Hardy's inequality in Musielak-Orlicz-Sobolev spaces

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ABSTRACT. Our aim in this paper is to treat Hardy's inequalities for Musielak-Orlicz-Sobolev functions on proper open subsets of \mathbf{R}^N .

1. Introduction

The higher dimensional Hardy's inequality of the form

$$\int_{\Omega} |u(x)|^{p} \delta(x)^{-p+\beta} dx \le C \int_{\Omega} |\nabla u(x)|^{p} \delta(x)^{\beta} dx, \qquad u \in C_{0}^{\infty}(\Omega)$$

appeared in [12] for bounded Lipschitz domains $\Omega \subset \mathbf{R}^N$, $1 and <math>\beta , where <math>\delta(x) = \operatorname{dist}(x, \partial\Omega)$. For related results, we refer to [1], [2], [6], [7], [8] and [13].

Variable exponent Lebesgue spaces and Sobolev spaces were introduced to discuss nonlinear partial differential equations with non-standard growth conditions. Harjulehto-Hästö-Koskenoja [4] proved Hardy's inequality for Sobolev functions $u \in W_0^{1,p(\cdot)}(\Omega)$ when Ω is bounded and $p(\cdot)$ is a variable exponent satisfying the log-Hölder conditions on Ω , as an extension of [2]. In fact they proved the following:

THEOREM A. Let Ω be an open and bounded subset of \mathbf{R}^N . Suppose $1 < p^- \le p^+ < \infty$, where $p^- := \inf_{x \in \mathbf{R}^N} p(x)$ and $p^+ := \sup_{x \in \mathbf{R}^N} p(x)$. Assume that Ω satisfies the measure density condition, that is, there exists a constant k > 0 such that

$$|B(z,r) \cap \Omega^c| \ge k|B(z,r)| \tag{1}$$

for every $z \in \partial \Omega$ and r > 0 (see [3]). Then there exist positive constants C and b_0 such that the inequality

$$\|\delta^{b-1}u\|_{L^{p(\cdot)}(\Omega)} \le C\|\delta^b|\nabla u|\,\|_{L^{p(\cdot)}(\Omega)} \tag{2}$$

holds for all $u \in W_0^{1,p(\cdot)}(\Omega)$ and all $0 \le b < b_0$, where $\delta(x) = \operatorname{dist}(x, \partial \Omega)$.

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In the case when b=0, Hästö [5, Theorem 3.2] proved Theorem A without the assumption that Ω is bounded. It is also shown in [4] that if $p^- > N$ then (2) holds without the measure density condition (1).

Recently, these results have been extended to the two variable exponents Sobolev spaces $W_0^{1,\Phi_{p(\cdot),q(\cdot)}}(\Omega)$ in [10], where $\Phi_{p(\cdot),q(\cdot)}(x,t)=(t(\log(c_0+t))^{q(x)})^{p(x)}$ with $p(\cdot)$ as above and a measurable bounded function $q(\cdot)$. In fact, the following results are shown in [10]:

THEOREM B ([10, Theorem 1.1]). Let $\Omega \neq \mathbf{R}^N$ be an open set. Suppose $1 < p^- \le p^+ < \infty$ and Ω satisfies the measure density condition (1). Then, for $0 < A < N/p^+$, $A \le 1$, there exist positive constants C and b_0 such that the inequality

$$\|\delta^{\alpha+b-1}u\|_{\varPhi_{p_\alpha(\cdot),q(\cdot)}(\varOmega)}\leq C\|\delta^b|\nabla u|\,\|_{\varPhi_{p(\cdot),q(\cdot)}(\varOmega)}$$

holds for all $u \in W_0^{1,\Phi_{p(\cdot),q(\cdot)}}(\Omega)$, $0 \le \alpha \le A$ and $0 \le b \le b_0$, where $1/p_\alpha(x) = 1/p(x) - \alpha/N$.

Theorem B' ([10, Theorem 1.2]). If $N < p^- \le p^+ < \infty$, then the same conclusion as in Theorem B holds without the measure density condition (1).

Our aim in this paper is to extend these results to functions in general Musielak-Orlicz-Sobolev spaces $W_0^{1,\Phi}(\Omega)$ defined by a general function $\Phi(x,t)$ satisfying certain conditions (see Section 2 for the definitions of Φ and $W_0^{1,\Phi}(\Omega)$). Corresponding to the functions $\Phi_{p_\alpha(\cdot),q(\cdot)}(x,t)$ in [10], we shall introduce functions $\Psi_\alpha(x,t)$ to state our main Theorems 1 and 2, which are extensions of Theorem B and Theorem B', respectively.

2. Preliminaries

Throughout this paper, let C denote various constants independent of the variables in question and $C(a,b,\ldots)$ be a constant that depends on a,b,\ldots . We consider a function

$$\Phi(x,t) = t\phi(x,t) : \mathbf{R}^N \times [0,\infty) \to [0,\infty)$$

satisfying the following conditions $(\Phi 1)$ – $(\Phi 4)$:

- $(\Phi 1)$ $\phi(\cdot,t)$ is measurable on \mathbf{R}^N for each $t \ge 0$ and $\phi(x,\cdot)$ is continuous on $[0,\infty)$ for each $x \in \mathbf{R}^N$;
- $(\Phi 2)$ there exists a constant $A_1 \ge 1$ such that

$$A_1^{-1} \le \phi(x, 1) \le A_1$$
 for all $x \in \mathbf{R}^N$;

(Φ 3) $\phi(x,\cdot)$ is uniformly almost increasing, namely there exists a constant $A_2 \ge 1$ such that

$$\phi(x, t) \le A_2 \phi(x, s)$$
 for all $x \in \mathbf{R}^N$ whenever $0 \le t < s$;

(Φ 4) there exists a constant $A_3 \ge 1$ such that

$$\phi(x, 2t) \le A_3 \phi(x, t)$$
 for all $x \in \mathbb{R}^N$ and $t > 0$.

Note that $(\Phi 2)$, $(\Phi 3)$ and $(\Phi 4)$ imply

$$0 < \inf_{x \in \mathbf{R}^N} \phi(x, t) \le \sup_{x \in \mathbf{R}^N} \phi(x, t) < \infty$$

for each t > 0.

If $\Phi(x,\cdot)$ is convex for each $x \in \mathbf{R}^N$, then $(\Phi 3)$ holds with $A_2 = 1$; namely $\phi(x,\cdot)$ is non-decreasing for each $x \in \mathbf{R}^N$.

Let $\overline{\phi}(x,t) = \sup_{0 \le s \le t} \phi(x,s)$ and

$$\overline{\Phi}(x,t) = \int_0^t \overline{\phi}(x,r)dr$$

for $x \in \mathbf{R}^N$ and $t \ge 0$. Then $\overline{\Phi}(x, \cdot)$ is convex and

$$\frac{1}{2A_3}\Phi(x,t) \le \overline{\Phi}(x,t) \le A_2\Phi(x,t)$$

for all $x \in \mathbf{R}^N$ and $t \ge 0$.

By $(\Phi 3)$, we see that

$$\Phi(x, at) \begin{cases}
\leq A_2 a \Phi(x, t) & \text{if } 0 \leq a \leq 1 \\
\geq A_2^{-1} a \Phi(x, t) & \text{if } a \geq 1.
\end{cases}$$
(3)

We shall also consider the following conditions:

(Φ 5) for every $\gamma > 0$, there exists a constant $B_{\gamma} \ge 1$ such that

$$\phi(x,t) \leq B_{\gamma}\phi(y,t)$$

whenever $|x - y| \le \gamma t^{-1/N}$ and $t \ge 1$;

there exist a function $g \in L^1(\mathbf{R}^N)$ and a constant $B_{\infty} \ge 1$ such that $0 \le g(x) < 1$ for all $x \in \mathbf{R}^N$ and

$$B_{\infty}^{-1}\phi(x,t) \le \phi(x',t) \le B_{\infty}\phi(x,t)$$

whenever $|x'| \ge |x|$ and $g(x) \le t \le 1$.

Example 1. Let $p(\cdot)$ and $q_i(\cdot)$, $j=1,\ldots,k$, be measurable functions on \mathbf{R}^N such that

(P1)
$$1 \le p^- := \inf_{x \in \mathbf{R}^N} p(x) \le \sup_{x \in \mathbf{R}^N} p(x) =: p^+ < \infty$$

and

and
$$(\mathrm{Q1}) \quad -\infty < q_j^- := \inf\nolimits_{x \in \mathbf{R}^N} q_j(x) \leq \sup\nolimits_{x \in \mathbf{R}^N} q_j(x) =: q_j^+ < \infty$$
 for all $j=1,\ldots,k$.

Set $L_c(t) = \log(c+t)$ for $c \ge e$ and $t \ge 0$, $L_c^{(1)}(t) = L_c(t)$, $L_c^{(j+1)}(t) = L_c(L_c^{(j)}(t))$ and

$$\Phi(x,t) = t^{p(x)} \prod_{i=1}^{k} (L_c^{(j)}(t))^{q_j(x)}.$$

Then, $\Phi(x,t)$ satisfies $(\Phi 1)$, $(\Phi 2)$ and $(\Phi 4)$. It satisfies $(\Phi 3)$ if there is a constant $K \ge 0$ such that $K(p(x)-1)+q_j(x) \ge 0$ for all $x \in \mathbf{R}^N$ and $j=1,\ldots,k$; in particular if $p^- > 1$ or $q_j^- \ge 0$ for all $j=1,\ldots,k$.

Moreover, we see that $\Phi(x,t)$ satisfies (Φ 5) if

(P2) $p(\cdot)$ is log-Hölder continuous, namely

$$|p(x) - p(y)| \le \frac{C_p}{L_e(1/|x - y|)}$$

with a constant $C_p \ge 0$ and

(Q2) $q_j(\cdot)$ is (j+1)-log-Hölder continuous, namely

$$|q_j(x) - q_j(y)| \le \frac{C_{q_j}}{L_e^{(j+1)}(1/|x-y|)}$$

with constants $C_{q_i} \ge 0$, j = 1, ...k.

Finally, we see that $\Phi(x, t)$ satisfies $(\Phi 6)$ with $g(x) = 1/(1 + |x|)^{N+1}$ if $p(\cdot)$ is log-Hölder continuous at ∞ , namely if it satisfies

 $(\text{P3}) \quad |p(x) - p(x')| \leq \frac{C_{p,\,\infty}}{L_e(|x|)} \text{ whenever } |x'| \geq |x| \text{ with a constant } C_{p,\,\infty} \geq 0.$ In fact, if $1/(1+|x|)^{N+1} < t \leq 1$, then $t^{-|p(x)-p(x')|} \leq e^{(N+1)C_{p,\,\infty}} \text{ for } |x'| \geq |x|$ and $L_c^{(j)}(t)^{|q_j(x)-q_j(x')|} \leq L_c^{(j)}(1)^{q_j^+ - q_j^-}.$

EXAMPLE 2. Let $p_1(\cdot)$, $p_2(\cdot)$, $q_1(\cdot)$ and $q_2(\cdot)$ be measurable functions on \mathbb{R}^N satisfying (P1) and (Q1). Then,

$$\Phi(x,t) = (1+t)^{p_1(x)} (1+1/t)^{-p_2(x)} L_c(t)^{q_1(x)} L_c(1/t)^{-q_2(x)}$$

satisfies $(\Phi 1)$, $(\Phi 2)$ and $(\Phi 4)$. It satisfies $(\Phi 3)$ if $p_j^- > 1$, j = 1, 2 or $q_j^- \ge 0$, j = 1, 2. As a matter of fact, it satisfies $(\Phi 3)$ if and only if $p_j(\cdot)$ and $q_j(\cdot)$ satisfy the following conditions:

- (1) $q_i(x) \ge 0$ at points x where $p_i(x) = 1$, j = 1, 2;
- (2) $\sup_{x:p_j(x)>1} \{\min(q_j(x),0) \log(p_j(x)-1)\} < \infty, \ j=1,2.$

Moreover, we see that $\Phi(x,t)$ satisfies $(\Phi 5)$ if $p_1(\cdot)$ is log-Hölder continuous and $q_1(\cdot)$ is 2-log-Hölder continuous.

Finally, we see that $\Phi(x,t)$ satisfies (Φ 6) with $g(x) = 1/(1+|x|)^{N+1}$ if $p_2(\cdot)$ is log-Hölder continuous at ∞ and

(Q3) $q_2(\cdot)$ is 2-log-Hölder continuous at ∞ , namely

$$|q_2(x) - q_2(x')| \le \frac{C_{q_2, \infty}}{L_c^{(2)}(|x|)}$$
 whenever $|x'| \ge |x|$

with a constant $C_{q_2,\infty} \ge 0$. In fact, if $1/(1+|x|)^{N+1} < t \le 1$, then $(1+t)^{|p_1(x)-p_1(x')|} \le 2^{p_1^+-1}$, $(1+1/t)^{|p_2(x)-p_2(x')|} \le e^{(N+1)C_{p_2,\infty}}$, $(\log(e+t))^{|q_1(x)-q_1(x')|} \le (\log(e+1))^{q_1^+-q_1^-}$ and $(\log(e+1/t))^{|q_2(x)-q_2(x')|} \le C(N, C_{q_2,\infty}) \text{ for } |x'| \ge |x|.$

Let Ω be an open set in \mathbb{R}^N . Given $\Phi(x,t)$ as above, the associated Musielak-Orlicz space

$$L^{\varPhi}(\Omega) = \left\{ f \in L^{1}_{loc}(\Omega); \int_{\Omega} \varPhi(y, |f(y)|) dy < \infty \right\}$$

is a Banach space with respect to the norm

$$||f||_{L^{\Phi}(\Omega)} = \inf \left\{ \lambda > 0; \int_{\Omega} \overline{\Phi}(y, |f(y)|/\lambda) dy \le 1 \right\}$$

(cf. [11]). Further, we define the Musielak-Orlicz-Sobolev space by

$$W^{1,\Phi}(\Omega) = \{ u \in L^{\Phi}(\Omega) : |\nabla u| \in L^{\Phi}(\Omega) \}.$$

The norm

$$\|u\|_{W^{1,\varPhi}(\Omega)} = \|u\|_{L^\varPhi(\Omega)} + \|\left|\nabla u\right|\|_{L^\varPhi(\Omega)}$$

makes $W^{1,\Phi}(\Omega)$ a Banach space. We denote the closure of $C_0^\infty(\Omega)$ in $W^{1,\Phi}(\Omega)$ by $W_0^{1,\Phi}(\Omega)$. As usual, let $W_{loc}^{1,\Phi}(\mathbf{R}^N)$ denote the set of functions u on \mathbf{R}^N such that $u|_{\Omega} \in W^{1,\Phi}(\Omega)$ for every bounded open set Ω . By $(\Phi 2)$ and $(\Phi 3)$, $W_{loc}^{1,\Phi}(\mathbf{R}^N) \subset W_{loc}^{1,1}(\mathbf{R}^N)$.

3. Lemmas

We denote by B(x,r) the open ball centered at x of radius r. For a measurable set E, we denote by |E| the Lebesgue measure of E.

For a locally integrable function f on Ω , the Hardy-Littlewood maximal function Mf is defined by

$$Mf(x) = \sup_{r>0} \frac{1}{|B(x,r)|} \int_{B(x,r)\cap\Omega} |f(y)| dy.$$

We know the following boundedness of the maximal operator on $L^{\Phi}(\Omega)$.

LEMMA 1 ([9, Corollary 4.4]). Suppose that $\Phi(x,t)$ satisfies (Φ 5), (Φ 6) and further assume:

 $(\Phi 3^*)$ $t \mapsto t^{-\epsilon_0}\phi(x,t)$ is uniformly almost increasing on $(0,\infty)$ for some $\epsilon_0 > 0$, namely there is a constant $A_{2,\epsilon_0} \ge 1$ such that

$$t^{-\varepsilon_0}\phi(x,t) \le A_{2,\varepsilon_0}s^{-\varepsilon_0}\phi(x,s)$$
 for all $x \in \mathbf{R}^N$ whenever $0 < t < s$.

Then the maximal operator M is bounded from $L^{\Phi}(\Omega)$ into itself, namely, there is a constant C > 0 such that

$$||Mf||_{L^{\Phi}(\Omega)} \le C||f||_{L^{\Phi}(\Omega)}$$

for all $f \in L^{\Phi}(\Omega)$.

For $\lambda \ge 1$, $x \in \mathbf{R}^N$ and $t \ge 0$, set

$$\Phi_{\lambda}(x,t) = \Phi(x,t^{1/\lambda}) = t\phi_{\lambda}(x,t),$$

where $\phi_{\lambda}(x,t) = t^{1/\lambda - 1}\phi(x,t^{1/\lambda})$.

LEMMA 2. (1) $\Phi_{\lambda}(x,t)$ satisfies the conditions (Φ 2) and (Φ 4).

- (2) Suppose $\Phi(x,t)$ satisfies $(\Phi 3^*)$. Then $\Phi_{\lambda}(x,t)$ satisfies $(\Phi 1)$ and $(\Phi 3)$ when $\lambda \leq 1 + \varepsilon_0$, and it satisfies $(\Phi 3^*)$ when $\lambda < 1 + \varepsilon_0$ (with ε_0 replaced by $(1 + \varepsilon_0 \lambda)/\lambda$).
 - (3) If $\Phi(x,t)$ satisfies (Φ 5), then so does $\Phi_{\lambda}(x,t)$.
 - (4) If $\Phi(x,t)$ satisfies (Φ 6), then so does $\Phi_{\lambda}(x,t)$.

PROOF. (1) $(\Phi 2)$ for Φ immediately implies that for Φ_{λ} . For $(\Phi 4)$, note that $\phi_{\lambda}(x,2t) \leq 2^{1/\lambda-1} A_2 A_3 \phi_{\lambda}(x,t)$.

(2) The assertions of (2) follow from $(\Phi 3^*)$ and the equality

$$\phi_{\lambda}(x,t) = t^{(1+\varepsilon_0)/\lambda-1} (t^{1/\lambda})^{-\varepsilon_0} \phi(x,t^{1/\lambda}).$$

- (3) It is enough to note that $t^{-\lambda/N} \le t^{-1/N}$ for $t \ge 1$.
- (4) It is enough to note that $g(x) \le g(x)^{1/\lambda}$ when $0 \le g(x) < 1$.

From Lemma 1 and the above lemma, we obtain

Corollary 1. Suppose that $\Phi(x,t)$ satisfies $(\Phi 5)$, $(\Phi 6)$ and $(\Phi 3^*)$. Then the maximal operator M is bounded from $L^{\Phi_{\lambda}}(\Omega)$ into itself for $1 \leq \lambda < 1 + \varepsilon_0$.

Set

$$\boldsymbol{\Phi}^{-1}(x,s) = \sup\{t > 0; \boldsymbol{\Phi}(x,t) < s\}$$

for $x \in \mathbf{R}^N$ and s > 0.

LEMMA 3 (cf. [9, Lemma 5.1]). $\Phi^{-1}(x,\cdot)$ is non-decreasing,

$$\Phi(x,\Phi^{-1}(x,t))=t$$

П

and

$$A_2^{-1}t \le \Phi^{-1}(x, \Phi(x, t)) \le A_2^2t \tag{4}$$

for all $x \in \mathbf{R}^N$ and t > 0.

We shall consider the following condition:

 $(\Phi 6^*)$ $\Phi(x,t)$ satisfies $(\Phi 6)$ with $g(x) \le (1+|x|)^{-\beta}$ for some $\beta > N$.

LEMMA 4. If $\Phi(x,t)$ satisfies $(\Phi 6^*)$, then there exists $0 < \lambda < 1$ such that

$$\Phi(x, \lambda g^*(x)) \le (2|x|)^{-N}$$
 for all $x \in \mathbf{R}^N$,

where $g^*(x) = \max(g(x), Mg(x))$.

PROOF. Since $g(x) \le (1+|x|)^{-\beta}$ with $\beta > N$, $Mg(x) \le C(1+|x|)^{-N}$, so that $g^*(x) \le C(1+|x|)^{-N}$. Hence

$$\Phi(x, \lambda g^*(x)) \le \lambda C(1+|x|)^{-N} A_2 \phi(x, \lambda C) \le 2^N \lambda C A_2(2|x|)^{-N} \phi(x, \lambda C).$$

Thus, the required inequality holds if $\lambda \leq (2^N C A_1 A_2^2)^{-1}$.

Lemma 5. $r \mapsto r^{\sigma_0} \Phi^{-1}(x, r^{-N})$ is uniformly almost decreasing on $(0, \infty)$, where $\sigma_0 = N/(1 + (\log A_3)/(\log 2))$.

PROOF. By $(\Phi 4)$, we see that

$$\Phi^{-1}\left(x, \frac{1}{2A_3}s\right) \le \frac{1}{2}\Phi^{-1}(x, s) \tag{5}$$

for all $x \in \mathbf{R}^N$ and s > 0. If $0 < \lambda < 1$, then choosing $k \in \mathbf{N}$ such that $(2A_3)^{-k} \le \lambda < (2A_3)^{-k+1}$ and applying (5), we have

$$\Phi^{-1}(x,\lambda s) \le 2^{-k+1}\Phi^{-1}(x,s) \le 2\lambda^{1/(1+\sigma)}\Phi^{-1}(x,s),$$

where $\sigma = (\log A_3)/(\log 2)$. Note that $\sigma_0 = N/(1+\sigma)$. Thus, for a > 1, we have

$$(ar)^{\sigma_0} \Phi^{-1}(x, (ar)^{-N}) \le (ar)^{\sigma_0} 2(a^{-N})^{1/(1+\sigma)} \Phi^{-1}(x, r^{-N})$$
$$= 2r^{\sigma_0} \Phi^{-1}(x, r^{-N}),$$

which shows the assertion of the lemma.

Lemma 6. Suppose that $\Phi(x,t)$ satisfies $(\Phi 5)$ and $(\Phi 6^*)$. Let $0 < \alpha < \sigma_0$ for σ_0 given in Lemma 5. Then there exists a constant C > 0 such that

$$\int_{B(x,2|x|)\backslash B(x,r)} |x-y|^{\alpha-N} f(y) dy \le Cr^{\alpha} \Phi^{-1}(x,r^{-N})$$
(6)

and

$$\int_{B(x,r)} f(y)dy \le Cr^{N} \Phi^{-1}(x, r^{-N})$$
 (7)

for all $x \in \mathbb{R}^N$, $0 < r \le 2|x|$, and $f \ge 0$ satisfying $||f||_{L^{\Phi}(\mathbb{R}^N)} \le 1$.

PROOF. Condition $(\Phi \kappa J)$ in [9] with $\kappa(x,r) = r^N$ and $J(x,r) = r^{\alpha-N}$ is satisfied by Lemma 5, if $0 < \alpha < \sigma_0$. Hence, (6) follows from [9, Lemma 6.3] in view of Lemma 4. (7) follows from [9, Lemma 5.3] and Lemma 4.

Hereafter, let Ω is an open set in \mathbf{R}^N such that $\Omega \neq \mathbf{R}^N$, and let $\delta(x) =$ $\operatorname{dist}(x,\partial\Omega).$

The following is a key lemma:

LEMMA 7. (1) If Ω satisfies

$$|B(z,r) \cap \Omega^c| \ge k|B(z,r)| \tag{8}$$

for every $z \in \partial \Omega$ and r > 0 with a constant k > 0 $(k \le 1)$, then there exists a constant C = C(N,k) > 0 such that

$$|u(x)| \le C \int_{B(x,2\delta(x))} |x-y|^{1-N} |\nabla u(y)| dy$$

for almost every $x \in \Omega$, whenever $u \in W_{loc}^{1,1}(\mathbf{R}^N)$ and u = 0 outside Ω . (2) Let $\lambda > N$. Then there exists a constant C > 0 such that

$$|v(x)| \le C \left(\delta(x)^{\lambda - N} \int_{B(x, 2\delta(x))} |\nabla v(y)|^{\lambda} dy\right)^{1/\lambda}$$

for every $x \in \Omega$, whenever $v \in W_{loc}^{1,\lambda}(\mathbf{R}^N)$ and v = 0 outside Ω .

For (1) see [10, Lemma 2.1]; for (2) see e.g. [6, (3.1)] (also cf. [2, Proposition 1). Here note that (2) holds without the assumption (8).

We consider

$$H(f; x, \alpha) = \delta(x)^{\alpha - 1} \int_{B(x, 2\delta(x))} |x - y|^{1 - N} f(y) dy$$

for $x \in \Omega$, $0 \le \alpha \le 1$ and $f \in L^1_{loc}(\mathbf{R}^N)$ such that $f \ge 0$, f = 0 outside Ω . We know (by integration by parts)

$$H(f; x, 0) \le CMf(x) \tag{9}$$

for all $x \in \Omega$.

LEMMA 8. Let $\Omega \neq \mathbf{R}^N$ be an open set and suppose that $\Phi(x,t)$ satisfies $(\Phi 5)$ and $(\Phi 6^*)$.

(1) Let $\alpha \in [0, \sigma_0) \cap [0, 1]$. Then there exists a constant C > 0 such that

$$H(f; x, \alpha) \le CMf(x)\Phi(x, Mf(x))^{-\alpha/N} \tag{10}$$

for all $x \in \Omega$ and $f \ge 0$ such that f = 0 outside Ω and $||f||_{L^{\Phi}(\Omega)} \le 1$.

(2) Let $\alpha \in [0, \sigma_0]$. Then there exists a constant C > 0 such that

$$\delta(x)^{\alpha-N} \int_{B(x,2\delta(x))} f(y) dy \le CM f(x) \Phi(x, M f(x))^{-\alpha/N}$$
 (11)

for all $x \in \Omega$ and $f \ge 0$ such that f = 0 outside Ω and $||f||_{L^{\Phi}(\Omega)} \le 1$.

PROOF. We have only to consider the case $\alpha > 0$. Without loss of generality, we may assume that $0 \in \partial \Omega$, so that $\delta(x) \le |x|$. Let $f \ge 0$, f = 0 outside Ω and $\|f\|_{L^{\Phi}(\Omega)} \le 1$.

(1) For $0 < r \le \delta(x)$, we have by (6) in Lemma 6

$$\begin{split} H(f;x,\alpha) &\leq C \left\{ \delta(x)^{\alpha-1} r M f(x) + \int_{B(x,2\delta(x)) \setminus B(x,r)} |x-y|^{\alpha-N} f(y) dy \right\} \\ &\leq C \{ r^{\alpha} M f(x) + r^{\alpha} \varPhi^{-1}(x,r^{-N}) \}. \end{split}$$

Suppose $\Phi(x, Mf(x))^{-1/N} > \delta(x)$. Then we have by (9)

$$H(f; x, \alpha) = \delta(x)^{\alpha} H(f; x, 0) \le C\delta(x)^{\alpha} Mf(x) \le CMf(x) \Phi(x, Mf(x))^{-\alpha/N},$$

which is (10).

Next, if $\Phi(x, Mf(x))^{-1/N} \le \delta(x)$, then take $r = \Phi(x, Mf(x))^{-1/N}$. Then, in view of (4) in Lemma 3, we obtain (10).

(2) By (7),

$$\delta(x)^{\alpha-N} \int_{B(x,2\delta(x))} f(y) dy \le C\delta(x)^{\alpha} \Phi^{-1}(x,\delta(x)^{-N}).$$

If $\alpha \leq \sigma_0$, then $r \mapsto r^{\alpha} \Phi^{-1}(x, r^{-N})$ is uniformly almost decreasing in view of Lemma 5. Hence

$$\delta(x)^{\alpha-N}\int_{B(x,2\delta(x))}f(y)dy\leq Cr^{\alpha}\varPhi^{-1}(x,r^{-N})$$

for $0 < r \le \delta(x)$. Thus, by the same arguments as above we obtain (11).

4. Hardy's inequality I

Lemma 9. Let $\Omega \neq \mathbf{R}^N$ be an open set satisfying (8). Suppose $\Phi(x,t)$ satisfies $(\Phi 5)$, $(\Phi 6)$ and $(\Phi 3^*)$. Then there exist constants C>0 and $0< b_0<1$ such that

$$\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \le C\|\delta^b|\nabla u|\,\|_{L^{\Phi}(\Omega)} \tag{12}$$

for all $u \in W_0^{1,\Phi}(\Omega)$ and $0 \le b \le b_0$. If $u \in W_0^{1,\Phi}(\Omega)$ and $\delta^b |\nabla u| \in L^{\Phi}(\Omega)$ for $0 \le b \le b_0$, then $\delta^b u$ extended by 0 outside Ω belongs to $W^{1,\Phi}(\mathbf{R}^N)$.

PROOF. Without loss of generality, we may assume that $0 \in \partial \Omega$. For $u \in W_0^{1,\Phi}(\Omega)$ and $b \ge 0$, let

$$u_b(x) = \begin{cases} \delta(x)^b u(x), & \text{if } x \in \Omega \\ 0, & \text{if } x \in \Omega^c. \end{cases}$$

We first treat $u \in C_0^{\infty}(\Omega)$. Note that δ and $1/\delta$ are bounded on the support of u and $\delta \in W^{1,\infty}(\Omega)$. Hence $u_b \in W^{1,\Phi}(\mathbf{R}^N) \subset W_{loc}^{1,1}(\mathbf{R}^N)$ for every $b \geq 0$. Applying Lemma 7 (1) to this function, we have

$$\delta(x)^{b}|u(x)| \le C \int_{B(x,2\delta(x))\cap\Omega} |x-y|^{1-N} \{b\delta(y)^{b-1}|u(y)| + \delta(y)^{b}|\nabla u(y)|\} dy, \quad (13)$$

so that

$$\delta(x)^{b-1}|u(x)| \le C\{bM(\delta^{b-1}u)(x) + M(\delta^{b}|\nabla u|)(x)\}$$

for a.e. $x \in \Omega$ with a constant C independent of b. In view of Lemma 1, we find

$$\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \le C_0 \{b\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} + \|\delta^b|\nabla u|\|_{L^{\Phi}(\Omega)}\},$$

which gives

$$(1 - C_0 b) \|\delta^{b-1} u\|_{L^{\Phi}(\Omega)} \le C_0 \|\delta^b |\nabla u| \|_{L^{\Phi}(\Omega)}.$$

Hence, taking b_0 such that $1 - C_0 b_0 > 0$, we have (12) for $0 \le b \le b_0$.

We next treat $u \in W_0^{1,\Phi}(\Omega)$ such that u=0 outside B(0,R) for some R>0. Then we can find a sequence $\varphi_j \in C_0^\infty(\Omega)$ such that $\varphi_j \to u$ in $W_0^{1,\Phi}(\Omega)$ and $\varphi_j=0$ outside B(0,2R) for each j. By the above discussions, for $0 < b \le b_0$, we have

$$\|\delta^{b-1}\varphi_i\|_{L^{\Phi}(\Omega)} \le C\|\delta^b|\nabla\varphi_i|\|_{L^{\Phi}(\Omega)} \tag{14}$$

for all j and

$$\|\delta^{b-1}(\varphi_i - \varphi_{i'})\|_{L^{\Phi}(O)} \le C\|\delta^b|\nabla\varphi_i - \nabla\varphi_{i'}|\,\|_{L^{\Phi}(O)} \tag{15}$$

for all j, j'. Since δ is bounded on B(0,2R), we see that

$$\|\delta^b|\nabla\varphi_j|\|_{L^{\Phi}(\Omega)} \to \|\delta^b|\nabla u|\|_{L^{\Phi}(\Omega)}$$

as $j \to \infty$. Similarly

$$\|\delta^b|\nabla\varphi_i - \nabla\varphi_{i'}|\|_{L^{\Phi}(\Omega)} \to 0$$

as $j, j' \to \infty$. Hence by (15), $\{\delta^{b-1}\varphi_j\}$ is a Cauchy sequence in $L^{\Phi}(\Omega)$, which implies that $\delta^{b-1}\varphi_j \to \delta^{b-1}u$ in $L^{\Phi}(\Omega)$. Thus, letting $j \to \infty$ in (14), we obtain (12). Further, $(\varphi_j)_b \to u_b$ in $L^{\Phi}(\mathbf{R}^N)$ and

$$\begin{split} \nabla(\varphi_j)_b &= \begin{cases} b\delta^{b-1}\varphi_j\nabla\delta + \delta^b\nabla\varphi_j & \text{on } \Omega\\ 0 & \text{on } \Omega^c \end{cases} \\ &\to \begin{cases} b\delta^{b-1}u\nabla\delta + \delta^b\nabla u & \text{on } \Omega\\ 0 & \text{on } \Omega^c \end{cases} \end{split}$$

in $L^{\Phi}(\mathbf{R}^N)$ as $j \to \infty$. It then follows that

$$\nabla u_b = \begin{cases} b\delta^{b-1} u \nabla \delta + \delta^b \nabla u & \text{on } \Omega \\ 0 & \text{on } \Omega^c, \end{cases}$$

which belongs to $L^{\Phi}(\mathbf{R}^N)$, and hence $u_b \in W^{1,\Phi}(\mathbf{R}^N)$.

Finally we treat a general $u \in W_0^{1, \Phi}(\Omega)$. For each $n \in \mathbb{N}$, we consider a C^1 -function H_n on $[0, \infty)$ such that $0 \le H_n \le 1$ on $[0, \infty)$, $H_n = 1$ on [0, n], $H_n = 0$ on $[3n, \infty)$, $0 \le -H'_n(t) \le t^{-1}$ for $t \in (n, 3n)$. The existence of such H_n is assured since $\int_n^{3n} t^{-1} dt = \log 3 > 1$. Set $u_n(x) = H_n(|x|)u(x)$, $n = 1, 2, \ldots$. Then we know by the above that

$$\|\delta^{b-1}u_n\|_{L^{\Phi}(\Omega)} \le C\|\delta^b|\nabla(u_n)|\|_{L^{\Phi}(\Omega)}.$$
 (16)

Since $\delta^{b-1}|u_n|\uparrow\delta^{b-1}|u|\ (n\to\infty)$,

$$\|\delta^{b-1}u_n\|_{L^{\Phi}(\Omega)} \to \|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \qquad (n \to \infty).$$

On the other hand,

$$\begin{aligned} |\nabla u_n(x)| &\leq |H_n'(|x|)| \, |u(x)| + H_n(|x|)|\nabla u(x)| \\ &\leq \frac{1}{|x|} |u(x)| \chi_{B(0,3n)\setminus B(0,n)}(x) + |\nabla u(x)|. \end{aligned}$$

Since $\delta(x)^b/|x| \le |x|^{b-1} \le n^{b-1}$ for $|x| \ge n$ and b < 1,

$$\delta(x)^{b}|\nabla u_{n}(x)| \leq n^{b-1}|u(x)| + \delta(x)^{b}|\nabla u(x)|,$$

so that

$$\|\delta^{b}|\nabla u_{n}|\|_{L^{\Phi}(\Omega)} \leq n^{b-1}\|u\|_{L^{\Phi}(\Omega)} + \|\delta^{b}|\nabla u|\|_{L^{\Phi}(\Omega)}$$
$$\to \|\delta^{b}|\nabla u|\|_{L^{\Phi}(\Omega)} \qquad (n \to \infty).$$

Therefore, by letting $n \to \infty$ in (16), we obtain (12), which also implies that $u_b \in W^{1,\Phi}(\mathbf{R}^N)$.

For $\alpha \ge 0$, we consider a function $\Psi_{\alpha}(x,t) : \mathbf{R}^{N} \times [0,\infty) \to [0,\infty)$ satisfying the following conditions:

- $(\Psi 1)$ $\Psi_{\alpha}(\cdot,t)$ is measurable on \mathbf{R}^N for each $t \ge 0$ and $\Psi_{\alpha}(x,\cdot)$ is continuous on $[0,\infty)$ for each $x \in \mathbf{R}^N$;
- $(\Psi 2)$ $\Psi_{\alpha}(x,\cdot)$ is uniformly almost increasing on $[0,\infty)$, namely there is a constant $A_4 \ge 1$ such that $\Psi_{\alpha}(x,t) \le A_4 \Psi_{\alpha}(x,s)$ for all $x \in \mathbb{R}^N$, whenever $0 \le t < s$;
- $(\Psi 3)$ there exists a constant $A_5 \ge 1$ such that

$$\Psi_{\alpha}(x, t\Phi(x, t)^{-\alpha/N}) \le A_5\Phi(x, t)$$

for all $x \in \mathbf{R}^N$ and t > 0.

Note that we may take $\Psi_0(x,t) = \Phi(x,t)$.

Example 3. Let $\Phi(x,t)$ be as in Example 1. Set

$$\Psi_{\alpha}(x,t) = \left(t \prod_{j=1}^{k} (L_{e}^{(j)}(t))^{q_{j}(x)/p(x)}\right)^{p^{\#}(x)},$$

where $1/p^{\#}(x) = 1/p(x) - \alpha/N$. If $0 \le \alpha < N/p^{+}$, then Ψ_{α} satisfies $(\Psi 1)$, $(\Psi 2)$ and $(\Psi 3)$.

Example 4. Let $\Phi(x,t)$ be as in Example 2. Set

$$\Psi_{\alpha}(x,t) = ((1+t)L_c(t)^{q_1(x)/p_1(x)})^{p_1^{\#}(x)}((1+1/t)L_c(1/t)^{-q_2(x)/p_2(x)})^{p_2^{\#}(x)}.$$

If $0 \le \alpha < \min\{N/p_1^+, N/p_2^+\}$, then Ψ_{α} satisfies $(\Psi 1)$, $(\Psi 2)$ and $(\Psi 3)$.

THEOREM 1. Let $\Omega \neq \mathbf{R}^N$ be an open set satisfying (8). Suppose $\Phi(x,t)$ satisfies $(\Phi 5)$, $(\Phi 3^*)$ and $(\Phi 6^*)$ and let $\alpha \in [0,\sigma_0) \cap [0,1]$ for σ_0 given in Lemma 5. Then there exist constants $C^* > 0$ and $0 < b_0 < 1$ such that

$$\int_{O} \Psi_{\alpha}(x, \delta(x)^{\alpha+b-1} |u(x)|/C^{*}) dx \le 1$$

 $for \ all \ u \in W_0^{1,\Phi}(\Omega) \ with \ \|\delta^b|\nabla u|\,\|_{L^\Phi(\Omega)} \leq 1 \ and \ 0 \leq b \leq b_0.$

PROOF. Let b_0 be the number given in Lemma 9 and let $0 \le b \le b_0$. Let $u \in W_0^{1,\Phi}(\Omega)$ with $\|\delta^b|\nabla u\|_{L^{\Phi}(\Omega)} \le 1$. By Lemma 9, $\delta^b u$ extended by 0 outside Ω belongs to $W_{loc}^{1,1}(\mathbf{R}^N)$, so that by Lemma 7 (1), (13) holds a.e. $x \in \Omega$. Hence

$$\delta(x)^{\alpha+b-1}|u(x)| \le C\delta(x)^{\alpha-1} \int_{B(x,2\delta(x))} |x-y|^{1-N} f_u(y) dy$$

for a.e. $x \in \Omega$, where $f_u(y) = b\delta(y)^{b-1}|u(y)| + \delta(y)^b|\nabla u(y)|$ for $y \in \Omega$ and $f_u(y) = 0$ for $y \in \Omega^c$. By Lemma 9, there is a constant $C_1 \ge 1$ such that $||f_u||_{L^{\Phi}(\Omega)} \le C_1$. Applying Lemma 8 (1) to f_u/C_1 and using $(\Phi 4)$, we have

$$\delta(x)^{\alpha+b-1}|u(x)| \le C_2 M f_u(x) \Phi(x, M f_u(x))^{-\alpha/N}$$

a.e. $x \in \Omega$. Hence by $(\Psi 2)$ and $(\Psi 3)$ we have

$$\int_{O} \Psi_{\alpha}(x, \delta(x)^{\alpha+b-1} |u(x)|/C_{2}) dx \le A_{4}A_{5} \int_{O} \Phi(x, Mf_{u}(x)) dx \tag{17}$$

whenever $\|\delta^b|\nabla u\|_{L^{\phi}(\Omega)} \le 1$. By Lemma 1, $\|Mf_u\|_{L^{\phi}(\Omega)} \le C_3$, which implies $\int_{\mathcal{O}} \Phi(x, M f_u(x)) dx \le C_4 \ (C_4 \ge 1).$

Now let $0 < \varepsilon \le 1$. Since

$$\Phi(x, Mf_{\varepsilon u}(x)) = \Phi(x, \varepsilon Mf_u(x)) \le A_2 \varepsilon \Phi(x, Mf_u(x))$$

by (3), applying (17) to εu , we have

$$\int_{\Omega} \Psi_{\alpha}(x,\delta(x)^{\alpha+b-1}|\varepsilon u(x)|/C_2)dx \le A_4 A_5 \int_{\Omega} \Phi(x,M f_{\varepsilon u}(x))dx$$

$$\leq A_2 A_4 A_5 \varepsilon \int_{\Omega} \Phi(x, M f_u(x)) dx \leq A_2 A_4 A_5 C_4 \varepsilon.$$

Thus, taking $\varepsilon = (A_2 A_4 A_5 C_4)^{-1}$ and $C^* = C_2/\varepsilon$, we obtain the required result.

Applying Theorem 1 to special Φ and Ψ_{α} given in Examples 1 and 3, we obtain the following corollary, which is an extension of Theorem B.

COROLLARY 2. Let Φ and Ψ_{α} be as in Examples 1 and 3 and let $\Omega \neq \mathbf{R}^N$ be an open set satisfying (8). Suppose $p^- > 1$ and let $\alpha \in [0, N/p^+) \cap [0, 1]$. Then there exist constants C > 0 and $0 < b_0 < 1$ such that

$$\|\delta^{\alpha+b-1}u\|_{L^{\Psi_{\alpha}}(\Omega)} \le C\|\delta^b|\nabla u|\,\|_{L^{\Phi}(\Omega)}$$

for all $u \in W_0^{1,\Phi}(\Omega)$ and $0 \le b \le b_0$.

Similarly, applying Theorem 1 to special Φ and Ψ_{α} given in Examples 2 and 4, we obtain another extension of Theorem B:

COROLLARY 3. Let Φ and Ψ_{α} be as in Examples 2 and 4 and let $\Omega \neq \mathbf{R}^N$ be an open set satisfying (8). Suppose $\min(p_1^-, p_2^-) > 1$ and let $\alpha \in [0, \min(N/p_1^+, N/p_2^+)) \cap [0, 1]$. Then there exist constants C > 0 and $0 < b_0 < 1$ such that

$$\|\delta^{\alpha+b-1}u\|_{L^{\Psi_{\alpha}}(\Omega)} \le C\|\delta^b|\nabla u|\,\|_{L^{\Phi}(\Omega)}$$

for all $u \in W_0^{1,\Phi}(\Omega)$ and $0 \le b \le b_0$.

5. Hardy's inequality II

For a proof of Theorem 2 below, we prepare the following lemma instead of Lemma 9.

Lemma 10. Let $\Omega \neq \mathbf{R}^N$ be an open set. Suppose that $\Phi(x,t)$ satisfies $(\Phi 5)$, $(\Phi 6)$ and $(\Phi 3^*)$ for $\varepsilon_0 > N-1$. Then there exist constants C>0 and $0 < b_1 < 1$ such that

$$\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \le C\|\delta^b|\nabla u|\,\|_{L^{\Phi}(\Omega)}$$

for all $u \in W_0^{1,\Phi}(\Omega)$ and $0 \le b \le b_1$. If $u \in W_0^{1,\Phi}(\Omega)$ and $\delta^b |\nabla u| \in L^{\Phi}(\Omega)$ for $0 \le b \le b_1$, then $\delta^b u$ extended by 0 outside Ω belongs to $W^{1,\Phi}(\mathbf{R}^N)$.

PROOF. Take λ such that $N < \lambda < \varepsilon_0 + 1$. Then $W^{1,\Phi}(\mathbf{R}^N) \subset W^{1,\lambda}_{loc}(\mathbf{R}^N)$. First, let $u \in C_0^\infty(\Omega)$ and $b \geq 0$. Let u_b be the function $\delta^b u$ extended by 0 outside Ω . Then $u_b \in W^{1,\Phi}(\mathbf{R}^N) \subset W^{1,\lambda}_{loc}(\mathbf{R}^N)$ and applying Lemma 7 (2) to $v = u_b$, we have

$$\left[\delta(x)^{b-1}|u(x)|\right]^{\lambda} \le C\delta(x)^{-N} \int_{B(x,2\delta(x))\cap\Omega} f_u(y)dy \le CMf_u(x) \tag{18}$$

for all $x \in \Omega$, where $f_u(y) = [b\delta(y)^{b-1}|u(y)| + \delta(y)^b|\nabla u(y)|]^{\lambda}$. In view of Corollary 1, we find

$$\|[\delta^{b-1}|u|]^{\lambda}\|_{L^{\Phi_{\lambda}(\Omega)}} \leq C\|f_u\|_{L^{\Phi_{\lambda}(\Omega)}}.$$

Since $||f||_{L^{\Phi_{\lambda}}(\Omega)} = ||f^{1/\lambda}||_{L^{\Phi}(\Omega)}^{\lambda}$ for every $f \in L^{\Phi_{\lambda}}(\Omega)$, we obtain

$$\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} \le C^{1/\lambda} \|f_u^{1/\lambda}\|_{L^{\Phi}(\Omega)} \le C_1 \{b\|\delta^{b-1}u\|_{L^{\Phi}(\Omega)} + \|\delta^b|\nabla u\|_{L^{\Phi}(\Omega)}\},$$

which gives

$$(1 - C_1 b) \|\delta^{b-1} u\|_{L^{\Phi}(\Omega)} \le C_1 \|\delta^b |\nabla u| \|_{L^{\Phi}(\Omega)}.$$

Take b_1 such that $1 - C_1b_1 > 0$. Then, in the same way as the last half of the proof of Lemma 9, we obtain the required results for $u \in W_0^{1,\Phi}(\Omega)$ and $0 \le b \le b_1$.

THEOREM 2. Let $\Omega \neq \mathbf{R}^N$ be an open set. Suppose $\Phi(x,t)$ satisfies $(\Phi 5)$, $(\Phi 6^*)$ and $(\Phi 3^*)$ with $\varepsilon_0 > N-1$. Let $\alpha \in [0,\sigma_0]$. Then there exist $C^* > 0$ and $0 < b_1 < 1$ such that

$$\int_{\Omega} \Psi_{\alpha}(x, \delta(x)^{\alpha+b-1} |u(x)|/C^*) dx \le 1$$

for all $u \in W_0^{1,\Phi}(\Omega)$ with $\|\delta^b|\nabla u\|_{L^{\Phi}(\Omega)} \le 1$ and $0 \le b \le b_1$.

PROOF. Let b_1 be as in the above lemma and let $0 \le b \le b_1$. Let $u \in W_0^{1,\Phi}(\Omega)$ with $\|\delta^b|\nabla u|\|_{L^\Phi(\Omega)} \le 1$. Take λ such that $N < \lambda < \varepsilon_0 + 1$. By the above lemma, $\delta^b u$ extended by 0 outside Ω belongs to $W_{loc}^{1,\lambda}(\mathbf{R}^N)$, so that by (18) we have

$$\left[\delta(x)^{\alpha+b-1}|u(x)|\right]^{\lambda} \le C\delta(x)^{\alpha\lambda-N} \int_{B(x,2\delta(x))} f_u(y) dy$$

for all $x \in \Omega$, where $f_u(y) = [b\delta(y)^{b-1}|u(y)| + \delta(y)^b|\nabla u(y)|]^{\lambda}$ for $y \in \Omega$ and $f_u(y) = 0$ for $y \in \Omega^c$. By Lemma 10, there is a constant $C_1 \ge 1$ such that $\|f_u^{1/\lambda}\|_{L^{\Phi}(\Omega)} \le C_1$, so that $\|f_u\|_{L^{\Phi_{\lambda}}(\Omega)} \le C_1^{\lambda}$.

Here we note that $\Phi_{\lambda}(x,t)$ satisfies $(\Phi 6^*)$ with g^{λ} in place of g and that $r \mapsto r^{\lambda \sigma_0} \Phi_{\lambda}^{-1}(x,r^{-N})$ is uniformly almost decreasing on $(0,\infty)$. Since $\lambda \alpha \in [0,\lambda \sigma_0]$, we can apply Lemma 8 (2) to f_u/C_1^{λ} , $\lambda \alpha$ and Φ_{λ} in place of f, α and Φ respectively, and using $(\Phi 4)$, we obtain

$$\delta(x)^{\alpha+b-1}|u(x)| \le C[Mf_u(x)]^{1/\lambda} \Phi_{\lambda}(x, Mf_u(x)/C_1^{\lambda})^{-\alpha/N}$$

$$\le C_2[Mf_u(x)]^{1/\lambda} \Phi(x, [Mf_u(x)]^{1/\lambda})^{-\alpha/N}$$

for all $x \in \Omega$. Hence by $(\Psi 2)$ and $(\Psi 3)$

$$\int_{\Omega} \Psi_{\alpha}(x,\delta(x)^{\alpha+b-1}|u(x)|/C_{2})dx \leq A_{4}A_{5} \int_{\Omega} \Phi(x,[Mf_{u}(x)]^{1/\lambda})dx$$

$$= A_{4}A_{5} \int_{\Omega} \Phi_{\lambda}(x,Mf_{u}(x))dx. \tag{19}$$

By Corollary 1, $||Mf_u||_{L^{\Phi_{\lambda}}(\Omega)} \le C_3$, which implies $\int_{\Omega} \Phi_{\lambda}(x, Mf_u(x)) dx \le C_4$. Let $0 < \varepsilon \le 1$. Since

$$\Phi_{\lambda}(x, Mf_{\varepsilon u}(x)) = \Phi_{\lambda}(x, \varepsilon^{\lambda} Mf_{u}(x)) = \Phi(x, \varepsilon [Mf_{u}(x)]^{1/\lambda})
\leq A_{2}\varepsilon\Phi(x, [Mf_{u}(x)]^{1/\lambda}) = A_{2}\varepsilon\Phi_{\lambda}(x, Mf_{u}(x))$$

by (3), applying (19) to εu , we have

$$\begin{split} \int_{\varOmega} \Psi_{\alpha}(x,\delta(x)^{\alpha+b-1}|\varepsilon u(x)|/C_{2})dx &\leq A_{4}A_{5} \int_{\varOmega} \Phi_{\lambda}(x,Mf_{\varepsilon u}(x))dx \\ &\leq A_{2}A_{4}A_{5}\varepsilon \int_{\varOmega} \Phi_{\lambda}(x,Mf_{u}(x))dx \leq A_{2}A_{4}A_{5}C_{4}\varepsilon. \end{split}$$

Thus, taking $\varepsilon = (A_2 A_4 A_5 C_4)^{-1}$ and $C^* = C_2/\varepsilon$, we obtain the required result.

Applying Theorem 2 to special Φ and Ψ_{α} given in Examples 1 and 3, we obtain the following corollary, which is an extension of Theorem B'.

COROLLARY 4. Let Φ and Ψ_{α} be as in Examples 1 and 3. Suppose $p^- > N$ and let $0 \le \alpha < N/p^+$. Then there exist constants C > 0 and $0 < b_1 < 1$ such that

$$\|\delta^{\alpha+b-1}u\|_{L^{\psi_{\alpha}}(\Omega)} \le C\|\delta^b|\nabla u|\,\|_{L^{\Phi}(\Omega)}$$

for all $u \in W_0^{1,\Phi}(\Omega)$ and $0 \le b \le b_1$.

Similarly, applying Theorem 2 to special Φ and Ψ_{α} given in Examples 2 and 4, we obtain another extension of Theorem B':

COROLLARY 5. Let Φ and Ψ_{α} be as in Examples 2 and 4. Suppose $\min(p_1^-, p_2^-) > N$ and let $0 \le \alpha < \min(N/p_1^+, N/p_2^+)$. Then there exist constants C > 0 and $0 < b_1 < 1$ such that

$$\|\delta^{\alpha+b-1}u\|_{L^{\Psi_{\alpha}}(\Omega)} \le C\|\delta^b|\nabla u|\,\|_{L^{\Phi}(\Omega)}$$

for all $u \in W_0^{1,\Phi}(\Omega)$ and $0 \le b \le b_1$.

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