On a characterization of L^p -norm and a converse of Minkowski's inequality

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ABSTRACT. Let C be a cone in a linear space. Under some weak regularity conditions we show that every subadditive function $\mathbf{p}: \mathbf{C} \to \mathbf{R}$ such that $\mathbf{p}(rx) \leq r\mathbf{p}(x)$ for some $r \in (0, 1)$ and all $x \in \mathbf{C}$ must be positively homogenous. As an application we obtain a new characterization of L^p -norm. This permits us to prove among other things the following converse of Minkowski's inequality.

Let (Ω, Σ, μ) be a measure space such that there exist disjoint sets A, $B \in \Sigma$ satisfying the condition $\mu(B) = 1/\mu(A)$, $\mu(A) \neq 1$. If $\varphi: \mathbf{R}_+ \to \mathbf{R}_+$ is an arbitrary bijection such that

$$\varphi^{-1}\left(\int_{\Omega}\varphi\circ(x+y)d\mu\right)\leqslant\varphi^{-1}\left(\int_{\Omega}\varphi\circ xd\mu\right)+\varphi^{-1}\left(\int_{\Omega}\varphi\circ yd\mu\right)$$

for all the μ -integrable step functions $x, y: \Omega \to R_+$ then φ is a power function.

Introduction

Let R, R_+ and N denote respectively the set of reals, nonnegative reals and positive integers.

For a measure space (Ω, Σ, μ) let $S = S(\Omega, \Sigma, \mu)$ stand for the linear space of all the μ -integrable step functions $x: \Omega \to R$ and let $S_+ := \{x \in S: x \ge 0\}$.

It can be easily verified that for every bijection $\varphi: \mathbb{R}_+ \to \mathbb{R}_+$ such that $\varphi(0) = 0$ the functional $\mathbb{P}_{\varphi}: \mathbb{S} \to \mathbb{R}_+$ given by the formula

(1)
$$\mathbf{P}_{\varphi}(x) := \varphi^{-1} \left(\int_{\Omega} \varphi \circ |x| \, d\mu \right), \qquad x \in \mathbf{S},$$

is well defined. In [4] we have proved the following converse of Minkowski's inequality.

Let (Ω, Σ, μ) be a measure space with two sets $A, B \in \Sigma$ such that

(2)
$$0 < \mu(A) < 1 < \mu(B) < \infty$$

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