

Periodic solutions of Euler-Lagrange equations in an anisotropic Orlicz-Sobolev space setting

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Abstract

1 Introduction

In this paper we obtain existence of solutions for systems of equations of the type:

$$\begin{cases} \frac{d}{dt} D_y \mathcal{L}(t, u(t), u'(t)) = D_x \mathcal{L}(t, u(t), u'(t)) & \text{a.e. } t \in (0, T), \\ u(0) - u(T) = u'(0) - u'(T) = 0, \end{cases} \quad (P)$$

where the function $\mathcal{L} : [0, T] \times \mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{R}$, $d \geq 1$ (called the *Lagrange function* or *lagrangian*) satisfying that it is measurable in t for each $(x, y) \in \mathbb{R}^d \times \mathbb{R}^d$ and continuously differentiable in (x, y) for almost every $t \in [0, T]$. The unknown function $u : [0, T] \rightarrow \mathbb{R}^d$ is assumed absolutely continuous.

Our approach involves the direct method of the calculus of variations in the framework of *anisotropic Orlicz-Sobolev spaces*. We suggest the articles [17] for definitions and main results on anisotropic Orlicz spaces, see also [2]. These spaces allow us to unify and extend previous results on existences of solutions for systems like (P).

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Through this article we say that a function $\Phi : \mathbb{R}^d \rightarrow [0, +\infty)$ is of N_∞ class if Φ is convex, $\Phi(0) = 0$, $\Phi(y) > 0$ if $y \neq 0$ and $\Phi(-y) = \Phi(y)$, and

$$\lim_{|y| \rightarrow \infty} \frac{\Phi(y)}{|y|} = +\infty. \quad (1)$$

where $|\cdot|$ denotes the euclidean norm on \mathbb{R}^d . From [6, Cor. 2.35] a N_∞ function is continuous.

Associated to Φ we have the *complementary function* Ψ which is defined in $\xi \in \mathbb{R}^d$ as

$$\Psi(\xi) = \sup_{y \in \mathbb{R}^d} y \cdot \xi - \Phi(y) \quad (2)$$

then, from the continuity of Φ and (1), we have that $\Psi : \mathbb{R}^d \rightarrow [0, \infty)$. Moreover, it is easy to see that Ψ is a convex function such that $\Psi(0) = 0$, $\Psi(-\xi) = \Psi(\xi)$ [12, Chapter 2]. Moreover Ψ satisfies (1) (see [17, Th. 2.2]), i.e. Ψ is N_∞ function.

Some examples of N_∞ functions are the following.

Example 1.1. $\Phi_p(y) := |y|^p/p$, for $1 < p < \infty$. In this case $\Psi(\xi) = |\xi|^q/q$, $q = p/(p-1)$.

Example 1.2. If $\Phi : \mathbb{R} \rightarrow [0, +\infty)$ is a N_∞ function on \mathbb{R} then $\Phi(y) = \Phi(|y|)$ is a N_∞ function on \mathbb{R}^d . In this example, as in the previous one, the function Φ is *radial*, i.e. the value of $\Phi(y)$ depends on the norm of y and not on its direction. These cases are not authentically anisotropic.

Example 1.3. An anisotropic function $\Phi(y)$ depends on the direction of y . For example, if $1 < p_1, p_2 < \infty$, we define $\Phi_{p_1, p_2} : \mathbb{R}^d \times \mathbb{R}^d \rightarrow [0, +\infty)$ by

$$\Phi_{p_1, p_2}(y_1, y_2) := \frac{|y_1|^{p_1}}{p_1} + \frac{|y_2|^{p_2}}{p_2}.$$

Then Φ_{p_1, p_2} is a N_∞ function. In this case the complementary function is the function Φ_{q_1, q_2} with $q_i = p_i/(p_i - 1)$.

More generally, if $\Phi_k : \mathbb{R}^d \rightarrow [0, +\infty)$, $k = 1, \dots, n$, are N_∞ functions, then $\Phi : \mathbb{R}^d \times \dots \times \mathbb{R}^d \rightarrow [0, +\infty)$ defined by $\Phi(y_1, \dots, y_n) = \Phi_1(y_1) + \dots + \Phi_n(y_n)$ is a N_∞ function. These functions are truly anisotropic, i.e. $|x| = |y|$ does not imply that $\Phi(x) = \Phi(y)$.

Example 1.4. If $\Phi : \mathbb{R} \rightarrow [0, +\infty)$ is a N_∞ function and $O \in GL(d, \mathbb{R})$, then $\Phi(y) = \Phi(Oy)$ is a N_∞ function.

Example 1.5. An anisotropic N_∞ function is not necessarily controlled by powers if it does not satisfy the Δ_2 condition (see xxxxx). For example $\Phi : \mathbb{R}^d \rightarrow [0, +\infty)$ defined by $\Phi(y) = \exp(|y|) - 1$ is N_∞ function.

The occurrence of Orlicz Spaces in this paper obeys to we will consider the following structure condition on the lagrangian:

$$|\mathcal{L}| + |\nabla_x \mathcal{L}| + \Psi\left(\frac{|\nabla_y \mathcal{L}|}{\lambda}\right) \leq a(x) \left\{ b(t) + \Phi\left(\frac{y}{\Lambda}\right) \right\}, \quad (S)$$

for a.e. $t \in [0, T]$, where $a \in C(\mathbb{R}^d, [0, +\infty))$, $b \in L^1([0, T], [0, +\infty))$ and $\Lambda, \lambda > 0$.

Our condition (S) includes structure conditions that have previously been considered in the literature. For example, it is easy to see that, when $\Phi(x)$ is as in Example

1.1, then the condition (S) is equivalent to the structure condition in [12, Th. 1.4]. If Φ is a radial N_∞ function such that Ψ satisfies that Δ_2 function then (S) is essentially equivalent???? to conditions [1, Eq. (2)-(4)] (see xxxx mas abajo). If Φ is as in Example 1.3 and $\mathcal{L} = \mathcal{L}(t, x_1, x_2, y_1, y_2)$ is a lagrangian with $\mathcal{L} : [0, T] \times \mathbb{R}^d \times \mathbb{R}^d \times \mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{R}$ then inequality (S) is related to estructure conditions like [23, Lemma 3.1, Eq. (3.1)]. As can be seen, condition (S) is a more compact expression than [23, Lemma 3.1, Eq. (3.1)] and moreover weaker, because (S) does not imply a control of $|D_{y_1} L|$ independent of y_2 . We will return to this point later.

An important example of lagrangian is giving by:

$$\mathcal{L}_{\Phi, F}(t, x, y) := \Phi(y) + F(t, x). \quad (3)$$

Here the function $F(t, x)$, which is often referred to potential, be differentiable with respect to x for a.e. $t \in [0, T]$. Moreover F satisfies the following conditions:

- (C) F and its gradient $\nabla_x F$, with respect to $x \in \mathbb{R}^d$, are Carathéodory functions, i.e. they are measurable functions with respect to $t \in [0, T]$, for every $x \in \mathbb{R}^d$, and they are continuous functions with respect to $x \in \mathbb{R}^d$ for a.e. $t \in [0, T]$.

- (A) For a.e. $t \in [0, T]$, it holds that

$$|F(t, x)| + |\nabla_x F(t, x)| \leq a(x)b(t). \quad (4)$$

where $a \in C(\mathbb{R}^d, [0, +\infty))$ and $0 \leq b \in L^1([0, T], \mathbb{R})$.

The lagrangian $\mathcal{L}_{\Phi, F}$ satisfies condition (S) . In order to prove this, the only non trivial fact that we should to establish is that $\Psi(\nabla_y \mathcal{L}) \leq a(x) \{b(t) + \Phi(y/\lambda)\}$. But, from inequality xxxx below, $\Psi(\nabla_y \mathcal{L}) = \Psi(\nabla \Phi(y)) \leq \Phi(2y)$.

The laplacian $\mathcal{L}_{\Phi, F}$ leads to the system

$$\begin{cases} \frac{d}{dt} \nabla \Phi(u'(t)) = \nabla_x F(t, u(t)) & \text{a.e. } t \in (0, T), \\ u(0) - u(T) = u'(0) - u'(T) = 0, \end{cases} \quad (P_\Phi)$$

Problem (P_Φ) contains, as a particular case, many problems that are usually considered in the literature. For example, the classic book [12] deals mainly with problem (P) , for the lagrangian $\mathcal{L}_{\Phi, F}$, with $\Phi(x) = |x|^2/2$, through various methods: direct, dual action, minimax, etc. The results in [12] were extended and improved in several articles, see [21, 19, 25, 20, 28] to cite some examples. The case $\Phi(y) = |y|^p/p$, for arbitrary $1 < p < \infty$ were considered in [23, 22], among other papers, and in this case (P_Φ) is reduced to the p -laplacian system

$$\begin{cases} \frac{d}{dt} (u'(t)|u'|^{p-2}) = \nabla F(t, u(t)) & \text{a.e. } t \in (0, T) \\ u(0) - u(T) = u'(0) - u'(T) = 0. \end{cases} \quad (P_p)$$

If Φ is as in Example 1.3 and $F : [0, T] \times \mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{R}$ is a Carathéodory function, then the equations (P_Φ) become

$$\begin{cases} \frac{d}{dt} (|u'_1|^{p_1-2} u'_1) = F_{x_1}(t, u) & \text{a.e. } t \in (0, T) \\ \frac{d}{dt} (|u'_2|^{p_2-2} u'_2) = F_{x_2}(t, u) & \text{a.e. } t \in (0, T) \\ u(0) - u(T) = u'(0) - u'(T) = 0, \end{cases} \quad (P_{p_1, p_2})$$

where $x = (x_1, x_2) \in \mathbb{R}^d \times \mathbb{R}^d$ and $u(t) = (u_1(t), u_2(t)) \in \mathbb{R}^d \times \mathbb{R}^d$. In the literature, these equations are known as (p_1, p_2) -Laplacian system, see [27, 16, 26, 13, 14, 15, 10].

In conclusion, the problem (P) with conditions (S) contains several problems that have been considered by many authors in the past. Moreover, our results still improve some results on (p_1, p_2) -laplacian since our structure conditions are less restrictive even in that particular case.

2 Anisotropic Orlicz and Orlicz-Sobolev spaces

In this section, we give a short introduction to Orlicz and Orlicz-Sobolev spaces of vector valued functions associated to anisotropic N_∞ functions $\Phi : \mathbb{R}^n \rightarrow [0, +\infty)$. References for these topics are [7, 17, 18, 3, 5, 2, 24, 9]. Note that, unlike in [9], we do not require that N_∞ functions be superlinear near from 0, i.e. $\Phi(x)/|x| \rightarrow 0$ when $|x| \rightarrow 0$. However, most of the results proved in [9] do not depend on this property.

If Φ is a N_∞ function then from convexity and $\Phi(0) = 0$ we obtain that

$$\Phi(\lambda x) \leq \lambda \Phi(x), \quad \lambda \in [0, 1], x \in \mathbb{R}^d. \quad (5)$$

One of the greatest difficulties when dealing with anisotropic Orlicz spaces is the lack of monotony with respect to the Euclidean norm, i.e. $|x| \leq |y|$ does not imply $\Phi(x) \leq \Phi(y)$. This problem is avoided if we consider functions whose values on a sphere are comparable (see[18]). However, from (5), we see that N_∞ functions have the following form of radial monotony: $|x| \leq |y|$ and $y = \lambda x$ imply $\Phi(x) \leq \Phi(y)$.

We say that $\Phi : \mathbb{R}^d \rightarrow [0, +\infty)$ satisfies the Δ_2^∞ -condition, denoted by $\Phi \in \Delta_2^\infty$, if there exist constants $K > 0$ and $M \geq 0$ such that

$$\Phi(2x) \leq K\Phi(x), \quad (6)$$

for every $|x| \geq M$. If Φ is a Δ_2 function then Φ is bounded by powers functions (see [7, Proof Lemma 2.4] and [4, Prop. 1]), i.e. there exists $1 < p < \infty$, $C > 0$ and $r \geq 0$ such that

$$\Phi(x) \leq C|x|^p, \quad |x| \geq r_0.$$

We consider that one of the most important aspects in considering N_∞ functions is that it accounts for the Lagrange functions that present faster growth than powers, for example an exponential growth. Hence we consider it important to avoid imposing hypothesis that Φ to be Δ_2 . For some results we will need that Ψ to be Δ_2 .

Let Φ_1 and Φ_2 be N_∞ functions. Following to [24] we write $\Phi_1 \rightarrow \Phi_2$ if there exists non negative numbers k and C such that

$$\Phi_1(x) \leq C + \Phi_2(kx), \quad x \in \mathbb{R}^d. \quad (7)$$

For example if Φ is Δ_2 then there exist $p \in (1, +\infty)$ such that $\Phi \rightarrow |x|^p$. If for every $k > 0$ there exists $C = C(k) > 0$ such that (7) holds we write $\Phi_1 \ll \Phi_2$.

If $\Phi_1 \rightarrow \Phi_2$ then $\Psi_2 \rightarrow \Psi_1$ as the following simple computation proves

$$\begin{aligned}\Psi_1(k\xi) &\geq \sup \{k\xi \cdot x - \Phi_2(kx) - C\} \\ &= \sup \{\xi \cdot x - \Phi_2(x)\} - C \\ &= \Psi_2(\xi) - C.\end{aligned}$$

As a consequence of the previous result, we obtain that if a Lagrange function \mathcal{L} satisfies structure condition (S) and $\Phi \rightarrow \Phi_0$ then \mathcal{L} satisfies (S) with Φ_0 instead to Φ with other functions b , a and constant Λ and λ .

We denote by $\mathcal{M} := \mathcal{M}([0, T], \mathbb{R}^d)$, with $d \geq 1$, the set of all measurable functions (i.e. functions which are limits of simple functions) defined on $[0, T]$ with values on \mathbb{R}^d and we write $u = (u_1, \dots, u_d)$ for $u \in \mathcal{M}$.

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

$$\rho_\Phi(u) := \int_0^T \Phi(u) dt.$$

Now, we introduce the *Orlicz class* $C^\Phi = C^\Phi([0, T], \mathbb{R}^d)$ by setting

$$C^\Phi := \{u \in \mathcal{M} | \rho_\Phi(u) < \infty\}. \quad (8)$$

The *Orlicz space* $L^\Phi = L^\Phi([0, T], \mathbb{R}^d)$ is the linear hull of C^Φ ; equivalently,

$$L^\Phi := \{u \in \mathcal{M} | \exists \lambda > 0 : \rho_\Phi(\lambda u) < \infty\}. \quad (9)$$

The Orlicz space L^Φ equipped with the *Luxemburg norm*

$$\|u\|_{L^\Phi} := \inf \left\{ \lambda \left| \rho_\Phi \left(\frac{v}{\lambda} \right) dt \leq 1 \right. \right\},$$

is a Banach space.

The subspace $E^\Phi = E^\Phi([0, T], \mathbb{R}^d)$ is defined as the closure in L^Φ of the subspace $L^\infty([0, T], \mathbb{R}^d)$ of all \mathbb{R}^d -valued essentially bounded functions. The equality $L^\Phi = E^\Phi$ is true if and only if $\Phi \in \Delta_2^\infty$ (see [17, Cor. 5.1]).

A generalized version of *Hölder's inequality* holds in Orlicz spaces (see [17, Thm. 7.2]). Namely, if $u \in L^\Phi$ and $v \in L^\Psi$ then $u \cdot v \in L^1$ and

$$\int_0^T v \cdot u dt \leq 2 \|u\|_{L^\Phi} \|v\|_{L^\Psi}. \quad (10)$$

By $u \cdot v$ we denote the usual dot product in \mathbb{R}^d between u and v .

We consider the subset $\Pi(E^\Phi, r)$ of L^Φ given by

$$\Pi(E^\Phi, r) := \{u \in L^\Phi | d(u, E^\Phi) < r\}.$$

This set is related to the Orlicz class C^Φ by the following inclusions

$$\Pi(E^\Phi, r) \subset rC^\Phi \subset \overline{\Pi(E^\Phi, r)} \quad (11)$$

for any positive r . This relation is a trivial generalization of [17, Thm. 5.6]. If $\Phi \in \Delta_2^\infty$, then the sets L^Φ , E^Φ , $\Pi(E^\Phi, r)$ and C^Φ are equal.

As usual, if $(X, \|\cdot\|_X)$ is a normed space and $(Y, \|\cdot\|_Y)$ is a linear subspace of X , we write $Y \hookrightarrow X$ and we say that Y is *embedded* in X when there exists $C > 0$ such that $\|y\|_X \leq C\|y\|_Y$ for any $y \in Y$. With this notation, Hölder's inequality states that $L^\Phi \hookrightarrow [L^\Psi]^*$, where a function $v \in L^\Phi$ is associated to $\xi_v \in [L^\Psi]^*$ being

$$\langle \xi_v, u \rangle = \int_0^T v \cdot u \, dt, \quad (12)$$

We highlight the following result (see [9, Th. 3.3]).

Proposition 2.1. $L^\Phi([0, T], \mathbb{R}^d) = [E^\Psi([0, T], \mathbb{R}^d)]^*$.

Consequently $L^\Phi([0, T], \mathbb{R}^d)$ can be equipped with the weak* topology induced by $E^\Psi([0, T], \mathbb{R}^d)$.

We define the *Sobolev-Orlicz space* $W^1 L^\Phi([0, T], \mathbb{R}^d)$ by

$$W^1 L^\Phi([0, T], \mathbb{R}^d) := \{u | u \in AC([0, T], \mathbb{R}^d) \text{ and } u' \in L^\Phi([0, T], \mathbb{R}^d)\},$$

where $AC([0, T], \mathbb{R}^d)$ denotes the space of all \mathbb{R}^d valued absolutely continuous functions defined on $[0, T]$. The space $W^1 L^\Phi([0, T], \mathbb{R}^d)$ is a Banach space when equipped with the norm

$$\|u\|_{W^1 L^\Phi} = \|u\|_{L^\Phi} + \|u'\|_{L^\Phi}. \quad (13)$$

Anisotropic Sobolev-Orlicz spaces were treated in [3, 5, 2, 24]. Usually functions in Sobolev spaces are required to be weakly differentiable. In the particular and simplest case of functions of one variable, the weak differentiability implies absolute continuity. Hence we can assume $u \in AC([0, T], \mathbb{R}^d)$ for functions $u \in W^1 L^\Phi([0, T], \mathbb{R}^d)$.

As is well known, an active research topic in mathematical analysis are the Sobolev and Poincaré inequalities. This topic have also been treated in the framework of Anisotropic Orlicz-Sobolev mainly in [3, 5, 24] for several variables functions and in [2] for functions of one single variable, Φ and Ψ functions of Δ_2^∞ class. We do not know a reference for the embedding of Sobolev-Orlicz anisotropic spaces in the space of continuous functions when Φ or Ψ are not Δ_2^∞ . Below we present the results that we will require in this article and we show in detail the case of the incrustation in the space of continuous functions in the simple case of function of one variable.

In order to find a modulus of continuity for functions in $W^1 L^\Phi$, and from there, to obtain compact embedding of $W^1 L^\Phi$, we define the function $A_\Phi : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ by

$$A_\Phi(s) = \min \{ \Phi(x) \mid |x| = s \}, \quad (14)$$

Let us establish some elementary properties of A_Φ .

Proposition 2.2. *The function A_Φ has the following properties:*

1. A_Φ is continuous,
2. $A_\Phi(s)/s$ is increasing,

3. $A_\Phi(|x|)$ is the greatest radial minorant of $\Phi(x)$,
4. Φ is N_∞ if and only if $\lim_{s \rightarrow +\infty} A_\Phi(s)/s = +\infty$.

Proof. It is well known that finite and convex functions defined on finite dimensional vector spaces are locally Lipschitz functions (see [6]). This fact implies item 1 immediately.

In order to prove item 2, suppose $0 < r < s$ and $x \in \mathbb{R}^d$ with $A_\Phi(s) = \Phi(x)$. Then, from the definition of A_Φ and the convexity of Φ ,

$$\frac{A_\Phi(r)}{r} \leq \frac{\Phi\left(\frac{r}{s}x\right)}{r} \leq \frac{\Phi(x)}{s} = \frac{A_\Phi(s)}{s}.$$

Property in items 3 and 4 are obtained easily. □

Example 2.1. Let $\Phi = \Phi_{p_1, p_2}$ be the function given in Example (1.3). We show that

$$K \min \left\{ \frac{r^{p_1}}{p_1}, \frac{r^{p_2}}{p_2} \right\} \leq A_\Phi(r) \leq \min \left\{ \frac{r^{p_1}}{p_1}, \frac{r^{p_2}}{p_2} \right\}$$

for some $K > 0$, for every $1 < p_1, p_2 < \infty$. The second inequality follows directly from definition of A_Φ . For the first inequality, we note that $|(y_1, y_2)| = r$ implies that $|y_1| \geq r/2$ or $|y_2| \geq r/2$. Then

$$\Phi_{p_1, p_2}(y_1, y_2) \geq \min\{2^{-p_1}, 2^{-p_2}\} \min \left\{ \frac{r^{p_1}}{p_1}, \frac{r^{p_2}}{p_2} \right\}. \quad (15)$$

Let us in a little digression to show that

$$A_\Phi(r) = \min \left\{ \frac{r^{p_1}}{p_1}, \frac{r^{p_2}}{p_2} \right\},$$

when $1 < p_1, p_2 \leq 2$. We apply the method of Lagrange multipliers (see [11, Ch. 11]) to solve the next minimization problem subject to constraints

$$\begin{cases} \text{minimize } \Phi_{p_1, p_2}(y_1, y_2) \\ \text{subject to } |y_1|^2 + |y_2|^2 = r^2 \end{cases}.$$

The first order conditions are

$$\begin{cases} |y_1|^{p_1-2} y_1 + \lambda y_1 &= 0 \\ |y_2|^{p_2-2} y_2 + \lambda y_2 &= 0 \\ |y_1|^2 + |y_2|^2 &= r^2 \end{cases} \quad (16)$$

These equations are solved, among others, by the following two sets of critical points: a) $|x| = r$, $y = 0$ and $\lambda = -r^{p_1-2}$ and b) $x = 0$, $|y| = r$ and $\lambda = -r^{p_2-2}$. These sets are infinite when $d > 1$. Associated with these critical points we have the following critical values: a) r^{p_1}/p_1 and b) r^{p_2}/p_2 .

If (y_1, y_2) solve (16) with $y_1 \neq 0$ and $y_2 \neq 0$ then $|y_2| = |y_1|^{\frac{p_1-2}{p_2-2}}$ and $\lambda = -|y_1|^{p_1-2}$. We use second order conditions for constrained problems. We have to consider the tangent plane at the point $(y_1, y_2) \in \mathbb{R}^{2n}$, i.e. $M = \{(\xi, \eta) \in \mathbb{R}^{2n} : \xi y_1^t + \eta y_2^T = 0\}$. Let L be the Lagrangian associated to the constrained problem: $L(y_1, y_2, \lambda) = \Phi(y_1, y_2) + \lambda H(y_1, y_2)$ being $H = 0$ the constraint. We must analyze the positivity of the quadratic form associated to the matrix of second partial derivatives $\mathcal{H} = D^2\Phi + \lambda D^2H$ on the subspace M . By elementary computations we have for $(\xi, \eta) \in M$

$$(\xi, \eta)^t \mathcal{H}(\xi, \eta) = |\lambda|(\xi^t x)^2[|y_1|^{-2}(p_1 - 2) + (p_2 - 2)|y_2|^{-2}],$$

on the subspace M . We can assume that $p_1 < 2$ or $p_2 < 2$, otherwise the statement we intend to prove would be trivial. Under this assumption, we note that $(-y_2, y_1) \in M$ and $(-y_2, y_1)^t \mathcal{H}(-y_2, y_1) < 0$. Then, by second order necessary conditions [11, p.333], there cannot be a minimum at (y_1, y_2) . Therefore follows (15).

Recall that a function $w : [0, +\infty) \rightarrow [0, +\infty)$ is called a *modulus of continuity* if w is a continuous increasing function which satisfies $w(0) = 0$. For example $w(s) = sA_\Phi^{-1}(1/s)$ is a modulus of continuity for every N -function Φ . We say that $u : [0, T] \rightarrow \mathbb{R}^d$ has modulus of continuity w when there exists a constant $C > 0$ such that

$$|u(t) - u(s)| \leq Cw(|t - s|). \quad (17)$$

We denote by $C^w([0, T], \mathbb{R}^d)$ the space of w -Hölder continuous functions. This is the space of all functions satisfying (17) for some $C > 0$ and it is a Banach space with norm

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

As is customary, we will use the decomposition $u = \bar{u} + \tilde{u}$ for a function $u \in L^1([0, T])$ where $\bar{u} = \frac{1}{T} \int_0^T u(t) dt$ and $\tilde{u} = u - \bar{u}$.

Lemma 2.3. *Let $\Phi : \mathbb{R}^d \rightarrow [0, +\infty)$ be a Young's function and let $u \in W^1 L^\Phi([0, T], \mathbb{R}^d)$. Let $A_\Phi : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ be the function defined by (14). Then*

1. *For every $s, t \in [0, T]$, $s \neq t$,*

$$|u(t) - u(s)| \leq \|u'\|_{L^\Phi} |s - t| A_\Phi^{-1} \left(\frac{1}{|s - t|} \right) \quad (\text{Morrey's inequality})$$

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

2. *We have $\tilde{u} \in L^\infty([0, T], \mathbb{R}^d)$ and*

$$\Phi(\tilde{u}(t)) \leq \frac{1}{T} \int_0^T \Phi(Tu'(r)) dr. \quad (\text{Poincaré-Wirtinger's inequality})$$

3. *If Φ is N_∞ then the space $W^1 L^\Phi([0, T], \mathbb{R}^d)$ is compactly embedded in the space of continuous functions $C([0, T], \mathbb{R}^d)$.*

Proof. By the absolutely continuity of u , Jensen's inequality, the definition of the Luxemburg norm and following a similar argument that in the deduction of [2, Th. 4.5], we have

$$\begin{aligned} \Phi\left(\frac{u(t) - u(s)}{\|u'\|_{L^\Phi} |s - t|}\right) &\leq \Phi\left(\frac{1}{|s - t|} \int_s^t \frac{u'(r)}{\|u'\|_{L^\Phi}} dr\right) \\ &\leq \frac{1}{|s - t|} \int_s^t \Phi\left(\frac{u'(r)}{\|u'\|_{L^\Phi}}\right) dr \leq \frac{1}{|s - t|}. \end{aligned}$$

By Proposition 2.2(3) we have $A_\Phi^{-1} \Phi(x) \geq |x|$, therefore we get

$$\frac{|u(t) - u(s)|}{\|u'\|_{L^\Phi} |s - t|} \leq A_\Phi^{-1}\left(\frac{1}{|s - t|}\right),$$

then item 1 holds.

Applying Jensen's inequality two times, we get

$$\begin{aligned} \Phi(\tilde{u}(t)) &= \Phi\left(\frac{1}{T} \int_0^T (u(t) - u(s)) ds\right) \\ &\leq \frac{1}{T} \int_0^T \Phi(u(t) - u(s)) ds \\ &\leq \frac{1}{T} \int_0^T \Phi\left(\int_s^t |t - s| u'(r) \frac{dr}{|t - s|}\right) ds \\ &\leq \frac{1}{T} \int_0^T \frac{1}{|t - s|} \int_s^t \Phi(|t - s| u'(r)) dr ds \end{aligned}$$

From (5) we have that $\Phi(rx)/r$ is increasing with respect to $r > 0$ for $x \in \mathbb{R}^d$ fix. Therefore, previous inequality implies (Poincaré-Wirtinger's inequality). If we apply this inequality to the function $(T\|u'\|_{L^\Phi})^{-1} u$ we obtain

$$\Phi\left(\frac{\tilde{u}(t)}{T\|u'\|_{L^\Phi}}\right) \leq \frac{1}{T} \int_0^T \Phi\left(\frac{u'(r)}{\|u'\|_{L^\Phi}}\right) dr \leq \frac{1}{T}.$$

Using Proposition 2.2(3) we obtain $\tilde{u} \in L^\infty$ and

$$|\tilde{u}(t)| \leq T A_\Phi^{-1}\left(\frac{1}{T}\right) \|u'\|_{L^\Phi}. \quad (18)$$

In order to prove the Sobolev's inequality, we note that, using Jensen's inequality and the definition of $\|u\|_{L^\Phi}$, we obtain

$$\Phi\left(\frac{\bar{u}}{\|u\|_{L^\Phi}}\right) \leq \frac{1}{T} \int_0^T \Phi\left(\frac{u(s)}{\|u\|_{L^\Phi}}\right) ds \leq \frac{1}{T}$$

Then by Proposition 2.2(3)

$$|\bar{u}| \leq A_\Phi^{-1}\left(\frac{1}{T}\right) \|u\|_{L^\Phi}.$$

Therefore, from this and (18) we get

$$\|u\|_{L^\infty} \leq |\bar{u}| + \|\tilde{u}\|_{L^\infty} \leq A_\Phi^{-1} \left(\frac{1}{T} \right) \max\{1, T\} \|u\|_{W^1 L^\Phi}$$

Morrey's inequality and Sobolev's inequality imply that there exist $C_T > 0$ with

$$\|u\|_{C^w([0, T], \mathbb{R}^d)} \leq C_T \|u\|_{W^1 L^\Phi},$$

i.e. $W^1 L^\Phi([0, T], \mathbb{R}^d) \hookrightarrow C^w([0, T], \mathbb{R}^d)$. As a consequence of Arzela-Ascoli Theorem the embedding $C^w([0, T], \mathbb{R}^d) \hookrightarrow C([0, T], \mathbb{R}^d)$ is compact. This was proved in [8, Prop. 5.13] for the case $w(s) = |s|^\alpha$ with $0 < \alpha \leq 1$. For w arbitrary, the proof follows with some obvious modifications. Consequently the embedding $W^1 L^\Phi([0, T], \mathbb{R}^d) \hookrightarrow C([0, T], \mathbb{R}^d)$ is compact. \square

Given a function $a : \mathbb{R}^d \rightarrow \mathbb{R}$, we define the composition operator $\mathbf{a} : \mathcal{M} \rightarrow \mathcal{M}$ by $\mathbf{a}(u)(x) = a(u(x))$. We will often use the following result whose proof can be performed as that of Corollary 2.3 in [1].

Lemma 2.4. *If $a \in C(\mathbb{R}^d, \mathbb{R}^+)$ then $\mathbf{a} : W^1 L^\Phi \rightarrow L^\infty([0, T])$ is bounded. More concretely, there exists a non decreasing function $A : [0, +\infty) \rightarrow [0, +\infty)$ such that $\|\mathbf{a}(u)\|_{L^\infty([0, T])} \leq A(\|u\|_{W^1 L^\Phi})$.*

The following theorem will be used repeatedly. We adapted the proof of [1, Lemma 2.5] to the anisotropic case. For an alternative approach see [2].

Lemma 2.5. *Let $\{u_n\}_{n \in \mathbb{N}}$ be a sequence of functions converging to $u \in \Pi(E^\Phi, \lambda)$ in the L^Φ -norm. Then, there exist a subsequence u_{n_k} and a real valued function $h \in L^1([0, T], \mathbb{R})$ such that $u_{n_k} \rightarrow u$ a.e. and $\Phi(u_{n_k}/\lambda) \leq h$ a.e.*

Proof. Since $d(u, E^\Phi) < \lambda$ and u_n converges to u , there exists a subsequence of u_n (again denoted u_n) and $u_0 \in E^\Phi$ such that $d(u_n, u_0) < \lambda$, $n = 1, \dots$. As a consequence of (1), we obtain that $L^\Phi([0, T], \mathbb{R}^d) \hookrightarrow L^1([0, T], \mathbb{R}^d)$. This fact implies that u_n converges in measure to u . Therefore, we can extract a subsequence (denoted u_n) such that $u_n \rightarrow u$ a.e. and

$$\lambda_n := \|u_n - u_{n-1}\|_{L^\Phi} < \frac{\lambda}{2^n}, \quad \text{for } n \geq 1.$$

We can assume $\lambda_n > 0$ for every $n = 1, \dots$

Let $\lambda_0 := \lambda - \sum_{n=1}^\infty \lambda_n$ and define $h : [0, T] \rightarrow \mathbb{R}$ by

$$h(t) = \frac{\lambda_0}{\lambda} \Phi\left(\frac{u_0}{\lambda_0}\right) + \sum_{j=0}^\infty \frac{\lambda_j}{\lambda} \Phi\left(\frac{u_{j+1} - u_j}{\lambda_j}\right). \quad (19)$$

Since $\Phi(0) = 0$ and from the convexity of Φ we have for any $n = 1, \dots$

$$\begin{aligned}\Phi\left(\frac{u_n}{\lambda}\right) &= \Phi\left(\frac{u_0}{\lambda} + \sum_{j=0}^{n-1} \frac{u_{j+1} - u_j}{\lambda}\right) \\ &\leq \frac{\lambda_0}{\lambda} \Phi\left(\frac{u_0}{\lambda_0}\right) + \sum_{j=0}^{n-1} \frac{\lambda_{j+1}}{\lambda} \Phi\left(\frac{u_{j+1} - u_j}{\lambda_{j+1}}\right) \leq h\end{aligned}$$

Since $u_0 \in E^\Phi \subset C^\Phi$ and E^Φ is a subspace we have that $\Phi(u_0/\lambda_0) \in L^1([0, T], \mathbb{R})$. On the other hand $\|u_{j+1} - u_j\|_{L^\Phi} = \lambda_{j+1}$, therefore

$$\int_0^T \Phi\left(\frac{u_{j+1} - u_j}{\lambda_{j+1}}\right) dt \leq 1.$$

Then $h \in L^1([0, T], \mathbb{R})$. □

3 Differentiability Gateaux of action integrals in anisotropic Orlicz spaces

Next, we deal with the differentiability of the action integral

$$I(u) = \int_0^T \mathcal{L}(t, u(t), u'(t)) dt. \quad (20)$$

In this direction, the following theorem is our main result. The proof of it follows the same lines as [1, Th. 3.2] but with some modifications by the lack of monotony of Φ with respect to the euclidean norm and the fact that we do not have of the notion of absolutely continuous norm.

Theorem 3.1. *Let \mathcal{L} be a differentiable Carathéodory function satisfying (S). Then the following statements hold:*

1. *The action integral given by (20) is finitely defined on the set $\mathcal{E}_\Lambda^\Phi := W^1 L^\Phi \cap \{u | u' \in \Pi(E^\Phi, \Lambda)\}$.*
2. *The function I is Gateaux differentiable on \mathcal{E}_Λ^Φ and its derivative I' is demicontinuous from \mathcal{E}_Λ^Φ into $[W^1 L^\Phi]^*$, i.e. I' is continuous when \mathcal{E}_Λ^Φ is equipped with the strong topology and $[W^1 L^\Phi]^*$ with the weak* topology. Moreover, I' is given by the following expression*

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

3. *If $\Psi \in \Delta_2^\infty$ then I' is continuous from \mathcal{E}_Λ^Φ into $[W^1 L^\Phi]^*$ when both spaces are equipped with the strong topology.*

Proof. Let $u \in \mathcal{E}_\Lambda^\Phi$. From (11) we obtain $\Phi(u'(t)/\Lambda) \in L^1$. Now, from (S) and Lemma 2.4 we have

$$\begin{aligned} & | \mathcal{L}(t, u(t), u'(t)) | + | D_x \mathcal{L}(t, u(t), u'(t)) | + \Psi \left(\frac{D_y \mathcal{L}(t, u, u')}{\lambda} \right) \\ & \leq A(\|u\|_{W^1 L^\Phi}) \left\{ b(t) + \Phi \left(\frac{u'(t)}{\Lambda} \right) \right\} \in L^1, \end{aligned} \quad (22)$$

for every $u \in \mathcal{E}_\Lambda^\Phi$. Thus item (1) is proved integrating this inequality.

We split up the proof of item 2 into four steps.

Step 1. The non linear operator $u \mapsto D_x \mathcal{L}(t, u, u')$ is continuous from \mathcal{E}_Λ^Φ into $L^1([0, T])$ with the strong topology on both sets.

Let $\{u_n\}_{n \in \mathbb{N}}$ be a sequence of functions in \mathcal{E}_Λ^Φ and let $u \in \mathcal{E}_\Lambda^\Phi$ such that $u_n \rightarrow u$ in $W^1 L^\Phi$. By (Sobolev's inequality), $u_n \rightarrow u$ uniformly. As $u'_n \rightarrow u' \in \mathcal{E}_\Lambda^\Phi$, by Lemma 2.5, there exist a subsequence of u'_n (again denoted u'_n) and a function $h \in L^1([0, T], \mathbb{R})$ such that $u'_n \rightarrow u'$ a.e. and $\Phi(u'_n) \leq h$ a.e.

Since $u_n, n = 1, 2, \dots$, is a strong convergent sequence in $W^1 L^\Phi$, it is a bounded sequence in $W^1 L^\Phi$. According to Lemma (2.4), there exists $M > 0$ such that $\|a(u_n)\|_{L^\infty} \leq M, n = 1, 2, \dots$. From the previous facts and (22), we get

$$|D_x \mathcal{L}(\cdot, u_n, u'_n)| \leq a(|u_n|)(b + \Phi(u'_n)) \leq M(b + h) \in L^1.$$

On the other hand, by the continuous differentiability of \mathcal{L} , we have

$$D_x \mathcal{L}(t, u_{n_k}(t), u'_{n_k}(t)) \rightarrow D_x \mathcal{L}(t, u(t), u'(t)) \quad \text{for a.e. } t \in [0, T].$$

Applying the Dominated Convergence Theorem we conclude the proof of step 1.

Step 2. The non linear operator $u \mapsto D_y \mathcal{L}(t, u, u')$ is continuous from \mathcal{E}_Λ^Φ with the strong topology into $[L^\Phi]^*$ with the weak* topology.

Let $u \in \mathcal{E}_\Lambda^\Phi$. From (22) it follows that

$$D_y \mathcal{L}(\cdot, u, u') \in C^\Psi. \quad (23)$$

Así? o conviene poner la cota de $\Psi(D_y)$ explícitamente???

Note that (22), (23) and the imbeddings $W^1 L^\Phi \hookrightarrow L^\infty$ and $L^\Psi \hookrightarrow [L^\Phi]^*$ imply that the second member of (21) defines an element of $[W^1 L^\Phi]^*$.

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

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

We have $u_n \rightarrow u$ in L^Φ and $u'_n \rightarrow u'$ in L^Φ . By Lemma 2.5, there exist a subsequence of $\{u_n\}$ (again denoted $\{u_n\}$ for simplicity) and a function $h \in L^1([0, T], \mathbb{R})$ such that $u_n \rightarrow u$ uniformly, $u'_n \rightarrow u'$ a.e. and $\Phi(u'_n) \leq h$ a.e. As in the previous step, since u_n is a convergent sequence, Lemma 2.4 implies that $a(|u_n(t)|)$ is uniformly bounded

by a certain constant $M > 0$. Therefore, from inequality (22) with u_n instead of u , we have

$$\Psi(D_y \mathcal{L}(\cdot, u_n, u'_n)) \leq M(b+h) \in L^1. \quad (25)$$

As $v \in L^\Phi$ there exists $\lambda > 0$ such that $\Phi(\frac{v}{\lambda}) \in L^1$. Now, by Young inequality and (25), we have

$$\begin{aligned} & \lambda D_y \mathcal{L}(\cdot, u_{n_k}, u'_{n_k}) \cdot \frac{v(t)}{\lambda} \\ & \leq \lambda \left[\Psi(D_y \mathcal{L}(\cdot, u_{n_k}, u'_{n_k})) + \Phi\left(\frac{v}{\lambda}\right) \right] \\ & \leq \lambda M(b+h) + \lambda \Phi\left(\frac{v}{\lambda}\right) \in L^1 \end{aligned} \quad (26)$$

Finally, from the Lebesgue Dominated Convergence Theorem, we deduce

$$\int_0^T D_y \mathcal{L}(t, u_{n_k}, u'_{n_k}) \cdot v \, dt \rightarrow \int_0^T D_y \mathcal{L}(t, u, u') \cdot v \, dt \quad (27)$$

which contradicts the inequality (24). This completes the proof of step 2.

Step 3. We will prove (21). For $u \in \mathcal{E}_\Lambda^\Phi$ and $0 \neq v \in W^1 L^\Phi$, we define the function

$$H(s, t) := \mathcal{L}(t, u(t) + sv(t), u'(t) + sv'(t)).$$

For $|s| \leq s_0 := \min\{(1 - d(u', E^\Phi)) / \|v\|_{W^1 L^\Phi}, 1 - d(u', E^\Phi)\}$, using triangle inequality we get $d(u' + sv', E^\Phi) < 1$ and thus $u' + sv' \in \Pi(E^\Phi, 1)$. These facts imply, in virtue of Theorem 3.1 item 1, that $I(u + sv)$ is well defined and finite for $|s| \leq s_0$.

We also have $\|u + sv\|_{W^1 L^\Phi} \leq \|u\|_{W^1 L^\Phi} + s_0 \|v\|_{W^1 L^\Phi}$; then, by Lemma 2.4, there exists $M > 0$ such that $\|a(u + sv)\|_{L^\infty} \leq M$.

Let $\lambda > 0$ such that $\Phi(\frac{v'}{\lambda}) \in L^1$. On the other hand, if $v' \in L^\Phi$ and $|s| \leq s_0 \lambda^{-1}$, from the convexity and the parity of Φ , we get

$$\begin{aligned} \Phi(u' + sv') &= \Phi\left((1-s_0)\frac{u'}{1-s_0} + s_0\frac{s}{s_0}v'\right) \leq (1-s_0)\Phi\left(\frac{u'}{1-s_0}\right) + s_0\Phi\left(\frac{s}{s_0}v'\right) \\ &\leq (1-s_0)\Phi\left(\frac{u'}{1-s_0}\right) + s_0\Phi\left(\frac{v'}{\lambda}\right) \in L^1 \end{aligned}$$

As $u' \in \Pi(E^\Phi, 1)$ then

$$d\left(\frac{u'}{1-s_0}, E^\Phi\right) = \frac{1}{1-s_0} d(u', E^\Phi) < 1$$

and therefore $\frac{u'}{1-s_0} \in C^\Phi$.

Now, applying (22), (26), the fact that $v \in L^\infty$ and $v' \in L^\Phi$, we get

$$\begin{aligned}
 |D_s H(s, t)| &= \left| D_x \mathcal{L}(t, u + sv, u' + sv') \cdot v + \lambda D_y \mathcal{L}(t, u + sv, u' + sv') \cdot \frac{v'}{\lambda} \right| \\
 &\leq M [b(t) + \Phi(u' + sv')] |v| \\
 &\quad + \lambda \left[\Psi(D_y \mathcal{L}(t, u + sv, u' + sv')) + \Phi\left(\frac{v'}{\lambda}\right) \right] \\
 &\leq M \{ [b(t) + \Phi(u' + sv')] |v| \} + \lambda M [b(t) + \Phi(u' + sv')] + \lambda \Phi\left(\frac{v'}{\lambda}\right) \\
 &= M [b(t) + \Phi(u' + sv')] (|v| + \lambda) + \lambda \Phi\left(\frac{v'}{\lambda}\right) \in L^1.
 \end{aligned} \tag{28}$$

Consequently, I has a directional derivative and

$$\langle I'(u), v \rangle = \frac{d}{ds} I(u + sv) \Big|_{s=0} = \int_0^T \{ D_x \mathcal{L}(t, u, u') \cdot v + D_y \mathcal{L}(t, u, u') \cdot v' \} dt.$$

Moreover, from the previous formula, (22), (23), and Lemma 2.3, we obtain

$$|\langle I'(u), v \rangle| \leq \|D_x \mathcal{L}\|_{L^1} \|v\|_{L^\infty} + \|D_y \mathcal{L}\|_{L^\Psi} \|v'\|_{L^\Phi} \leq C \|v\|_{W^1 L^\Phi}$$

with a appropriate constant C .

This completes the proof of the Gâteaux differentiability of I .

Step 4. The operator $I' : \mathcal{E}_\Lambda^\Phi \rightarrow [W^1 L_d^\Phi]^$ is demicontinuous.* This is a consequence of the continuity of the mappings $u \mapsto D_x \mathcal{L}(t, u, u')$ and $u \mapsto D_y \mathcal{L}(t, u, u')$. Indeed, if $u_n, u \in \mathcal{E}_\Lambda^\Phi$ with $u_n \rightarrow u$ in the norm of $W^1 L^\Phi$ and $v \in W^1 L^\Phi$, then

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

In order to prove item 3, it is necessary to see that the maps $u \mapsto D_x \mathcal{L}(t, u, u')$ and $u \mapsto D_y \mathcal{L}(t, u, u')$ are norm continuous from \mathcal{E}_Λ^Φ into L^1 and L^Ψ , respectively.

The continuity of the first map has already been proved in step 1.

Si eliminamos la demicontinuidad del segundo ítem, hay que copiar la continuidad de D_x aquí!!!

Let $u_n, u \in \mathcal{E}_\Lambda^\Phi$ with $\|u_n - u\|_{W^1 L^\Phi} \rightarrow 0$.

Applying Lemma 2.5 to u'_n , there exists a subsequence (denoted u'_n for simplicity) such that $u'_n \in L^\Phi$ and a function $h \in L^1$ such that $\Psi(u'_n) \leq h$ and $u'_n \rightarrow u'$ a.e.

Then, by (26) we have $\Psi(v_n) \leq m(t) \in L^1$ being $v_n := D_y \mathcal{L}(\cdot, u_n, u'_n)$ and $m(t) := M(b + h)$. In addition, from the continuous differentiability of \mathcal{L} , we have that $v_n \rightarrow v$ a.e. where $D_y \mathcal{L}(\cdot, u, u')$.

As $\Psi \in \Delta_2$, there exists $c : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ such that $\Psi(\lambda x) \leq c(|\lambda|)\Psi(x)$. Then, $\Psi(\frac{v_n - v}{\lambda}) \leq c(|\lambda|^{-1})\Psi(v_n - v)$ for every $\lambda \in \mathbb{R}$.

Therefore, $\Psi(\frac{v_n - v}{\lambda}) \rightarrow 0$ a.e. as $n \rightarrow \infty$ and $\Psi(\frac{v_n - v}{\lambda}) \leq c(|\lambda|^{-1})K\Psi(v_n) + \Psi(v) \leq c(|\lambda|^{-1})K[m(t) + \Psi(v)] \in L^1$.

Now, by Dominated Convergence Theorem, we get $\int \Psi(\frac{v_n - v}{\lambda}) dt \rightarrow 0$ for every $\lambda > 0$. Thus, $v_n \rightarrow v$ in L^Ψ .

The continuity of I' follows from the continuity of $D_x \mathcal{L}$ and $D_y \mathcal{L}$ using the formula (21). \square

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