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

### Leopoldo Buri †

Dpto. de Matemática, Facultad de Ciencias Exactas, Físico-Químicas y Naturales
Universidad Nacional de Río Cuarto
(5800) Río Cuarto, Córdoba, Argentina,
lburi@exa.unrc.edu.ar

#### Graciela Giubergia ‡

Dpto. de Matemática, Facultad de Ciencias Exactas, Físico-Químicas y Naturales
Universidad Nacional de Río Cuarto
(5800) Río Cuarto, Córdoba, Argentina,
ggiubergia@exa.unrc.edu.ar

#### Fernando D. Mazzone §

Dpto. de Matemática, Facultad de Ciencias Exactas, Físico-Químicas y Naturales
Universidad Nacional de Río Cuarto
(5800) Río Cuarto, Córdoba, Argentina,
fmazzone@exa.unrc.edu.ar

Erica L. Schwindt<sup>¶</sup>

Université d'Orléans, Laboratoire MAPMO, CNRS, UMR 7349, Fédération Denis Poisson, FR 2964, Bâtiment de Mathématiques, BP 6759, 45067 Orléans Cedex 2, France, leris 98@gmail.com

#### Abstract

In this paper we consider the problem of finding periodic solutions of certain Euler-Lagrange equations. We employ the direct method of the calculus of variations, this is we obtain solutions minimizing certain functional I. We give conditions which ensure that I is defined and it is differentiable on certain subsets of Orlicz-Sobolev spaces  $W^1L^\Phi$  associated to a N-function  $\Phi$ . We discuss various conditions for the coercitivity of I. We show that, in some sense, it is necessary for the coercitivity that the complementary function of  $\Phi$  be a  $\Delta_2$  function. We conclude by discussing conditions for existence of minima for I.

#### 1 Introduction

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

$$\begin{cases} \frac{d}{dt}D_{y}\mathcal{L}(t,\boldsymbol{u}(t),\boldsymbol{\dot{u}}(t)) = D_{\boldsymbol{x}}\mathcal{L}(t,\boldsymbol{u}(t),\boldsymbol{\dot{u}}(t)) & \text{a.e. } t \in (0,T) \\ \boldsymbol{u}(0) - \boldsymbol{u}(T) = \boldsymbol{\dot{u}}(0) - \boldsymbol{\dot{u}}(T) = 0 \end{cases}$$
(1)

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

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

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

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

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

It is well known that problem (1) comes from a variational one, that is, a solution of (1) is a critical point of the *action integral* 

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

Variational problems and hamiltonian systems have been studied extensively. Classical references of this subject are [28, 32, 16]. Problems likes (1) maintained the interest of researchers as testifies the recent literature on the topic. For Lagrangians of the type  $\mathcal{L}(t, \boldsymbol{x}, \boldsymbol{y}) = \frac{|\boldsymbol{y}|^2}{2} + F(t, \boldsymbol{x})$  many solvability conditions were given. In

<sup>\*</sup>SECyT-UNRC, UNSL and CONICET

<sup>†</sup>SECyT-UNRC

<sup>‡</sup>SECyT-UNRC and CONICET

<sup>§</sup>SECyT-UNRC and CONICET

<sup>¶</sup>ANR. AVENTURES - ANR-12-BLAN-BS01-0001-01
2010 AMS Subject Classification. Primary: . Secondary: .
Keywords and phrases. .

[34] the function F was split up into two potentials, one of them with a property of subadditivity and the other with a bounded gradient. In [33] it was required a certain sublinearity condition on the gradient of the potential F; and, in [39] it was considered a potential F given by a sum of a subconvex function and a subquadratic one. In [35] the uniform coercivity was replaced by local coercivity in some positive measure subset of [0,T]. In [42], the authors took the same potential as in [39] getting new solvability conditions and they also studied the case in which the two potentials do not have any convexity.

The Lagrangian  $\mathcal{L}(t, \boldsymbol{x}, \boldsymbol{y}) = \frac{|\boldsymbol{y}|^p}{p} + F(t, \boldsymbol{x})$  for p > 1 was treated in more recent papers. By using the dual least action principle, in [37] it was performed the extension of some results given in [28]; and, in [36] the authors improved the work done in [39]. On the other hand, by the minimax methods in critical point theory some existence theorems were obtained. In [40] it was employed a subquadratic potential F and in [41] F was taken as in [33].

Another source of problems, close to our proposal, is the one in which a p-laplacian-like operator is involved. Assuming that the function  $\varphi$  is a homeomorphism from  $\mathbb{R}^d$  into itself, it is considered the differential operator  $u \to (\varphi(u'))'$  for functions of a real variable. In [5, 6, 7, 8, 19, 20, 26, 27] some existence results of solutions of equations like  $(\varphi(u'))' = f(t, u(t), u'(t))$  were obtained under different boundary conditions (periodic, Dirichlet, von Neumann) and where f is not a gradient. Our methods differ from previous articles in that we use the direct method of the calculus of variations.

In [18] a constrained minimization problem in Orlicz-Sobolev spaces was considered in order to obtain existence of eigenvalues for certain differential operators involving N-functions.

Finally we mention that the regularity problem, in an Orlicz-Sobolev stetting, of minimizers of action integrals defined on several variable functions was studied by A. Cianchi (see [10, 12]).

In this article we consider Lagrange functions defined on Sobolev-Orlicz spaces  $W^1L^\Phi$  (see [3, 24, 29, 30]) and we tackle the direct method of calculus of variations. The exposition is organized as follows. In Section 2 we present results related to Orliz spaces and Orlicz-Sobolev spaces and results related to composition operators. Almost all result in this section is essentially known. Conditions (2), (3) and (4) are the means to ensure that I is finitely defined on a non trivial subset of  $W^1L_d^\Phi$  and I is Gâteaux differentiable in this subspace. We develop this questions in Theorem 3.2 of Section 3. In Section 4 we prove that critical point of (20) are solution of (1). Conditions for the coercitivity of action integrals are discussed in Section 5. Finally, our main Theorem about existence of solutions of (1) is introduced in Section 6.

#### 2 Preliminaries

For reader convenience, we give a short introduction to Orlicz and Orlicz Sobolev spaces of vector valued functions and a list of results that we will use throughout the article. We refer to [3, 24, 38] for additional details and proofs. In the first two references scalar valued functions are considered, however the generalization of the results to vector valued functions, which is enumerated below, is direct. Last one reference

considers vector valued functions.

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

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

where  $\varphi: \mathbb{R}^+ \to \mathbb{R}^+$  is a right continuous nondecreasing function satisfying  $\varphi(0) = 0$ ,  $\varphi(t) > 0$  for t > 0 and  $\lim_{t \to \infty} \varphi(t) = +\infty$ .

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

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

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

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

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

$$\rho_{\Phi}(\boldsymbol{u}) := \int_{0}^{T} \Phi(|\boldsymbol{u}|) \ dt.$$

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

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

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

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

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

$$\|oldsymbol{u}\|_{L^\Phi} := \sup \left\{ \int_0^T oldsymbol{u} \cdot oldsymbol{v} \; dt ig| 
ho_\Psi(oldsymbol{v}) \leqslant 1 
ight\},$$

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 [24, Thm. 10.5] and [21]). For every  $u \in L^{\Phi}$ ,

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

The subspace  $E_d^\Phi=E_d^\Phi([0,T])$  is defined as the closure in  $L_d^\Phi$  of the subspace  $L_d^\infty$  of all  $\mathbb{R}^d$ -valued essentially bounded functions. It is shown that  $E_d^\Phi$  is the only

one maximal subspace contained in the Orlicz class  $C_d^{\Phi}$ , i.e.  $u \in E_d^{\Phi}$  if and only if  $\rho_{\Phi}(\lambda \boldsymbol{u}) < \infty$  for any  $\lambda > 0$ .

A generalized version of Hölder's inequality holds in Orlicz spaces (see [24, Thm. 9.3] ). Namely, if  ${m u}\in L_d^\Phi$  and  ${m v}\in L_d^\Psi$  then  ${m u}\cdot {m v}\in L_1^1$  and

$$\int_0^T \boldsymbol{v} \cdot \boldsymbol{u} \, dt \leqslant \|\boldsymbol{u}\|_{L^{\Phi}} \|\boldsymbol{v}\|_{L^{\Psi}}. \tag{9}$$

If X and Y are Banach spaces, with  $Y \subset X^*$  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  $L_d^\Psi \subset \left[L_d^\Phi\right]^*$ , where the pairing  $\langle m{v}, m{u} 
angle$  is defined by

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

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

Like in [24], we will consider the subset  $\Pi(E_d^{\Phi}, r)$  of  $L_d^{\Phi}$  defined by

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

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

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

for any positive r. The proof of this fact, and similar ones, is given by real valued function in [24], the extension to  $\mathbb{R}^d$ -valued functions does not involve any difficulty. If  $\Phi \in \Delta_2$ , then the sets  $L_d^{\Phi}$ ,  $E_d^{\Phi}$ ,  $\Pi(E_d^{\Phi},r)$  and  $C_d^{\Phi}$  are equal. We define the *Sobolev-Orlicz space*  $W^1L_d^{\Phi}$  (see [3]) by

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

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

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

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

As usual, if  $(X, \|\cdot\|_X)$  is a Banach space and  $(Y, \|\cdot\|_Y)$  is a subespace 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  $L_d^{\Psi} \hookrightarrow \left[L_d^{\Phi}\right]^*$ .

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 [9, 11, 13, 15, 23]. The following simple lemma is well known and we will use it systematically. For the sake of completeness, we include a brief proof of it.

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

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

$$\|\widetilde{\boldsymbol{u}}\|_{L^{\infty}} \leqslant T\Phi^{-1}\left(\frac{1}{T}\right)\|\dot{\boldsymbol{u}}\|_{L^{\Phi}}$$
 (Wirtinger's inequality) (13)

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

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

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

The inequality (12) establishes that  $w(s) := s\Phi^{-1}(1/s)$  is a modulus of continuity for all functions  $u \in W^1L^{\Phi}$ . Since  $\Phi$  is an N-function then w(0) = 0; and, from the concavity of  $\Phi^{-1}$ , we have that w is increasing.

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

$$|\boldsymbol{u}(t) - \boldsymbol{u}(s)| \leq \int_{s}^{t} |\dot{\boldsymbol{u}}(\tau)| d\tau$$

$$\leq \|\chi_{[s,t]}\|_{L^{\Psi}} \|\dot{\boldsymbol{u}}\|_{L^{\Phi}}$$

$$= \|\dot{\boldsymbol{u}}\|_{L^{\Phi}} (t-s) \Phi^{-1} \left(\frac{1}{t-s}\right),$$
(16)

using [24, Eq. (9.11)] in the last equality. This completes the proof of (12).

Since  $u_i$  is continuous, from Mean Value Theorem for integrals, there exists  $s_i \in [0,T]$  such that  $u_i(s_i) = \overline{u}_i$ . Using this  $s_i$  value in (12) with  $u_i$  instead of  $\boldsymbol{u}$  and taking into account that  $s\Phi^{-1}(1/s)$  is increasing, we obtain Wirtinger's inequality for each  $u_i$ . The inequality (13) follows easily from the corresponding result for each component of  $\boldsymbol{u}$ .

On the other hand, again by Hölder's inequality and [24, Eq. (9.11)], we have

$$|\overline{\boldsymbol{u}}| = \frac{1}{T} \int_{0}^{T} |\boldsymbol{u}(s)| ds \leqslant \Phi^{-1} \left(\frac{1}{T}\right) \|\boldsymbol{u}\|_{L^{\Phi}}.$$
 (17)

From (13), (17) and the fact that  $u = \overline{u} + \widetilde{u}$ , we obtain (14).

Remark 2. Inequalies (12) and (13) proves the embedding  $W^1L_d^{\Phi}\hookrightarrow C^w([0,T],\mathbb{R}^d)$ , where  $C^w([0,T],\mathbb{R}^d)$  denotes the space of generalized w-Hölder continuous functions. This is the space of all functions satisfying (15) for some C>0 and  $w(s)=s\Phi^{-1}(1/s)$ . This space is a Banach space with norm

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

As it is well known, Arzela-Ascoli Theorem implies that the embedding  $C^w([0,T],\mathbb{R}^d)\hookrightarrow C([0,T],\mathbb{R}^d)$  is compact (see [14, Ch. 5] for the case  $w(s)=|s|^\alpha, \ 0<\alpha\leqslant 1$ , the case w arbitrary follows with obvious modifications). Therefore we have the following result.

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

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

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

*Proof.* Let  $\alpha \in C(\mathbb{R}^+, \mathbb{R}^+)$  be a non-decreasing majorant of a, for example  $\alpha(s) := \sup_{0 \leqslant t \leqslant s} a(t)$ . If  $u \in W^1L_d^\Phi$  then, by Lemma 2.1,

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

The following lemma is an inmediate consequence of principles related to operators of Nemitskii type, see [24,  $\ddot{\imath}_{\zeta}$   $\frac{1}{2}$ 17].

**Lemma 2.4.** The composition operator  $\varphi$  acts from  $\Pi(E_d^{\Phi},1)$  into  $C_1^{\Psi}$ .

*Proof.* As a consequence of [24, Lemma 9.1] we have that  $\varphi(B_{L^{\Phi}}(0,1)) \subset C_1^{\Psi}$ , where  $B_X(\boldsymbol{u}_0,r)$  is the open ball with center  $\boldsymbol{u}_0$  and radius r>0 in the space X. Therefore, applying [24, Lemma 17.1], we deduce that  $\varphi$  acts from  $\Pi(E_d^{\Phi},1)$  into  $C_1^{\Psi}$ .

We also need the following technical lemma.

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

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

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

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

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

As a consequence of [24, Lemma 10.1] we have that  $d(v, E_d^{\Phi}) = d(|v|, E_1^{\Phi})$  for any  $v \in L_d^{\Phi}$ . Now

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

Then

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

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

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

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

We recall some useful concepts.

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

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

See [4] for details.

**Definition 2.8.** Let X be a Banach space and let  $D \subset X$ . A non linear operator  $T: D \to X^*$  is called demicontinuous if it is continuous when X is equipped with the strong topology and  $X^*$  with the weak\* topology (see [22]).

# 3 Differentiability of action integrals in Orlicz spaces

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

*Remark* 3. These conditions are a direct generalization of the conditions [28, Eq (a), p. 10].

In the following comments we discuss the relevance of the function f in the inequalities (2), (3) and (4). In particular, we are interested in seeing when for every  $f \in E_1^{\Phi}$  there exist  $b \in L_1^1$  and C > 0 such that

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

In this case we can suppose f=0 in (2) and (3). The same considerations should be done with  $\varphi(s+f(t))$ .

Remark 4. As a direct consequence of convexity, we can bound the term  $\Phi(s+f(t))$  by the expression  $\frac{1}{2}\Phi(2s)+b(t)$  where  $b(t):=\frac{1}{2}\Phi(2f(t))\in L^1_1$  and  $f\in E^\Phi_1$ . Therefore, we can always assume f=0 in (2) and (3) at the price of making smaller the value of  $\lambda$ .

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

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

Moreover, if  $\Phi \in \Delta_2$  then  $\varphi \in \Delta_2$  (see [17, Eq. (2.15)]). Therefore if  $\Phi \in \Delta_2$  we have that

$$\Phi\left(s+f(t)\right) \leqslant K\Phi(s) + K\Phi\left(f(t)\right) = K\Phi(s) + b_1(t),$$

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

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

where  $c_1(t):=K\varphi\left(f(t)\right)\in L_1^\Psi,$  as a consequence of Lemma 2.4 and the  $\Delta_2$ -condition on  $\Phi.$ 

Remark 6. If  $\Phi \notin \Delta_2$ , then (19) may or may not be true. For example, if we consider the N-function  $\Phi(s) = e^s - s - 1$  which does not satisfy the  $\Delta_2$ -condition, we have that  $E_1^\Phi = L_1^\infty$ . In fact, if  $f \in E_1^\Phi$  then, since  $1/2e^s \leqslant \Phi(s) + 1$  and  $pf \in C_1^\Phi$  for every p > 0, we get  $\int_0^T e^{pf(t)} dt < \infty$  for every p > 0. This implies that  $f \in L_1^\infty$ . Therefore,

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

On the other hand, we consider the N-function  $\Phi(s)=e^{s^2}-1$ . Suppose that  $0\leqslant f\in E_1^\Phi$  and  $b\in L_1^1$  satisfy (19), then

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

Dividing by  $e^{s^2}$  and taking the limit as  $s \to \infty$ , we obtain that f = 0 a.e. In other words, if  $f \neq 0$  on a set with positive measure, the estimations in (2) and (3) are essentially bigger than a bound of the type  $a(|\mathbf{x}|)$   $(b(t) + \Phi(|\mathbf{y}|/\lambda))$ .

**Theorem 3.2.** Let  $\mathcal{L}$  be a Carathéodory function satisfying (2), (3) and (4). Then the following statements hold:

1. The action integral

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

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

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

$$\langle I'(\boldsymbol{u}), \boldsymbol{v} \rangle = \int_0^T \left\{ D_{\boldsymbol{x}} \mathcal{L}(t, \boldsymbol{u}, \dot{\boldsymbol{u}}) \cdot \boldsymbol{v} + D_{\boldsymbol{y}} \mathcal{L}(t, \boldsymbol{u}, \dot{\boldsymbol{u}}) \cdot \dot{\boldsymbol{v}} \right\} dt.$$
 (21)

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

*Proof.* Since  $\lambda \Pi(E_d^{\Phi}, r) = \Pi(E_d^{\Phi}, \lambda r)$ , we have  $\dot{\boldsymbol{u}}/\lambda \in \Pi(E_d^{\Phi}, 1)$ . Thus, as  $f \in E_1^{\Phi}$ and attending to (11), we get

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

By Corollary 2.3, we get

$$|\mathcal{L}(\cdot, oldsymbol{u}, \dot{oldsymbol{u}})| \leqslant A(\|oldsymbol{u}\|_{W^1L^\Phi}) \left(b + \Phi\left(rac{|\dot{oldsymbol{u}}|}{\lambda} + f
ight)
ight) \in L^1_1.$$

This fact proves item 1.

We split the proof of 2 in three steps.

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

If  $u \in \mathcal{E}_d^{\Phi}(\lambda)$ , from (3) and (22), we obtain

$$|D_{\boldsymbol{x}}\mathcal{L}(\cdot,\boldsymbol{u},\dot{\boldsymbol{u}})| \leqslant A(\|u\|_{W^1L^{\Phi}})\left(b + \Phi\left(\frac{|\dot{\boldsymbol{u}}|}{\lambda} + f\right)\right) \in L_1^1.$$
 (23)

Let  $\{u_n\}_{n\in\mathbb{N}}$  be a sequence of functions in  $\mathcal{E}_d^{\Phi}(\lambda)$ , and  $u\in\mathcal{E}_d^{\Phi}(\lambda)$  such that  $u_n \to u$  in  $W^1L_d^{\Phi}$ . Then  $u_n \to u$  in  $L_d^{\Phi}$  and  $\dot{u}_n \to \dot{u}$  in  $L_d^{\Phi}$ . By Lemma 2.5 there exist a subsequence  $u_{n_k}$  and a function  $h \in \Pi(E_1^{\Phi}, \lambda))$  such that  $u_{n_k} \to u$  a.e.,  $\dot{\boldsymbol{u}}_{n_k} \to \dot{\boldsymbol{u}}$  a.e. and  $|\dot{\boldsymbol{u}}_{n_k}| \leqslant h$  a.e. Since  $\boldsymbol{u}_{n_k}, k=1,2,\ldots$ , is a strong convergent sequence in  $W^1L_d^{\Phi}$ , it is a bounded sequence in  $W^1L_d^{\Phi}$ . According to Lemma 2.1 and Corollary 2.3, there exists M>0 such that  $\|a(u_{n_k})\|_{L^\infty} \leq M, k=1,2,\ldots$  From the previous facts and (23), we get

$$|D_{\boldsymbol{x}}\mathcal{L}(\cdot, \boldsymbol{u}_{n_k}, \dot{\boldsymbol{u}}_{n_k})| \leq M\left(b + \Phi\left(\frac{|h|}{\lambda} + f\right)\right) \in L_1^1.$$

On the other hand, by the Carathéodory condition, we have

$$D_{\boldsymbol{x}}\mathcal{L}(t,\boldsymbol{u}_n,(t),\dot{\boldsymbol{u}}_n,(t)) \to D_{\boldsymbol{x}}\mathcal{L}(t,\boldsymbol{u}(t),\dot{\boldsymbol{u}}(t))$$
 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  $\mathbf{u} \mapsto D_{\mathbf{y}} \mathcal{L}(t, \mathbf{u}, \dot{\mathbf{u}})$  is continuous from  $\mathcal{E}_d^{\Phi}(\lambda)$  with the strong topology into  $\left[L_d^\Phi\right]^*$  with the weak\* topology. Let  $u\in\mathcal{E}_d^\Phi(\lambda)$ . From (22), Lemma 2.4 and Corollary 2.3, it follows that

$$\varphi\left(\frac{|\dot{\boldsymbol{u}}|}{\lambda} + f\right) \in C_1^{\Psi} \tag{24}$$

and  $a(|u|) \in L_1^{\infty}$ . Therefore, in virtue of (4) we get

$$|D_{\boldsymbol{y}}\mathcal{L}(\cdot, \boldsymbol{u}, \dot{\boldsymbol{u}})| \leqslant A(\|\boldsymbol{u}\|_{W^1L^{\Phi}}) \left(c + \varphi\left(\frac{|\dot{\boldsymbol{u}}|}{\lambda} + f\right)\right) \in L_1^{\Psi}.$$
 (25)

We note that (23), (25), the imbeddings  $W^1L_d^{\Phi} \hookrightarrow L_d^{\infty}$  and  $L_d^{\Psi} \hookrightarrow \left[L_d^{\Phi}\right]^*$  imply that the second member of (21) defines an element in  $\left[W^1L_d^{\Phi}\right]^*$ .

the second member of (21) defines an element in  $\left[W^1L_d^\Phi\right]^*$ . Let  $\boldsymbol{u}_n, \boldsymbol{u} \in \mathcal{E}_d^\Phi(\lambda)$  such that  $\boldsymbol{u}_n \to \boldsymbol{u}$  in the norm of  $W^1L_d^\Phi$ . We must prove that  $D_{\boldsymbol{y}}\mathcal{L}(\cdot,\boldsymbol{u}_n,\dot{\boldsymbol{u}}_n) \stackrel{w^*}{\rightharpoonup} D_{\boldsymbol{y}}\mathcal{L}(\cdot,\boldsymbol{u},\dot{\boldsymbol{u}})$ . On the contrary, if there exist  $\boldsymbol{v} \in L_d^\Phi$ ,  $\epsilon > 0$  and a subsequence of  $\{\boldsymbol{u}_n\}$  (denoted  $\{\boldsymbol{u}_n\}$  for simplicity) such that

$$|\langle D_{\boldsymbol{y}} \mathcal{L}(\cdot, \boldsymbol{u}_n, \dot{\boldsymbol{u}}_n), \boldsymbol{v} \rangle - \langle D_{\boldsymbol{y}} \mathcal{L}(\cdot, \boldsymbol{u}, \dot{\boldsymbol{u}}), \boldsymbol{v} \rangle| \ge \epsilon.$$
 (26)

We have  $\boldsymbol{u}_n \to \boldsymbol{u}$  in  $L_d^\Phi$  and  $\dot{\boldsymbol{u}}_n \to \dot{\boldsymbol{u}}$  in  $L_d^\Phi$ . By Lemma 2.5, there exist a subsequence  $\boldsymbol{u}_{n_k}$  and a function  $h \in \Pi(E_1^\Phi, \lambda)$  such that  $\boldsymbol{u}_{n_k} \to \boldsymbol{u}$  a.e.,  $\dot{\boldsymbol{u}}_{n_k} \to \dot{\boldsymbol{u}}$  a.e. and  $|\dot{\boldsymbol{u}}_{n_k}| \leqslant h$  a.e. As in the previous step, since  $\boldsymbol{u}_n$  is a convergent sequence, the Corollary 2.3 implies that  $a(|\boldsymbol{u}_n(t)|)$  is uniformly bounded by a certain constant M>0. Therefore, with  $\boldsymbol{u}_n$  instead of  $\boldsymbol{u}$ , inequality (25) becomes

$$|D_{\boldsymbol{y}}\mathcal{L}(\cdot, \boldsymbol{u}_n, \dot{\boldsymbol{u}}_n)| \leqslant M\left(c + \varphi\left(\frac{h}{\lambda} + f\right)\right) \in L_1^{\Psi}.$$
 (27)

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

$$\int_{0}^{T} D_{\boldsymbol{y}} \mathcal{L}(t, \boldsymbol{u}_{n_{k}}, \dot{\boldsymbol{u}}_{n_{k}}) \cdot \boldsymbol{v} dt \to \int_{0}^{T} D_{\boldsymbol{y}} \mathcal{L}(t, \boldsymbol{u}, \dot{\boldsymbol{u}}) \cdot \boldsymbol{v} dt$$
(28)

which contradicts the inequality (26). This completes the proof of step 2.

Step 3. Finally we prove 2. The proof follows similar lines that [28, Thm. 1.4]. For  $u \in \mathcal{E}_d^{\Phi}(\lambda)$  and  $0 \neq v \in W^1 L_d^{\Phi}$ , we define the function

$$H(s,t) := \mathcal{L}(t, \boldsymbol{u}(t) + s\boldsymbol{v}(t), \dot{\boldsymbol{u}}(t) + s\dot{\boldsymbol{v}}(t)).$$

From [24, Thm. 10.1] we obtain that if  $|\boldsymbol{u}| \leqslant |\boldsymbol{v}|$  then  $d(\boldsymbol{u}, E_d^{\Phi}) \leqslant d(\boldsymbol{v}, E_d^{\Phi})$ . Therefore, for  $|s| \leqslant s_0 := (\lambda - d(\boldsymbol{\dot{u}}, E_d^{\Phi})) / \|\boldsymbol{v}\|_{W^1L^{\Phi}}$  we have

$$d\left(\dot{\boldsymbol{u}} + s\dot{\boldsymbol{v}}, E_d^{\Phi}\right) \leqslant d\left(|\dot{\boldsymbol{u}}| + s|\dot{\boldsymbol{v}}|, E_1^{\Phi}\right) \leqslant d\left(|\dot{\boldsymbol{u}}|, E_1^{\Phi}\right) + s\|\dot{\boldsymbol{v}}\|_{L^{\Phi}} < \lambda.$$

As a consequence  $\dot{\boldsymbol{u}} + s\dot{\boldsymbol{v}} \in \Pi(E_d^{\Phi}, \lambda)$  and  $|\dot{\boldsymbol{u}}| + s|\dot{\boldsymbol{v}}| \in \Pi(E_1^{\Phi}, \lambda)$ . These facts imply, in virtue of Theorem 3.2 item 1, that  $I(\boldsymbol{u} + s\boldsymbol{v})$  is well defined and finite for  $|s| \leqslant s_0$ . Using Corollary 2.3 we see that

$$||a(|\boldsymbol{u}+s\boldsymbol{v}|)||_{L^{\infty}} \leqslant A(||\boldsymbol{u}+s\boldsymbol{v}||_{W^{1}L^{\Phi}}) \leqslant A(||\boldsymbol{u}||_{W^{1}L^{\Phi}} + s_{0}||\boldsymbol{v}||_{W^{1}L^{\Phi}}) =: M$$

Now, applying Chain Rule, (23), (25) the monotonicity of  $\varphi$  and  $\Phi$ , the fact that  $v \in L^\infty_d$  and  $\dot{v} \in L^\Phi_d$  and Hölder's inequality, we have

$$|D_{s}H(s,t)| = |D_{x}\mathcal{L}(t, \boldsymbol{u} + s\boldsymbol{v}, \dot{\boldsymbol{u}} + s\dot{\boldsymbol{v}}) \cdot \boldsymbol{v} + D_{y}\mathcal{L}(t, \boldsymbol{u} + s\boldsymbol{v}, \dot{\boldsymbol{u}} + s\dot{\boldsymbol{v}}) \cdot \dot{\boldsymbol{v}}|$$

$$\leq M \left[ \left( b(t) + \Phi \left( \frac{|\dot{\boldsymbol{u}}| + s_{0}|\dot{\boldsymbol{v}}|}{\lambda} + f(t) \right) \right) |\boldsymbol{v}| \right]$$

$$+ \left( c(t) + \varphi \left( \frac{|\dot{\boldsymbol{u}}| + s_{0}|\dot{\boldsymbol{v}}|}{\lambda} + f(t) \right) \right) |\dot{\boldsymbol{v}}| \right] \in L_{1}^{1}.$$
(29)

Consequently, I has a directional derivative and

$$\langle I'(\boldsymbol{u}), \boldsymbol{v} \rangle = \frac{d}{ds} I(\boldsymbol{u} + s\boldsymbol{v}) \big|_{s=0} = \int_0^T \{ D_{\boldsymbol{x}} \mathcal{L}(t, \boldsymbol{u}, \dot{\boldsymbol{u}}) \cdot \boldsymbol{v} + D_{\boldsymbol{y}} \mathcal{L}(t, \boldsymbol{u}, \dot{\boldsymbol{u}}) \cdot \dot{\boldsymbol{v}} \} dt.$$

Moreover, from (23), (25), Lemma 2.1 and previous formula, we have

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

with a appropriate constant C. This completes the proof of the Gâteaux differentiability of I.

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

$$\langle I'(\boldsymbol{u}_n), \boldsymbol{v} \rangle = \int_0^T \left\{ D_{\boldsymbol{x}} \mathcal{L}(t, \boldsymbol{u}_n, \dot{\boldsymbol{u}}_n) \cdot \boldsymbol{v} + D_{\boldsymbol{y}} \mathcal{L}(t, \boldsymbol{u}_n, \dot{\boldsymbol{u}}_n) \cdot \dot{\boldsymbol{v}} \right\} dt$$

$$\to \int_0^T \left\{ D_{\boldsymbol{x}} \mathcal{L}(t, \boldsymbol{u}, \dot{\boldsymbol{u}}) \cdot \boldsymbol{v} + D_{\boldsymbol{y}} \mathcal{L}(t, \boldsymbol{u}, \dot{\boldsymbol{u}}) \cdot \dot{\boldsymbol{v}} \right\} dt$$

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

In order to prove 3, it is necessary to see that the maps  $\boldsymbol{u}\mapsto D_{\boldsymbol{x}}\mathcal{L}(\cdot,\boldsymbol{u}(\cdot),\dot{\boldsymbol{u}}(\cdot))$  and  $\boldsymbol{u}\mapsto D_{\boldsymbol{y}}\mathcal{L}(\cdot,\boldsymbol{u}(\cdot),\dot{\boldsymbol{u}}(\cdot))$  are norm continuous from  $\mathcal{E}_d^\Phi(\lambda)$  into  $L_d^1$  and  $L_d^\Psi$  respectively. The continuity of the first map has already been proved in step 1. We will prove the continuity of the second map developing a similar argument to the one given in step 2 of item 2. We consider  $\boldsymbol{u}_n$  and  $\boldsymbol{u}$  in  $\mathcal{E}_d^\Phi(\lambda)$  with  $\|\boldsymbol{u}_n-\boldsymbol{u}\|_{W^1L^\Phi}\to 0$ . By Lemma 2.5, there exist a subsequence  $\boldsymbol{u}_{n_k}\in\mathcal{E}_d^\Phi(\lambda)$  and a function  $h\in\Pi(E_1^\Phi,\lambda)$  such that  $\boldsymbol{u}_{n_k}\to\boldsymbol{u}$  a.e.,  $\dot{\boldsymbol{u}}_{n_k}\to\dot{\boldsymbol{u}}$  a.e. and  $|\dot{\boldsymbol{u}}_{n_k}|\leqslant h$  a.e. Then, since  $\mathcal{L}$  is a Carathéodory function we have  $D_{\boldsymbol{y}}\mathcal{L}(t,\boldsymbol{u}_{n_k}(t),\dot{\boldsymbol{u}}_{n_k}(t))\to D_{\boldsymbol{y}}\mathcal{L}(t,\boldsymbol{u}(t),\dot{\boldsymbol{u}}(t))$  a.e.  $t\in[0,T]$ . By (4) and the fact that  $\Psi\in\Delta_2$ , we obtain

$$|D_{\boldsymbol{y}}\mathcal{L}(t,\boldsymbol{u}_{n_k}(t),\dot{\boldsymbol{u}}_{n_k}(t))| \leqslant a(|\boldsymbol{u}_{n_k}(t)|) \left(c(t) + \varphi\left(\frac{|\dot{\boldsymbol{u}}_{n_k}(t)|}{\lambda} + f(t)\right)\right)$$

$$\leqslant C\left(c(t) + \varphi\left(\frac{|h(t)|}{\lambda} + f(t)\right)\right) \in L_1^{\Psi} = E_1^{\Psi}.$$

Therefore, invoking Lemma 2.6, we have proved that from any sequence  $u_n$  which converges to u in  $W^1L_d^{\Phi}$  we can extract a subsequence such that  $D_{\boldsymbol{y}}\mathcal{L}(t,\boldsymbol{u}_{n_k},\dot{\boldsymbol{u}}_{n_k}) \to D_{\boldsymbol{y}}\mathcal{L}(t,\boldsymbol{u},\dot{\boldsymbol{u}})$  in the strong topology. The desired result is obtained by a standard argument.

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

### 4 Critical points and Euler-Lagrange equations

In this section we derive the Euler-Lagrange equations associated to critical points of action integrals. We denote by  $W^1L_T^\Phi$  the subspace of  $W^1L_d^\Phi$  containing all

T-periodic functions. Similarly we consider the subspaces  $E_T^{\Phi}$ ,  $L_T^{\Phi}$ . As usual, when Y is a subspace of the Banach space X, we denote by  $Y^{\perp}$  the *annihilator subspace* of  $X^*$ , i.e. the subspace that consists of all bounded linear functions which are identically zero on Y.

We recall that a function  $f: \mathbb{R}^d \to \mathbb{R}$  is called *strictly convex* if  $f\left(\frac{x+y}{2}\right) < \frac{1}{2}\left(f\left(x\right) + f\left(y\right)\right)$  for  $x \neq y$ . It is well known that if f is a strictly convex and differentiable function, then  $D_{\boldsymbol{x}}f: \mathbb{R}^d \to \mathbb{R}^d$  is a one-to-one map (see, for instance [31, Thm. 12.17]).

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

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

$$\begin{cases} \frac{d}{dt}D_{\boldsymbol{y}}\mathcal{L}(t,\boldsymbol{u}(t),\dot{\boldsymbol{u}}(t)) = D_{\boldsymbol{x}}\mathcal{L}(t,\boldsymbol{u}(t),\dot{\boldsymbol{u}}(t)) & a.e.\ t \in (0,T) \\ \boldsymbol{u}(0) - \boldsymbol{u}(T) = D_{\boldsymbol{y}}\mathcal{L}(0,\boldsymbol{u}(0),\dot{\boldsymbol{u}}(0)) - D_{\boldsymbol{y}}\mathcal{L}(T,\boldsymbol{u}(T),\dot{\boldsymbol{u}}(T)) = 0. \end{cases}$$
(30)

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

*Proof.* The condition  $I'(\boldsymbol{u}) \in \left(W^1 L_T^{\Phi}\right)^{\perp}$  and (21) imply

$$\int_0^T D_{\boldsymbol{y}} \mathcal{L}(t, \boldsymbol{u}(t), \dot{\boldsymbol{u}}(t)) \cdot \dot{\boldsymbol{v}}(t) dt = -\int_0^T D_{\boldsymbol{x}} \mathcal{L}(t, \boldsymbol{u}(t), \dot{\boldsymbol{u}}(t)) \cdot \boldsymbol{v}(t) dt.$$

Using [28, pp. 6-7] we obtain that  $D_{\boldsymbol{y}}\mathcal{L}(t,\boldsymbol{u}(t),\dot{\boldsymbol{u}}(t))$  is absolutely continuous and T-periodic, therefore it is differentiable a.e. on [0,T] and the first equality of (30) holds true. This completes the proof of 1 implies 2. The proof of 2 implies 1 follows easily from (21) and (30).

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

# 5 Coercivity discussion

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

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

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

the following extra condition on lagrangian function  $\mathcal{L}$ 

$$\mathcal{L}(t, \boldsymbol{x}, \boldsymbol{y}) \ge \alpha_0 \Phi\left(\frac{|\boldsymbol{y}|}{\Lambda}\right) + F(t, \boldsymbol{x}),$$
 (31)

where  $\alpha_0, \Lambda > 0$  and  $F : \mathbb{R} \times \mathbb{R}^d \to \mathbb{R}$  is a Carathéodory function, i.e.  $F(t, \boldsymbol{x})$  is measurable with respect to t for every fixed  $\boldsymbol{x} \in \mathbb{R}^d$  and it is continuous at  $\boldsymbol{x}$  for a.e.  $t \in [0,T]$ . We note that, in virtue of (31) and (2),  $F(t,\boldsymbol{x}) \leqslant a(|\boldsymbol{x}|)b_0(t)$  with  $b_0(t) := b(t) + \Phi(f(t)) \in L^1_1([0,T])$ . In order to ensure that integral  $\int_0^T F(t,\boldsymbol{u})dt$  is finite for  $\boldsymbol{u} \in W^1L^{\Phi}$ , we need to assume

$$|F(t, \boldsymbol{x})| \leq a(|\boldsymbol{x}|)b_0(t)$$
, for a.e.  $t \in [0, T]$  and for every  $\boldsymbol{x} \in \mathbb{R}^d$ . (32)

As we shall see in Theorem 5.3, when  $\mathcal{L}$  satisfies (2), (3), (4), (31) and (32), the coercivity of the action integral I is related to the coercivity of the functional

$$J_{C,\nu}(\boldsymbol{u}) := \rho_{\Phi}\left(\frac{\boldsymbol{u}}{\Lambda}\right) - C\|\boldsymbol{u}\|_{L^{\Phi}}^{\nu},\tag{33}$$

for  $C, \nu > 0$ . If  $\Phi(x) = |x|^p/p$  then  $J_{C,\nu}$  is clearly coercive for  $\nu < p$ . For more general  $\Phi$  the situation is more interesting as it will be shown in the following lemma.

**Lemma 5.2.** Let  $\Phi$  and  $\Psi$  be complementary N-functions. Then:

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

$$\lim_{\|\boldsymbol{u}\|_{L^{\Phi}} \to \infty} \frac{\rho_{\Phi}\left(\frac{\boldsymbol{u}}{\Lambda}\right)}{\|\boldsymbol{u}\|_{L^{\Phi}}^{\mu}} = +\infty. \tag{34}$$

In particular, the functional  $J_{C,\mu}$  is coercive for every C>0 and  $0<\mu< a_{\Phi}$ . The constant  $\alpha_{\Phi}$  is one of the so-called Matuszewska-Orlicz indices (see [25, Ch. 11]).

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

Proof. By (8) we have

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

then

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

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

In virtue of [2, Eq. (2.8)], the  $\Delta_2$ -condition on  $\Psi$ , [25, Thm. 11.7] and [25, Cor. 11.6], we obtain constants K > 0 and  $\alpha_{\Phi} > 1$  such that

$$\Phi(rs) \ge Kr^{\nu}\Phi(s) \tag{35}$$

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

Let  $1 < \mu < \alpha_{\Phi}$  and let  $r > \Lambda$  be a constant that will be specified later. Then, from (35) and (8), we get

$$\frac{\int_{0}^{T} \Phi\left(\frac{|\boldsymbol{u}|}{\Lambda}\right) dt}{\|\boldsymbol{u}\|_{L^{\Phi}}^{\mu}} \ge K\left(\frac{r}{\Lambda}\right)^{\nu} \frac{\int_{0}^{T} \Phi(r^{-1}|\boldsymbol{u}|) dt}{\|\boldsymbol{u}\|_{L^{\Phi}}^{\mu}}$$

$$\ge K\left(\frac{r}{\Lambda}\right)^{\nu} \frac{r^{-1}\|\boldsymbol{u}\|_{L^{\Phi}} - 1}{\|\boldsymbol{u}\|_{L^{\Phi}}^{\mu}}.$$

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

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

because  $\nu > \mu$ .

In order to prove the last item, we assume that  $\Psi \notin \Delta_2$ . By [24, Thm. 4.1], there exists a sequence of real numbers  $r_n$  such that  $r_n \to \infty$  and

$$\lim_{n \to \infty} \frac{r_n \psi(r_n)}{\Psi(r_n)} = +\infty. \tag{36}$$

Now, we choose  $u_n$  such that  $|u_n|=\Lambda\psi(r_n)\chi_{[0,\frac{1}{\Psi(r_n)}]}$ . Then, by [24, Eq. (9.11)], we get

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

Next, using Young's equality (see [24, Eq. (2.7)]), we have

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

From (36) and the condition  $C\Lambda > 1$ , we obtain  $J_{C,1}(u_n) \to -\infty$ , which contradicts the coercivity of  $J_{C,1}$ .

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

**Theorem 5.3.** Let  $\mathcal{L}$  be a Lagrangian function satisfying (2), (3), (4), (31) and (32). We assume the following conditions:

1. There exist a non negative function  $b_1 \in L^1_1$  and a constant  $\mu > 0$  such that for any  $x_1, x_2 \in \mathbb{R}^d$  and a.e.  $t \in [0, T]$ 

$$|F(t, \mathbf{x_2}) - F(t, \mathbf{x_1})| \le b_1(t)(1 + |\mathbf{x_2} - \mathbf{x_1}|^{\mu}).$$
 (37)

We suppose that  $\mu < \alpha_{\Phi}$ , with  $\alpha_{\Phi}$  as in Lemma 5.2, in the case that  $\Psi \in \Delta_2$ ; and  $\mu = 1$  if  $\Psi$  is an arbitrary N-function.

2.

$$\int_0^T F(t, \boldsymbol{x}) dt \to \infty \quad as \quad |\boldsymbol{x}| \to \infty. \tag{38}$$

3.  $\Psi \in \Delta_2$  or, alternatively,  $\alpha_0^{-1} T \Phi^{-1} (1/T) \|b_1\|_{L^1} \Lambda < 1$ .

Then the action integral I is coercive.

*Proof.* In the following estimates, we will use (31), the decomposition  $u = \overline{u} + \tilde{u}$ , Hölder's inequality and Wirtinger's inequality. Namely,

$$I(\boldsymbol{u}) \geq \alpha_{0}\rho_{\Phi}\left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) + \int_{0}^{T} F(t,\boldsymbol{u}) dt$$

$$= \alpha_{0}\rho_{\Phi}\left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) + \int_{0}^{T} \left[F(t,\boldsymbol{u}) - F(t,\overline{\boldsymbol{u}})\right] dt + \int_{0}^{T} F(t,\overline{\boldsymbol{u}}) dt$$

$$\geq \alpha_{0}\rho_{\Phi}\left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) - \int_{0}^{T} b_{1}(t)(1 + |\tilde{\boldsymbol{u}}(t)|^{\mu}) dt + \int_{0}^{T} F(t,\overline{\boldsymbol{u}}) dt$$

$$\geq \alpha_{0}\rho_{\Phi}\left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) - \|b_{1}\|_{L^{1}}(1 + \|\tilde{\boldsymbol{u}}\|_{L^{\infty}}^{\mu}) + \int_{0}^{T} F(t,\overline{\boldsymbol{u}}) dt$$

$$\geq \alpha_{0}\rho_{\Phi}\left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) - \|b_{1}\|_{L^{1}}\left(1 + \left[T\Phi^{-1}\left(\frac{1}{T}\right)\right]^{\mu} \|\dot{\boldsymbol{u}}\|_{L^{\Phi}}^{\mu}\right)$$

$$+ \int_{0}^{T} F(t,\overline{\boldsymbol{u}}) dt$$

$$= \alpha_{0}J_{C,\mu}(\dot{\boldsymbol{u}}) - \|b_{1}\|_{L^{1}} + \int_{0}^{T} F(t,\overline{\boldsymbol{u}}) dt,$$

$$(39)$$

where  $C=\alpha_0^{-1}\left[T\Phi^{-1}\left(1/T\right)\right]^{\mu}\|b_1\|_{L^1}$ . Suppose that  $\boldsymbol{u}_n$  is a sequence in  $\mathcal{E}_d^{\Phi}(\lambda)$  such that the sequence  $\overline{\boldsymbol{u}}_n$  is bounded in  $\mathbb{R}^d$  and  $\|\boldsymbol{u}_n\|_{W^1L^\Phi}\to\infty$ . Then the Wirtinger's inequality implies that  $\|\dot{\boldsymbol{u}}_n\|_{L^\Phi}\to\infty$ . Therefore, one of the following statements holds true  $\|\dot{\boldsymbol{u}}_n\|_{L^\Phi}\to\infty$  or  $|\overline{\boldsymbol{u}}_n|\to\infty$ . On the other hand, (32) and (38) imply that the integral  $\int_0^T F(t,\overline{\boldsymbol{u}}_n)\ dt$  is lower bounded. These observations, the lower bound of I given by (39), assumption 3 in Theorem 5.3 and Lemma 5.2 imply the desired result.

Following [28] we say that F satisfies the condition (A) if F(t, x) is a Carathéodory function, F verifies (32) and F is continuously differentiable with respect to x. Moreover, the next inequality holds

$$|D_{\boldsymbol{x}}F(t,\boldsymbol{x})| \leq a(|\boldsymbol{x}|)b_0(t)$$
, for a.e.  $t \in [0,T]$  and for every  $\boldsymbol{x} \in \mathbb{R}^d$ . (40)

The following result was proved in [28, p. 18].

**Lemma 5.4.** Suppose that F satisfies condition (A) and (38),  $F(t, \cdot)$  is differentiable and convex a.e.  $t \in [0, T]$ . Then there exists  $\mathbf{x}_0 \in \mathbb{R}^d$  such that

$$\int_0^T D_{\boldsymbol{x}} F(t, \boldsymbol{x}_0) dt = 0. \tag{41}$$

**Theorem 5.5.** Let  $\mathcal{L}$  be as in Theorem 5.3 and let F be as in Lemma 5.4. In addition, assume that  $\Psi \in \Delta_2$  or, alternatively  $\alpha_0^{-1}T\Phi^{-1}(1/T)a(|\mathbf{x}_0|)\|b_0\|_{L^1}\Lambda < 1$ , with a and  $b_0$  as in (32) and  $\mathbf{x}_0 \in \mathbb{R}^d$  any point satisfying (41). Then I is coercive.

*Proof.* Using (31), [28, Eq. (18), p.17], the decomposition  $u = \overline{u} + \tilde{u}$ , (41), (9) and Wirtinger's inequality, we get

$$I(\boldsymbol{u}) \geq \alpha_{0} \rho_{\Phi} \left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) + \int_{0}^{T} F(t, \boldsymbol{x}_{0}) dt + \int_{0}^{T} D_{\boldsymbol{x}} F(t, \boldsymbol{x}_{0}) \cdot (\boldsymbol{u} - \boldsymbol{x}_{0}) dt$$

$$= \alpha_{0} \rho_{\Phi} \left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) + \int_{0}^{T} F(t, \boldsymbol{x}_{0}) dt + \int_{0}^{T} D_{\boldsymbol{x}} F(t, \boldsymbol{x}_{0}) \cdot \tilde{\boldsymbol{u}} dt$$

$$+ \int_{0}^{T} D_{\boldsymbol{x}} F(t, \boldsymbol{x}_{0}) \cdot (\overline{\boldsymbol{u}} - \boldsymbol{x}_{0}) dt$$

$$= \alpha_{0} \rho_{\Phi} \left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) + \int_{0}^{T} F(t, \boldsymbol{x}_{0}) dt + \int_{0}^{T} D_{\boldsymbol{x}} F(t, \boldsymbol{x}_{0}) \cdot \tilde{\boldsymbol{u}} dt$$

$$\geq \alpha_{0} \rho_{\Phi} \left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) - a(|\boldsymbol{x}_{0}|) \|b_{0}\|_{L^{1}} - a(|\boldsymbol{x}_{0}|) \|b_{0}\|_{L^{1}} T\Phi^{-1} \left(\frac{1}{T}\right) \|\dot{\boldsymbol{u}}\|_{L^{\Phi}}$$

$$= \alpha_{0} J_{C,1}(\dot{\boldsymbol{u}}) - a(|\boldsymbol{x}_{0}|) \|b_{0}\|_{L^{1}}$$

$$(42)$$

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

Let  $\alpha$  be as in Corollary 2.3, then it is a non decreasing majorant of a. Using that  $F(t, \overline{u}/2) \leqslant (1/2)F(t, u) + (1/2)F(t, -\widetilde{u})$  and taking into account that  $\Phi$  is a non negative function, inequality (32), Hölder's inequality, Corollary 2.3 and Wirtinger's inequality, we obtain

$$I(\boldsymbol{u}) \geq \alpha_{0} \rho_{\Phi} \left(\frac{\dot{\boldsymbol{u}}}{\Lambda}\right) + 2 \int_{0}^{T} F(t, \overline{\boldsymbol{u}}/2) dt - \int_{0}^{T} F(t, -\widetilde{\boldsymbol{u}}) dt$$

$$\geq 2 \int_{0}^{T} F(t, \overline{\boldsymbol{u}}/2) dt - \|b_{0}\|_{L^{1}} \|\boldsymbol{a}(\widetilde{\boldsymbol{u}})\|_{L^{\infty}}$$

$$\geq 2 \int_{0}^{T} F(t, \overline{\boldsymbol{u}}/2) dt - \|b_{0}\|_{L^{1}} \alpha(\|\widetilde{\boldsymbol{u}}\|_{L^{\infty}})$$

$$\geq 2 \int_{0}^{T} F(t, \overline{\boldsymbol{u}}/2) dt - C\alpha(C\|\dot{\boldsymbol{u}}\|_{L^{\Phi}})$$

$$(43)$$

with a certain constant C > 0.

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

- i) If  $\|\dot{\boldsymbol{u}}_n\|_{L^\Phi} \to \infty$  then, from (42) and Lemma 5.2, we have  $I(\boldsymbol{u}_n) \to \infty$ .
- ii) If  $\|\dot{\boldsymbol{u}}_n\|_{L^{\Phi}}$  is bounded and  $\|\boldsymbol{u}_n\|_{L^{\Phi}} \to \infty$ , then we obtain  $\overline{\boldsymbol{u}}_n \to \infty$ , reasoning in a similar way to that developed in the proof of Theorem 5.3. This fact together with (43) finishes the proof.

#### 6 Main result

For the lower semicontinuity of I we only need to adapt some results of [16] to our problem.

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

$$\mathcal{L}(t, \boldsymbol{x}, \boldsymbol{y}) \ge \Phi(|\boldsymbol{y}|) + F(t, \boldsymbol{x}), \tag{44}$$

where  $\Phi$  is an N-function. We also assume that the function F satisfies inequality (32) and  $\mathcal{L}(t, \boldsymbol{x}, \cdot)$  is convex in  $\mathbb{R}^d$  for each  $(t, \boldsymbol{x}) \in [0, T] \times \mathbb{R}^d$ . Let  $\{\boldsymbol{u}_n\} \subset W^1L^{\Phi}$  be a sequence such that  $\boldsymbol{u}_n$  converges uniformly to a function  $\boldsymbol{u} \in W^1L^{\Phi}$  and  $\dot{\boldsymbol{u}}_n$  converges in the weak topology of  $L^1_d$  to  $\dot{\boldsymbol{u}}$ . Then

$$I(\boldsymbol{u}) \leqslant \liminf_{n \to \infty} I(\boldsymbol{u}_n).$$
 (45)

*Proof.* First we note that (44) and (32) imply that I is defined in  $W^1L^{\Phi}$  taking values in the interval  $(-\infty, +\infty]$ .

Let  $\{u_n\}$  be a sequence satisfying the assumptions of the Theorem. We define the Caratheodory function  $\mathcal{L}' = \mathcal{L} - F$ . Let I' be the associated to  $\mathcal{L}'$  action integral. Using [16, Th. 2.1, p. 243] with  $\mathcal{L}'$  instaead f, we have that

$$\int_{0}^{T} \mathcal{L}'(t, \boldsymbol{u}, \dot{\boldsymbol{u}}) dt \leqslant \liminf_{n \to \infty} \int_{0}^{T} \mathcal{L}'(t, \boldsymbol{u}_{n}, \dot{\boldsymbol{u}}_{n}) dt.$$
 (46)

From the uniform convergence of  $u_n$  and the Caratheodory conditions for F we obtain that  $F(t, u_n(t)) \to F(t, u(t))$  a.e.  $t \in [0, T]$ . Since  $u_n$  are uniformly bouded, the inequality (32) imply that there exists  $g \in L^1_1([0, T])$  such that  $|F(t, u_n(t))| \leq q(t)$ . From the Dominated Convergence Theorem we have that

$$\lim_{n \to \infty} \int_0^T F(t, \boldsymbol{u}_n(t)) dt = \int_0^T F(t, \boldsymbol{u}(t)) dt. \tag{47}$$

Taking account of (46) and (47) we obtain (45).

**Theorem 6.2.** We suppose  $\Phi$  and  $\Psi$  complementary N-functions. We assume that the Caratheodory function  $\mathcal{L}(t, \boldsymbol{x}, \boldsymbol{y})$  is strictly convex in  $\boldsymbol{y}$ ,  $D_{\boldsymbol{y}}\mathcal{L}$  is T-periodic with respect to T and that it satisfies (2), (3), (4), (31) and (32). In addition, we suppose that some of the following statements hold (we recall the definitios and properties of  $\alpha_0$ ,  $b_1$ ,  $\boldsymbol{x}_0$  and  $b_0$  from (31), (37), (41) and (40) respectively)

- 1.  $\Psi \in \Delta_2$ , (37) and (38).
- 2. As item 1 but with  $\alpha_0^{-1} T \Phi^{-1} (1/T) \|b_1\|_{L^1} \Lambda < 1$  instead of  $\Psi \in \Delta_2$ .
- 3.  $\Psi \in \Delta_2$ , F satisfies condition (A), (38) and  $F(t,\cdot)$  is convex a.e.  $t \in [0,T]$ .
- 4. As item 3 but  $\alpha_0^{-1}T\Phi^{-1}(1/T) a(|x_0|) ||b_0||_{L^1}\Lambda < 1$  instead of  $\Psi \in \Delta_2$ .

Then problem (1) has a solution.

Proof. Let  $\{u_n\} \subset W^1L_T^\Phi$  be a minimizing sequence for the problem  $\min\{I(u)|u\in W^1L_T^\Phi\}$ . Since  $I(u_n),\ n=1,2,\ldots$  is bounded, Theorem 5.3 (or Theorem 5.5 according to which of the items 1-4 hold true) implies that  $\{u_n\}$  is norm bounded in  $W^1L_d^\Phi$ . Hence, in virtue of Corollary 2.2 we can assume that  $u_n$  converges uniformly to a T-periodic continuous function u. The space  $L_d^\Phi$  is a predual space, concretely  $L_d^\Phi = \left[E_d^\Psi\right]^*$ . Therefore, from [29, Cor. 5, p. 148] and since  $\dot{u}_n$  is bounded in  $L_d^\Phi$ , there exists a subsequence (again denoted  $\dot{u}_n$ ) such that  $\dot{u}_n$  converges to a function  $v \in L_d^\Phi$  in the weak\* topology. From this fact and the uniform convergence of  $u_n$  to u we obtain for every T-periodic function  $\xi \in C^\infty([0,T],\mathbb{R}^n) \subset E_d^\Psi$ 

$$\int_0^T \dot{\boldsymbol{\xi}} \cdot \boldsymbol{u} dt = \lim_{n \to \infty} \int_0^T \dot{\boldsymbol{\xi}} \cdot \boldsymbol{u}_n dt = -\lim_{n \to \infty} \int_0^T \boldsymbol{\xi} \cdot \dot{\boldsymbol{u}}_n dt = -\int_0^T \boldsymbol{\xi} \cdot \boldsymbol{v} dt.$$

Thus  ${m v}=\dot{{m u}}$  a.e.  $t\in[0,T]$  (see [28, p. 6]) and  ${m u}\in W^1L_T^\Phi$ .

Finally from the relations  $\left[L_d^1\right]^*=L_d^\infty\subset E^\Psi$  and  $L_d^\Phi\subset L_d^1$  we obtain that  $\dot{\boldsymbol{u}}_n$  converges to  $\dot{\boldsymbol{u}}$  in the weak topology of  $L_d^1$ . Consequently Theorem 6.1, applying with the N-function  $\alpha_0\Phi\left(|\cdot|/\Lambda\right)$ , implies

$$I(\boldsymbol{u}) \leqslant \liminf_{n \to \infty} I(\boldsymbol{u}_n) = \min_{\boldsymbol{u} \in W^1L_T^{\Phi}} I(\boldsymbol{u}).$$

Hence u is a minimun, and therefore a critical point, of I. Invoking Theorem 4.1 we conclude the proof.

### References

- [1] S. Acinas and S. Favier. "Maximal inequalities in Orlicz spaces". In: *Int. J. Math. Anal. (Ruse)* 6.41-44 (2012), pp. 2179–2198.
- [2] S. Acinas, G. Giubergia, F. Mazzone, and E. Schwindt. "On Estimates for the Period of Solutions of Equations Involving the  $\phi$ -Laplace Operator". In: *Journal of Abstract Differential Equations and Applications* 5.1 (2014), pp. 21–34.
- [3] R.A. Adams and J.J.F. Fournier. *Sobolev Spaces*. Elsevier Science, 2003.
- [4] A. Ambrosetti and G. Prodi. *A Primer of Nonlinear Analysis*. Cambridge University Press, 1995.
- [5] C. Bereanu, P. Jebelean, and J. Mawhin. "Multiple solutions for Neumann and periodic problems with singular φ-Laplacian". In: Journal of Functional Analysis 261 (11 2011). DOI: 10.1016/j.jfa.2011.07.027. URL: http://libgen.org/scimag/index.php?s=10.1016/j.jfa.2011.07.027.

- [6] C. Bereanu and J. Mawhin. "Existence and multiplicity results for some non-linear problems with singular φ-Laplacian". In: Journal of Differential Equations 243 (2 2007). DOI: 10.1016/j.jde.2007.05.014. URL: http://libgen.org/scimag/index.php?s=10.1016/j.jde.2007.05.014.
- [7] C. Bereanu and J. Mawhin. "Nonhomogeneous boundary value problems for some nonlinear equations with singular φ-Laplacian". In: Journal of Mathematical Analysis and Applications 352 (1 2009). DOI: 10.1016/j.jmaa.2008.04.025. URL: http://libgen.org/scimag/index.php?s=10.1016/j.jmaa.2008.04.025.
- [8] C. Bereanu and J. Mawhin. "Periodic solutions of nonlinear perturbations of  $\phi$  -Laplacians with possibly bounded  $\phi$ ". In: Nonlinear Analysis: Theory, Methods& Applications 68 (6 2008). DOI: 10.1016/j.na.2006.12.049. URL: http://libgen.org/scimag/index.php?s=10.1016/j.na.2006.12.049.
- [9] A. Cianchi. "A fully anisotropic Sobolev inequality". In: *Pacific J. Math* 196.2 (2000), pp. 283–295.
- [10] A. Cianchi. "Local boundedness of minimizers of anisotropic functionals". In: *Annales de l'Institut Henri Poincare (C) Non Linear Analysis*. Vol. 17. 2. Elsevier. 2000, pp. 147–168.
- [11] A. Cianchi. "Some results in the theory of Orlicz spaces and applications to variational problems". In: *Nonlinear analysis, function spaces and applications* 6 (1999), pp. 50–92.
- [12] A. Cianchi and N. Fusco. "Gradient regularity for minimizers under general growth conditions". In: *Journal für die reine und angewandte Mathematik (Crelles Journal)* 1999.507 (1999), pp. 15–36.
- [13] N. Clavero. *Optimal Sobolev embeddings and Function Spaces*. 2011. URL: http://www.maia.ub.edu/~soria/sobolev1.pdf.
- [14] B. Driver. Analysis Tools with Applications. 2003. URL: http://www.math.ucsd.edu/~bdriver/231-02-03/Lecture\_Notes/PDE-Anal-Book/analpde1.pdf.
- [15] D.E. Edmunds, R. Kerman, and L. Pick. "Optimal Sobolev imbeddings involving rearrangement-invariant quasinorms". In: *Journal of Functional Analysis* 170.2 (2000), pp. 307–355.
- [16] I. Ekeland and R. Témam. *Convex Analysis and Variational Problems*. Society for Industrial and Applied Mathematics, 1999.
- [17] S. Favier and F. Zó. "Extension of the best approximation operator in Orlicz spaces and weak-type inequalities". In: *Abstr. Appl. Anal.* 6.2 (2001), pp. 101–114.

- [18] M. García-Huidobro, V.K. Le, R. Manásevich, and K. Schmitt. "On principal eigenvalues for quasilinear elliptic differential operators: an Orlicz-Sobolev space setting". In: *Nonlinear Differential Equations and Applications NoDEA* 6 (2 May 1999). DOI: 10.1007/s000300050073. URL: http://libgen.org/scimag/index.php?s=10.1007/s000300050073.
- [19] M. García-Huidobro, R. Manásevich, and K. Schmitt. "On principal eigenvalues of *p*-Laplacian-like operators". In: *J. Differential Equations* 130.1 (1996), pp. 235–246.
- [20] M. García-Huidobro, R. Manásevich, and F. Zanolin. "A Fredholm-like result for strongly nonlinear second order ODEs". In: *J. Differential Equations* 114.1 (1994), pp. 132–167.
- [21] H. Hudzik and L. Maligranda. "Amemiya norm equals Orlicz norm in general". In: *Indagationes Mathematicae* 11.4 (2000), pp. 573–585.
- [22] T. Kato. "Demicontinuity, hemicontinuity and monotonicity". In: *Bulletin of the American Mathematical Society* 70.4 (1964), pp. 548–550.
- [23] R. Kerman and L. Pick. "Optimal Sobolev imbeddings". In: *Forum Mathematicum*. Vol. 18. 2006, pp. 535–570.
- [24] M. A. Krasnosel'skii and Ja. B. Rutickii. Convex functions and Orlicz spaces. Translated from the first Russian edition by Leo F. Boron. Groningen: P. Noordhoff Ltd., 1961.
- [25] L. Maligranda. *Orlicz spaces and interpolation*. Vol. 5. Seminários de Matemática [Seminars in Mathematics]. Universidade Estadual de Campinas, Departamento de Matemática, Campinas, 1989.
- [26] R. Manásevich and J. Mawhin. "Boundary value problems for nonlinear perturbations of vector p-Laplacian-like operators". In: *J. Korean Math. Soc* 37.5 (2000), pp. 665–685.
- [27] R. Manásevich and J. Mawhin. "Periodic Solutions for Nonlinear Systems with p-Laplacian-Like Operators". In: *Journal of Differential Equations* 145.2 (1998), pp. 367–393.
- [28] J. Mawhin and M. Willem. *Critical Point Theory and Hamiltonian Systems*. Springer, 2010.
- [29] M. M. Rao and Z. D. Ren. Theory of Orlicz spaces. M. Dekker, 1991.
- [30] Z.D. Ren. *Applications Of Orlicz Spaces*. Monographs and textbooks in pure and applied mathematics. Taylor & Francis, 2002. ISBN: 9780203910863.
- [31] R.T. Rockafellar and R.J.B. Wets. *Variational Analysis*. Springer, 2009.
- [32] M. Struwe. Variational Methods: Applications to Nonlinear Partial Differential Equations and Hamiltonian Systems. Ergebnisse der Mathematik und ihrer Grenzgebiete. Springer, 2008. ISBN: 9783540740131.
- [33] C.-L. Tang. "Periodic solutions for nonautonomous second order systems with sublinear nonlinearity". In: *Proceedings of the American Mathematical Society* (1998), pp. 3263–3270.

- [34] C.-L. Tang. "Periodic solutions of non-autonomous second-order systems with  $\gamma$ -quasisubadditive potential". In: *Journal of Mathematical Analysis and Applications* 189.3 (1995), pp. 671–675.
- [35] C.-L. Tang and X.-P. Wu. "Periodic solutions for second order systems with not uniformly coercive potential". In: *Journal of Mathematical Analysis and Applications* 259.2 (2001), pp. 386–397.
- [36] X. Tang and X. Zhang. "Periodic solutions for second-order Hamiltonian systems with a p-Laplacian". In: *Annales UMCS, Mathematica* 64.1 (2010), pp. 93–113.
- [37] Y. Tian and W. Ge. "Periodic solutions of non-autonomous second-order systems with a p-Laplacian". In: *Nonlinear Analysis: Theory, Methods & Applications* 66.1 (2007), pp. 192 –203. ISSN: 0362-546X. DOI: http://dx.doi.org/10.1016/j.na.2005.11.020. URL: http://www.sciencedirect.com/science/article/pii/S0362546X05009764.
- [38] A. Wróblewska-Kamińska. An application of Orlicz spaces in partial differential equations. PhD dissertation. 2012. URL: https://www.mimuw.edu.pl/wiadomosci/aktualnosci/doktoraty/pliki/aneta\_wroblewska-kaminska/awk-dok.pdf.
- [39] X.-P. Wu and C.-L. Tang. "Periodic solutions of a class of non-autonomous second-order systems". In: *Journal of Mathematical Analysis and Applications* 236.2 (1999), pp. 227–235.
- [40] B. Xu and C-L. Tang. "Some existence results on periodic solutions of ordinary p-Laplacian systems". In: *Journal of mathematical analysis and applications* 333.2 (2007), pp. 1228–1236.
- [41] Y.-W. Ye and C.-L. Tang. "Periodic solutions for some nonautonomous second order Hamiltonian systems". In: *Journal of Mathematical Analysis and Applications* 344.1 (2008), pp. 462–471.
- [42] F. Zhao and X. Wu. "Periodic solutions for a class of non-autonomous second order systems". In: *Journal of mathematical analysis and applications* 296.2 (2004), pp. 422–434.