

Periodic solutions of Euler-Lagrange equations and “sublinear” potentials in an Orlicz-Sobolev space setting

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Abstract

In this paper we obtain existence of periodic solutions, in the Orlicz-Sobolev space $W^1 L^\Phi([0, T])$, of hamiltonian systems with a potential function F satisfying the inequality $|\nabla F(t, x)| \leq b_1(t)\Phi'_0(|x|) + b_2(t)$, with $b_1, b_2 \in L^1$ and for certain N -functions Φ_0 .

1 Introduction

This paper deal of system equations of the type:

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

where $\mathcal{L} : [0, T] \times \mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{R}$, $d \geq 1$, is called the *Lagrange function* or *lagrangian* and the unknown function $u : [0, T] \rightarrow \mathbb{R}^d$ is absolutely continuous. In other

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2010 AMS Subject Classification. Primary: . Secondary: .

Keywords and phrases. .

words, we are interesting in to find *periodic weak solutions* of *Euler-Lagrange system of ordinary equations*. This topic was addressed deeply for the *Lagrange function*

$$\mathcal{L}_{p,F}(t, x, y) = \frac{|y|^p}{p} + F(t, x), \quad (2)$$

for $1 < p < \infty$. For example, the classical book [1] deal mainly with problem (1), for the lagrangian $\mathcal{L}_{2,F}$, through various methods: direct, dual action, minimax, etc. The results in [1] were extended and improved in various articles, see [2, 3, 4, 5, 6] to cite some examples. Lagrange functions (2) for arbitrary $1 < p < \infty$ were considered in [7, 8], in this case (1) reduced to the p -laplacian system

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

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

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

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

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

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

In [9] was studied the case of a lagrangian \mathcal{L} which is bounded from below by a Lagrange function

$$\mathcal{L}_{\Phi,F}(t, x, y) = \Phi(|y|) + F(t, x), \quad (5)$$

with Φ a N -function (see section 2 for the definition of this concept). In the paper [9] was assumed on F a condition of *bounded oscilation* (see xxxxx below). In this paper we are interesting in to study the condition of *sublinearity* (see [3, 4, 6, 8, 10]) on ∇F for the lagrangian $\mathcal{L}_{\Phi,F}$, or more generally for lagrangians bounded from below by $\mathcal{L}_{\Phi,F}$.

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

$$I(u) = \int_0^T \mathcal{L}(t, u(t), u'(t)) dt. \quad (6)$$

The paper is organized as follows. In section 2 we give preliminaries facts on N -functions, Orlicz-Sobolev spaces of functions and we establish our main results. Section 4 contains the proofs and section 5 examples of applications of our results to concrete cases. Finally, in section 6, we compare the condition of sublinearity considered in this paper with the condition of bounded oscilations considered in [9].

2 Preliminaries

For reader convenience, we give a short introduction to Orlicz and Orlicz-Sobolev spaces of vector valued functions. Classic references for these topics are [11, 12, 13].

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

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

In addition, in this paper for sake of simplicity we assume that Φ is differentiable and we call φ the derivative of Φ . On these assumptions, $\varphi : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is a homeomorphism whose inverse will be denoted ψ . We denote by Ψ the primitive of ψ that satisfies $\Psi(0) = 0$. Then, Ψ is an *N-function* which is called the *complementary function* of Φ .

We recall that a function *N-function* $\Phi(u)$ has *principal part* the function $f(u)$ if $\Phi(u) = f(u)$ for large value of the argument (see [12, p. 16] and [12, Sec. 7] for properties of principal part)

There exist several order and equivalence relations between *N-functions* (see [13, Sec. 2.2]). Following [13, Def. 1, p. 15-16] we say that the *N-function* Φ_2 is *stronger* than the *N-function* Φ_1 , $\Phi_1 < \Phi_2$ in symbols, if there exists $a > 0$ and $x_0 \geq 0$ such that

$$\Phi_1(x) \leq \Phi_2(ax), \quad x \geq x_0. \quad (7)$$

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 said that Φ_2 is *essentially stronger* than Φ_1 ($\Phi_1 \ll \Phi_2$) if and only if for every $a > 0$ there exists $x_0 = x_0(a) \geq 0$ such that (7) holds. Finally we said that Φ_2 is *completely stronger* than Φ_1 ($\Phi_1 \prec \Phi_2$) if and only if for every $a > 0$ there exists $K = K(a) > 0$ and $x_0 = x_0(a) \geq 0$ such that

$$\Phi_1(x) \leq K\Phi_2(ax), \quad x \geq x_0. \quad (8)$$

We also say that a function $\eta : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ satisfies the Δ_2^∞ -condition, denoted by $\eta \in \Delta_2^\infty$, if there exist constants $K > 0$ and $x_0 \geq 0$ such that

$$\eta(2x) \leq K\eta(x), \quad (9)$$

for every $x \geq x_0$. We note that η is Δ_2^∞ if and only if $\eta \prec \eta$. If $x_0 = 0$, the function $\eta : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is said to satisfy the Δ_2 ($\eta \in \Delta_2$). If there exists $x_0 > 0$ such that inequality (9) holds for $x \leq x_0$ we said that Φ satisfies the Δ_2^0 -condition ($\Phi \in \Delta_2^0$).

Let d be a positive integer. We denote by $\mathcal{M} := \mathcal{M}([0, T], \mathbb{R}^d)$ the set of all measurable functions defined on $[0, T]$ with values on \mathbb{R}^d and we write $u = (u_1, \dots, u_d)$ for $u \in \mathcal{M}$. For the set of functions \mathcal{M} , as for other similar sets, we omit the reference to codomain \mathbb{R}^d when $d = 1$.

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

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

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

$$C^\Phi := \{u \in \mathcal{M} \mid \rho_\Phi(u) < \infty\}. \quad (10)$$

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

$$L^\Phi := \{u \in \mathcal{M} \mid \exists \lambda > 0 : \rho_\Phi(\lambda u) < \infty\}. \quad (11)$$

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

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

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

The following inequality holds for any $u \in L^\Phi$

$$\|u\|_{L^\Phi} \leq \frac{1}{k} \{1 + \rho_\Phi(ku)\}, \quad \text{for every } k > 0. \quad (12)$$

In fact, $\|u\|_{L^\Phi}$ is the infimum for $k > 0$ of the r.h.s in above expression (see [12, Thm. 10.5] and [14]).

The subspace $E^\Phi = E^\Phi([0, T], \mathbb{R}^d)$ is defined as the closure in L^Φ of the subspace $L^\infty([0, T], \mathbb{R}^d)$ of all \mathbb{R}^d -valued essentially bounded functions. It is shown that E^Φ is the only one maximal subspace contained in the Orlicz class C^Φ , i.e. $u \in E^\Phi$ if and only if $\rho_\Phi(\lambda u) < \infty$ for any $\lambda > 0$. The equality $L^\Phi = E^\Phi$ holds if and only if $\Phi \in \Delta_2^\infty$.

A generalized version of *Hölder's inequality* holds in Orlicz spaces (see [12, Thm. 9.3]). Namely, if $u \in L^\Phi$ and $v \in L^\Psi$ then $u \cdot v \in L^1$ and

$$\int_0^T v \cdot u \, dt \leq \|u\|_{L^\Phi} \|v\|_{L^\Psi}. \quad (13)$$

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

$$\langle v, u \rangle = \int_0^T v \cdot u \, dt, \quad (14)$$

with $u \in L^\Phi$ and $v \in L^\Psi$. Unless $\Phi \in \Delta_2^\infty$, the relation $L^\Psi = [L^\Phi]^*$ will not hold. In general, it is true that $[E^\Phi]^* = L^\Psi$.

We define the *Sobolev-Orlicz space* $W^1 L^\Phi$ (see [11]) by

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

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

$$\|u\|_{W^1 L^\Phi} = \|u\|_{L^\Phi} + \|u'\|_{L^\Phi}. \quad (15)$$

We introduce the following subspaces of $W^1 L^\Phi$

$$\begin{aligned} W^1 E^\Phi &= \{u \in W^1 L^\Phi \mid u' \in E^\Phi\}, \\ W^1 E_T^\Phi &= \{u \in W^1 E^\Phi \mid u(0) = u(T)\}. \end{aligned} \quad (16)$$

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

As usual, if $(X, \|\cdot\|_X)$ is a Banach space and $(Y, \|\cdot\|_Y)$ is a subspace of X , we write $Y \hookrightarrow X$ and we say that Y is *embedded* in X when the restricted identity map $i_Y : Y \rightarrow X$ is bounded. That is, there exists $C > 0$ such that for any $y \in Y$ we have $\|y\|_X \leq C\|y\|_Y$. With this notation, Hölder's inequality states that $L^\Psi \hookrightarrow [L^\Phi]^*$; and, it is easy to see that for every N -function Φ we have that $L^\infty \hookrightarrow L^\Phi \hookrightarrow L^1$.

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

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

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

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

The next simple embedding lemma, whose proof can be found in [9], will be used systematically.

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

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

$$|u(t) - u(s)| \leq \|u'\|_{L^\Phi} w(|t - s|) \quad (\text{Morrey's inequality}), \quad (18)$$

$$\|u\|_{L^\infty} \leq \Phi^{-1}\left(\frac{1}{T}\right) \max\{1, T\} \|u\|_{W^1 L^\Phi} \quad (\text{Sobolev's inequality}). \quad (19)$$

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

$$\|\tilde{u}\|_{L^\infty} \leq T\Phi^{-1}\left(\frac{1}{T}\right) \|u'\|_{L^\Phi} \quad (\text{Sobolev-Wirtinger's inequality}). \quad (20)$$

3 Main results

We begin by stating the following lemma which establish the coercivity of the modular function $\rho_\Phi(u)$ with respect to certain functions of the Orlicz norm $\Phi_0(\|u\|_{L^\Phi})$. This lemma generalizes [9, Lemma 5.2] in two directions. The first, we consider function Φ_0 more general than in [9, Lemma 5.2]. The second one and more important, the condition Δ_2 -global on Ψ used in [9, Lemma 5.2] was relaxed to Δ_2^∞ . We need to present this result here since the lemma introduces the function Φ^* that plays an important role in our main theorem.

Lemma 3.1. *Let Φ, Ψ be complementary N -functions with $\Psi \in \Delta_2^\infty$. Then there exists a N -function Φ^* , with $\Phi^* < \Phi$, such that for every $\Phi_0 \ll \Phi^*$ and $k > 0$*

$$\lim_{\|u\|_{L^\Phi} \rightarrow \infty} \frac{\int_0^T \Phi(|u|) dt}{\Phi_0(k\|u\|_{L^\Phi})} = \infty, \quad (21)$$

Reciprocally, if (21) holds for some N -function Φ_0 , then $\Psi \in \Delta_2^\infty$.

We point out that this lemma can be applied to more cases than [9, Lemma 5.2]. For example, if $\Phi(u) = u^2$, Φ_1 and Φ_0 are N -functions with principal parts equal to $u^2/\log u$ and $u^2/(\log u)^2$ respectively, then (21) holds for Φ_0 . On the other hand, $\Phi_0(|u|)$ is not dominated for any power function $|u|^\alpha$ for every $\alpha < 2$.

Like [9] we will consider general lagrangian functions $\mathcal{L} : [0, T] \times \mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{R}$ satisfying the structure conditions

$$|\mathcal{L}(t, x, y)| \leq a(|x|) \left(b(t) + \Phi \left(\frac{|y|}{\lambda} + f(t) \right) \right) \quad (A_1)$$

$$|D_x \mathcal{L}(t, x, y)| \leq a(|x|) \left(b(t) + \Phi \left(\frac{|y|}{\lambda} + f(t) \right) \right) \quad (A_2)$$

$$|D_y \mathcal{L}(t, x, y)| \leq a(|x|) \left(c(t) + \varphi \left(\frac{|y|}{\lambda} + f(t) \right) \right), \quad (A_3)$$

where $a \in C(\mathbb{R}^+, \mathbb{R}^+)$, $\lambda > 0$, Φ is an N -function, φ is the right continuous derivative of Φ , $b \in L_1^1([0, T])$, $c \in L_1^\Psi([0, T])$ and $f \in E_1^\Phi([0, T])$. We denote by $\mathfrak{A}(a, b, c, \lambda, f, \Phi)$ the set of all Lagrange functions satisfying $(A_1), (A_2)$ and (A_3) .

It was shown in [9] that if $\mathcal{L} \in \mathfrak{A}(a, b, c, \lambda, f, \Phi)$ then there exists the Gateaux derivative $I'(u)$ of the integral functional I , defined in (6), on the subspace $W^1 E^\Phi([0, T], \mathbb{R}^d)$. We note that for the lagrangian $\mathcal{L}_{\Phi, F}$ the condition (A) is equivalent to $\mathcal{L}_{\Phi, F} \in \mathfrak{A}(a, b, 0, 1, 0, \Phi)$.

Unlike what is usual in the literature, we do not assume that the Lagrangian \mathcal{L} split in two terms one of them function of y and the other one function of (t, x) . We suppose only a lower bound by a function of that type. More precisely we assume that for every $(t, x, y) \in \mathbb{R} \times \mathbb{R}^d \times \mathbb{R}^d$

$$\mathcal{L} \geq \mathcal{L}_{\Phi, F}, \quad F \text{ satisfying (A) and (C), } \Phi \text{ being } N\text{-function.} \quad (A_4)$$

Moreover, as is usual, it is needed to suppose that the time integral of F satisfies certain coercivity condition, see (A_5) below. But even all these hypotheses are not enough. It is necessary to assume extra conditions on the potential F . Several hypotheses were tested in the past years. The so-called *subconvexity* for F was tried in [4, 2, 6] for semilinear equations and in [15, 8] for p -laplacian systems. A boundeness on the oscilation of F was studied in [9]. In [3, 8]) the authors considered, for the p -laplacian case, potentials F satisfying the inequality

$$|\nabla F(t, x)| \leq b_1(t)|x|^\alpha + b_2(t), \quad (22)$$

where $b_1, b_2 \in L^1([0, T])$ and $\alpha < p$. The potentials F satisfying these inequalities were called by the authors *sublinear nonlinearities*. In this paper, we are interesting

in to study this type of potential, but with more general bounds on ∇F which includes N -functions instead power functions, namely, we will consider inequalities for F of the following type

$$|\nabla F(t, x)| \leq b_1(t) \Phi'_0(|x|) + b_2(t), \quad (A_6)$$

with Φ_0 a differentiable N -function and $b_1, b_2 \in L^1([0, T], \mathbb{R})$.

Theorem 3.2. *Let Φ be an N -function, whose complementary function Ψ satisfies $\Psi \in \Delta_2^\infty$ and suppose that Φ^* satisfies the Lemma 3.1. Assume that the potential F satisfies (C) and (A) and the conditions*

1. (A_6) for some N -function Φ_0 such that $\Phi_0 \ll \Phi^*$.
- 2.

$$\lim_{|x| \rightarrow \infty} \frac{\int_0^T F(t, x) dt}{\Psi_2(\Phi'_0(2|x|))} = +\infty, \quad (A_5)$$

for some N -function Ψ_2 whose complementary function Φ_2 satisfies $\Phi_0 \ll \Phi_2 \ll \Phi^*$.

Then, for every lagrangian $\mathcal{L}(t, x, y)$ such that $D_y \mathcal{L}(0, x, y) = D_y \mathcal{L}(T, x, y)$, stritly convex with respect to $y \in \mathbb{R}^d$, $\mathcal{L} \in \mathfrak{A}(a, b, c, \lambda, f, \Phi)$, and satisfying (A_4) the problem (1) has at least a solution which minimizes the action integral I on $W^1 E_T^\Phi$.

4 Proofs

Lemma 4.1. E^Φ is weak* closed in L^Φ .

Proof. From [13, Thm. 7, p. 110] we have that $L^\Phi = [E^\Psi]^*$. Then, L^Φ is a dual and therefore we are allowed to speak about the weak* topology of L^Φ . Besides, E^Φ is separable (see [13, Thm. 1, p. 87]). Let $S = E^\Phi \cap \{u \in L^\Phi \mid \|u\|_{L^\Phi} \leq 1\}$, then S is closed in the norm $\|\cdot\|_{L^\Phi}$. Now, according to [13, Cor. 5, p. 148] S is weak* sequentially compact. Thus, S is weak* sequentially closed because if $u_n \in S$ and $u_n \xrightarrow{*} u \in L^\Phi$ then the weak* sequential compactness implies the existence of $v \in S$ and a subsequence u_{n_k} such that $u_{n_k} \xrightarrow{*} v$. Finally, by the uniqueness of the limit, we get $u = v \in S$. As E^Ψ is separable and $L^\Phi = [E^\Psi]^*$, the closed ball of $\{u \in L^\Phi \mid \|u\|_{L^\Phi} \leq 1\}$ of L^Φ is weak* metrizable (see [16, Thm. 5.1, p. 138]). Thus, S is closed with respect to the weak* topology. Now, by Krein-Smulian theorem, [16, Cor. 12.6, p. 165] implies that E^Φ is weak* closed. \square

The following result is analogous to some lemmata in $W^{1,p}$, see [15].

Lemma 4.2. *If $\|u\|_{W^1 L^\Phi} \rightarrow \infty$, then $(|\bar{u}| + \|u'\|_{L^\Phi}) \rightarrow \infty$.*

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

$$\|u\|_{L^\Phi} = \|\bar{u} + \tilde{u}\|_{L^\Phi} \leq \|\bar{u}\|_{L^\Phi} + \|\tilde{u}\|_{L^\Phi} = |\bar{u}| \|1\|_{L^\Phi} + \|\tilde{u}\|_{L^\Phi}. \quad (23)$$

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

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

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

$$\|\tilde{u}\|_{L^\Phi} \leq C_2 \|u'\|_{L^\Phi}. \quad (24)$$

Therefore, from (23), (24) and (15), we get

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

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

Lemma 4.3. *Let Φ be a (not needed differentiable) N -function and φ the right continuous derivative of Φ . Then $\Phi \in \Delta_2^\infty$ ($\Phi \in \Delta_2$) iff $\varphi \in \Delta_2^\infty$ ($\varphi \in \Delta_2$).*

Proof. It is consequence of [17, Th.11.7] and [17, Remark 5, p. 87]. \square

The following lemma improves the result at the comment on the beginning of [12, p. 24].

Lemma 4.4. *Let Ψ be a N -function satisfying the Δ_2^∞ condition. Then there exists a N -function Ψ^* such that $\Psi^* \in \Delta_2$, $\Psi \leq \Psi^*$ and for every $a > 1$ there exists $x_0 = x_0(a) \geq 0$ such that $\Psi^*(x) \leq a\Psi(x)$, for every $x \geq x_0$. In other words, every Δ_2 near infinity N -function is equivalent to a Δ_2 globally N -function.*

Proof. We can assume that the Δ_2 condition for Ψ fails near to 0. Consequently, from Lemma 4.3, we have that the right continuous derivative ψ of Ψ is not Δ_2 near to 0. Therefore, we obtain a sequence x_n , $n = 1, 2, \dots$ of positive numbers with $x_n \rightarrow 0$, and

$$2x_{n+1} < x_n < 2x_n \quad \text{and} \quad \psi(2x_n) > 2\psi(x_n). \quad (25)$$

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

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

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

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

We suppose $n = 1$. Then items 2 and 3 are obvious. From (25) we have

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

This inequality implies 1.

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

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

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

Now, using (25) and the already proved items 3 for $n + 1$ we deduce

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

Then

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

i.e. we have proved item 1.

We note that

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

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

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

define a N function.

Let see that ψ^* is Δ_2 globally. For it is sufficient to prove that ψ^* satisfies the Δ_2 conditions near of 0. For this end, suppose $x \leq x_1$ and take $n \in \mathbb{N}$ such that $x_{n+1} \leq x \leq x_n$. Then

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

Consequently Ψ^* is Δ_2 globally and $\Psi \leq \psi^*$.

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

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

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

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

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

The following lemma is essentially known, this is basically consequence of the fact that $\Psi \in \Delta_2^\infty$ if and only if $\Psi \prec \Psi$, of [13, Prop. 4, p. 20] and [13, Cor. 10, p. 30]. However we prefer included an alternative proof, because we do not see clear that the previous results of [13] contemplate the case in the following lemma of the N -functions satisfying the Δ_2 condition globally.

Lemma 4.5. *Let Φ, Ψ be complementary functions. The next statements are equivalent:*

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

$$\Phi(rs) \geq \Phi^*(r)\Phi(s) \quad \text{for every } r \geq 1, s \geq 0 \text{ (} r \geq 1, s \geq 1 \text{)}. \quad (26)$$

Proof. In virtue of the comment that precedes the statement of the lemma, we only consider the case $\Psi \in \Delta_2$.

1) \Rightarrow 2). By virtue of the Δ_2 -condition on Ψ , [17, Thm. 11.7] and [17, Cor. 11.6] (see also [18, Eq. (2.8)]), we get constants $K > 0$ and $\alpha_\Phi > 1$ such that

$$\Phi(rs) \geq Kr^\nu \Phi(s), \quad (27)$$

for any $1 < \nu < \alpha_\Phi$, $s \geq 0$ and $r > 1$. This proves (26) with $\Phi^*(r) = kr^\nu$, which is an N -function.

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

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

Let $u = \Phi^*(r) \geq \Phi^*(1)$ and $v = \Phi(s) \geq 0$. By a well known inequality [13, p. 13, Prop. 1] and (26), we have for $u \geq \Phi^*(1)$ and $v > 0$

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

then

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

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

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

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

Remark 1. We note that if Φ^* satisfies (26) then $\Phi^* < \Phi$.

Proof Lemma 3.1 At first we assume that Φ is Δ_2 -globally. Let Φ^* be a N function satisfying (26). By the inequality (12), for $r > 1$ we have

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

Now, we choose $r = \frac{\|u\|_{L^\Phi}}{2}$, as $\|u\|_{L^\Phi} \rightarrow \infty$ we can assume $r > 1$. From [13, Thm. 2 (b)(v), p. 16] we get

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

If $\Psi \in \Delta_2^\infty$, but $\Psi \notin \Delta_2$, we use Lemma 4.4. Then there exists a Δ_2 N -function Ψ_1 , with $\Psi_1 \sim \Psi \leq \Psi_1$. Let Φ_1 the complementary function of Ψ_1 . Then $\Phi \sim \Phi_1 \leq \Phi$ (see [12, Th. 3.1]) and $\|\cdot\|_{L^\Phi}$ and $\|\cdot\|_{L^{\Phi_1}}$ are equivalent norms (see [12, Th. 13.2 and Th. 13.3]). By the previously proved, there exists Φ_0 satisfying (21) with $\Phi = \Phi_1$. Let $C > 0$ be such that $\|\cdot\|_{L^\Phi} \leq C\|\cdot\|_{L^{\Phi_1}}$. Then

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

Finally, if Φ_0 is an N -function, then $\Phi_0(x) \geq \alpha|x|$ for α small enough and $|x| > 1$. Therefore (21) holds for $\Phi_0(x) = |x|$, then [9, Lemma 5.2] implies $\Psi \in \Delta_2$ at ∞ . \square

Definition 4.6. We define the functionals $J_{C,\varphi} : L^\Phi \rightarrow (-\infty, +\infty]$ and $H_{C,\varphi} : \mathbb{R}^n \rightarrow \mathbb{R}$, where $C > 0$ and $\varphi : [0, +\infty) \rightarrow [0, +\infty)$ by

$$J_{C,\varphi}(u) := \rho_\Phi(u) - C\varphi(\|u\|_{L^\Phi}), \quad (28)$$

and

$$H_{C,\varphi}(x) := \int_0^T F(t, x) dt - C\varphi(2|x|), \quad (29)$$

respectively.

Next we give the proof of the Theorem 3.2. Here we correct an error in the end of the proof of [9, Thm. 6.2] where was wrongly assumed that the minimum of I is in the domain of differentiability of I . We avoid this problem by minimizing I on $W^1 E_T^\Phi$ which is a subspace weak* closed contained that domain.

Proof. Theorem 3.2 . By the decomposition $u = \bar{u} + \tilde{u}$, Cauchy-Schwarz's inequality and (A₆), we have

$$\begin{aligned} & \left| \int_0^T F(t, u) - F(t, \bar{u}) dt \right| = \left| \int_0^T \int_0^1 \nabla F(t, \bar{u} + s\tilde{u}(t)) \cdot \tilde{u}(t) ds dt \right| \\ & \leq \int_0^T \int_0^1 b_1(t) \Phi'_0(|\bar{u} + s\tilde{u}(t)|) |\tilde{u}(t)| ds dt + \int_0^T \int_0^1 b_2(t) |\tilde{u}(t)| ds dt \\ & =: I_1 + I_2. \end{aligned} \quad (30)$$

On the one hand, by Hölder's and Sobolev-Wirtinger's inequalities we estimate I_2 as follows

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

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

We note that, since Φ'_0 is increasing function and $\Phi'_0(x) \geq 0$ for $x \geq 0$, then $\Phi'_0(a+b) \leq \Phi'_0(2a) + \Phi'_0(2b)$ for every $a, b \geq 0$. In this way, we have

$$\Phi'_0(|\bar{u} + s\tilde{u}(t)|) \leq \Phi'_0(2|\bar{u}|) + \Phi'_0(2\|\tilde{u}\|_{L^\infty}), \quad (32)$$

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

$$\begin{aligned} I_1 &\leq \Phi'_0(2|\bar{u}|) \|b_1\|_{L^1} \|\tilde{u}\|_{L^\infty} + \Phi'_0(2\|\tilde{u}\|_{L^\infty}) \|b_1\|_{L^1} \|\tilde{u}\|_{L^\infty} \\ &\leq C_2 \left\{ \Phi'_0(2|\bar{u}|) \|u'\|_{L^\Phi} + \Phi'_0(C_3 \|u'\|_{L^\Phi}) \|u'\|_{L^\Phi} \right\}, \end{aligned} \quad (33)$$

where $C_2 = C_2(T, \|b_1\|_{L^1})$ and $C_3 = C_3(T)$. Next, by Young's inequality with complementary functions Φ_2 and Ψ_2

$$\Phi'_0(2|\bar{u}|) \|u'\|_{L^\Phi} \leq \Psi_2(\Phi'_0(2|\bar{u}|)) + \Phi_2(\|u'\|_{L^\Phi}). \quad (34)$$

We have that any N -function Φ_0 satisfies the inequality $x\Phi'_0(x) \leq \Phi_0(2x)$ (see [13, p. 17]). Moreover, since $\Phi_0 \ll \Phi_2$ there exists $x_0 = x_0(\Phi_0, \Phi_2, T) \geq 0$ such that $\Phi_0(2C_3x) \leq \Phi_2(x)$, for every $x \geq x_0$. Therefore, $\Phi_0(2C_3x) \leq \Phi_2(x) + C_4$, with $C_4 = \Phi_0(2x_0)$. The previous observations imply

$$\Phi'_0(C_3 \|u'\|_{L^\Phi}) \|u'\|_{L^\Phi} \leq C_3^{-1} (\Phi_2(\|u'\|_{L^\Phi}) + C_4). \quad (35)$$

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

$$I_1 + I_2 \leq C_5 \left\{ \Psi_2(\Phi'_0(2|\bar{u}|)) + \Phi_2(\|u'\|_{L^\Phi}) + \|u'\|_{L^\Phi} + 1 \right\} \quad (36)$$

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

Using (30) and (36) we get

$$\begin{aligned} I(u) &\geq \rho_\Phi(u') + \int_0^T F(t, u) dt \\ &= \rho_\Phi(u') + \int_0^T [F(t, u) - F(t, \bar{u})] dt + \int_0^T F(t, \bar{u}) dt \\ &\geq \rho_\Phi(u') - C_5 \Phi_2(\|u'\|_{L^\Phi}) + \int_0^T F(t, \bar{u}) dt - C_5 \Psi_2(\Phi'_0(2|\bar{u}|)) - C_5 \\ &\geq \rho_\Phi(u') - C_5 \Phi_2(\|u'\|_{L^\Phi}) + H_{C_5, \Psi_2 \circ \Phi_0}(\bar{u}) - C_5 \\ &= J_{C_5, \Phi_0}(u') + H_{C_5, \Psi_2 \circ \Phi_0}(\bar{u}) - C_5. \end{aligned} \quad (37)$$

Let u_n be a sequence in $W^1 L^\Phi$ with $\|u_n\|_{W^1 L^\Phi} \rightarrow \infty$ and we have to prove that $I(u_n) \rightarrow \infty$. On the contrary, suppose that for a subsequence, still denoted by

u_n , $I(u_n)$ is upper bounded, i.e. there exists $M > 0$ such that $|I(u_n)| \leq M$. As $\|u_n\|_{W^1 L^\Phi} \rightarrow \infty$, from Lemma 4.2, we have $|\bar{u}_n| + \|u'_n\|_{L^\Phi} \rightarrow \infty$. Passing to a subsequence is necessary, still denoted u_n , we can assume that $|\bar{u}_n| \rightarrow \infty$ or $\|u'_n\|_{L^\Phi} \rightarrow \infty$. Now, Lemma 3.1 implies that the functional $J_{C_5, \Phi_0}(u')$ is coercive; and, by (A_5) , the functional $H_{C_5, \Phi_0}(\bar{u})$ is also coercive, then $J_{C_5, \Phi_0}(u'_n) \rightarrow \infty$ or $H_{C_5, \Phi_0}(\bar{u}_n) \rightarrow \infty$. From the condition (A) on F , we have that on a bounded set the functional $H_{C_5, \Phi_0}(\bar{u}_n)$ is lower bounded and also $J_{C_5, \Phi_0}(u'_n) \geq 0$. Therefore, $I(u_n) \rightarrow \infty$ as $\|u_n\|_{W^1 L^\Phi} \rightarrow \infty$ which contradicts the initial assumption on the behavior of $I(u_n)$.

Let $\{u_n\} \subset W^1 E_T^\Phi$ be a minimizing sequence for the problem $\inf\{I(u) | u \in W^1 E_T^\Phi\}$. Since $I(u_n)$, $n = 1, 2, \dots$, is upper bounded, the previous part of the proof shows that $\{u_n\}$ is norm bounded in $W^1 E_T^\Phi$. Hence, by virtue of [9, Cor. 2.2], we can assume, taking a subsequence if necessary, that u_n converges uniformly to a T -periodic continuous (therefore in E_T^Φ) function u . As $u'_n \in E^\Phi$ is a norm bounded sequence in L^Φ , there exists a subsequence (again denoted by u'_n) such that u'_n converges to a function $v \in L^\Phi$ in the weak* topology of L^Φ . Since E^Φ is weak* closed, by Lemma 4.1, $v \in E^\Phi$. From this fact and the uniform convergence of u_n to u , we obtain that

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

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

Now, taking into account the relations $[L^1]^* = L^\infty \subset E^\Psi$ and $L^\Phi \subset L^1$, we have that u'_n converges to u' in the weak topology of L^1 . Consequently, from the semicontinuity of I (see [9, Lemma 6.1]) we get

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

Hence $u \in W^1 E_T^\Phi$ is a minimum and, since I is Gâteaux differentiable on $W^1 E^\Phi$ (see [9, Thm. 3.2]), therefore $I'(u) \in (W^1 E_T^\Phi)^\perp$. Thus,

$$\int_0^T D_y \mathcal{L}(t, u(t), u'(t)) \cdot v'(t) dt = - \int_0^T D_x \mathcal{L}(t, u(t), u'(t)) \cdot v(t) dt,$$

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

From [9, Eq. (26)] we have $D_y \mathcal{L}(t, u(t), u'(t)) \in L^\Psi([0, T], \mathbb{R}^n) \hookrightarrow L^1([0, T], \mathbb{R}^n)$; and, from [9, Eq. (24)], it follows that $D_x \mathcal{L}(t, u(t), u'(t)) \in L^1([0, T], \mathbb{R}^n)$. Consequently, from [1, p. 6] we obtain that the differential equations in (1) are verified.

Now we consider a general lagrangian \mathcal{L} . In Theorem 3.2 we have just seen that the action integral $\int_0^T \Phi(|u'(t)|) + F(t, u(t)) \, dt$ is coercive, then the functional \mathcal{L} does so.

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

By [9, Thm. 3.2, Lemma 6.1] we have that I is differentiable on $W^1 E^\Phi$ and lower semi-continuous, respectively.

Next, we find the minimum of I by means of a similar argument to the one developed on the last part of the proof of Theorem 3.2, changing $u'(t)\Phi'(|u'(t)|)/|u'(t)|$ by $D_y \mathcal{L}(t, u(t), u'(t))$ which also belongs to L^Ψ (see [9, Eq. (26)]).

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

5 Examples

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

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

Example 1. We can applied Theorem 3.2 to Lagrangians $\mathcal{L} = \mathcal{L}(t, x, y)$ with an exponential grow in y . For example, suppose

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

with $f(y) \geq e^{|y|} - |y| - 1$. The complementary function $\Psi(x)$ of the N -function $\Phi(x) = e^x - x - 1$ is Δ_2 globally (see [12, p. 28]). We suppose that Φ_1 satisfies (26). Taking $s \rightarrow 0$ in (26) we obtain that $\Phi_1(r) \leq r^2$. On the other hand, is not hard to prove that $\Phi_1(r) = r^2$ satisfies (26). Hence, if $1 < \alpha < \beta < 2$ and $\Phi_0(x) = |x|^\alpha$ and $\Phi_2(x) = |x|^\beta$ then $\Phi_0 \ll \Phi_2 \ll \Phi_1$, we obtain existence of periodic solutions when F satisfies

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

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

Example 2. We want to emphasize that, even in the case of p -laplacian operator (3), our results extend previous ones (see [3, 8]), because we get bounds that may be sharper than those in [3, 8]. For example, in [8, Th. 2.1] X. Tang and X. Zhang obtained existences of solutions of (3) under the assumption (22) for any $\alpha \in (0, p - 1)$. Meanwhile, our Theorem 3.2 implies existence for the potential

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

We note that this F does not satisfy (22) for any $\alpha < p - 1$. Next we will show an N -function Φ_0 satisfying the hypothesis of Theorem 3.2 for this potential F_0 .

We define

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

with $p > 1$. Next, we will establish some properties of this function Φ_0 .

Theorem 5.1. *If $p \geq \frac{1+\sqrt{2}}{2}$, then Φ_0 is a differentiable N -function. The N -function Φ_0 satisfies that for every $\varepsilon > 0$, there exists a positive constant $C = C(p, \varepsilon)$ such that*

$$C^{-1} t^{p-\varepsilon} \Phi_0(u) \leq \Phi_0(tu) \leq C t^p \Phi_0(u) \quad t \geq 1, u > 0, \quad (38)$$

Proof. We have

$$\varphi(u) = \Phi'_0(u) = \begin{cases} (p-1)u^{p-1} & := \varphi_1(u) \quad \text{if } u \leq e \\ \frac{u^{p-1}}{\log u} \left(p - \frac{1}{\log u}\right) & := \varphi_2(u) \quad \text{if } u \geq e \end{cases}$$

First let us see that Φ'_0 is increasing when $p \geq \frac{1+\sqrt{2}}{2}$. For this purpose, since $\varphi_1(e) = \varphi_2(e)$, it is enough to see that φ_1 is increasing on $[0, e]$ and φ_2 is increasing on $[e, \infty)$ for every $p \geq \frac{1+\sqrt{2}}{2}$. Clearly φ_1 is an increasing function for $p > 1$. On the other hand, an elementary analysis of the function shows that $\varphi'_2(u) > 0$ on $[e, \infty)$ if and only if $p \notin (\frac{1-\sqrt{2}}{2}, \frac{1+\sqrt{2}}{2})$. Therefore φ_2 is an increasing function when $p \geq \frac{1+\sqrt{2}}{2}$.

Moreover $\varphi_2(u) \rightarrow \infty$ and $\varphi_1(u) \rightarrow 0$ as $u \rightarrow \infty$ and $u \rightarrow 0$ respectively, provided that $p > 1$. Hence, Φ_0 is an N -function.

Next we will prove (38). If $u \leq tu \leq e$, then $\Phi_0(tu) = t^p \Phi_0(u)$ and (38) holds with $C = 1$. If $u \leq e \leq tu$, as $\frac{e^p}{p} > 0$ and $\log(tu) \geq 1$, we have $\Phi_0(tu) \leq t^p u^p = \frac{p}{p-1} t^p \Phi_0(u)$. Thus, the second inequality of (38) holds with $C = \frac{p}{p-1}$. On the other hand, as $f(t) = \frac{t}{\log t}$ is increasing on $[e, \infty)$, then $f((tu)^p) \geq f(e^p) = e^p/p$. Now,

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

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

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

which is the first inequality of (38) with $C = \frac{p}{p-1} \varepsilon^{-1} e^{-1+\varepsilon}$.

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

$$\Phi_0(tu) \leq \frac{t^p u^p}{\log(tu)} \leq \frac{t^p u^p}{\log(u)} = \frac{pt^p v}{\log v}, \quad (39)$$

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

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

for every $v \geq e^p$. In this way, from (39), we have

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

and the second inequality of (38) holds with $C = \frac{p}{p-1}$. For the first inequality we have, as it was proved previously,

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

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

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

Finally, (38) holds with $C = \frac{p}{\varepsilon(p-1)}$, because this C is the biggest constant that we have obtained in each case under consideration. \square

Remark 2. The inequality

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

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

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

We note that Φ_0 and F_0 satisfy (A_5) . For the p -laplacian operator we have that $\Phi(|u|) = |u|^p/p$. Then we can take $\Phi_1 = \Phi$ in (26). Clearly $\Phi_0 \ll \Phi_1$.

6 On the BO condition

Acknowledgments

The authors are partially supported by a UNRC grant number 18/C417. The first author is partially supported by a UNSL grant number 22/F223.

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