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:

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

where the function $\mathcal{L}:[0,T]\times\mathbb{R}^d\times\mathbb{R}^d\to\mathbb{R},\ d\geqslant 1$ (called the *Lagrange function* or *lagrangian*) satisfies 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 $u:[0,T]\to\mathbb{R}^d$ 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 article [17] for definitions and main results on anisotropic Orlicz spaces, see also [2]. These spaces allow us to unify and extend previous results on existence of solutions for systems like (P).

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

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

where $|\cdot|$ denotes the euclidean norm on \mathbb{R}^d . From [3, Cor. 2.35] an N_{∞} function is continuous.

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

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

then, from the continuity of Φ and (1), we have that $\Psi : \mathbb{R}^d \to [0, \infty)$. It is easy to see that Ψ is a convex function such that $\Psi(0) = 0$, $\Psi(-\xi) = \Psi(\xi)$ [8, Ch. 2]. Moreover, Ψ satisfies (1) (see [17, Thm. 2.2]). i.e. Ψ is an N_{∞} function.

Some examples of N_{∞} functions are the following.

Example 1.1. $\Phi_p(y) \coloneqq |y|^p/p$, for $1 . In this case <math>\Psi(\xi) = |\xi|^q/q$, q = p/(p-1). Example 1.2. If $\Phi : \mathbb{R} \to [0, +\infty)$ is a N_∞ function on \mathbb{R} then $\overline{\Phi}(y) = \Phi(|y|)$ 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 $\Phi_{p_1, p_2} : \mathbb{R}^d \times \mathbb{R}^d \to [0, +\infty)$ by

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

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

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

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

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

The appearance of Orlicz Spaces in this paper is due to the fact that we will consider the following structure condition on the lagrangian:

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

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

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 [8, 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 $\mathcal{L} : [0, T] \times \mathbb{R}^d \times \mathbb{R}^d \times \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R}$ 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:

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

Here the function F(t, x), which is often referred to a 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

$$|F(t,x)| + |\nabla_x F(t,x)| \le a(x)b(t). \tag{4}$$

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

The lagrangian $\mathcal{L}_{\Phi,F}$ satisfies condition (S). In order to prove this, the only non trivial fact that we should 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

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

Problem (P_{Φ}) contains, as a particular case, many problems that are usually considered in the literature. For example, the classic book [8] 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 [8] were extended and improved in several articles, see [21, 19, 24, 20, 27] to cite some examples. The case $\Phi(y)=|y|^p/p$, for arbitrary $1 were considered in [23, 22], among other papers. In this case, <math>(P_{\Phi})$ 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_p)

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

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

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 [26, 12, 25, 9, 10, 11, 6].

In conclusion, the problem (P) subject to conditions (S) contains several problems that have been considered by many authors in the past.

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 $\Phi: \mathbb{R}^n \to [0, +\infty)$. References for these topics are [4, 17, 18].

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

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

for every $|x| \ge M$.

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 $u \in \mathcal{M}$.

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

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

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

$$C^{\Phi} := \{ u \in \mathcal{M} | \rho_{\Phi}(u) < \infty \}. \tag{6}$$

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

$$L^{\Phi} := \{ u \in \mathcal{M} | \exists \lambda > 0 : \rho_{\Phi}(\lambda u) < \infty \}. \tag{7}$$

The Orlicz space L^{Φ} equipped with the Luxemburg norm

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

is a Banach space.

The subspace $E^{\Phi} = E^{\Phi}\left([0,T],\mathbb{R}^d\right)$ is defined as the closure in L^{Φ} of the subspace $L^{\infty}\left([0,T],\mathbb{R}^d\right)$ of all \mathbb{R}^d -valued essentially bounded functions. It is shown that (see [17, 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 [17, Thm. 5.2]).

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

$$\int_0^T v \cdot u \, dt \le 2 \|u\|_{L^{\Phi}} \|v\|_{L^{\Psi}}. \tag{8}$$

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 means of inclusions, namely,

$$\Pi(E^{\Phi}, r) \subset rC^{\Phi} \subset \overline{\Pi(E^{\Phi}, r)} \tag{9}$$

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 $\|y\|_X \leqslant C\|y\|_Y$ 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

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

We highlight the following result that is a consequence of Theorems 7.1 and 7.3 in [17].

Proposition 2.1. If Ψ satisfies the Δ_2^{∞} -condition then $L^{\Phi}([0,T],\mathbb{R}^d) = [L^{\Psi}([0,T],\mathbb{R}^d)]^*$.

We define the Sobolev-Orlicz space W^1L^{Φ} by

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

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

$$||u||_{W^1L^{\Phi}} = ||u||_{L^{\Phi}} + ||u'||_{L^{\Phi}}.$$
(11)

We introduce the following subspaces of W^1L^Φ

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

$$W^{1}E^{\Phi}_{T} = \{u \in W^{1}E^{\Phi} | u(0) = u(T)\}.$$
(12)

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

$$A_{\Phi}(s) = \min\left\{\Phi(x) \,\middle|\, |x| = s\right\},\tag{13}$$

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

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 $\lim_{s\to+\infty} A_{\Phi}(s)/s = +\infty$.

Proof. It is well known that finite and convex functions defined on finite dimensional vector spaces are locally Lipschitz functions (see [3]). 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 ,

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

Property in items 3 and 4 are obtained easily.

Example 2.1. We compute A_{Φ} for the function $\Phi = \Phi_{p_1,p_2}$ given in Example (1.3). We apply the method of Lagrange multipliers (see [7, 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

$$\begin{cases} |y_1|^{p_1-2}y_1 + \lambda y_1 &= 0\\ |y_2|^{p_2-2}y_2 + \lambda y_2 &= 0\\ |y_1|^2 + |y_2|^2 &= r^2 \end{cases}$$
(14)

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 .

We deal with $p_1 \le 2$ and $p_2 \le 2$ being one of them (suppose p_2) different from 2. The remaining cases can be treated with similar techniques.

If (y_1,y_2) solve (14) 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 $\mathcal{H} = D^2 \Phi + \lambda D^2 H$ 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 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 [7, p.333], at (y_1, y_2) there cannot be a minimum. Therefore, the minima occur at $y_1 = 0$ or $y_2 = 0$, then

$$A_{\Phi}(x,y) = \min\{r^{p_1}/p_1, r^{p_2}/p_2\}.$$

More generally, it holds that

$$K_1 \min\{r^{p_1}, r^{p_2}\} \le A_{\Phi} \le K_2 \min\{r^{p_1}, r^{p_2}\}$$

with $K_1, K_2 > 0$, for every $1 < p_1, p_2 < \infty$.

As is customary, we will use 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 2.3. 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 $A_{\Phi} : \mathbb{R}^+ \to \mathbb{R}^+$ be the function defined by (13). Then

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

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

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

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

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

3. If Φ is N_{∞} 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 Proposition 2.2(3) we have $A_{\Phi}^{-1}\Phi(x) \ge |x|$, therefore we get

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

then 1 holds.

Now, we use Morrey's inequality and Proposition 2.2 (2) and we have

$$|u(t) - \overline{u}| = \left| \frac{1}{T} \int_0^T u(t) - u(s) \, ds \right|$$

$$\leq \frac{1}{T} \int_0^T |u(t) - u(s)| \, ds$$

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

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 By Proposition 2.2(3)

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

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

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

In order to prove item 3, we take a bounded sequence u_n in $W^1L^{\Phi}\left([0,T],\mathbb{R}^d\right)$. Since Φ is N_{∞} , from Proposition 2.2(4) we obtain $sA_{\Phi}^{-1}(1/s) \to 0$ when $s \to 0$. Therefore (Morrey's inequality) implies that u_n are equicontinuous. Furthermore (??) implies that u_n is bounded in $C\left([0,T],\mathbb{R}^d\right)$. Therefore by the Arzela-Ascoli Theorem we obtain a subsequence n_k and $u \in C\left([0,T],\mathbb{R}^d\right)$ with $u_{n_k} \to u$ in $C\left([0,T],\mathbb{R}^d\right)$.

QUIZAS LO QUE VIENE TENDRIA QUE IR CON LAS OTRAS DESIGUAL-DADES... O MODIFICAR EL LEMA ANTERIOR....

We get an anisotropic version of Sobolev-Wirtinger inequality, as follows.

Proposition 2.4. If $u \in W^1L^{\Phi}$, then

$$\Phi(\tilde{u}(t)) \leqslant \int_0^T \Phi(\max\{1, T\}u'(r)) dr. \tag{15}$$

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Proof. Writing $\tilde{u}(t) = u(t) - \overline{u}$ and applying Jensen's inequality, we get

$$\Phi(\tilde{u}(t)) = \Phi\left(\frac{1}{T} \int_0^T u(t) - u(s) \, ds\right)$$

$$\leq \frac{1}{T} \int_0^T \Phi(u(t) - u(s)) \, ds \leq \frac{1}{T} \int_0^T \Phi\left(\int_s^t |t - s| u'(r) \frac{dr}{|t - s|}\right) \, ds$$

$$\leq \frac{1}{T} \int_0^T \frac{1}{|t - s|} \int_s^t \Phi\left(|t - s| u'(r)\right) \, dr \, ds$$

As Φ is convex, we have

$$\frac{1}{|t-s|}\Phi(|t-s|u'(r)) \leqslant \begin{cases} \Phi(u'(r)) & if \quad |t-s| \leqslant 1\\ \Phi(Tu'(r)) & if \quad 1 < |t-s| < T \end{cases}$$

Then $\frac{1}{|t-s|}\Phi\left(|t-s|u'(r)\right) \leqslant \Phi(\max\{1,T\}u'(r))$ and (15) follows.

Lemma 2.5. Let $\{u_n\}_{n\in\mathbb{N}}$ be a sequence of functions in $\Pi(E^{\Phi},1)$ converging to $u\in\Pi(E^{\Phi},1)$ 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 $u_{n_k}\to u$ a.e. and $\Phi(u_{n_k})\leqslant h$ a.e.

Proof. Since $d(u, E^{\Phi}) < 1$ and u_n converges to u, there exists $u_0 \in E^{\Phi}$, a subsequence of u_n (again denoted u_n) and 0 < r < 1 such that $d(u_n, u_0) < r$. Let $\lambda_0 \in (r, 1)$. By extracting more subsequences, if necessary, we can assume that $u_n \to u$ a.e. and

$$\lambda_n := \|u_{n+1} - u_n\|_{L^{\Phi}} < \frac{1 - \lambda_0}{2^n}, \quad \text{for } n \geqslant 1.$$

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

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

$$h(x) = \lambda \Phi\left(\frac{u_0}{\lambda}\right) + \sum_{n=0}^{\infty} \lambda_n \Phi\left(\frac{u_{n+1} - u_n}{\lambda_n}\right). \tag{16}$$

Note that $\sum_{n=0}^{\infty} \lambda_n + \lambda = 1$, therefore for any $n = 1, \dots$

$$\Phi(u_n) = \Phi\left(\lambda \frac{u_0}{\lambda} + \sum_{j=0}^{n-1} \lambda_j \frac{u_{j+1} - u_j}{\lambda_j}\right)$$

$$\leq \lambda \Phi\left(\frac{u_0}{\lambda}\right) + \sum_{j=0}^{n-1} \lambda_j \Phi\left(\frac{u_{j+1} - u_j}{\lambda_j}\right) \leq h$$

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

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

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

3 Differentiability Gateâux of action integrals in anisotropic Orlicz spaces

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

Henceforth we assume that $f:[0,T]\times\mathbb{R}^d\to\mathbb{R}^d$ is a Carathéodory function, i.e.

(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 $f:[0,T]\times\mathbb{R}^d\to\mathbb{R}^d$ 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 defined on anisotropic Orlicz spaces of vector functions. For the proofs see [5] for scalar functions and [15, 14, 13] for the generalization to \mathbb{R}^d -valued (moreover Banach spaces valued) functions in a anisotropic Orlicz Spaces (moreover modular anisotropic spaces).

Theorem 3.2. We assume that f satisfies condition ((C)) and that $\Phi_1, \Phi_2 : \mathbb{R}^d \to [0, +\infty)$ are anisotropic Young functions. Then

- Measurability. The operator f maps measurable function into measurable functions
- 2. Extensibility. If the operator ${\bf f}$ acts from the ball $B_{L^{\Phi_1}}(r)\coloneqq\{u\in L^{\Phi_1}|\|u\|_{L^{\Phi_1}}< r\}$ into the space L^{Φ_2} or the space E^{Φ_2} then ${\bf f}$ can be extended from $\Pi(E^{\Phi_1},r)$ into space L^{Φ_2} or E^{Φ_2} , respectively.
- 3. Continuity. If the operator f acts from $\Pi(E^{\Phi_1}, r)$ into space E^{Φ_2} , then f is continuous.

Given a continuous function $a \in C(\mathbb{R}^n, \mathbb{R}^+)$, we define the composition operator $a : \mathcal{M}_d \to \mathcal{M}_d$ by 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 3.3. If $a \in C(\mathbb{R}^d, \mathbb{R}^+)$ then $\mathbf{a} : W^1 L^{\Phi} \to L^{\infty}([0,T])$ is bounded. More concretely, there exists a non decreasing function $A : \mathbb{R}^+ \to \mathbb{R}^+$ such that $\|\mathbf{a}(u)\|_{L^{\infty}([0,T])} \le A(\|u\|_{W^1 L^{\Phi}})$.

Proof. Let $A \in C(\mathbb{R}^+, \mathbb{R}^+)$ be a non decreasing, continuous function defined by $\alpha(s) := \sup_{\|x\| \le s, x \in \mathbb{R}^d} |a(x)|$. If $u \in W^1L_d^{\Phi}$ then, by Sobolev's inequality, for a.e. $t \in [0, T]$

$$a(u(t)) \leqslant \alpha(\|u\|_{L^{\infty}}) \leqslant \alpha\left(A_{\Phi}^{-1}\left(\frac{1}{T}\right) \max\{1, T\}\|u\|_{W^{1}L^{\Phi}}\right) =: A(\|u\|_{W^{1}L^{\Phi}}).$$

HABRÍA QUE VER DÓNDE SE UBICA LA CONDICIÓN DE ESTRUCTURA...QUIZÁS EN LA INTRODUCCIÓN?....

Next, we deal with the differentiability of the action integral

$$I(u) = \int_0^T \mathcal{L}(t, u(t), \dot{u}(t)) dt.$$
 (17)

Theorem 3.4. Let \mathcal{L} be a differentiable Carathéodory function satisfying (S). Then the following statements hold:

- 1. The action integral given by (17) is finitely defined on $\mathcal{E}^{\Phi} := W^1 L^{\Phi} \cap \{u | \dot{u} \in \Pi(E^{\Phi}, 1)\}.$
- 2. The function I is Gâteaux differentiable on \mathcal{E}^{Φ} and its derivative I' is demicontinuous from \mathcal{E}^{Φ} into $\left[W^1L^{\Phi}\right]^*$. Moreover, I' is given by the following expression

$$\langle I'(u), v \rangle = \int_0^T \left\{ D_x \mathcal{L}(t, u, u) \cdot v + \nabla_y \mathcal{L}(t, u, u) \cdot v \right\} dt. \tag{18}$$

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

Proof. Let $u \in \mathcal{E}^{\Phi}$. As

$$u \in \Pi(E^{\Phi}, 1) \subset C_1^{\Phi} \tag{19}$$

and (9), then $\Phi(u(t)) \in L^1$. Now,

$$|\mathcal{L}(\cdot, u, u)| + |\nabla_x \mathcal{L}(\cdot, u, u)| + \Psi(\nabla_y \mathcal{L}(\cdot, u, u)) \le A(\|u\|_{W^1 L^{\Phi}})(b + \Phi(u)) \in L^1, \quad (20)$$

by (S) and Lemma 3.3. Thus item (1) is proved.

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

Step 1. The non linear operator $u \mapsto \nabla_x \mathcal{L}(t, u, \bar{u})$ is continuous from \mathcal{E}^{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}^{Φ} and let $u\in\mathcal{E}^{\Phi}$ such that $u_n\to u$ in W^1L^{Φ} . By (Sobolev's inequality), we have

$$|u_n(t) - u(t)| \le TA_{\Phi}^{-1} \left(\frac{1}{T}\right) ||u_n - u||_{L^{\Phi}}$$

then $u_n \to u$ uniformly. As $\dot{u}_n \to \dot{u} \in \mathcal{E}^{\Phi}$, by Lemma 2.5, there exist a subsequence of \dot{u}_{n_k} (again denoted \dot{u}_{n_k}) and a function $h \in L^1([0,T],\mathbb{R})$ such that $\dot{u}_{n_k} \to \dot{u}$ a.e. and $\Phi(\dot{u}_{n_k}) \leq h$ a.e.

Since u_{n_k} , $k=1,2,\ldots$, is a strong convergent sequence in W^1L^{Φ} , it is a bounded sequence in W^1L^{Φ} . According to item (3) of Lemma 2.3, there exists M>0 such that $\|\boldsymbol{a}(u_{n_k})\|_{L^{\infty}} \leq M$, $k=1,2,\ldots$ From the previous facts and (20), we get

$$|\nabla_x \mathcal{L}(\cdot, u_{n_k}, u_{n_k})| \leq a(|u_{n_k}|)(b + \Phi(u_{n_k})) \leq M(b+h) \in L^1.$$

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

$$\nabla_x \mathcal{L}(t, u_{n_k}(t), u_{n_k}(t)) \to \nabla_x \mathcal{L}(t, u(t), u(t))$$
 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 $u \mapsto \nabla_y \mathcal{L}(t,u,\dot{u})$ is continuous from \mathcal{E}^{Φ} with the strong topology into $\left[L^{\Phi}\right]^*$ with the weak* topology.

Let $u \in \mathcal{E}^{\Phi}$. From (20) it follows that

$$\nabla_{u} \mathcal{L}(\cdot, u, \dot{u}) \in C^{\Psi}. \tag{21}$$

Note that (20), (21) and the imbeddings $W^1L^{\Phi} \hookrightarrow L^{\infty}$ and $L^{\Psi} \hookrightarrow \left[L^{\Phi}\right]^*$ imply that the second member of (18) defines an element of $\left[W^1L^{\Phi}\right]^*$.

Let $u_n, u \in \mathcal{E}^{\Phi}$ such that $u_n \to u$ in the norm of W^1L^{Φ} . We must prove that $\nabla_y \mathcal{L}(\cdot, u_n, \dot{u}_n) \stackrel{w^*}{\rightharpoonup} \nabla_y \mathcal{L}(\cdot, u, \dot{u})$. On the contrary, there exist $v \in L^{\Phi}$, $\epsilon > 0$ and a subsequence of $\{u_n\}$ (denoted $\{u_n\}$ for simplicity) such that

$$|\langle \nabla_{\nu} \mathcal{L}(\cdot, u_n, \dot{u}_n), v \rangle - \langle \nabla_{\nu} \mathcal{L}(\cdot, u, \dot{u}), v \rangle| \geqslant \epsilon. \tag{22}$$

We have $u_n \to u$ in L^Φ and $u_n \to u$ 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 $u_n \to u$ uniformly, $u_n \to u$ a.e. and $\Phi(u_n) \leqslant h$ a.e. As in the previous step, since u_n is a convergent sequence, Lemma 3.3 implies that $a(|u_n(t)|)$ is uniformly bounded by a certain constant M > 0. Therefore, from inequality (20) with u_n instead of u, we have

$$\Psi(\nabla_y \mathcal{L}(\cdot, u_n, \dot{u}_n)) \leqslant M(b+h) \in L^1.$$
(23)

As $v \in L^{\Phi}$ there exists $\lambda > 0$ such that $\Phi(\frac{v}{\lambda}) \in L^1$. Now, by Young inequality and (23), we have

$$\lambda \nabla_{y} \mathcal{L}(\cdot, u_{n_{k}}, \dot{u}_{n_{k}}) \cdot \frac{v(t)}{\lambda}$$

$$\leq \lambda \left[\Psi(\nabla_{y} \mathcal{L}(\cdot, u_{n_{k}}, \dot{u}_{n_{k}})) + \Phi\left(\frac{v}{\lambda}\right) \right]$$

$$\leq \lambda M(b+h) + \lambda \Phi\left(\frac{v}{\lambda}\right) \in L^{1}$$
(24)

Finally, from the Lebesgue Dominated Convergence Theorem, we deduce

$$\int_0^T \nabla_y \mathcal{L}(t, u_{n_k}, u_{n_k}) \cdot v \, dt \to \int_0^T \nabla_y \mathcal{L}(t, u, u) \cdot v \, dt \tag{25}$$

which contradicts the inequality (22). This completes the proof of step 2.

Step 3. We will prove (18). For $u \in \mathcal{E}^{\Phi}$ and $0 \neq v \in W^1 L^{\Phi}$, we define the function

$$H(s,t) \coloneqq \mathcal{L}(t,u(t) + sv(t), u(t) + sv(t)).$$

For $|s| \leq s_0 := \min\{\left(1 - d(u, E^{\Phi})\right) / \|v\|_{W^1L^{\Phi}}, 1 - d(u, E^{\Phi})\}$, using triangle inequality we get $d\left(u + sv, E^{\Phi}\right) < 1$ and thus $u + sv \in \Pi(E^{\Phi}, 1)$. These facts imply, in virtue of Theorem 3.4 item 1, that I(u + sv) is well defined and finite for $|s| \leq s_0$.

We also have $||u + sv||_{W^1L^{\Phi}} \le ||u||_{W^1L^{\Phi}} + s_0||v||_{W^1L^{\Phi}}$; then, by Lemma 3.3, there exists M > 0 such that $||a(u + sv)||_{L^{\infty}} \le M$.

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

$$\Phi(\dot{u} + s\dot{v}) = \Phi\left((1 - s_0)\frac{\dot{u}}{1 - s_0} + s_0\frac{s}{s_0}\dot{v}\right) \leqslant (1 - s_0)\Phi\left(\frac{\dot{u}}{1 - s_0}\right) + s_0\Phi\left(\frac{s}{s_0}\dot{v}\right)
\leqslant (1 - s_0)\Phi\left(\frac{\dot{u}}{1 - s_0}\right) + s_0\Phi\left(\frac{\dot{v}}{\lambda}\right) \in L^1$$

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

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

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

Now, applying (20), (24), the fact that $v \in L^{\infty}$ and $v \in L^{\Phi}$, we get

$$|D_{s}H(s,t)| = \left| \nabla_{x}\mathcal{L}(t,u+sv,\dot{u}+s\dot{v}) \cdot v + \lambda \nabla_{y}\mathcal{L}(t,u+sv,\dot{u}+s\dot{v}) \cdot \frac{\dot{v}}{\lambda} \right|$$

$$\leq M \left[b(t) + \Phi(\dot{u}+s\dot{v}) \right] |v|$$

$$+ \lambda \left[\Psi(\nabla_{y}\mathcal{L}(t,u+sv,\dot{u}+s\dot{v})) + \Phi\left(\frac{\dot{v}}{\lambda}\right) \right]$$

$$\leq M \left\{ \left[b(t) + \Phi(\dot{u}+s\dot{v}) \right] |v| \right\} + \lambda M \left[b(t) + \Phi(\dot{u}+s\dot{v}) \right] + \lambda \Phi\left(\frac{\dot{v}}{\lambda}\right)$$

$$= M \left[b(t) + \Phi(\dot{u}+s\dot{v}) \right] (|v| + \lambda) + \lambda \Phi\left(\frac{\dot{v}}{\lambda}\right) \in L^{1}.$$
(26)

Consequently, I has a directional derivative and

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

Moreover, from the previous formula, (20), (21), and Lemma 2.3, we obtain

$$|\langle I'(u), v \rangle| \le \|\nabla_x \mathcal{L}\|_{L^1} \|v\|_{L^{\infty}} + \|\nabla_y \mathcal{L}\|_{L^{\Psi}} \|\dot{v}\|_{L^{\Phi}} \le C \|v\|_{W^1 L^{\Phi}}$$

with a appropriate constant C.

This completes the proof of the Gâteaux differentiability of I.

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

$$\langle I'(u_n), v \rangle = \int_0^T \left\{ \nabla_x \mathcal{L}(t, u_n, u_n) \cdot v + \nabla_y \mathcal{L}(t, u_n, u_n) \cdot v \right\} dt$$

$$\to \int_0^T \left\{ \nabla_x \mathcal{L}(t, u, u) \cdot v + \nabla_y \mathcal{L}(t, u, u) \cdot v \right\} dt$$

$$= \langle I'(u), v \rangle.$$

In order to prove item 3, it is necessary to see that the maps $u \mapsto \nabla_x \mathcal{L}(t, u, u)$ and $u \mapsto \nabla_y \mathcal{L}(t, u, u)$ are norm continuous from \mathcal{E}^{Φ} into L^1 and L^{Ψ} , respectively.

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

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

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 $u_n \to u$ a.e.

Then, by (24) we have $\Psi(v_n) \leq m(t) \in L^1$ being $v_n := \nabla_y \mathcal{L}(\cdot, u_n, u_n)$ and m(t) :=M(b+h). In addition, from the continuous differentiability of \mathcal{L} , we have that $v_n \to v$ a.e. where $\nabla_{u} \mathcal{L}(\cdot, u, u)$.

As $\Psi \in \Delta_2$, there exists $c : \mathbb{R}^+ \to \mathbb{R}^+$ such that $\Psi(\lambda x) \leq c(|\lambda|)\Psi(x)$. Then, $\Psi(\frac{v_n-v}{\lambda}) \leqslant c(|\lambda|^{-1})\Psi(v_n-v) \text{ for every } \lambda \in \mathbb{R}.$ Therefore, $\Psi(\frac{v_n-v}{\lambda}) \to 0 \text{ a.e. as } n \to \infty \text{ and } \Psi(\frac{v_n-v}{\lambda}) \leqslant c(|\lambda|^{-1})K\Psi(v_n) + C(|\lambda|^{-1})K\Psi(v_n)$

 $\Psi(v)$) $\leq c(|\lambda|^{-1})K[m(t) + \Psi(v)]) \in L^1$.

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

The continuity of I' follows from the continuity of $\nabla_x \mathcal{L}$ and $\nabla_y \mathcal{L}$ using the formula (18).

ALGO DE ESTO ES NECESARIO SI VAMOS A USAR LAS RELACIONES < y ≪, QUIZAS EN LOS PRELIMINARES

There exist several orders and equivalence relations between N-functions (see [16, Sec. 2.2]). Following [16, Def. 1, pp. 15-16] we say that the N-function Φ_2 is stronger than the N-function Φ_1 , in symbols $\Phi_1 < \Phi_2$, if there exist a > 0 and $x_0 \ge 0$ such that

$$\Phi_1(x) \leqslant \Phi_2(ax), \quad x \geqslant x_0. \tag{27}$$

The N-functions Φ_1 and Φ_2 are equivalent $(\Phi_1 \sim \Phi_2)$ when $\Phi_1 < \Phi_2$ and $\Phi_2 < \Phi_1$. We say that Φ_2 is essentially stronger than Φ_1 ($\Phi_1 \ll \Phi_2$) if and only if for every a > 0there exists $x_0 = x_0(a) \ge 0$ such that (27) holds. Finally, we say that Φ_2 is *completely* stronger than Φ_1 ($\Phi_1 \triangleleft \Phi_2$) if and only if for every a > 0 there exist K = K(a) > 0and $x_0 = x_0(a) \ge 0$ such that

We assume that there exist an N_{∞} function Φ_0 such that $\Phi_0 \ll \Phi$, a function $a \in L^1([0,T],\mathbb{R})$ such that $a \ge 1$ and a constant M > 0 such that

$$\Psi_0(a^{-1}(t)\nabla_x F) \leqslant \Phi_0(x), |x| \geqslant M \tag{Sub}$$

Proposition 3.5. Let 1 and suppose that F satisfies (A). Then,

$$|\nabla_x F| \le a(t)|x|^{p_0'-1} + b(t), \text{ for } p_0' < p,$$
 (28)

if and only if F satisfies (Sub) with $\Phi_0(x) = |x|^{p'}$ for all $p' \in (1, p)$.

Proof. Suppose that (Sub) holds with $\Phi_0(x) = |x|^{p'}$ for 1 < p' < p - 1. Then,

$$(a^{-1}(t)|\nabla_x F|)^{q'_0} \le |x|^{p'_0}, \ for \ |x| \ge M$$

As F sastisfies (A), we have $|\nabla_x F| \le b(t) \in L^1$ for $|x| \le M$.

PONEMOS SOLO b O Kb?? No confunde?

Then,

$$|\nabla_x F| \le a|x|^{\frac{p_0'}{q_0'}} + b(t) \le a|x|^{p_0'-1} + b(t)$$

Now, we assume that F satisfies (28). If $|x| \ge 1$, we have

$$|\nabla_x F| \le a(t)|x|^{p_0'-1} + b(t) \le (a(t) + b(t))|x|^{\frac{p_0'}{q_0'}}$$

which is condition (Sub) with a(t) + b(t) instead of a(t).

Theorem 3.6. Let Φ be an N-function whose complementary function Ψ satisfies the Δ_2^{∞} -condition.

Let F be a potential that satisfies (C), (A) and the following conditions:

1. (Sub) for some N_{∞} function Φ_0 such that $\Phi_0 \ll \Phi$

2.

$$\lim_{|x| \to \infty} \frac{\int_0^T F(t, x) dt}{\Psi_0(2|x|)} = +\infty, \tag{29}$$

for some N-function Ψ_0 complementary function of Φ_0 .

EN LO QUE SIGUE, PONEMOS LA NUEVA CONDICION DE ESCTRUCTURA O DEFINIMOS UN CONJUNTO DONDE SE VERIFICAN ESAS CONDICIONES???

Now, if the lagrangian $\mathcal{L}(t,x,y)$ is strictly convex with respect to $y \in \mathbb{R}^d$, $\mathcal{L} \in \mathfrak{A}(a,b,c,\lambda,f,\Phi)$, $D_y\mathcal{L}(0,x,y) = D_y\mathcal{L}(T,x,y)$ and (??) holds, then the problem (\mathbf{P}) has at least a solution which minimizes the action integral I on $W^1E_T^{\Phi}$.

FALTA UNA BUENA REVISION DE LO ESCRITO EN LA PRUEBA

Proof. By the decomposition $u = \overline{u} + \tilde{u}$, Young's inequality, (Sub), the convexity of Φ_0 and (15), we obtain

$$\left| \int_{0}^{T} F(t, u) - F(t, \overline{u}) dt \right| \leq \int_{0}^{T} \int_{0}^{1} |\nabla_{x} F(t, \overline{u} + s \widetilde{u}) \widetilde{u}| ds dt$$

$$= \int_{0}^{T} a(t) \int_{0}^{1} a^{-1}(t) |\nabla_{x} F(t, \overline{u} + s \widetilde{u}) \widetilde{u}| ds dt$$

$$\leq \int_{0}^{T} a(t) \int_{0}^{1} \Psi_{0}(a^{-1}(t) \nabla_{x} F(t, \overline{u} + s \widetilde{u})) + \Phi_{0}(\widetilde{u}(t)) ds dt$$

$$\leq \int_{0}^{T} a(t) \left[\int_{0}^{1} \Phi_{0}(\overline{u} + s \widetilde{u}) ds + \Phi_{0}(\widetilde{u}(t)) \right] dt$$

$$\leq \int_{0}^{T} a(t) (\Phi_{0}(2\overline{u}) + 2\Phi_{0}(2\widetilde{u})) dt$$

$$\leq C_{1} \Phi_{0}(2\overline{u}) + \int_{0}^{T} a(t) 2\Phi_{0}(2\widetilde{u}) dt$$

$$\leq C_{1} \Phi_{0}(2\overline{u}) + C_{2} \int_{0}^{T} \Phi_{0}(C_{T} u'(t)) dt$$

$$(30)$$

Then, by (30) we get

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

$$\geq \int_{0}^{T} [\Phi(u') - C_{2}\Phi_{0}(C_{T}u'(t))] dt - C_{1}\Phi_{0}(2\overline{u}) + \int_{0}^{T} F(t, \overline{u}) dt$$
(31)

If $\|u\|_{W^1L^\Phi} \to \infty$, then $\|u'\|_{L^\Phi} \to \infty$ or $|\overline{u}| \to \infty$. Now, if $|\overline{u}| \to \infty$, by hypothesis we have $\frac{1}{\Psi_0(2\overline{u})} \int_0^\infty F(t,\overline{u}) \, dt \to \infty$. If $\|u_n\|_{L^\Phi} \to \infty$ for a sequence u_n . Let M > 0 such that $\frac{\Phi(x)}{C_2\Phi_0(C_Tx)} \geqslant 2$ for $|x| \geqslant M$. Set $A_n \coloneqq \{t \in [0,T]: |u'_n(t)| \geqslant M\}$. Now, if $\|u'_n\|_{L^\Phi} \to \infty$ then $\|u'_n\chi_{A_n}\|_{L^\Phi} \to \infty$ or $\|u'_n\chi_{A_n^C}\|_{L^\Phi} \to \infty$. As Φ is continuous, then Φ is bounded on $\overline{B}_r(0) = \{x \in \mathbb{R}^n: |x| \leqslant r\}$ Let $M_r \coloneqq \max_{\overline{B}_r(0)} \Phi(x)$. As $M_r \to 0$ when $r \to 0$, we can choose r such that $M_r T \leqslant 1$. Then $\int_0^T \Phi(\frac{u}{\frac{1}{r}\|u\|_{L^\infty}}) \, dt \leqslant M_r T \leqslant 1$ and consequently $\|u\|_{L^\Phi} \leqslant r^{-1} \|u\|_{L^\infty}$, i.e. $L^\infty \to L^\Phi$. Thus, $\|u'_n\chi_{A_n^C}\|_{L^\Phi}$ is bounded and $\|u'_n\chi_{A_n}\|_{L^\Phi} \to \infty$. By Ameniya norm, we have $\|u'_n\|_{L^\Phi} \leqslant 1 + \int_{A_n} \Phi(u'_n) \, dt$, then

$$\int_{A_n} \Phi(u_n') dt \to \infty. \tag{32}$$

Now, as $\frac{\Phi(x)}{2} \ge C_2 \Phi_0$ for $|x| \ge M$, we have

$$\int_{0}^{T} \left[\Phi(u'_{n}) - C_{2} \Phi_{0}(C_{T} u'_{n}) \right] dt
\ge \int_{A_{n}} \left[\Phi(u'_{n}) - C_{2} \Phi_{0}(C_{T} u'_{n}) \right] dt - C_{2} \int_{[0,T]/A_{n}} \Phi_{0}(C_{T} u'_{n}) dt
\ge \frac{1}{2} \int_{A_{n}} \Phi(u'_{n}) dt - C_{2} T \max \{ \Phi_{0}(x) : ||x|| \le C_{T} M \}.$$
(33)

Finally, by (32), we conclude that $\int_0^T [\Phi(u_n') - C_2 \Phi_0(C_T u_n')] dt \to \infty$

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