# Periodic solutions of Euler-Lagrange equations in an Orlicz-Sobolev space setting by the dual least action principle

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#### **Abstract**

#### 1 Introduction

This paper deals with system of equations of the type:

$$\begin{cases} \frac{d}{dt} D_y \mathcal{L}(t, u(t), u'(t)) = D_x \mathcal{L}(t, u(t), u'(t)) & \text{a.e. } t \in (0, T) \\ u(0) - u(T) = u'(0) - u'(T) = 0, \end{cases}$$
 (P<sub>1</sub>)

where  $\mathcal{L}:[0,T]\times\mathbb{R}^d\times\mathbb{R}^d\to\mathbb{R},\ d\geqslant 1$ , is called the Lagrange function or lagrangian and the unknown function  $u:[0,T]\to\mathbb{R}^d$  is absolutely continuous. In other words, we are interested in finding periodic weak solutions of Euler-Lagrange system. This topic was deeply addressed for the Lagrange function

$$\mathcal{L}_{p,F}(t,x,y) \coloneqq \frac{|y|^p}{p} + F(t,x),\tag{1}$$

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for  $1 . For example, the classic book [Mawhin and Willem, 1989] deals mainly with problem <math>(P_1)$ , for the lagrangian  $\mathcal{L}_{2,F}$ , through various methods: direct, dual action, minimax, etc. The results in [Mawhin and Willem, 1989] were extended and improved in several articles, see [Tang, 1995, Tang, 1998, Wu and Tang, 1999, Tang and Wu, 2001, Zhao and Wu, 2004] to cite some examples. Lagrange functions (1) for arbitrary  $1 were considered in [Tian and Ge, 2007, Tang and Zhang, 2010] and in this case <math>(P_1)$  is reduced to the p-laplacian system

$$\begin{cases} \frac{d}{dt} \left( u'(t) | u'|^{p-2} \right) = \nabla F(t, u(t)) & \text{a.e. } t \in (0, T) \\ u(0) - u(T) = u'(0) - u'(T) = 0. \end{cases}$$
 (P<sub>2</sub>)

In this context, it is customary to call F a potential function, and it is assumed that F(t,x) is differentiable with respect to x for a.e.  $t \in [0,T]$  and the following conditions are verified:

- (C) F and its gradient  $\nabla F$ , 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

$$|F(t,x)| + |\nabla F(t,x)| \le a(|x|)b(t). \tag{2}$$

In this inequality we assume that the function  $a:[0,+\infty) \to [0,+\infty)$  is continuous and non decreasing and  $0 \le b \in L^1([0,T],\mathbb{R})$ .

In [Acinas et al., 2015] it was treated the case of a lagrangian  ${\cal L}$  which is lower bounded by a Lagrange function

$$\mathcal{L}_{\Phi,F}(t,x,y) = \Phi(|y|) + F(t,x),\tag{3}$$

where  $\Phi$  is an N-function (see section 2 for the definition of this concept). In the paper [Acinas et al., 2015] it was assumed a condition of *bounded oscillation* on F (see xxxxx below). In this paper we apply the dual method ([Mawhin and Willem, 1989, Ch. 3]) to obtain solutions of  $(P_1)$ .

# 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 Young functions  $\Phi: \mathbb{R}^n \to \mathbb{R}_+$ , i.e. functions such that  $\Phi(x)$  depends on the direction of x, unlike the radial case where  $\Phi(x) = \Phi(|x|)$ . References for these topics are [Schappacher, 2005, Skaff, 1969, Desch and Grimmer, 2001].

In the framework of anisotropic Sobolev-Orlicz spaces, we can study system of p-laplacian equations as the following example shows.

**Example 1**. Let  $1 < p_1, p_2 < \infty$ . We define  $\Phi_{p_1, p_2} : \mathbb{R}^2 \to \mathbb{R}_+$  by

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

Suppose the following Lagrange function

$$\mathcal{L}(t, x, y) = \Phi_{p_1, p_2}(y) + F(t, x).$$

Then the equations  $(P_1)$  becomes

$$\begin{cases}
\frac{d}{dt} \left( |u_1'|^{p_1 - 2} u_1' \right) = F_{x_1}(t, u) & \text{a.e. } t \in (0, T) \\
\frac{d}{dt} \left( |u_2'|^{p_2 - 2} u_2' \right) = F_{x_2}(t, u) & \text{a.e. } t \in (0, T) \\
u(0) - u(T) = u'(0) - u'(T) = 0,
\end{cases}$$
(P<sub>3</sub>)

These equations are known in the literature as  $(p_1, p_2)$ -Laplacian system, see [Yang and Chen, 2013, Pasca and Wang, 2016, Yang and Chen, 2012, Pasca, 2010, Paşca and Tang, 2010, Pasca and Tang, 2011].

On the other hand, anisotropic Orlicz-Sobolev spaces allow to simplify the writing, and they provide the natural frame of statements of the type [Tian and Ge, 2007, Lemma 3.1]. This type of question was what motivated us to use these spaces.

Hereafter we denote by  $\mathbb{R}^+$  the set of all non negative real numbers. A function  $\Phi: \mathbb{R}^d \to \mathbb{R}_+$  is called an *Young's function* if  $\Phi$  is convex,  $\Phi(0) = 0$ ,  $\Phi(-x) = \Phi(x)$  and  $\Phi(x) \to +\infty$ , when  $|x| \to +\infty$ . Additionally, we assume that the Young's functions which we deal with, satisfy that  $\Phi(x) > 0$  when  $x \neq 0$ . Following [Schappacher, 2005] we say that  $\Phi$  is *coercive* if

$$\lim_{|x| \to \infty} \frac{\Phi(x)}{|x|} = +\infty.$$

Given a Young's function  $\Phi$ , we define function  $A_{\Phi}: \mathbb{R}^+ \to \mathbb{R}^+$  by

$$A_{\Phi}(s) = \min \{ \Phi(x) \mid ||x|| = s \}, \tag{4}$$

Let us establish some elementary properties of  $A_{\Phi}$  that we will use in this article.

**Proposition 2.1.** The function  $A_{\Phi}$  has the following properties:

- 1.  $A_{\Phi}$  is continuous,
- 2.  $A_{\Phi}(s)/s$  is increasing,
- 3.  $A_{\Phi}$  is the greatest radial minorant of  $\Phi(x)$ ,
- 4.  $\Phi$  is coercive if and only if  $A_{\Phi}$  is.

*Proof.* It is well known that finite and convex functions defined in finite dimensional vectorial spaces are locally Lipschitz functions (see [Clarke, 2013]). This fact imply 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  $A_{\Phi}$  and the convexity of  $\Phi$ ,

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

Property in items 3 and 4 are obtained easily.

We also say that  $\Phi: \mathbb{R}^d \to \mathbb{R}^+$  satisfies the  $\Delta_2^{\infty}$ -condition, denoted by  $\Phi \in \Delta_2^{\infty}$ , if there exist constants K > 0 and  $M \ge 0$  such that

$$\Phi(2x) \leqslant KH(x),\tag{5}$$

for every  $|x| \ge M$ .

If  $\Phi$  is a Young's function we define its Fenchel conjugate  $\Phi^* : \mathbb{R}^d \to \mathbb{R}^+$  by:

$$\Phi^*(y) = \sup_{x \in \mathbb{R}^d} x \cdot y - \Phi(x) \tag{6}$$

We denote by  $\mathcal{M} := \mathcal{M}([0,T],\mathbb{R}^d)$ , with  $d \ge 1$ , 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  $u \in \mathcal{M}$ . For the set of functions  $\mathcal{M}$ , as for other similar sets, we will omit the reference to codomain  $\mathbb{R}^d$  when d = 1.

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

$$\rho_{\Phi}(u) \coloneqq \int_0^T \Phi(u) \ dt.$$

Here  $|\cdot|$  is the euclidean norm of  $\mathbb{R}^d$ . Now, we introduce the *Orlicz class*  $C^{\Phi}$  =  $C^{\Phi}([0,T],\mathbb{R}^d)$  by setting

$$C^{\Phi} := \{ u \in \mathcal{M} | \rho_{\Phi}(u) < \infty \}. \tag{7}$$

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

$$L^{\Phi} := \{ u \in \mathcal{M} | \exists \lambda > 0 : \rho_{\Phi}(\lambda u) < \infty \}.$$
 (8)

The Orlicz space  $L^{\Phi}$  equipped with the Luxemburg norm

$$\|u\|_{L^\Phi}\coloneqq\inf\left\{\lambda\left|\rho_\Phi\left(\frac{v}{\lambda}\right)dt\leqslant1\right\},$$

is a Banach space. By  $u \cdot v$  we denote the usual dot product in  $\mathbb{R}^d$  between u and v. The subspace  $E^{\Phi} = E^{\Phi}([0,T],\mathbb{R}^d)$  is defined as the closure in  $L^{\Phi}$  of the subspace  $L^{\infty}([0,T],\mathbb{R}^d)$  of all  $\mathbb{R}^d$ -valued essentially bounded functions. It is shown that (see [Schappacher, 2005, Thm. 5.1])  $u \in E^{\Phi}$  if and only if  $\rho_{\Phi}(\lambda u) < \infty$  for any  $\lambda > 0$ . The equality  $L^{\Phi} = E^{\Phi}$  is true if and only if  $\Phi \in \Delta_2^{\infty}$  (see [Schappacher, 2005, Thm. 5.2]). Another alternative characterization of  $E^{\Phi}$ , which is particularly useful for us, is that  $u \in E^{\Phi}$  if and only if u has absolutely continuous norm, i.e. if  $E_n \subset [0,T]$ ,  $n=1,2,\ldots$ then  $\|\chi_{E_n} u\| \to 0$  when  $|E_n| \to 0$ .

A generalized version of Hölder's inequality holds in Orlicz spaces (see [Skaff, 1969, Thm. 4.1]). Namely, if  $u \in L^{\Phi}$  and  $v \in L^{\Phi^*}$  then  $u \cdot v \in L^1$  and

$$\int_{0}^{T} v \cdot u \, dt \le 2 \|u\|_{L^{\Phi}} \|v\|_{L^{\Phi^{*}}}. \tag{9}$$

Like in [Krasnosel'skiĭ and Rutickiĭ, 1961] we will consider the subset  $\Pi(E^{\Phi}, r)$ of  $L^{\Phi}$  given by

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

This set is related to the Orlicz class  $C^{\Phi}$  by means of inclusions, namely,

$$\Pi(E^{\Phi}, r) \subset rC^{\Phi} \subset \overline{\Pi(E^{\Phi}, r)}$$
(10)

for any positive r (see [Schappacher, 2005, Thm. 5.6]). If  $\Phi \in \Delta_2^{\infty}$ , then the sets  $L^{\Phi}$ ,  $E^{\Phi}$ ,  $\Pi(E^{\Phi}, r)$  and  $C^{\Phi}$  are equal.

Following to [Desch and Grimmer, 2001] we introduce the next definition.

**Definition 2.2.** Let  $u_n, u \in L^{\Phi}([0,T], \mathbb{R}^d)$ . We say that  $u_n$  converges monotonically to u if there exists  $\alpha_n \in L^{\infty}([0,T], \mathbb{R})$ , n = 1, 2, ..., such that  $0 \le \alpha_n(t) \le \alpha_{n+1}(t)$ ,  $\alpha_n(t) \to 1$  a.e., when  $n \to \infty$  and  $u_n(t) = \alpha_n(t)u(t)$ .

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  $\|y\|_X \leqslant C\|y\|_Y$  for any  $y \in Y$ . With this notation, Hölder's inequality states that  $L^{\Phi^*} \hookrightarrow [L^{\Phi}]^*$ , where a function  $v \in L^{\Phi^*}$  is associated to  $\xi_v \in [L^{\Phi}]^*$  being

$$\xi_v(u) = \langle \xi_v, u \rangle = \int_0^T v \cdot u \, dt, \tag{11}$$

In [Desch and Grimmer, 2001, Thm 2.9] it was characterized a subspace of  $\left[L^{\Phi}\right]^*$  which can be identified with  $L^{\Phi^*}$ .

**Proposition 2.3.** Let  $F \in [L^{\Phi}([0,T],\mathbb{R}^d)]^*$ . Then the following statements are equivalent

- 1.  $\xi \in L^{\Phi^*}([0,T], \mathbb{R}^d)$
- 2.  $\xi$  satisfies the monotone convergence property, which is if  $u_n$  converges monotonically to u then  $\langle \xi, u_n \rangle \rightarrow \langle \xi, u \rangle$ .

If  $\Phi \in \Delta_2^{\infty}$  and  $\Phi$  is coercive then  $L^{\Phi^*}([0,T],\mathbb{R}^d) = \left[L^{\Phi}([0,T],\mathbb{R}^d)\right]^*$  (see [Desch and Grimmer, 2001, Thm. 2.9 , Thm. 2.10]).

We define the Sobolev-Orlicz space  $W^1L^{\Phi}$  by

 $W^1L^\Phi([0,T],\mathbb{R}^d)\coloneqq\{u|u\text{ is absolutely continuous on }[0,T]\text{ and }u'\in L^\Phi([0,T],\mathbb{R}^d)\}.$ 

 $W^1L^{\Phi}([0,T],\mathbb{R}^d)$  is a Banach space when equipped with the norm

$$||u||_{W^1L^{\Phi}} = ||u||_{L^{\Phi}} + ||u'||_{L^{\Phi}}. \tag{12}$$

And, we introduce the following subspaces of  $W^1L^{\Phi}$ 

$$W^{1}E^{\Phi} = \{u \in W^{1}L^{\Phi}|u' \in E^{\Phi}\},\$$

$$W^{1}E^{\Phi}_{T} = \{u \in W^{1}E^{\Phi}|u(0) = u(T)\}.$$
(13)

We will use repeatedly the decomposition  $u = \overline{u} + \widetilde{u}$  for a function  $u \in L^1([0,T])$  where  $\overline{u} = \frac{1}{T} \int_0^T u(t) \ dt$  and  $\widetilde{u} = u - \overline{u}$ .

The following lemma is an elementary generalization to anisotropic Sobolev-Orlicz spaces of known results of Sobolev spaces.

**Lemma 2.4.** Let  $\Phi : \mathbb{R}^d \to [0, +\infty)$  be a Young's function and let  $u \in W^1L^{\Phi}([0, T], \mathbb{R}^d)$ . Let  $G : \mathbb{R}^+ \to \mathbb{R}^+$  be the function defined by (4). Then

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

$$|u(t) - u(s)| \le ||u'||_{L^{\Phi}} |s - t|G^{-1} \left(\frac{1}{|s - t|}\right)$$
 (Morrey's inequality)

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

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

$$\|\widetilde{u}\|_{L^{\infty}} \leqslant TG^{-1}\left(\frac{1}{T}\right)\|u'\|_{L^{\Phi}}$$
 (Sobolev-Wirtinger's inequality)

3. If  $\Phi$  is coercive then the space  $W^1L^{\Phi}([0,T],\mathbb{R}^d)$  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 and the definition of the Luxemburg norm, we have

$$\Phi\left(\frac{u(t) - u(s)}{\|u'\|_{L^{\Phi}}|s - t|}\right) \leqslant \Phi\left(\frac{1}{|s - t|} \int_{s}^{t} \frac{u'(r)}{\|u'\|_{L^{\Phi}}} dr\right) 
\leqslant \frac{1}{|s - t|} \int_{s}^{t} \Phi\left(\frac{u'(r)}{\|u'\|_{L^{\Phi}}}\right) dr \leqslant \frac{1}{|s - t|}.$$

By ?? and ?? we get

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

then 1 holds.

Morrey's inequality implies Sobolev-Wirtinger's inequality according to the following argument. Taking into account that  $\alpha G^{-1}(1/\alpha)$  is an increasing function with respect to  $\alpha \in (0, \infty)$  we have

$$|u(t) - \overline{u}| \le ||u'||_{L^{\Phi}} TG^{-1} \left(\frac{1}{T}\right),$$

and Sobolev-Wirtinger's inequality follows easily.

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

$$\Phi\left(\frac{\overline{u}}{\|u\|_{L^{\Phi}}}\right) \leqslant \frac{1}{T} \int_{0}^{T} \Phi\left(\frac{u(s)}{\|u\|_{L^{\Phi}}}\right) ds \leqslant \frac{1}{T}$$

Then by ?? and ??

$$|\overline{u}| \leqslant G^{-1} \left(\frac{1}{T}\right) \|u\|_{L^{\Phi}}.$$

Therefore, from this and (Sobolev-Wirtinger's inequality) we get

$$\begin{aligned} \|u\|_{L^{\infty}} & \leq |\overline{u}| + \|\tilde{u}\|_{L^{\infty}} \\ & \leq G^{-1}\left(\frac{1}{T}\right) \|u\|_{L^{\Phi}} + TG^{-1}\left(\frac{1}{T}\right) \|u'\|_{L^{\Phi}} \\ & \leq G^{-1}\left(\frac{1}{T}\right) \max\{1, T\} \|u\|_{W^{1}L^{\Phi}} \end{aligned}$$

In order to prove item 3, we take a bounded sequence  $u_n$  in  $W^1L^{\Phi}([0,T],\mathbb{R}^d)$ . From (Morrey's inequality) and ?? we infer that  $u_n$  are equicontinuous. Furthermore (Sobolev's inequality) implies that  $u_n$  is bounded in  $C([0,T],\mathbb{R}^d)$ . Therefore by the Arzela-Ascoli Theorem we obtain a subsequence  $n_k$  and  $u \in C([0,T],\mathbb{R}^d)$  with  $u_{n_k} \to u$  in  $C([0,T],\mathbb{R}^d)$ .

### 3 Superposition operators in anisotropic Orlicz spaces

In this section we give a brief introduction to superposition operators between anistropic Orlicz Spaces. We apply these results to obtain Gateâux differentiability of action integrals associated to lagrangian functions defined in Sobolev-Orlicz spaces.

Henceforth we assume that f is a Carathéodory function,

(C) f is measurable with respect to  $t \in [0, T]$  for every  $x \in \mathbb{R}^d$ , and f is a continuous function with respect to  $x \in \mathbb{R}^d$  for a.e.  $t \in [0, T]$ .

**Definition 3.1.** For  $f:[0,T]\times\mathbb{R}^d\to\mathbb{R}$  we denote by  $\boldsymbol{f}$  the Nemytskii (o superposition) operator defined for functions  $u:[0,T]\to\mathbb{R}^d$  by

$$fu(t) = f(t, u(t))$$

In the following Theorem we enumerate some known properties for superposition operators definied in anisotropic Orlicz spaces of vectorial functions. For the proofs of these results and additional discussions see [Płuciennik, 1987, Płuciennik, 1985a].

**Theorem 3.2.** We assume that f satisfies condition ((C)). Then

- 1. Measurability. The operator **f** maps masurable function into measurable functions
- 2. Extensibility.? If
- 3. Continuity.? If

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