E_d^\Phi, \lambda r)$, we have $\dot{\mathbf{u}}/\lambda \in \Pi(E_d^\Phi, 1)$. Thus, as $f \in E_1^\Phi$ and attending to (, we get

$$|\dot{\mathbf{u}}|/\lambda + f \in \Pi(E_1^\Phi, 1) \subset C_1^\Phi. \quad (22)$$

By Corollary

We split the proof of

Step 1. The non linear operator $\mathbf{u} \mapsto D_x \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}})$ is continuous from $\mathcal{E}_d^\Phi(\lambda)$ into $L_d^1([0, T])$ with the strong topology on both sets.

If $\mathbf{u} \in \mathcal{E}_d^\Phi(\lambda)$, from (and (, we obtain

$$|D_x \mathcal{L}(\cdot, \mathbf{u}, \dot{\mathbf{u}})| \leq A(\|\mathbf{u}\|_{W^1 L^\Phi}) \left(b + \Phi \left(\frac{|\dot{\mathbf{u}}|}{\lambda} + f \right) \right) \in L_1^1. \quad (23)$$

Let $\{\mathbf{u}_n\}_{n \in \mathbb{N}}$ be a sequence of functions in $\mathcal{E}_d^\Phi(\lambda)$, and $\mathbf{u} \in \mathcal{E}_d^\Phi(\lambda)$ such that $\mathbf{u}_n \rightarrow \mathbf{u}$ in $W^1 L_d^\Phi$. Then $\mathbf{u}_n \rightarrow \mathbf{u}$ in L_d^Φ and $\dot{\mathbf{u}}_n \rightarrow \dot{\mathbf{u}}$ in L_d^Φ . By Lemma
Step 2. The non linear operator $\mathbf{u} \mapsto D_y \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}})$ is continuous from $\mathcal{E}_d^\Phi(\lambda)$ with the strong topology into $[L_d^\Phi]^$ with the weak* topology.*

Let $\mathbf{u} \in \mathcal{E}_d^\Phi(\lambda)$. From (, Lemma

Let $\mathbf{u}_n, \mathbf{u} \in \mathcal{E}_d^\Phi(\lambda)$ such that $\mathbf{u}_n \rightarrow \mathbf{u}$ in the norm of $W^1 L_d^\Phi$. We must prove that $D_y \mathcal{L}(\cdot, \mathbf{u}_n, \dot{\mathbf{u}}_n) \xrightarrow{w^*} D_y \mathcal{L}(\cdot, \mathbf{u}, \dot{\mathbf{u}})$. On the contrary, if there exist $\mathbf{v} \in L_d^\Phi$, $\epsilon > 0$ and a subsequence of $\{\mathbf{u}_n\}$ (denoted $\{\mathbf{u}_n\}$ for simplicity) such that

$$|\langle D_y \mathcal{L}(\cdot, \mathbf{u}_n, \dot{\mathbf{u}}_n), \mathbf{v} \rangle - \langle D_y \mathcal{L}(\cdot, \mathbf{u}, \dot{\mathbf{u}}), \mathbf{v} \rangle| \geq \epsilon. \quad (24)$$

We have $\mathbf{u}_n \rightarrow \mathbf{u}$ in L_d^Φ and $\dot{\mathbf{u}}_n \rightarrow \dot{\mathbf{u}}$ in L_d^Φ . By Lemma

La siguiente frase había quedado incompleta

Consequently, as $\mathbf{v} \in L_d^\Phi$ and employing Hölder's inequality, we obtain that $\sup_n |D_y \mathcal{L}(\cdot, \mathbf{u}_n, \dot{\mathbf{u}}_n) \cdot \mathbf{v}| \in L_1^1$. Finally, from the Lebesgue Dominated Convergence Theorem, we deduce

$$\int_0^T D_y \mathcal{L}(t, \mathbf{u}_{n_k}, \dot{\mathbf{u}}_{n_k}) \cdot \mathbf{v} \, dt \rightarrow \int_0^T D_y \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}}) \cdot \mathbf{v} \, dt \quad (25)$$

which contradicts the inequality (. This completes the proof of step 2.

Step 3. Finally we prove

From [17, Thm. 10.1] we obtain that if $|\mathbf{u}| \leq |\mathbf{v}|$ then $d(\mathbf{u}, E_d^\Phi) \leq d(\mathbf{v}, E_d^\Phi)$. Therefore, for $|s| \leq s_0 := (\lambda - d(\dot{\mathbf{u}}, E_d^\Phi)) / \|\mathbf{v}\|_{W^1 L^\Phi}$ we have

$$d(\dot{\mathbf{u}} + s\dot{\mathbf{v}}, E_d^\Phi) \leq d(|\dot{\mathbf{u}}| + s|\dot{\mathbf{v}}|, E_1^\Phi) \leq d(|\dot{\mathbf{u}}|, E_1^\Phi) + s\|\dot{\mathbf{v}}\|_{L^\Phi} < \lambda.$$

As a consequence $\dot{\mathbf{u}} + s\dot{\mathbf{v}} \in \Pi(E_d^\Phi, \lambda)$ and $|\dot{\mathbf{u}}| + s|\dot{\mathbf{v}}| \in \Pi(E_1^\Phi, \lambda)$. These facts imply, in virtue of Theorem

Finally, the demicontinuity of $I' : \mathcal{E}_d^\Phi(\lambda) \rightarrow [W^1 L_d^\Phi]^*$ is a consequence of the continuity of the mappings $\mathbf{u} \mapsto D_x \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}})$ and $\mathbf{u} \mapsto D_y \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}})$. Indeed, if $\mathbf{u}_n, \mathbf{u} \in \mathcal{E}_d^\Phi(\lambda)$ with $\mathbf{u}_n \rightarrow \mathbf{u}$ in the norm of $W^1 L_d^\Phi$ and $\mathbf{v} \in W^1 L_d^\Phi$, then

$$\begin{aligned} \langle I'(\mathbf{u}_n), \mathbf{v} \rangle &= \int_0^T \{D_x \mathcal{L}(t, \mathbf{u}_n, \dot{\mathbf{u}}_n) \cdot \mathbf{v} + D_y \mathcal{L}(t, \mathbf{u}_n, \dot{\mathbf{u}}_n) \cdot \dot{\mathbf{v}}\} \, dt \\ &\rightarrow \int_0^T \{D_x \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}}) \cdot \mathbf{v} + D_y \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}}) \cdot \dot{\mathbf{v}}\} \, dt \\ &= \langle I'(\mathbf{u}), \mathbf{v} \rangle. \end{aligned}$$

In order to prove

Llegamos hasta acá!!! Tenemos que corregir/resumir citando (

$$\begin{aligned} |D_y \mathcal{L}(t, \mathbf{u}_{n_k}(t), \dot{\mathbf{u}}_{n_k}(t))| &\leq a(|\mathbf{u}_{n_k}(t)|) \left(c(t) + \varphi \left(\frac{|\dot{\mathbf{u}}_{n_k}(t)|}{\lambda} + f(t) \right) \right) \\ &\leq C \left(c(t) + \varphi \left(\frac{|h(t)|}{\lambda} + f(t) \right) \right) \in L_1^\Psi = E_1^\Psi. \end{aligned}$$

Therefore, invoking Lemma

The continuity of I' follows from the continuity of $D_x \mathcal{L}$ and $D_y \mathcal{L}$ by using the formula (. \square

4 Critical points and Euler-Lagrange equations

In this section we derive the Euler-Lagrange equations associated to critical points of action integrals. We denote by $W^1 L_T^\Phi$ the subspace of $W^1 L_d^\Phi$ containing all T -periodic functions. Similarly we consider the subspaces E_T^Φ, L_T^Φ . As usual, when Y is a subspace of the Banach space X , we denote by Y^\perp the *annihilator subspace* of X^* , i.e. the subspace that consists of all bounded linear functions which are identically zero on Y .

We recall that a function $f : \mathbb{R}^d \rightarrow \mathbb{R}$ is called *strictly convex* if $f\left(\frac{x+y}{2}\right) < \frac{1}{2}(f(x) + f(y))$ for $x \neq y$. It is well known that if f is a strictly convex and differentiable function, then $D_x f : \mathbb{R}^d \rightarrow \mathbb{R}^d$ is a one-to-one map (see, for instance [22, Thm. 12.17]).

Theorem 4.1. *Let $u \in \mathcal{E}_d^\Phi(\lambda)$. The following statements are equivalent:*

1. $I'(u) \in (W^1 L_T^\Phi)^\perp$.
2. $D_y \mathcal{L}(t, u(t), \dot{u}(t))$ is an absolutely continuous function and u solves the following boundary value problem

$$\begin{cases} \frac{d}{dt} D_y \mathcal{L}(t, u(t), \dot{u}(t)) = D_x \mathcal{L}(t, u(t), \dot{u}(t)) & \text{a.e. } t \in (0, T) \\ u(0) - u(T) = D_y \mathcal{L}(0, u(0), \dot{u}(0)) - D_y \mathcal{L}(T, u(T), \dot{u}(T)) = 0. \end{cases} \quad (26)$$

Moreover if $D_y \mathcal{L}(t, x, y)$ is T -periodic with respect to the variable t and strictly convex with respect to y , then $D_y \mathcal{L}(0, u(0), \dot{u}(0)) - D_y \mathcal{L}(T, u(T), \dot{u}(T)) = 0$ is equivalent to $\dot{u}(0) = \dot{u}(T)$.

Proof. The condition $I'(u) \in (W^1 L_T^\Phi)^\perp$ and (imply

$$\int_0^T D_y \mathcal{L}(t, u(t), \dot{u}(t)) \cdot \dot{v}(t) dt = - \int_0^T D_x \mathcal{L}(t, u(t), \dot{u}(t)) \cdot v(t) dt.$$

Using [19, pp. 6-7] we obtain that $D_y \mathcal{L}(t, u(t), \dot{u}(t))$ is absolutely continuous and T -periodic, therefore it is differentiable a.e. on $[0, T]$ and the first equality of (holds true. This completes the proof of 1 implies 2. The proof of 2 implies 1 follows easily from (and (.

The last part of the theorem is a consequence of that $D_y \mathcal{L}(T, u(T), \dot{u}(T)) = D_y \mathcal{L}(0, u(0), \dot{u}(0)) = D_y \mathcal{L}(T, u(T), \dot{u}(0))$ and the injectivity of $D_y \mathcal{L}(T, u(T), \cdot)$. \square

5 Coercivity discussion

We recall the following usual definition in the context of calculus of variations.

Definition 5.1. *Let X be a Banach space and let D be an unbounded subset of X . Suppose $J : D \subset X \rightarrow \mathbb{R}$. We say that J is coercive if $J(u) \rightarrow +\infty$ when $\|u\|_X \rightarrow +\infty$.*

It is well known that coercivity is a useful ingredient in order to establish existence of minima. Therefore, we are interested in finding conditions which ensure the coercivity of the action integral I acting on $\mathcal{E}_d^\Phi(\lambda)$. For this purpose, we need to introduce the following extra condition on lagrangian function \mathcal{L}

$$\mathcal{L}(t, \mathbf{x}, \mathbf{y}) \geq \alpha_0 \Phi\left(\frac{|\mathbf{y}|}{\Lambda}\right) + F(t, \mathbf{x}), \quad (27)$$

where $\alpha_0, \Lambda > 0$ and $F : \mathbb{R} \times \mathbb{R}^d \rightarrow \mathbb{R}$ is a Carathéodory function, i.e. $F(t, \mathbf{x})$ is measurable with respect to t for every fixed $\mathbf{x} \in \mathbb{R}^d$ and it is continuous at \mathbf{x} for a.e. $t \in [0, T]$. We note that, in virtue of (and (, $F(t, \mathbf{x}) \leq a(|\mathbf{x}|)b_0(t)$ with $b_0(t) := b(t) + \Phi(f(t)) \in L_1^1([0, T])$. In order to ensure that integral $\int_0^T F(t, \mathbf{u})dt$ is finite for $\mathbf{u} \in W^1 L^\Phi$, we need to assume

$$|F(t, \mathbf{x})| \leq a(|\mathbf{x}|)b_0(t), \quad \text{for a.e. } t \in [0, T] \quad \text{and for every } \mathbf{x} \in \mathbb{R}^d. \quad (28)$$

As we shall see in Theorem

Lemma 5.2. Let Φ and Ψ be complementary N -functions. Then:

1. *If $C\Lambda < 1$ then $J_{C,1}$ is coercive.*
2. *If $\Psi \in \Delta_2$ globally, then there exists a constant $\alpha_\Phi > 1$ such that, for any $0 < \mu < \alpha_\Phi$,*

$$\lim_{\|\mathbf{u}\|_{L^\Phi} \rightarrow \infty} \frac{\rho_\Phi\left(\frac{\mathbf{u}}{\Lambda}\right)}{\|\mathbf{u}\|_{L^\Phi}^\mu} = +\infty. \quad (29)$$

In particular, the functional $J_{C,\mu}$ is coercive for every $C > 0$ and $0 < \mu < \alpha_\Phi$. The constant α_Φ is one of the so-called Matuszewska-Orlicz indices (see [18, Ch. 11]).

3. *If $J_{C,1}$ is coercive with $C\Lambda > 1$, then $\Psi \in \Delta_2$.*

Proof. By (we have

$$(1 - C\Lambda)\|\mathbf{u}\|_{L^\Phi} + C\Lambda\|\mathbf{u}\|_{L^\Phi} = \|\mathbf{u}\|_{L^\Phi} \leq \Lambda + \Lambda\rho_\Phi\left(\frac{\mathbf{u}}{\Lambda}\right),$$

then

$$\frac{(1 - C\Lambda)}{\Lambda}\|\mathbf{u}\|_{L^\Phi} - 1 \leq \rho_\Phi\left(\frac{\mathbf{u}}{\Lambda}\right) - C\|\mathbf{u}\|_{L^\Phi} = J_{C,1}(\mathbf{u}).$$

This shows that $J_{C,1}$ is coercive and therefore item 1 is proved.

In virtue of [2, Eq. (2.8)], the Δ_2 -condition on Ψ , [18, Thm. 11.7] and [18, Cor. 11.6], we obtain constants $K > 0$ and $\alpha_\Phi > 1$ such that

$$\Phi(rs) \geq Kr^\nu\Phi(s) \quad (30)$$

for any $0 < \nu < \alpha_\Phi$, $s \geq 0$ and $r > 1$.

Let $1 < \mu < \alpha_\Phi$ and let $r > \Lambda$ be a constant that will be specified later. Then, from (and (, we get

$$\begin{aligned} \frac{\int_0^T \Phi\left(\frac{|u|}{\Lambda}\right) dt}{\|u\|_{L^\Phi}^\mu} &\geq K \left(\frac{r}{\Lambda}\right)^\nu \frac{\int_0^T \Phi(r^{-1}|u|) dt}{\|u\|_{L^\Phi}^\mu} \\ &\geq K \left(\frac{r}{\Lambda}\right)^\nu \frac{r^{-1}\|u\|_{L^\Phi} - 1}{\|u\|_{L^\Phi}^\mu}. \end{aligned}$$

We choose $r = \|u\|_{L^\Phi}/2$. Since $\|u\|_{L^\Phi} \rightarrow +\infty$ we can assume $\|u\|_{L^\Phi} > 2\Lambda$. Thus $r > \Lambda$ and

$$\frac{\int_0^T \Phi\left(\frac{|u|}{\Lambda}\right) dt}{\|u\|_{L^\Phi}^\mu} \geq \frac{K}{2^\nu \Lambda^\nu} \|u\|_{L^\Phi}^{\nu-\mu} \rightarrow +\infty \quad \text{as } \|u\|_{L^\Phi} \rightarrow +\infty,$$

because $\nu > \mu$.

In order to prove the last item, we assume that $\Psi \notin \Delta_2$. By [17, Thm. 4.1], there exists a sequence of real numbers r_n such that $r_n \rightarrow \infty$ and

$$\lim_{n \rightarrow \infty} \frac{r_n \psi(r_n)}{\Psi(r_n)} = +\infty. \quad (31)$$

Now, we choose u_n such that $|u_n| = \Lambda \psi(r_n) \chi_{[0, \frac{1}{\Psi(r_n)}]}$. Then, by [17, Eq. (9.11)], we get

$$\|u_n\|_{L^\Phi} = \Lambda \frac{\psi(r_n)}{\Psi(r_n)} \Psi^{-1}(\Psi(r_n)) = \Lambda \frac{r_n \psi(r_n)}{\Psi(r_n)} \rightarrow \infty, \quad \text{as } n \rightarrow \infty.$$

Next, using Young's equality (see [17, Eq. (2.7)]), we have

$$\begin{aligned} J_{C,1}(u_n) &= \int_0^T \Phi\left(\frac{|u_n|}{\Lambda}\right) dt - C \|u_n\|_{L^\Phi} \\ &= \frac{1}{\Psi(r_n)} [\Phi(\psi(r_n)) - C \Lambda r_n \psi(r_n)] \\ &= \frac{1}{\Psi(r_n)} [r_n \psi(r_n) - \Psi(r_n) - C \Lambda r_n \psi(r_n)] \\ &= \frac{(1 - C \Lambda) r_n \psi(r_n)}{\Psi(r_n)} - 1. \end{aligned}$$

From (and the condition $C \Lambda > 1$, we obtain $J_{C,1}(u_n) \rightarrow -\infty$, which contradicts the coercivity of $J_{C,1}$. \square

Next, we present two theorems that establish coercivity of action integrals.

Theorem 5.3. Let \mathcal{L} be a Lagrangian function satisfying (, (, (and (. We assume the following conditions:

1. There exist a non negative function $b_1 \in L^1_1$ and a constant $\mu > 0$ such that for any $\mathbf{x}_1, \mathbf{x}_2 \in \mathbb{R}^d$ and a.e. $t \in [0, T]$

$$|F(t, \mathbf{x}_2) - F(t, \mathbf{x}_1)| \leq b_1(t)(1 + |\mathbf{x}_2 - \mathbf{x}_1|^\mu). \quad (32)$$

We suppose that $\mu < \alpha_\Phi$, with α_Φ as in Lemma

Remark 7. (es más débil que las hipótesis anteriores...

Proof. In the following estimates, we will use (, the decomposition $\mathbf{u} = \bar{\mathbf{u}} + \tilde{\mathbf{u}}$, Hölder's inequality and Wirtinger's inequality. Namely,

$$\begin{aligned} I(\mathbf{u}) &\geq \alpha_0 \rho_\Phi \left(\frac{\dot{\mathbf{u}}}{\Lambda} \right) + \int_0^T F(t, \mathbf{u}) dt \\ &= \alpha_0 \rho_\Phi \left(\frac{\dot{\mathbf{u}}}{\Lambda} \right) + \int_0^T [F(t, \mathbf{u}) - F(t, \bar{\mathbf{u}})] dt + \int_0^T F(t, \bar{\mathbf{u}}) dt \\ &\geq \alpha_0 \rho_\Phi \left(\frac{\dot{\mathbf{u}}}{\Lambda} \right) - \int_0^T b_1(t)(1 + |\tilde{\mathbf{u}}(t)|^\mu) dt + \int_0^T F(t, \bar{\mathbf{u}}) dt \\ &\geq \alpha_0 \rho_\Phi \left(\frac{\dot{\mathbf{u}}}{\Lambda} \right) - \|b_1\|_{L^1} (1 + \|\tilde{\mathbf{u}}\|_{L^\infty}^\mu) + \int_0^T F(t, \bar{\mathbf{u}}) dt \\ &\geq \alpha_0 \rho_\Phi \left(\frac{\dot{\mathbf{u}}}{\Lambda} \right) - \|b_1\|_{L^1} \left(1 + \left[T\Phi^{-1} \left(\frac{1}{T} \right) \right]^\mu \|\dot{\mathbf{u}}\|_{L^\Phi}^\mu \right) \\ &\quad + \int_0^T F(t, \bar{\mathbf{u}}) dt \\ &= \alpha_0 J_{C, \mu}(\dot{\mathbf{u}}) - \|b_1\|_{L^1} + \int_0^T F(t, \bar{\mathbf{u}}) dt, \end{aligned} \quad (33)$$

where $C = \alpha_0^{-1} [T\Phi^{-1}(1/T)]^\mu \|b_1\|_{L^1}$. Suppose that \mathbf{u}_n is a sequence in $\mathcal{E}_d^\Phi(\lambda)$ such that the sequence $\bar{\mathbf{u}}_n$ is bounded in \mathbb{R}^d and $\|\mathbf{u}_n\|_{W^1 L^\Phi} \rightarrow \infty$. Then the Wirtinger's inequality implies that $\|\dot{\mathbf{u}}_n\|_{L^\Phi} \rightarrow \infty$. Therefore, one of the following statements holds true $\|\dot{\mathbf{u}}_n\|_{L^\Phi} \rightarrow \infty$ or $|\bar{\mathbf{u}}_n| \rightarrow \infty$. On the other hand, (and (imply that the integral $\int_0^T F(t, \bar{\mathbf{u}}_n) dt$ is lower bounded. These observations, the lower bound of I given by (, assumption

Following [19] we say that F satisfies the condition (A) if $F(t, \mathbf{x})$ is a Carathéodory function, F verifies (and F is continuously differentiable with respect to \mathbf{x} . Moreover, the next inequality holds

$$|D_{\mathbf{x}}F(t, \mathbf{x})| \leq a(|\mathbf{x}|)b_0(t), \quad \text{for a.e. } t \in [0, T] \text{ and for every } \mathbf{x} \in \mathbb{R}^d. \quad (34)$$

The following result was proved in [19, p. 18].

Lemma 5.4. Suppose that F satisfies condition (A) and (, $F(t, \cdot)$ is differentiable and convex a.e. $t \in [0, T]$. Then there exists $\mathbf{x}_0 \in \mathbb{R}^d$ such that

$$\int_0^T D_{\mathbf{x}}F(t, \mathbf{x}_0) dt = 0. \quad (35)$$

Theorem 5.5. Let \mathcal{L} be as in Theorem

Proof. Using ([19, Eq. (18), p.17], the decomposition $\mathbf{u} = \bar{\mathbf{u}} + \tilde{\mathbf{u}}$, (and Wirtinger's inequality, we get

$$\begin{aligned}
 I(\mathbf{u}) &\geq \alpha_0 \rho_\Phi \left(\frac{\dot{\mathbf{u}}}{\Lambda} \right) + \int_0^T F(t, \mathbf{x}_0) dt + \int_0^T D_{\mathbf{x}} F(t, \mathbf{x}_0) \cdot (\mathbf{u} - \mathbf{x}_0) dt \\
 &= \alpha_0 \rho_\Phi \left(\frac{\dot{\mathbf{u}}}{\Lambda} \right) + \int_0^T F(t, \mathbf{x}_0) dt + \int_0^T D_{\mathbf{x}} F(t, \mathbf{x}_0) \cdot \tilde{\mathbf{u}} dt \\
 &\quad + \int_0^T D_{\mathbf{x}} F(t, \mathbf{x}_0) \cdot (\bar{\mathbf{u}} - \mathbf{x}_0) dt \\
 &= \alpha_0 \rho_\Phi \left(\frac{\dot{\mathbf{u}}}{\Lambda} \right) + \int_0^T F(t, \mathbf{x}_0) dt + \int_0^T D_{\mathbf{x}} F(t, \mathbf{x}_0) \cdot \tilde{\mathbf{u}} dt \\
 &\geq \alpha_0 \rho_\Phi \left(\frac{\dot{\mathbf{u}}}{\Lambda} \right) - a(|\mathbf{x}_0|) \|b_0\|_{L^1} - a(|\mathbf{x}_0|) \|b_0\|_{L^1} T \Phi^{-1} \left(\frac{1}{T} \right) \|\dot{\mathbf{u}}\|_{L^\Phi} \\
 &= \alpha_0 J_{C,1}(\dot{\mathbf{u}}) - a(|\mathbf{x}_0|) \|b_0\|_{L^1}
 \end{aligned} \tag{36}$$

with $C := \alpha_0^{-1} a(|\mathbf{x}_0|) \|b_0\|_{L^1} T \Phi^{-1}(1/T)$.

Let α be as in Corollary

Let \mathbf{u}_n be a sequence in $W^1 L_d^\Phi$ such that $\|\mathbf{u}_n\|_{W^1 L^\Phi} \rightarrow \infty$. We need to consider two situations:

i) If $\|\dot{\mathbf{u}}_n\|_{L^\Phi} \rightarrow \infty$ then, from (and Lemma

6 Main results

For the lower semicontinuity of I we only need to adapt some results of [12] to our problem.

Theorem 6.1. We suppose that $\mathcal{L}(t, \mathbf{x}, \mathbf{y})$, $F(t, \mathbf{x})$ are Charathéodory functions satisfying

$$\mathcal{L}(t, \mathbf{x}, \mathbf{y}) \geq \Phi(|\mathbf{y}|) + F(t, \mathbf{x}), \tag{37}$$

where Φ is an N -function. We also assume that the function F satisfies inequality (and $\mathcal{L}(t, \mathbf{x}, \cdot)$ is convex in \mathbb{R}^d for each $(t, \mathbf{x}) \in [0, T] \times \mathbb{R}^d$. Let $\{\mathbf{u}_n\} \subset W^1 L^\Phi$ be a sequence such that \mathbf{u}_n converges uniformly to a function $\mathbf{u} \in W^1 L^\Phi$ and $\dot{\mathbf{u}}_n$ converges in the weak topology of L_d^1 to $\dot{\mathbf{u}}$. Then

$$I(\mathbf{u}) \leq \liminf_{n \rightarrow \infty} I(\mathbf{u}_n). \tag{38}$$

Proof. First we note that (and (imply that I is defined in $W^1 L^\Phi$ taking values in the interval $(-\infty, +\infty]$.

Let $\{\mathbf{u}_n\}$ be a sequence satisfying the assumptions of the Theorem. We define the Caratheodory function $\mathcal{L}' = \mathcal{L} - F$. Let I' be the associated to \mathcal{L}' action integral. Using [12, Th. 2.1, p. 243] with \mathcal{L}' instead f , we have that

$$\int_0^T \mathcal{L}'(t, \mathbf{u}, \dot{\mathbf{u}}) dt \leq \liminf_{n \rightarrow \infty} \int_0^T \mathcal{L}'(t, \mathbf{u}_n, \dot{\mathbf{u}}_n) dt. \quad (39)$$

From the uniform convergence of \mathbf{u}_n and the Caratheodory conditions for F we obtain that $F(t, \mathbf{u}_n(t)) \rightarrow F(t, \mathbf{u}(t))$ a.e. $t \in [0, T]$. Since \mathbf{u}_n are uniformly bounded, the inequality () imply that there exists $g \in L^1_1([0, T])$ such that $|F(t, \mathbf{u}_n(t))| \leq g(t)$. From the Dominated Convergence Theorem we have that

$$\lim_{n \rightarrow \infty} \int_0^T F(t, \mathbf{u}_n(t)) dt = \int_0^T F(t, \mathbf{u}(t)) dt. \quad (40)$$

Taking account of () and () we obtain ().

□

Theorem 6.2. We suppose Φ and Ψ complementary N -functions. We assume that the Caratheodory function $\mathcal{L}(t, \mathbf{x}, \mathbf{y})$ is strictly convex in \mathbf{y} , $D_{\mathbf{y}}\mathcal{L}$ is T -periodic with respect to T and that it satisfies (), (), () and (). In addition, we suppose that some of the following statements hold (we recall the definitions and properties of α_0 , b_1 , \mathbf{x}_0 and b_0 from (), () and () respectively)

- (a) $\Psi \in \Delta_2$, () and ().
- (b) As item
- (c) $\Psi \in \Delta_2$, F satisfies condition (A), () and $F(t, \cdot)$ is convex a.e. $t \in [0, T]$.
- (d) As item

Then problem () has a solution.

Proof. Let $\{\mathbf{u}_n\} \subset W^1 L_T^\Phi$ be a minimizing sequence for the problem $\min\{I(\mathbf{u}) | \mathbf{u} \in W^1 L_T^\Phi\}$. Since $I(\mathbf{u}_n)$, $n = 1, 2, \dots$ is bounded, Theorem

Finally from the relations $[L_d^1]^* = L_d^\infty \subset E^\Psi$ and $L_d^\Phi \subset L_d^1$ we obtain that $\dot{\mathbf{u}}_n$ converges to $\dot{\mathbf{u}}$ in the weak topology of L_d^1 . Consequently Theorem

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