# Periodic solutions of Euler-Lagrange equations with "sublinear nonlinearity" in an Orlicz-Sobolev space setting

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#### **Abstract**

In this paper we obtain existence of periodic solutions, in the Orlicz-Sobolev space  $W^1L^\Phi([0,T])$ , of hamiltonian systems with a potential function F satisfying the inequality  $|\nabla F(t,x)| \leq b_1(t)\Phi_0'(|x|) + b_2(t)$ , with  $b_1,b_2 \in L^1$  and for certain N-functions  $\Phi_0$ .

#### 1 Introduction

The purpose of this paper is to study the existence of periodic solution for the following non-autonomous second-order system:

$$\begin{cases} \frac{d}{dt} \left( u'(t) \frac{\Phi'(|u'|)}{|u'|} \right) = \nabla F(t, u(t)) & \text{a.e. } t \in (0, T) \\ u(0) - u(T) = u'(0) - u'(T) = 0 \end{cases}$$
 (1)

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where T>0,  $u:[0,T]\to\mathbb{R}^d$  is absolutely continuous and  $\Phi$  is a differentiable N-function (see section Preliminaries for definitions). Furthermore, the *potential*  $F:[0,T]\times\mathbb{R}^d\to\mathbb{R}$  satisfies the following conditions:

- (C) F and its gradient  $\nabla F$  are Carathéodory functions, i.e. they are measurable functions with respect to  $t \in [0,T]$ , for every  $x \in \mathbb{R}^d$ , and 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 nondecreasing and  $0\leqslant b\in L^1([0,T],\mathbb{R})$ .

We will call the differential operator

$$L_{\Phi}[u] = \frac{d}{dt} \left( u'(t) \frac{\Phi'(|u'|)}{|u'|} \right)$$

the  $\Phi$ -laplacian operator. If  $\Phi(x) = |x|^p/p$ ,  $1 , <math>L_{\Phi}$  is the well known p-laplacian operator. In this case, we have the *Dirichlet problem* for the p-laplacian

$$\begin{cases} \frac{d}{dt} \left( u'(t) |u'|^{p-2} \right) = \nabla F(t, u(t)) & \text{a.e. } t \in (0, T) \\ u(0) - u(T) = u'(0) - u'(T) = 0 \end{cases}$$
 (3)

The problem (1) comes from a variational one, that is, the equation in (1) is the Euler-Lagrange equation associated to the *action integral* 

$$I(u) = \int_0^T \Phi(|u'(t)|) + F(t, u(t)) dt.$$
 (4)

#### PARA MEJORAR Y AMPLIAR!!!

The main result of this article is Theorem 3.9 which establishes conditions to guarantee existence of solutions of the problem (1) by minimization of functional (40). We point out that the hypothesis of Theorem 3.9 are generalizations of those given in [1, 2, 3, 4] about the sublinearity.

#### 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. Classic references for Orlicz spaces of real valued functions are [5, 6, 7]. For Orlicz spaces of vector valued functions, see [8] and the references therein.

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

$$\lim_{t \to +\infty} \frac{\Phi(t)}{t} = +\infty \quad \text{and} \quad \lim_{t \to 0} \frac{\Phi(t)}{t} = 0$$

In addition, in this paper we assume that  $\Phi$  is differentiable and we call  $\varphi$  the derivative of  $\Phi$ . On these assumptions,  $\varphi: \mathbb{R}^+ \to \mathbb{R}^+$  is a homeomorphism whose inverse is  $\psi$ . We denote by  $\Psi$  the primitive of  $\psi$  that satisfies  $\Psi(0)=0$ . Then,  $\Psi$  is an N-function which is called the *complementary function* of  $\Phi$ .

There exist several order and equivalence relations between N-functions (see [7, Sec. 2.2]). Following [7, Def. 1, p. 15-16] we say that the N-function  $\Phi_2$  is stronger than the N-function  $\Phi_1$ ,  $\Phi_1 < \Phi_2$  in symbols, if there exists a>0 and  $x_0\geqslant 0$  such that

$$\Phi_1(x) \leqslant \Phi_2(ax), \quad x \geqslant x_0. \tag{5}$$

We said that  $\Phi_2$  is essentially stronger than  $\Phi_1$  ( $\Phi_1 \ll \Phi_2$ ) if and only if for every a>0 there exists  $x_0=x_0(a)\geqslant 0$  such that (5) holds. The N-functions  $\Phi_1$  and  $\Phi_2$  are equivalent ( $\Phi_1\sim\Phi_2$ ) when  $\Phi_1<\Phi_2$  and  $\Phi_2<\Phi_1$ .

We also say that a function  $\eta: \mathbb{R}^+ \to \mathbb{R}^+$  satisfies the  $\Delta_2$ -condition, denoted by  $\eta \in \Delta_2$ , if there exist constants K > 0 and  $t_0 \ge 0$  such that

$$\eta(2t) \leqslant K\eta(t),\tag{6}$$

for every  $t \ge t_0$ . If  $t_0 = 0$ , a function  $\eta : \mathbb{R}^+ \to \mathbb{R}^+$  is said to satisfy the  $\Delta_2$ -condition globally ( $\eta \in \Delta_2$  globally).

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

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

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

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

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

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 *Orlicz norm* 

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

is a Banach space. By  $u \cdot v$  we denote the usual dot product in  $\mathbb{R}^d$  between u and v. The following alternative expression for the norm, known as *Amemiya norm*, will be useful (see [6, Thm. 10.5] and [9]). For every  $u \in L^{\Phi}$ ,

$$||u||_{L^{\Phi}} = \inf_{k>0} \frac{1}{k} \{ 1 + \rho_{\Phi}(ku) \}.$$
 (9)

In particular

$$||u||_{L^{\Phi}} \le \frac{1}{k} \{1 + \rho_{\Phi}(ku)\}, \quad \text{for every } k > 0.$$
 (10)

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

A generalized version of Hölder's inequality holds in Orlicz spaces (see [6, Thm. 9.3]). Namely, if  $u \in L^{\Phi}$  and  $v \in L^{\Psi}$  then  $u \cdot v \in L^1$  and

$$\int_{0}^{T} v \cdot u \, dt \leqslant \|u\|_{L^{\Phi}} \|v\|_{L^{\Psi}}. \tag{11}$$

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

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

with  $u \in L^{\Phi}$  and  $v \in L^{\Psi}$ . Unless  $\Phi \in \Delta_2$ , the relation  $L^{\Psi} = [L^{\Phi}]^*$  will not hold. In general, it is true that  $\left[E^{\Phi}\right]^*=L^{\Psi}.$  We define the *Sobolev-Orlicz space*  $W^1L^{\Phi}$  (see [5]) by

 $W^1L^{\Phi} := \{u | u \text{ is absolutely continuous on } [0,T] \text{ and } u' \in L^{\Phi}\}.$ 

 $W^1L^{\Phi}$  is a Banach space when equipped with the norm

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

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

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

$$W^{1}E^{\Phi}_{T} = \{u \in W^{1}E^{\Phi}|u(0) = u(T)\}.$$
(14)

For a function  $u \in L^1_d([0,T])$ , we write  $u = \overline{u} + \widetilde{u}$  where  $\overline{u} = \frac{1}{T} \int_0^T u(t) \ dt$  and  $\widetilde{u} = u - \overline{u}$ .

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  $i_Y:Y\to X$  is bounded. That is, there exists C>0 such that for any  $y\in Y$  we have  $\|y\|_X \leqslant C\|y\|_Y$ . With this notation, Hölder's inequality states that  $L^{\Psi} \hookrightarrow [L^{\Phi}]^*$ ; and, it is easy to see that for every N-function  $\Phi$  we have that  $L^{\infty}_d \hookrightarrow L^{\Phi} \hookrightarrow L^{1}_d$ .

Recall that a function  $w: \mathbb{R}^+ \to \mathbb{R}^+$  is called a modulus of continuity if w is a continuous increasing function which satisfies w(0) = 0. For example, it can be easily shown that  $w(s) = s\Phi^{-1}(1/s)$  is a modulus of continuity for every N-function  $\Phi$ . We

say that  $u:[0,T]\to\mathbb{R}^d$  has modulus of continuity w when there exists a constant C>0 such that

$$|u(t) - u(s)| \leqslant Cw(|t - s|). \tag{15}$$

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 (15) for some C>0 and it is a Banach space with norm

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

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 [10, 11, 12, 13, 14]. The next simple lemma, whose proof can be found in [15], will be used systematically.

**Lemma 2.1.** Let  $w(s) := s\Phi^{-1}(1/s)$ . Then, the following statements hold:

1.  $W^1L^{\Phi} \hookrightarrow C^w([0,T],\mathbb{R}^d)$  and for every  $u \in W^1L^{\Phi}$ 

$$|u(t) - u(s)| \le ||u'||_{L^{\Phi}} w(|t - s|)$$
 (Morrey's inequality), (16)

$$||u||_{L^{\infty}} \leqslant \Phi^{-1}\left(\frac{1}{T}\right) \max\{1, T\} ||u||_{W^1L^{\Phi}}$$
 (Sobolev's inequality). (17)

2. For every  $u \in W^1L^{\Phi}$  we have  $\widetilde{u} \in L^{\infty}_d$  and

$$\|\widetilde{u}\|_{L^{\infty}} \leq T\Phi^{-1}\left(\frac{1}{T}\right)\|u'\|_{L^{\Phi}}$$
 (Sobolev-Wirtinger's inequality). (18)

## 3 Lagrangians satisfying sublinear nonlinearity type conditions

**Lemma 3.1.**  $E^{\Phi}$  is weak\* closed in  $L^{\Phi}$ .

*Proof.* From [7, Thm. 7, p. 110] we have that  $L^{\Phi} = \left[E^{\Psi}\right]^*$ . Then,  $L^{\Phi}$  is a dual and therefore we are allowed to speak about the weak\* topology of  $L^{\Phi}$ . Besides,  $E^{\Phi}$  is separable (see [7, Thm. 1, p. 87]). Let  $S = E^{\Phi} \cap \{u \in L^{\Phi} | \|u\|_{L^{\Phi}} \leq 1\}$ , then S is closed in the norm  $\|\cdot\|_{L^{\Phi}}$ . Now, according to [7, Cor. 5, p. 148] S is weak\* sequentially compact. Thus, S is weak\* sequentially closed because if  $u_n \in S$  and  $u_n \stackrel{*}{\rightharpoonup} u \in L^{\Phi}$  then the weak\* sequentially compactness implies the existence of  $v \in S$  and a subsequence  $u_{n_k}$  such that  $u_{n_k} \stackrel{*}{\rightharpoonup} v$ . Finally, by the uniqueness of the limit, we get  $u = v \in S$ . As  $E^{\Psi}$  is separable and  $L^{\Phi} = \left[E^{\Psi}\right]^*$ , the ball of  $L^{\Phi}$  { $u \in L^{\Phi} | \|u\|_{L^{\Phi}} \leq 1$ } is weak\* metrizable (see [16, Thm. 5.1, p. 138]). Thus, S is closed with respect to the weak\* topology. Now, by Krein-Smulian theorem, [16, Cor. 12.6, p. 165] implies that  $E^{\Phi}$  is weak\* closed.

The following result is analogous to some lemmata in  $W^{1,p}$ , see [17].

**Lemma 3.2.** If 
$$||u||_{W^1L^{\Phi}} \to \infty$$
, then  $(|\overline{u}| + ||u'||_{L^{\Phi}}) \to \infty$ .

*Proof.* By the decomposition  $u = \overline{u} + \tilde{u}$  and some elementary operations, we get

$$||u||_{L^{\Phi}} = ||\overline{u} + \tilde{u}||_{L^{\Phi}} \le ||\overline{u}||_{L^{\Phi}} + ||\tilde{u}||_{L^{\Phi}} = |\overline{u}||1||_{L^{\Phi}} + ||\tilde{u}||_{L^{\Phi}}.$$
(19)

It is known that  $L_d^\infty \hookrightarrow L^\Phi$ , i.e. there exists  $C_1 = C_1(T) > 0$  such that for any  $\tilde{u} \in L_d^\infty$  we have

$$\|\tilde{u}\|_{L^{\Phi}} \leqslant C_1 \|\tilde{u}\|_{L^{\infty}};$$

and, applying Sobolev's inequality, we obtain Wirtinger's inequality, that is there exists  $C_2=C_2(T)>0$  such that

$$\|\tilde{u}\|_{L^{\Phi}} \leqslant C_2 \|u'\|_{L^{\Phi}}. \tag{20}$$

Therefore, from (19), (20) and (13), we get

$$||u||_{W^1L^{\Phi}} \le C_3(|\overline{u}| + ||u'||_{L^{\Phi}})$$

where  $C_3=C_3(T)$ . Finally, as  $||u||_{W^1L^\Phi}\to \infty$  we conclude that  $(|\overline{u}|+||u'||_{L^\Phi})\to \infty$ .

**Lemma 3.3.** Let  $\Phi$  a N-function and  $\varphi$  the right continuous derivative of  $\Phi$ . Then  $\Phi \in \Delta_2$  ( $\Phi \in \Delta_2$  globally) iff  $\varphi \in \Delta_2$  ( $\varphi \in \Delta_2$  globally).

*Proof.* It is consequence of [18, Th.11.7] and [18, Remark 5, p. 87].

**Lemma 3.4.** Let  $\Psi$  be a N-function satisfying the  $\Delta_2$  condition. Then there exists a N-function  $\Psi^*$  such that  $\Psi^*$  is  $\Delta_2$ -globally,  $\Psi \leqslant \Psi^*$  and for every a>1 there exists  $x_0=x_0(a)\geqslant 0$  such that  $\Psi^*(x)\leqslant a\Psi(x)$ , for every  $x\geqslant x_0$ . In particular every  $\Delta_2$  N-function is equivalent to a  $\Delta_2$ -globally N-function.

*Proof.* We can assume that the  $\Delta_2$  condition for  $\Psi$  fails near to 0. Consequently, from Lemma 3.3, we have that the right continuous derivative  $\psi$  of  $\Psi$  is not  $\Delta_2$  near to 0. Therefore, we obtain a sequence  $x_n$ ,  $n=1,2,\ldots$  of positive numbers with  $x_n\to 0$ , and

$$2x_{n+1} < x_n < 2x_n$$
 and  $\psi(2x_n) > 2\psi(x_n)$ . (21)

We define  $\psi^*$  inductively on n on the interval  $[2x_n,+\infty)$  of the following way. We define  $\psi^*(x)=\psi(x)$  when  $x\in[2x_1,+\infty)$ . Suppose  $\psi^*$  defined in  $[2x_n,+\infty)$ . We define  $\psi^*$  in  $[2x_{n+1},2x_n)$  by

$$\psi^*(x) = \left\{ \begin{array}{ll} \max\left\{\psi(x), \frac{\psi^*(2x_n)}{2x_n}(x - x_n) + \frac{\psi^*(2x_n)}{2}\right\}, & \text{if } x_n \leqslant x < 2x_n \\ \frac{\psi^*(2x_n)}{2} & \text{if } 2x_{n+1} \leqslant x < x_n \end{array} \right.$$

Moreover we define  $\psi^*(0) = 0$ . Next, we will use induction again for to prove that

- 1.  $\psi^*(x_n) = \frac{1}{2}\psi^*(2x_n),$
- 2.  $\psi^*$  is non-decreasing  $[2x_n, +\infty)$ ,
- 3.  $\psi \leqslant \psi^*$  in  $[2x_n, +\infty)$

We suppose n = 1. Then items 2 and 3 are obvious. From (21) we have

$$\psi(x_1) < \frac{1}{2}\psi(2x_1) = \frac{1}{2}\psi^*(2x_1).$$

This inequlity implies 1.

Clearly  $\psi^*$  is non-decreasing on each interval  $[2x_{n+1},x_n)$  and  $[x_n,2x_n)$ . We note that since  $\psi$  is right continuous,  $\psi^*$  is continuous at  $x_n$ . Therefore  $\psi^*$  is non-decreasing on  $[2x_{n+1},2x_n)$ . Suppose  $x\in[2x_{n+1},2x_n)$  and  $y\geqslant 2x_n$ . From the definition of  $\psi^*$ , inductive hypothesis item 3 and item 2 we obtain

$$\psi^*(x) \leq \max\{\psi(2x_n), \psi^*(2x_n)\} = \psi^*(2x_n) \leq \psi^*(y).$$

This proves item 2 in the interval  $[2x_{n+1}, +\infty)$ . Inequality in item 3 holds by inductive hypothesis in  $[2x_n, +\infty)$  and is obvious for  $x \in [x_n, 2x_n)$ . If  $x \in [2x_{n+1}, x_n)$ , then  $\psi(x) \leq \psi(x_n) \leq \psi^*(x_n) = \psi^*(x)$ . This proves 3 in the interval  $[2x_{n+1}, +\infty)$ 

Now, using (21) and the alreadyr proved items 3 for n + 1 we deduce

$$\psi(x_{n+1}) < \frac{1}{2}\psi(2x_{n+1}) \le \frac{1}{2}\psi^*(2x_{n+1})$$

Then

$$\psi^*(x_{n+1}) = \max \left\{ \psi(x_{n+1}), \frac{1}{2} \psi^*(2x_{n+1}) \right\} = \frac{1}{2} \psi^*(2x_{n+1}),$$

i.e. we have proved item 1.

We note that

$$\psi^*(x_{n+1}) = \frac{1}{2}\psi^*(2x_{n+1}) \leqslant \psi^*(x_n).$$

Consequently  $\psi(x) \to 0$  when  $x \to 0$ . Therefore  $\psi^*$  is right continuous at 0 and, in fact, right continuous on  $[0, +\infty)$ . Moreover, since  $\psi(x) = \psi^*(x)$  for  $x \ge 2x_1$  being  $\psi$  the right continuous derivative of a N-function,  $\psi^*(x) \to +\infty$  when  $x \to +\infty$ . In this way

$$\Psi^*(x) := \int_0^x \psi^*(t)dt.$$

define a N function.

Let see that  $\psi^*$  is  $\Delta_2$  globally. For it is sufficient to prove that  $\psi^*$  satisfies the  $\Delta_2$  conditions near of 0. For this end, suppose  $x \leqslant x_1$  and take  $n \in \mathbb{N}$  such that  $x_{n+1} \leqslant x \leqslant x_n$ . Then

$$\psi^*(2x) \leqslant \psi^*(2x_n) = 2\psi^*(2x_{n+1}) = 4\psi^*(x_{n+1}) \leqslant 4\psi^*(x).$$

Consequently  $\Psi^*$  is  $\delta_2$  globally and  $\Psi \leqslant \psi^*$ .

It remains to show the ineaulity  $\Psi^*(x) \leq a\Psi(x)$ , for every a > 1 and sufficiently large x. We take  $x_0$  sufficiently large for that

$$\frac{1}{a-1} \int_0^{2x_1} \psi^*(t) - \psi(t) dt < \Psi(x_0).$$

Therefore, if  $x > \max\{x_0, 2x_1\}$  then

$$\Psi^*(x) = \Psi(x) + \int_0^{2x_1} \psi^*(t) - \psi(t)dt < \Psi(x) + (a-1)\Psi(x) = a\Psi(x).$$

The last affirmation of the lemma is consequence of that  $\Psi(ax)>a\Psi(x)$  when a>1.

The following lemma is essentially known, basically it is consequence of [7, Prop. 4, p. 20] (we note that )  $\mid \prec$ 

**Lemma 3.5.** Let  $\Phi, \Psi$  be complementary functions. The next statements are equivalent:

- 1.  $\Psi \in \Delta_2$  ( $\Delta_2$  globally).
- 2. There exists an N-function  $\Phi^*$  such that

$$\Phi(rs) \geqslant \Phi^*(r)\Phi(s)$$
 for every  $r \geqslant 1$ ,  $s \geqslant 0$   $(s \geqslant 1)$ . (22)

*Proof.* 1) $\Rightarrow$ 2) By virtue of the  $\Delta_2$ -condition on  $\Psi$ , [18, Thm. 11.7] and [18, Cor. 11.6] (see also [19, Eq. (2.8)]), we get constants K>0 and  $\alpha_{\Phi}>1$  such that

$$\Phi(rs) \geqslant Kr^{\nu}\Phi(s),\tag{23}$$

for any  $1 < \nu < \alpha_{\Phi}$ ,  $s \ge 0$  and r > 1. This proves (22) with  $\Phi^*(r) = kr^{\nu}$ , which is an N-function.

2)⇒1) Next, we follow [7, p. 32, Prop. 13] and [7, p. 29, Prop. 9]. Assume that

$$\Phi^*(r)\Phi(s) \leq \Phi(rs) \ r > 1, \ s \geq 0.$$

Let  $u=\Phi^*(r)\geqslant \Phi^*(1)$  and  $v=\Phi(s)\geqslant 0$ . By a well known inequality [7, p. 13, Prop. 1] and (22), we have for  $u\geqslant \Phi^*(1)$  and v>0

$$\frac{uv}{\Psi^{-1}(uv)} \leqslant \Phi^{-1}(uv) \leqslant \Phi^{*-1}(u)\Phi^{-1}(v) \leqslant \frac{4uv}{\Psi^{*-1}(u)\Psi^{-1}(v)},$$

then

$$\Psi^{*-1}(u)\Psi^{-1}(v) \leqslant 4\Psi^{-1}(uv).$$

If we take  $x=\Psi_1^{-1}(u)\geqslant \Psi_1^{-1}(\Phi^*(1))$  and  $y=\Psi^{-1}(v)\geqslant 0$ , then

$$\Psi\left(\frac{xy}{4}\right) \leqslant \Psi^*(x)\Psi(y).$$

Now, taking  $x \ge \max\{8, \Psi^{*^{-1}}(\Phi^*(1))\}$  we get that  $\Psi \in \Delta_2$  globally.

*Remark* 1. We note that if  $\Phi^*$  satisfies (22) then  $\Phi^* < \Phi$ .

Remark 2. The N-function  $\Phi(x) = |x|^p$ , p > 1 has a complementary which is  $\Delta_2$ . The following lemma generalizes [15, Lemma 5.2].

**Lemma 3.6.** Let  $\Phi, \Psi$  be complementary N-functions with  $\Psi \in \Delta_2$ . Then there exists a N-function  $\Phi^*$ , with  $\Phi^* < \Phi$ , such that for every  $\Phi_0 \ll \Phi^*$  and k > 0

$$\lim_{\|u\|_{L^{\Phi}}\to\infty} \frac{\int_0^T \Phi(|u|) dt}{\Phi_0(k\|u\|_{L^{\Phi}})} = \infty, \tag{24}$$

Reciprocally, if (24) holds for some N-function  $\Phi_0$ , then  $\Psi \in \Delta_2$ .

*Proof.* At first we assume that  $\Phi$  is  $\Delta_2$ -globally. Let  $\Phi^*$  be a N function satisfying (22). By the inequality (10), for r > 1 we have

$$\int_0^T \Phi(|u|) dt \geqslant \Phi^*(r) \int_0^T \Phi(r^{-1}|u|) dt \geqslant \Phi^*(r) \{r^{-1} \|u\|_{L^{\Phi}} - 1\}.$$

Now, we choose  $r = \frac{\|u\|_{L^{\Phi}}}{2}$ , as  $\|u\|_{L^{\Phi}} \to \infty$  we can assume r > 1. From [7, Thm. 2 (b)(v), p. 16] we get

$$\lim_{\|u\|_{L^{\Phi}}\to\infty}\frac{\int_0^T\Phi(|u|)\,dt}{\Phi_0(k\|u\|_{L^{\Phi}})}\geqslant\lim_{\|u\|_{L^{\Phi}}\to\infty}\frac{\Phi^*\left(\frac{\|u\|_{L^{\Phi}}}{2}\right)}{\Phi_0(k\|u\|_{L^{\Phi}})}=\infty.$$

If  $\Psi$  is  $\Delta_2$ , but it is not  $\Delta_2$ -globally, we use Lemma 3.4. Then there exists a  $\Delta_2$ -globally N-function  $\Psi_1$ , with  $\Psi_1 \sim \Psi \leqslant \Psi_1$ . Let  $\Phi_1$  the complementary function of  $\Psi_1$ . Then  $\Phi \sim \Phi_1 \leqslant \Phi$  (see [6, Th. 3.1]) and  $\|\cdot\|_{L^\Phi}$  and  $\|\cdot\|_{L^{\Phi_1}}$  are equivalents norms (see [6, Th. 13.2 and Th. 13.3]). By the previously proved, there exists  $\Phi_0$  satisfying (24) with  $\Phi = \Phi_1$ . Let C > 0 be such that  $\|\cdot\|_{L^\Phi} \leqslant C \|\cdot\|_{L^{\Phi_1}}$ . Then

$$\frac{\int_0^T \Phi(|u|) dt}{\Phi_0(k||u||_{L^{\Phi}})} \ge \frac{\int_0^T \Phi_1(|u|) dt}{\Phi_0(kC||u||_{L^{\Phi_1}})} = +\infty.$$

Finally, if  $\Phi_0$  is an N-function, then  $\Phi_0(x) \ge \alpha |x|$  for  $\alpha$  small enough and |x| > 1. Therefore (24) holds for  $\Phi_0(x) = |x|$ , then [15, Lemma 5.2] implies  $\Psi \in \Delta_2$  at  $\infty$ .  $\square$ 

Remark 3. We point out that this lemma can be applied to more cases than [15, Lemma 5.2]. For example, if  $\Phi(u) = u^2$ ,  $\Phi_1$  and  $\Phi_0$  are N-functions with principal parts equal to  $u^2/\log u$  and  $u^2/(\log u)^2$  respectively (see [6, p. 16] and [6, Sec. 7] for the definition and properties of principal part), then (24) holds for  $\Phi_0$ . However,  $\Phi_0(u)$  is not dominated for any power function  $|u|^{\alpha}$  for every  $\alpha < 2$ .

**Definition 3.7.** We define the functionals  $J_{C,\varphi}: L^{\Phi} \to (-\infty, +\infty]$  and  $H_{C,\varphi}: \mathbb{R}^n \to \mathbb{R}$ , where C > 0 and  $\varphi: [0, +\infty) \to [0, +\infty)$  is an by

$$J_{C,\varphi}(u) := \rho_{\Phi}(u) - C\varphi(\|u\|_{L^{\Phi}}), \tag{25}$$

and

$$H_{C,\varphi}(x) := \int_0^T F(t,x)dt - C\varphi(2|x|), \tag{26}$$

respectively.

In [20] and [4] the authors considered, for the p-laplacian case, potentials F satisfying the inequality

$$|\nabla F(t,x)| \le b_1(t)|x|^{\alpha} + b_2(t), \tag{27}$$

where  $b_1, b_2 \in L^1_1$  and  $\alpha < p$ . Thus, they called F a sublinear nonlinearity. In this paper, we will consider bounds on  $\nabla F$  of a more general type.

**Definition 3.8.** Let  $\Phi_0$  be a differentiable N-function. We say that  $G:[0,T]\times\mathbb{R}^n\to\mathbb{R}$  satisfies a  $\Phi_0$ -grow condition if

$$|G(t,x)| \le b_1(t)\Phi_0'(|x|) + b_2(t),$$
 (28)

with  $b_1, b_2 \in L^1([0, T], \mathbb{R})$ .

**Theorem 3.9.** Let  $\Phi$  be an N-function whose complementary function  $\Psi$  satisfies the  $\Delta_2$  condition globally. Assume that the N-function  $\Phi^*$  satisfies the Lemma 3.6, F satisfies (C) and (A), and  $\nabla F$  satisfies a  $\Phi_0$ -grow condition for some N-function  $\Phi_0$  such that  $\Phi_0 \ll \Phi^*$ . Furthermore, we suppose that

$$\lim_{|x| \to \infty} \frac{\int_0^T F(t, x) \, dt}{\Psi_2(\Phi'_0(2|x|))} = +\infty. \tag{29}$$

for some N-function  $\Psi_2$  whose complementary function  $\Phi_2$  satisfies  $\Phi_0 \ll \Phi_2 \ll \Phi^*$ . Then, the problem (1) has at least a solution which minimizes the action integral I on  $W^1E_T^{\Phi}$ .

*Proof.* By the decomposition  $u = \overline{u} + \tilde{u}$ , Cauchy-Schwarz's inequality and (28), we have

$$\left| \int_{0}^{T} F(t, u) - F(t, \overline{u}) dt \right| = \left| \int_{0}^{T} \int_{0}^{1} \nabla F(t, \overline{u} + s\tilde{u}(t)) \cdot \tilde{u}(t) ds dt \right|$$

$$\leq \int_{0}^{T} \int_{0}^{1} b_{1}(t) \Phi_{0}'(|\overline{u} + s\tilde{u}(t)|) |\tilde{u}(t)| ds dt + \int_{0}^{T} \int_{0}^{1} b_{2}(t) |\tilde{u}(t)| ds dt$$

$$= L + L_{0}$$
(30)

On the one hand, by Hölder's and Sobolev-Wirtinger's inequalities we estimate  $\mathcal{I}_2$  as follows

$$I_2 \le \|b_2\|_{L^1} \|\tilde{u}\|_{L^\infty} \le C_1 \|u'\|_{L^\Phi},$$
 (31)

where  $C_1 = C_1(\|b_2\|_{L^1}, T)$ .

We note that, since  $\Phi_0'$  is increasing function and  $\Phi_0'(x) \ge 0$  for  $x \ge 0$ , then  $\Phi_0'(a+b) \le \Phi_0'(2a) + \Phi_0'(2b)$  for every  $a,b \ge 0$ . In this way, we have

$$\Phi_0'(|\overline{u} + s\tilde{u}(t)|) \leqslant \Phi_0'(2|\overline{u}|) + \Phi_0'(2|\|\tilde{u}\|_{L^\infty}), \tag{32}$$

for every  $s \in [0,1]$ . Now, inequality (32), Hölder's and Sobolev-Wirtinger's inequalities imply that

$$I_{1} \leq \Phi'_{0}(2|\overline{u}|)\|b_{1}\|_{L^{1}}\|\tilde{u}\|_{L^{\infty}} + \Phi'_{0}(2\|\tilde{u}\|_{L^{\infty}})\|b_{1}\|_{L^{1}}\|\tilde{u}\|_{L^{\infty}}$$

$$\leq C_{2}\left\{\Phi'_{0}(2|\overline{u}|)\|u'\|_{L^{\Phi}} + \Phi'_{0}(C_{3}\|u'\|_{L^{\Phi}})\|u'\|_{L^{\Phi}}\right\},$$
(33)

where  $C_2 = C_2(T, ||b_1||_{L^1})$  and  $C_3 = C_3(T)$ . Next, by Young's inequality with complementary functions  $\Phi_2$  and  $\Psi_2$ 

$$\Phi_0'(2|\overline{u}|)\|u'\|_{L^{\Phi}} \leqslant \Psi_2(\Phi_0'(2|\overline{u}|)) + \Phi_2(\|u'\|_{L^{\Phi}}). \tag{34}$$

We have that any N-function  $\Phi_0$  satisfies the inequality  $x\Phi_0'(x)\leqslant \Phi_0(2x)$  (see [7, p. 17] ). Moreover, since  $\Phi_0\ll \Phi_2$  there exists  $x_0=x_0(\Phi_0,\Phi_2,T)\geqslant 0$  such that  $\Phi_0(2C_3x)\leqslant \Phi_2(x)$ , for every  $x\geqslant x_0$ . Therefore,  $\Phi_0(2C_3x)\leqslant \Phi_2(x)+C_4$ , with  $C_4=\Phi_0(2x_0)$ . The previous observations imply

$$\Phi_0'(C_3||u'||_{L^{\Phi}})||u'||_{L^{\Phi}} \leqslant C_3^{-1}(\Phi_2(||u'||_{L^{\Phi}}) + C_4). \tag{35}$$

From (33), (34), (35) and (31), we have

$$I_1 + I_2 \le C_5 \left\{ \Psi_2(\Phi_0'(2|\overline{u}|)) + \Phi_2(\|u'\|_{L^{\Phi}}) + \|u'\|_{L^{\Phi}} + 1 \right\}$$
 (36)

with  $C_5$  depending on  $\Phi_0, \Phi_2, T, ||b_1||_{L^1}$  and  $||b_2||_{L^1}$ .

In the subsequent estimates, we use (30), (36), we get

$$I(u) = \rho_{\Phi}(u') + \int_{0}^{T} F(t, u) dt$$

$$= \rho_{\Phi}(u') + \int_{0}^{T} \left[ F(t, u) - F(t, \overline{u}) \right] dt + \int_{0}^{T} F(t, \overline{u}) dt$$

$$\geq \rho_{\Phi}(u') - C_{5}\Phi_{2}(\|u'\|_{L^{\Phi}}) + \int_{0}^{T} F(t, \overline{u}) dt - C_{5}\Psi_{2}(\Phi'_{0}(2|\overline{u}|)) - C_{5}$$

$$\geq \rho_{\Phi}(u') - C_{5}\Phi_{2}(\|u'\|_{L^{\Phi}}) + H_{C_{5}, \Psi_{2} \circ \Phi_{0}}(\overline{u}) - C_{5}$$

$$= J_{C_{5}, \Phi_{0}}(u') + H_{C_{5}, \Psi_{2} \circ \Phi_{0}}(\overline{u}) - C_{5}.$$
(37)

Let  $u_n$  be a sequence in  $W^1L^\Phi$  with  $\|u_n\|_{W^1L^\Phi}\to\infty$  and we have to prove that  $I(u_n)\to\infty$ . On the contrary, suppose that for a subsequence, still denoted by  $u_n$ ,  $I(u_n)$  is upper bounded, i.e. there exists M>0 such that  $|I(u_n)|\leqslant M$ . As  $\|u_n\|_{W^1L^\Phi}\to\infty$ , from Lemma 3.2, we have  $|\overline{u}_n|+\|u_n'\|_{L^\Phi}\to\infty$ . Passing to a subsequence is necessary, still denoted  $u_n$ , we can assume that  $|\overline{u}_n|\to\infty$  or  $\|u_n'\|_{L^\Phi}\to\infty$ . Now, Lemma 3.6 implies that the functional  $J_{C_5,\Phi_0}(u')$  is coercive; and, by (29), the functional  $H_{C_5,\Phi_0}(\overline{u})$  is also coercive, then  $J_{C_5,\Phi_0}(u'_n)\to\infty$  or  $H_{C_5,\Phi_0}(\overline{u}_n)\to\infty$ . From the condition (A) on F, we have that on a bounded set the functional  $H_{C_5,\Phi_0}(\overline{u}_n)$  is lower bounded and also  $J_{C_5,\Phi_0}(u'_n)\geqslant 0$ . Therefore,  $I(u_n)\to\infty$  as  $\|u_n\|_{W^1L^\Phi}\to\infty$  which contradicts the initial assumption on the behavior of  $I(u_n)$ .

Let  $\{u_n\}\subset W^1E_T^\Phi$  be a minimizing sequence for the problem  $\inf\{I(u)|u\in W^1E_T^\Phi\}$ . Since  $I(u_n),\,n=1,2,\ldots$ , is upper bounded, the previous part of the proof shows that  $\{u_n\}$  is norm bounded in  $W^1E^\Phi$ . Hence, by virtue of [15, Cor. 2.2], we can assume, taking a subsequence if necessary, that  $u_n$  converges uniformly to a T-periodic continuous (therefore in  $E_T^\Phi$ ) function u. As  $u'_n\in E^\Phi$  is a norm bounded sequence in

 $L^{\Phi}$ , there exists a subsequence (again denoted by  $u'_n$ ) such that  $u'_n$  converges to a function  $v \in L^{\Phi}$  in the weak\* topology of  $L^{\Phi}$ . Since  $E^{\Phi}$  is weak\* closed, by Lemma 3.1,  $v \in E^{\Phi}$ . From this fact and the uniform convergence of  $u_n$  to u, we obtain that

$$\int_0^T \xi' \cdot u \, dt = \lim_{n \to \infty} \int_0^T \xi' \cdot u_n \, dt = -\lim_{n \to \infty} \int_0^T \xi \cdot u'_n \, dt = -\int_0^T \xi \cdot v \, dt$$

for every T-periodic function  $\xi \in C^\infty([0,T],\mathbb{R}^d) \subset E^\Psi$ . Thus v=u' a.e.  $t \in [0,T]$  (see [21, p. 6]) and  $u \in W^1E_T^\Phi$ .

Now, taking into account the relations  $[L^1]^* = L^{\infty} \subset E^{\Psi}$  and  $L^{\Phi} \subset L^1$ , we have that  $u'_n$  converges to u' in the weak topology of  $L^1$ . Consequently, from the semicontinuity of I (see [15, Lemma 6.1]) we get

$$I(u) \leqslant \liminf_{n \to \infty} I(u_n) = \inf_{v \in W^1 E_T^{\Phi}} I(v).$$

Hence  $u\in W^1E_T^\Phi$  is a minimun and, since I is Gâteaux differentiable on  $W^1E^\Phi$  (see [15, Thm. 3.2]), therefore  $I'(u)\in (W^1E_T^\Phi)^\perp$ . Thus,

$$\int_0^T \frac{\Phi'(|u'(t)|)}{|u'(t)|} u'(t) \cdot v'(t) dt = -\int_0^T \nabla F(t, u(t)) \cdot v(t) dt,$$

for every  $v \in W^1 E_T^{\Phi}$ .

From [15, Lemma 2.4] we have  $u'(t)\Phi'(|u'(t)|)/|u'(t)| \in L^{\Psi}([0,T],\mathbb{R}^n) \hookrightarrow L^1([0,T],\mathbb{R}^n)$ ; and, from condition (A) and the fact that  $u \in L^{\infty}$ , it follows that  $\nabla F(t,u(t)) \in L^1([0,T],\mathbb{R}^n)$ . Consequently, from [21, p. 6] we obtain that the differential equations in (1) are verified and  $u'(0)\Phi'(|u'(0)|)/|u'(0)| = u'(T)\Phi'(|u'(T)|)/|u'(T)|$  holds. Thus u'(0) = u'(T).

In the article [15] we have considered more general lagrangian functions  $\mathcal{L}:[0,T]\times\mathbb{R}^d\times\mathbb{R}^d\to\mathbb{R}$  satisfying the conditions

$$|\mathcal{L}(t, x, y)| \le a(|x|) \left(b(t) + \Phi\left(\frac{|y|}{\lambda} + f(t)\right)\right)$$
 (A1),

$$|D_x \mathcal{L}(t, x, y)| \le a(|x|) \left( b(t) + \Phi\left(\frac{|y|}{\lambda} + f(t)\right) \right)$$
 (A2),

$$|D_y \mathcal{L}(t, x, y)| \le a(|x|) \left( c(t) + \varphi \left( \frac{|y|}{\lambda} + f(t) \right) \right)$$
 (A3),

where  $a \in C(\mathbb{R}^+, \mathbb{R}^+)$ ,  $\lambda > 0$ ,  $\Phi$  is an N-function,  $\varphi$  is the right continuous derivative of  $\Phi$ ,  $b \in L_1^1([0,T])$ ,  $c \in L_1^{\Psi}([0,T])$  and  $f \in E_1^{\Phi}([0,T])$ .

In [15, Thm. 6.2] we obtained existence results of solutions of the problem  $\inf\{I(u): u \in W^1E^{\Phi}\}$  where the action integral was given by  $I(u) = \int_0^T \mathcal{L}(t, u(t), u'(t)) \ dt$ .

Unfortunately, we made a mistake in the proof of [15, Thm. 4.1], because the minimum of the functional might be out of the domain of differentiability.

Now, we can fix the aforementioned mistake by the process of minimization developed in the last part of the proof of Theorem 3.9.

Furthermore, based on Theorem 3.9, we can get another existence result under different hypothesis than those assumed in [15, Thm. 6.2], as follows.

**Corollary 3.10.** Let  $\Phi$ ,  $\Psi$  be complementary N-functions with  $\Psi \in \Delta_2$  globally. Suppose that  $\mathcal{L}(t,x,y)$  is a differentiable Carathéodory function such that (A1),(A2) and (A3) hold. Assume also that  $\mathcal{L}(t,x,y)$  is strictly convex at y and

$$\mathcal{L}(t, x, y) \geqslant \Phi(|y|) + F(t, x), \tag{38}$$

where the function F(t,x) satisfies conditions (A) and (C). Then, the problem

$$\begin{cases} \frac{d}{dt} D_y \mathcal{L}(t, u(t), u'(t)) = D_x \mathcal{L}(t, u(t), u'(t)) & a.e. \ t \in (0, T) \\ u(0) - u(T) = u'(0) - u'(T) = 0 \end{cases}$$
(39)

has at least one solution  $u:[0,T]\to\mathbb{R}^d$  absolutely continuous, which minimizes the action integral

$$I(u) = \int_0^T \mathcal{L}(t, u(t), u'(t)) dt.$$
 (40)

*Proof.* In Theorem 3.9 we have just seen that the action integral  $\int_0^T \Phi(|u'(t)|) + F(t, u(t)) dt$  is coercive, then the functional  $\mathcal L$  does so.

Let  $\{u_n\} \subset W^1E_T^{\Phi}$  be a minimizing sequence for the problem  $\inf\{I(u)|u\in W^1E_T^{\Phi}\}$ . Now,  $\{u_n\}$  is bounded due to the coercivity of  $\mathcal{L}$ .

By [15, Thm. 3.2, Lemma 6.1] we have that I is differentiable on  $W^1E^{\Phi}$  and lower semi-continuous, respectively.

Next, we find the minimum of I by means of a similar argument to the one developed on the last part of the proof of Theorem 3.9, changing  $u'(t)\Phi'(|u'(t)|)/|u'(t)|$  by  $D_u\mathcal{L}(t,u(t),u'(t))$  which also belongs to  $L^{\Psi}$  (see [15, Eq. (26)]).

Finally, the strict convexity of  $\mathcal{L}(t, x, y)$  at y and the injectivity of the function  $D_u \mathcal{L}(T, u(T), \cdot)$  imply that u'(0) = u'(T).

### 4 Examples

In this section we developed some applications of our main results so that the reader can appreciate the innovations that bring.

One of the main novelties of our work is that we obtain existence of solutions for lagrangian functions  $\mathcal{L}(t,x,y)$  that not satisfy a power like grow condition in y. is not necessarily a power function.

*Example* 1.We can applied Theorem 3.9 to Lagrangians  $\mathcal{L} = \mathcal{L}(t, x, y)$  with an exponential grow in y. For example, suppose

$$\mathcal{L}(t, x, y) = f(y) + F(t, x),$$

with  $f(y) \geqslant e^{|y|} - |y| - 1$ . The complementary function  $\Psi(x)$  of the N-function  $\Phi(x) = e^x - x - 1$  is  $\Delta_2$  globally (see [6, p. 28]). We suppose that  $\Phi_1$  satisfies (22). Taking  $s \to 0$  in (22) we obtain that  $\Phi_1(r) \leqslant r^2$ . On the other hand, is not hard to prove that  $\Phi_1(r) = r^2$  satisfies (22). Hence, if  $1 < \alpha < \beta < 2$  and  $\Phi_0(x) = |x|^{\alpha}$  and  $\Phi_2(x) = |x|^{\beta}$  then  $\Phi_0 \ll \Phi_2 \ll \Phi_1$ , we obtain existence of periodic solutions when F satisfies

$$|\nabla F(t,x)| \le b_1(t)|x|^{\alpha-1} + b_2(t)$$
 and  $\lim_{|x| \to \infty} \frac{\int_0^T F(t,x) dt}{|x|^{\gamma}} = +\infty$ ,

with  $\alpha \in (1,2)$  and  $\gamma \in (2\alpha - 2, \alpha)$ .

Example 2. We want to emphasize that, even in the case of p-laplacian operator (3), our results extend previous ones (see [20, 4]), because we get bounds that may be sharper than those in [20, 4]. For example, in [4, Th. 2.1] X. Tang and X. Zhang obtained existences of solutions of (3) under the assumption (27) for any  $\alpha \in (0, p-1)$ . Meanwhile, our Theorem 3.9 implies existence for the potential

$$F_0(t,x) = |x|^p / \ln(2 + |x|)^2$$
.

We note that this F does not satisfy (27) for any  $\alpha . Next we will show an <math>N$ -function  $\Phi_0$  satisfying the hypothesis of Theorem 3.9 for this potential  $F_0$ .

We define

$$\Phi_0(u) = \begin{cases} \frac{p-1}{p} u^p & u \le e \\ \frac{u^p}{\log u} - \frac{e^p}{p} & u > e \end{cases}$$

with p > 1. Next, we will establish some properties of this function  $\Phi_0$ .

**Theorem 4.1.** If  $p \geqslant \frac{1+\sqrt{2}}{2}$ , then  $\Phi_0$  is a differentiable N-function. The N-function  $\Phi_0$  satisfies that for every  $\varepsilon > 0$ , there exists a positive constant  $C = C(p, \varepsilon)$  such that

$$C^{-1}t^{p-\varepsilon}\Phi_0(u) \leqslant \Phi_0(tu) \leqslant Ct^p\Phi_0(u) \quad t \geqslant 1, u > 0, \tag{41}$$

Proof. We have

$$\varphi(u) = \Phi_0'(u) = \begin{cases} (p-1)u^{p-1} & := & \varphi_1(u) & \text{if } u \leqslant e \\ \frac{u^{p-1}}{\log u} (p - \frac{1}{\log u}) & := & \varphi_2(u) & \text{if } u \geqslant e \end{cases}$$

First let us see that  $\Phi_0'$  is increasing when  $p \geqslant \frac{1+\sqrt{2}}{2}$ . For this purpose, since  $\varphi_1(e) = \varphi_2(e)$ , it is enough to see that  $\varphi_1$  is increasing on [0,e] and  $\varphi_2$  is increasing on  $[e,\infty)$  for every  $p \geqslant \frac{1+\sqrt{2}}{2}$ . Clearly  $\varphi_1$  is an increasing function for p>1. On the other hand, an elementary analysis of the function shows that  $\varphi_2'(u) > 0$  on  $[e,\infty)$  if and only if  $p \notin (\frac{1-\sqrt{2}}{2}, \frac{1+\sqrt{2}}{2})$ . Therefore  $\varphi_2$  is an increasing function when  $p \geqslant \frac{1+\sqrt{2}}{2}$ .

and only if  $p \notin (\frac{1-\sqrt{2}}{2}, \frac{1+\sqrt{2}}{2})$ . Therefore  $\varphi_2$  is an increasing function when  $p \geqslant \frac{1+\sqrt{2}}{2}$ . Moreover  $\varphi_2(u) \to \infty$  and  $\varphi_1(u) \to 0$  as  $u \to \infty$  and  $u \to 0$  respectively, provided that p > 1. Hence,  $\Phi_0$  is an N-function.

Next we will prove (41). If  $u\leqslant tu\leqslant e$ , then  $\Phi_0(tu)=t^p\Phi_0(u)$  and (41) holds with C=1. If  $u\leqslant e\leqslant tu$ , as  $\frac{e^p}{p}>0$  and  $\log(tu)\geqslant 1$ , we have  $\Phi_0(tu)\leqslant t^pu^p=\frac{p}{p-1}t^p\Phi_0(u)$ . Thus, the second inequality of (41) holds with  $C=\frac{p}{p-1}$ . On the other hand, as  $f(t)=\frac{t}{\log t}$  is increasing on  $[e,\infty)$ , then  $f((tu)^p)\geqslant f(e^p)=e^p/p$ . Now,

$$\begin{split} \Phi_0(tu) &= \frac{p(tu)^p}{\log(tu)^p} - \frac{e^p}{p} \\ &= \frac{(p-1)(tu)^p}{\log(tu)^p} + \frac{(tu)^p}{\log(tu)^p} - \frac{e^p}{p} \\ &\geqslant \frac{p-1}{p} \frac{(tu)^p}{\log(tu)} \\ &\geqslant \frac{p-1}{p} \frac{t^{\varepsilon}}{\log t + 1} t^{p-\varepsilon} u^p. \end{split}$$

Since  $\varepsilon e^{1-\varepsilon}$  is the minimum value of  $t\mapsto \frac{t^\varepsilon}{\log t+1}$  on the interval  $[1,+\infty)$  then

$$\Phi_0(tu) \geqslant \frac{p-1}{p} \varepsilon e^{1-\varepsilon} t^{p-\varepsilon} u^p,$$

which is the first inequality of (41) with  $C = \frac{p}{p-1} \varepsilon^{-1} e^{-1+\varepsilon}$ .

If  $e \leq u \leq tu$ , then

$$\Phi_0(tu) \leqslant \frac{t^p u^p}{\log(tu)} \leqslant \frac{t^p u^p}{\log(u)} = \frac{pt^p v}{\log v},\tag{42}$$

where  $v:=u^p$  and  $v\geqslant e^p$ . If  $\alpha>0$ , the function  $x\mapsto \frac{x}{x-\alpha}$  is decreasing on  $(\alpha,\infty)$  and the function  $v\mapsto \frac{pv}{\log v}$  is increasing on  $[e^p,\infty)$ . Therefore, we have

$$\frac{\frac{pv}{\log v}}{\frac{pv}{\log v} - \frac{e^p}{p}} \leqslant \frac{e^p}{e^p - \frac{e^p}{p}} = \frac{p}{p-1}$$

for every  $v \ge e^p$ . In this way, from (42), we have

$$\Phi_0(tu) \leqslant \frac{pt^p}{p-1} \left( \frac{pv}{\log v} - \frac{e^p}{p} \right) = \frac{pt^p}{p-1} \left( \frac{u^p}{\log u} - \frac{e^p}{p} \right)$$

and the second inequality of (41) holds with  $C = \frac{p}{p-1}$ . For the first inequality we have, as it was proved previously,

$$\Phi_0(tu) \geqslant \frac{p-1}{p} \frac{(tu)^p}{\log(tu)} = \frac{p-1}{p} \frac{t^{\varepsilon} \log u^{\varepsilon}}{\log(t^{\varepsilon} u^{\varepsilon})} \frac{t^{p-\varepsilon} u^p}{\log u}$$

Let  $f(s) = \frac{sA}{\log s + A}$  with  $s \geqslant 1$  and  $A \geqslant \varepsilon$ . If  $A \leqslant 1$ , the function f attains a minimum on  $[1, \infty)$  at  $s = e^{1-A}$  and the minimum value is  $f(e^{1-A}) = Ae^{1-A} \geqslant \varepsilon$ . If A > 1, f is increasing on  $[1, \infty)$  and its minimum value is f(1) = 1. Then,  $f(s) \geqslant \varepsilon$  in any case, therefore

$$\Phi_0(tu) \geqslant \frac{p-1}{p} \varepsilon \frac{t^{p-\varepsilon} u^p}{\log u} \geqslant \frac{p-1}{p} \varepsilon t^{p-\varepsilon} \Phi_0(u).$$

Finally, (41) holds with  $C = \frac{p}{\varepsilon(p-1)}$ , because this C is the biggest constant that we have obtained in each case under consideration.

Remark 4. The inequality

$$\Phi_0(tu) \geqslant Ct^p\Phi_0(u)$$

is false for every C because for every  $u \ge e$  we have

$$\lim_{t \to \infty} \frac{\Phi_0(tu)}{t^p \Phi_0(u)} = 0$$

We note that  $\Phi_0$  and  $F_0$  satisfy (29). For the *p*-laplacian operator we have that  $\Phi(|u|) = |u|^p/p$ . Then we can take  $\Phi_1 = \Phi$  in (22). Clearly  $\Phi_0 \ll \Phi_1$ .

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