

An existence result for nonlinear elliptic equations in Musielak-Orlicz-Sobolev spaces

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Abstract

In this paper we prove an existence result for some class of variational boundary value problems for quasilinear elliptic equations in the Musielak-Orlicz spaces $W^m L_\varphi(\Omega)$, under the assumption that the conjugate function of φ satisfies the Δ_2 condition. An imbedding theorem has also been provided without assuming this condition.

1 Introduction

This paper is concerned with the existence of solutions for variational boundary value problems for quasi-linear elliptic equations of the form

$$A(u) = f,$$

where the operator A is in the form:

$$A(u) \equiv \sum_{|\alpha| \leq m} (-1)^{|\alpha|} D^\alpha A_\alpha(x, u, \nabla u, \dots, \nabla^m u) \quad (1)$$

on an open subset Ω of R^n . Existence theorems for problems of this type were first obtained by Višik [23, 24] using compactness arguments and a priori estimates on $(m + 1)$ st derivatives. Since 1963, these problems have been extensively studied by Browder and others in the context of the theory of mappings of monotone type

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from a reflexive Banach space to its dual and in the case where the coefficients A_α have polynomial growth in u and its derivatives [2], [3], [20]. From 1970 these results have been extended by Donaldson [6], Gossez [15], [16] and Gossez and Mustonen in [17] to the case where the coefficients A_α do not necessarily have polynomial growth in u and its derivatives. The Banach spaces in which the problems are formulated (the Orlicz-Sobolev spaces) are not reflexive and the corresponding mappings of monotone type are not bounded nor everywhere defined and do not generally satisfy a global a priori bounded (and consequently are not generally coercive).

In the last decade several works have been concerned to extend the classical polynomial growth to the non-standard growth case in the so-called variable exponent Sobolev spaces (see [14] and references within), and also [25].

Recently Mihăilescu and Rădulescu in [21] and Fan and Guan in [9], [10] have obtained new results which improved the already known existence results for the $p(x)$ -Laplacian operator in the Musielak-Orlicz-Sobolev spaces $W^1L_\varphi(\Omega)$ under some assumptions such as the condition Δ_2 on φ and also the uniform convexity of φ which assure that the space $L_\varphi(\Omega)$ is reflexive.

Our purpose in this paper is to initiate a study of these problems in the general case when the Musielak-Orlicz-Sobolev spaces $W^mL_\varphi(\Omega)$ are not reflexive. The study of the nonlinear partial differential equations in this type of spaces is strongly motivated by numerous phenomena of physics, namely the problems related to non-Newtonian fluids of strongly inhomogeneous behavior with a high ability of increasing their viscosity under a different stimulus, like the shear rate, magnetic or electric field [18].

The main difficulty encountered is the construction of a suitable complementary system to formulate the problems. Our existence result is only obtained with the condition that the conjugate function ψ of φ has the Δ_2 property. It is a generalization of the result in [6].

Note that the Δ_2 condition on ψ in this paper is only used for building the suitable complementary system with non-attendance of the analogous of [15, Theorem 1.3] in the context of Musielak-Orlicz-Sobolev spaces.

This result can for example be applied for finding a weak solution for the φ -Laplacian equation

$$\Delta_\varphi u (= \operatorname{div}(\frac{a(x, |\nabla u|)}{|\nabla u|} \cdot \nabla u)) + f = 0$$

where a is the derivative of φ with respect to t .

One of the main results of this paper is to give some imbedding theorems in $W^mL_\varphi(\Omega)$ for a general Musielak-Orlicz function φ . These theorems, which are very useful in the literature of the PDE and the Banach spaces, generalize the imbedding results in [7], [1] and [15].

In the particular case when $\varphi(x, t) = t^{p(x)}$, our results give essential improvements of some imbedding theorems that were already published e.g. [8], [11] and [13]. They also improve the existence result for (1) in the statement of the variable exponent Sobolev spaces $W^{m,p(x)}$ by avoiding the condition of continuity or log-Holder continuity of $p(\cdot)$ and also the condition that $p^+ = \operatorname{ess\,sup}_{x \in \Omega} p(x)$ is finite, see Corollary 2 below.

Section 2 contains some preliminaries. In Section 3 we introduce our main results, the compact imbedding (subsection 3.1) and the existence results (subsection 3.2).

2 Preliminaries

In this section we list briefly some definitions and facts about Musielak-Orlicz-Sobolev spaces. Standard reference is [22]. We also include the definition of complementary system, an abstract result and some preliminaries Lemmas to be used later.

2.1 Musielak-Orlicz-Sobolev spaces

Let Ω be an open subset of R^n and let φ be a real-valued function defined in $\Omega \times R_+$ and satisfying the following conditions :

a) $\varphi(x, \cdot)$ is an N-function i.e. convex, nondecreasing, continuous, $\varphi(x, 0) = 0$, $\varphi(x, t) > 0$ for all $t > 0$, and

$$\limsup_{t \rightarrow 0} \sup_{x \in \Omega} \frac{\varphi(x, t)}{t} = 0,$$

$$\liminf_{t \rightarrow \infty} \inf_{x \in \Omega} \frac{\varphi(x, t)}{t} = \infty,$$

b) $\varphi(\cdot, t)$ is a measurable function.

A function $\varphi(x, t)$, which satisfies the conditions a) and b) is called a Musielak-Orlicz function. For a Musielak-Orlicz function $\varphi(x, t)$ we put $\varphi_x(t) = \varphi(x, t)$ and we associate its nonnegative reciprocal function with respect to t , φ_x^{-1} i.e.

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

For any two Musielak-Orlicz functions φ and γ we introduce the following ordering :

c) if there exists two positives constants c and T such that for almost everywhere $x \in \Omega$:

$$\varphi(x, t) \leq \gamma(x, ct) \text{ for } t \geq T$$

we write $\varphi \prec \gamma$ and we say that γ dominate φ globally if $T = 0$ and near infinity if $T > 0$.

d) if for every positive constant c and almost everywhere $x \in \Omega$ we have

$$\lim_{t \rightarrow 0} \left(\sup_{x \in \Omega} \frac{\varphi(x, ct)}{\gamma(x, t)} \right) = 0 \text{ or } \lim_{t \rightarrow \infty} \left(\sup_{x \in \Omega} \frac{\varphi(x, ct)}{\gamma(x, t)} \right) = 0$$

we write $\varphi \prec\prec \gamma$ at 0 or near ∞ respectively, and we say that φ increases essentially more slowly than γ at 0 or near infinity respectively.

In the following the measurability of a function $u : \Omega \mapsto R$ means the Lebesgue measurability.

We define the functional

$$\varrho_{\varphi,\Omega}(u) = \int_{\Omega} \varphi(x, |u(x)|) dx$$

where $u : \Omega \mapsto R$ is a measurable function.

The set

$$K_{\varphi}(\Omega) = \{u : \Omega \rightarrow R \text{ measurable} / \varrho_{\varphi,\Omega}(u) < +\infty\}.$$

is called the Musielak-Orlicz class (the generalized Orlicz class).

The Musielak-Orlicz space (the generalized Orlicz spaces) $L_{\varphi}(\Omega)$ is the vector space generated by $K_{\varphi}(\Omega)$, that is, $L_{\varphi}(\Omega)$ is the smallest linear space containing the set $K_{\varphi}(\Omega)$.

Equivalently:

$$L_{\varphi}(\Omega) = \left\{ u : \Omega \rightarrow R \text{ measurable} / \varrho_{\varphi,\Omega}\left(\frac{|u(x)|}{\lambda}\right) < +\infty, \text{ for some } \lambda > 0 \right\}$$

Let

$$\psi(x, s) = \sup_{t \geq 0} \{st - \varphi(x, t)\},$$

that is, ψ is the Musielak-Orlicz function complementary to (or conjugate of) $\varphi(x, t)$ in the sense of Young with respect to the variable s .

In the space $L_{\varphi}(\Omega)$ we define the following two norms:

$$\|u\|_{\varphi,\Omega} = \inf\{\lambda > 0 / \int_{\Omega} \varphi(x, \frac{|u(x)|}{\lambda}) dx, \leq 1\}.$$

which is called the Luxemburg norm and the so-called Orlicz norm by :

$$\| \|u\| \|_{\varphi,\Omega} = \sup_{\|v\|_{\psi} \leq 1} \int_{\Omega} |u(x)v(x)| dx.$$

where ψ is the Musielak-Orlicz function complementary (or conjugate) to φ . These two norms are equivalent [22].

The closure in $L_{\varphi}(\Omega)$ of the bounded measurable functions with compact support in $\overline{\Omega}$ is denoted by $E_{\varphi}(\Omega)$. It is a separable space and $E_{\psi}(\Omega)^* = L_{\varphi}(\Omega)$ [22].

We have $E_{\varphi}(\Omega) = K_{\varphi}(\Omega)$ if and only if $K_{\varphi}(\Omega) = L_{\varphi}(\Omega)$ if and only if φ has the Δ_2 property for large values of t , or for all values of t , according to whether Ω has finite measure or not, i.e., there exists $k > 0$ independent of $x \in \Omega$ and a nonnegative function h , integrable in Ω such that $\varphi(x, 2t) \leq k\varphi(x, t) + h(x)$ for large values of t , or for all values of t .

We say that a sequence of functions $u_n \in L_{\varphi}(\Omega)$ is modular convergent to $u \in L_{\varphi}(\Omega)$ if there exists a constant $k > 0$ such that

$$\lim_{n \rightarrow \infty} \varrho_{\varphi,\Omega}\left(\frac{u_n - u}{k}\right) = 0.$$

For any fixed nonnegative integer m we define

$$W^m L_{\varphi}(\Omega) = \{u \in L_{\varphi}(\Omega) : \forall |\alpha| \leq m D^{\alpha} u \in L_{\varphi}(\Omega)\}$$

where $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$ with nonnegative integers α_i $|\alpha| = |\alpha_1| + |\alpha_2| + \dots + |\alpha_n|$ and $D^\alpha u$ denote the distributional derivatives. The space $W^m L_\varphi(\Omega)$ is called the Musielak-Orlicz-Sobolev space.

Let

$$\bar{\varrho}_{\varphi,\Omega}(u) = \sum_{|\alpha| \leq m} \varrho_{\varphi,\Omega}(D^\alpha u) \text{ and } \|u\|_{\varphi,\Omega}^m = \inf\{\lambda > 0 : \bar{\varrho}_{\varphi,\Omega}(\frac{u}{\lambda}) \leq 1\}$$

for $u \in W^m L_\varphi(\Omega)$. These functionals are a convex modular and a norm on $W^m L_\varphi(\Omega)$, respectively, and the pair $\langle W^m L_\varphi(\Omega), \|u\|_{\varphi,\Omega}^m \rangle$ is a Banach space if φ satisfies the following condition [22]:

$$\text{there exist a constant } c > 0 \text{ such that } \inf_{x \in \Omega} \varphi(x, 1) \geq c. \tag{2}$$

The space $W^m L_\varphi(\Omega)$ will always be identified to a subspace of the product $\prod_{|\alpha| \leq m} L_\varphi(\Omega) = \prod L_\varphi$; this subspace is $\sigma(\prod L_\varphi, \prod E_\psi)$ closed. Let $W_0^m L_\varphi(\Omega)$ be the $\sigma(\prod L_\varphi, \prod E_\psi)$ closure of $D(\Omega)$ in $W^m L_\varphi(\Omega)$.

Let $W^m E_\varphi(\Omega)$ be the space of functions u such that u and its distribution derivatives up to order m lie in $E_\varphi(\Omega)$, and $W_0^m E_\varphi(\Omega)$ is the (norm) closure of $D(\Omega)$ in $W^m L_\varphi(\Omega)$.

The following spaces of distributions will also be used:

$$W^{-m} L_\psi(\Omega) = \{f \in D'(\Omega); f = \sum_{|\alpha| \leq m} (-1)^{|\alpha|} D^\alpha f_\alpha \text{ with } f_\alpha \in L_\psi(\Omega)\}$$

$$W^{-m} E_\psi(\Omega) = \{f \in D'(\Omega); f = \sum_{|\alpha| \leq m} (-1)^{|\alpha|} D^\alpha f_\alpha \text{ with } f_\alpha \in E_\psi(\Omega)\}$$

We say that a sequence of functions $u_n \in W^m L_\varphi(\Omega)$ is modular convergent to $u \in W^m L_\varphi(\Omega)$ if there exists a constant $k > 0$ such that

$$\lim_{n \rightarrow \infty} \bar{\varrho}_{\varphi,\Omega}(\frac{u_n - u}{k}) = 0.$$

For two complementary Musielak-Orlicz functions φ and ψ the following inequality is called the young inequality [22]:

$$t.s \leq \varphi(x, t) + \psi(x, s) \text{ for } t, s \geq 0, x \in \Omega$$

This inequality implies that

$$\|u\|_{\varphi,\Omega} \leq \varrho_{\varphi,\Omega}(u) + 1.$$

We have also for two complementary Musielak-Orlicz functions φ and ψ if $u \in L_\varphi(\Omega)$ and $v \in L_\psi(\Omega)$ the Hölder inequality [22]:

$$|\int_{\Omega} u(x)v(x) dx| \leq \|u\|_{\varphi,\Omega} \|v\|_{\psi,\Omega}.$$

In the particular case when $\varphi(x, t) = t^p(x)$ we use the notations $L^{p(x)}(\Omega) = L_\varphi(\Omega)$, and $W^{m,p(x)}(\Omega) = W^m L_\varphi(\Omega)$. These spaces are called Variable exponent Lebesgue and Sobolev spaces.

We recall that a family \mathfrak{R} of functions $u(x)$ has equi-absolutely continuous integrals if for arbitrary $\varepsilon > 0$ an $h > 0$ can be found such that for all functions in the family \mathfrak{R} we have

$$\int_E u(x) dx < \varepsilon$$

provided $|E| < h$. Where $|E|$ is the measure of the set E .

2.2 Complementary system

Definition 1. Let Y and Z be two real Banach spaces in duality with respect to a continuous pairing \langle, \rangle and let Y_0 and Z_0 be subspaces of Y and Z respectively. Then $(Y, Y_0; Z, Z_0)$ is called a complementary system if, by means of \langle, \rangle , Y_0^* can be identified (i.e., is linearly homeomorphic) to Z and Z_0^* to Y .

Let φ and ψ be two complementary Musielak-Orlicz functions then $(L_\varphi(\Omega), E_\varphi(\Omega); L_\psi(\Omega), E_\psi(\Omega))$ is a complementary system. Other examples are $(X^{**}, X; X^*, X^*)$ and $(X^*, X^*; X^{**}, X)$ where X is Banach space. Note that in a complementary system, Y_0 is $\sigma(Y, Z)$ dense in Y . Note also that if $\text{cl } Y_0$ [$\text{cl } Z_0$] denotes the (norm) closure of Y_0 [Z_0] in Y [Z], then $(Y, \text{cl } Y_0; Z, \text{cl } Z_0)$ is a complementary system.

The following lemma gives an important method by which from a complementary system $(Y, Y_0; Z, Z_0)$ and a closed subspace E of Y , one can construct a new complementary system $(E, E_0; F, F_0)$. some restriction must be imposed on E . Define $E_0 = E \cap Y_0$, $F = Z/E_0^\perp$ and $F_0 = \{z + E_0^\perp; z \in Z_0\} \subset F$, where \perp denotes the orthogonal in the duality (Y, Z) , i.e. $E_0^\perp = \{z \in Z; \langle y, z \rangle = 0 \text{ for all } y \in E_0\}$.

Lemma 1. [15] The pairing \langle, \rangle between Y and Z induces a pairing between E and F if and only if E_0 is $\sigma(Y, Z)$ dense in E . In this case, $(E, E_0; F, F_0)$ is a complementary system if E is $\sigma(Y, Z_0)$ closed, and conversely, when Z_0 is complete, E is $\sigma(Y, Z_0)$ closed if $(E, E_0; F, F_0)$ is a complementary system.

Corollary 1. Let φ and ψ be two complementary Musielak-Orlicz functions, we assume that ψ has the Δ_2 property. Then $W_0^m L_\varphi(\Omega)$ generates a complementary system in $(\Pi L_\varphi(\Omega), \Pi E_\varphi(\Omega); \Pi L_\psi(\Omega), \Pi L_\psi(\Omega))$

Indeed, by definition $D(\Omega)$ is $\sigma(\Pi L_\varphi, \Pi E_\psi)$ dense in $W_0^m L_\varphi(\Omega)$ and the fact that ψ has the Δ_2 property implies that $\sigma(\Pi L_\varphi, \Pi E_\psi) \equiv \sigma(\Pi L_\varphi, \Pi L_\psi)$. Hence $D(\Omega)$ is $\sigma(\Pi L_\varphi, \Pi L_\psi)$ dense in $W_0^m L_\varphi(\Omega)$ and applying Lemma 1 we obtain that $(W_0^m L_\varphi(\Omega), W_0^m E_\varphi(\Omega), W^{-m} L_\psi(\Omega), W^{-m} E_\psi(\Omega))$ is a complementary system.

2.3 An Abstract Results

Let $(Y, Y_0; Z, Z_0)$ be a complementary system and T be a mappings from the domain $D(T)$ in Y to Z which satisfy the following conditions, with respect to some element $\bar{y} \in Y_0$ and $f \in Z_0$:

(i) (finite continuity) $D(T) \supset Y_0$ and T is continuous from each finite dimensional subspaces of Y_0 to the $\sigma(Z, Y_0)$ topology of Z ,

(ii) (sequential pseudo-monotonicity) for any sequence $\{y_i\}$ with $y_i \rightarrow y \in Y$ for $\sigma(Y, Z_0)$, $T(y_i) \rightarrow z \in Z$ for $\sigma(Z, Y_0)$ and $\limsup \langle T(y_i), y_i \rangle \leq \langle z, y \rangle$, it follows that $T(y) = z$ and $\langle T(y_i), y_i \rangle \rightarrow \langle z, y \rangle$,

(iii) $T(y)$ remains bounded in Z whenever $y \in D(T)$ remains bounded in Y and $\langle y - \bar{y}, Tu \rangle$ remains bounded from above,

(iv) $\langle y - \bar{y}, t(y) - f \rangle$ is > 0 when $y \in D(T)$ has sufficiently large norm in Y .

It is of importance to note that the condition (iii) is weaker than the condition that T transforms each bounded set of Y into a bounded set of Z , and also that the condition (iv) is weaker than the assumption of coercivity, because in our applications, the mapping T will generally not transform a bounded set into a bounded set nor be coercive.

Theorem 1. [17] *Let $(Y, Y_0; Z, Z_0)$ be a complementary system and let $T : D(T) \subset Y \rightarrow Z$ satisfy (i)...(iv). Then Z_0 is contained in the range of T .*

2.4 Preliminary lemmas

Lemma 2. *if a sequence $g_n \in L_\varphi(\Omega)$ converges in measure to a measurable function g and if g_n remains bounded in $L_\varphi(\Omega)$, then $g \in L_\varphi(\Omega)$ and $g_n \rightarrow g$ for $\sigma(L_\varphi(\Omega), E_\psi(\Omega))$.*

Proof. In virtue of the fact that every sequence of functions in $L_\varphi(\Omega)$ which are bounded in norm contains an $\sigma(L_\varphi(\Omega), E_\psi(\Omega))$ convergent subsequence. It is therefore sufficient in our case to show that for any subsequence $g_{n_k}(x)$ which converges in $\sigma(L_\varphi(\Omega), E_\psi(\Omega))$ to $g_0(x)$, we have $g_0(x) = g(x)$.

We denote by $K_m(x)$ the characteristic function of some fixed set of points on which $|g(x) - g_0(x)| \leq m$, and the function $\text{sgn} [g(x) - g_0(x)]$ by $f_0(x)$.

Suppose $\varepsilon > 0$ is prescribed. Since the functions $g_0(x)$, $g_{n_k}(x)$ have equi-absolutely continuous integrals [22], a $\delta > 0$ can be found such that

$$\int_D |g_0(x)| dx < \frac{\varepsilon}{5}, \quad \int_D |g_{n_k}(x)| dx < \frac{\varepsilon}{5}$$

provided $|D| < \delta(D \subset \Omega)$. We shall assume that $\delta < \frac{\varepsilon}{5m}$. It follows from the convergence in measure of the subsequence $g_{n_k}(x)$ to the function $g(x)$ and the convergence of this sequence to the function $g_0(x)$ in $\sigma(L_\varphi(\Omega), E_\psi(\Omega))$ that there

exists a k_0 such that , for $k > k_0$,

$$\int_{\Omega} [g_{n_k}(x) - g_0(x)]f_0(x)K_m(x)dx < \frac{\varepsilon}{5}$$

and $|\Omega_k| < \delta$, where

$$\Omega_k = \{|g_{n_k}(x) - g(x)| \geq \frac{\varepsilon}{5|\Omega|}\}.$$

Then, for $k > k_0$, we have that

$$\begin{aligned} \int_{\Omega} |g(x) - g_0(x)|K_m(x)dx &\leq \int_{\Omega} [g_{n_k}(x) - g_0(x)]f_0(x)K_m(x)dx | \\ &+ \int_{\Omega \setminus \Omega_k} |g(x) - g_{n_k}(x)|dx + \int_{\Omega_k} |g_{n_k}(x)|dx \\ &+ \int_{\Omega_k} |g_0(x)|dx + \int_{\Omega_k} |g(x) - g_0(x)|K_m(x)dx \\ &< \frac{\varepsilon}{5} + \frac{\varepsilon}{5|\Omega|} |\Omega \setminus \Omega_k| + \frac{\varepsilon}{5} + \frac{\varepsilon}{5} + m |\Omega_k| < \varepsilon \end{aligned}$$

Since ε is arbitrary, we have that

$$\int_{\Omega} |g(x) - g_0(x)|K_m(x)dx = 0,$$

i.e. $g_0(x) = g(x)$ almost everywhere.

Lemma 3. [17] *Let the functions A_{α} satisfy the conditions (A_1) and (A_3) below. if for the sequences $\eta_k \subset R^{n_1}$, $\zeta_k \subset R^{n_2}$, and $\xi_k \subset R^{n_2}$ we have $\eta_k \rightarrow \eta$, $\zeta_k \rightarrow \zeta$, and*

$$\Sigma_{|\alpha|=m} (A_{\alpha}(x, \eta_k, \zeta_k) - A_{\alpha}(x, \eta_k, \xi_k))(\zeta_{\alpha k} - \xi_{\alpha k}) \rightarrow 0$$

as $k \rightarrow \infty$, then ξ_k is bounded in R^{n_2} and $\xi_k \rightarrow \zeta$ as $k \rightarrow \infty$.

Lemma 4. [1] *Let $u \in W_{loc}^{1,1}(\Omega)$ and let f satisfy a Lipschitz condition in R . If $g(x) = f(|u(x)|)$, then $g \in W_{loc}^{1,1}(\Omega)$ and*

$$D^{\alpha} g(x) = f'(|u(x)|) \operatorname{sgn} u(x). D^{\alpha} u(x).$$

3 Main results

3.1 Some imbedding results

Theorem 2. *Let Ω have finite measure and let φ and ϕ two Msuielak-Orlicz functions such that $\phi(\cdot, t)$ is integrable on Ω and increasing essentially more slowly than φ near infinity. If the sequence $\{u_j\}$ is bounded in $L_{\varphi}(\Omega)$ and convergent in measure on Ω , then it is convergent in norm in $L_{\phi}(\Omega)$.*

Proof. Fix ε and let $v_{j,k} = \frac{u_j(x) - u_k(x)}{\varepsilon}$. Clearly $\{v_{j,k}\}$ is bounded in $L_\varphi(\Omega)$; say $\|v_{j,k}\|_{\varphi,\Omega} < K$. Now there exists a positive number t_0 such that if $t > t_0$, then

$$\phi(x, t) \leq \frac{1}{4} \phi(x, \frac{t}{K}).$$

Let $\delta > 0$ such that

$$\int_D \phi(x, t_0) dx \leq \frac{1}{4}$$

provided $|D| < \delta$.

Set

$$\Omega_{j,k} = \{x \in \Omega : |v_{j,k}(x)| \geq \phi_x^{-1}(\frac{1}{2|\Omega|})\}.$$

Since $\{u_j\}$ converges in measure, there exists an integer N such that if $j, k > N$, then $|\Omega_{j,k}| \leq \delta$. Set

$$\Omega'_{j,k} = \{x \in \Omega_{j,k} : |v_{j,k}(x)| \geq t_0\}, \quad \Omega''_{j,k} = \Omega_{j,k} \setminus \Omega'_{j,k}$$

For $j, k \geq N$ we have

$$\begin{aligned} \int_{\Omega} \phi(x, |v_{j,k}(x)|) dx &= \int_{\Omega \setminus \Omega_{j,k}} \phi(x, |v_{j,k}(x)|) dx + \int_{\Omega'_{j,k}} \phi(x, |v_{j,k}(x)|) dx + \\ &\quad \int_{\Omega''_{j,k}} \phi(x, |v_{j,k}(x)|) dx \\ &\leq \frac{|\Omega|}{2|\Omega|} + \frac{1}{4} \int_{\Omega'_{j,k}} \phi(x, \frac{|v_{j,k}(x)|}{K}) dx + \int_{\Omega_{j,k}} \phi(x, t_0) dx \leq 1. \end{aligned}$$

Hence $\|u_j - u_k\|_{\phi,\Omega} \leq \varepsilon$ and so $\{u_j\}$ converges in $L_\phi(\Omega)$.

Theorem 3. Let Ω have finite measure and let φ and ϕ as in the Theorem 2. Then any bounded subset S of $L_\varphi(\Omega)$ which is precompact in $L^1(\Omega)$ is also precompact in $L_\phi(\Omega)$.

Proof. Evidently $L_\varphi(\Omega) \hookrightarrow L^1(\Omega)$ since Ω has finite volume. If $\{u_j^*\}$ is a sequence in S , then it has a subsequence $\{u_j\}$ that converges in $L^1(\Omega)$; say $u_j \rightarrow u$ in $L^1(\Omega)$. Thus $\{u_j\}$ converges to u in measure on Ω and hence by Theorem 2. it converges also in $L_\phi(\Omega)$.

Theorem 4. Let Ω be an open subset of R^n . If an Musielak-Orlicz function φ satisfy the following conditions

$$\int_1^\infty \frac{\varphi_x^{-1}(t)}{t^{\frac{n+1}{n}}} dt = \infty, \quad \int_0^1 \frac{\varphi_x^{-1}(t)}{t^{\frac{n+1}{n}}} dt < \infty. \tag{3}$$

Let $f(x, t) = \int_0^t \frac{\varphi_x^{-1}(\tau)}{\tau^{\frac{n+1}{n}}} d\tau$, $t \geq 0$. The Sobolev conjugate φ_* of φ is the reciprocal function of f with respect to t

Then $W_0^1 L_\varphi(\Omega) \hookrightarrow L_{\varphi_*}(\Omega)$. Moreover, if D is bounded subdomain of Ω , then the following imbeddings $W_0^1 L_\varphi(\Omega) \hookrightarrow L_\phi(D)$ exist and are compact for any Musielak-Orlicz function ϕ increasing essentially more slowly than φ_* near infinity such that $\phi(\cdot, t)$ is integrable on Ω .

Proof. Evidently the function $s = \varphi_*(x, t)$ as defined above is an Msuielak-Orlicz function and satisfies the differential equation

$$\varphi_x^{-1}(s) \frac{ds}{dt} = s^{\frac{n+1}{n}}, \quad (4)$$

and hence, since $s < \varphi_x^{-1}(s)\psi_x^{-1}(s)$,

$$\frac{ds}{dt} \leq s^{\frac{1}{n}}\psi_x^{-1}(s).$$

Therefore $v(t) = [\varphi_*(x, t)]^{\frac{n-1}{n}}$ satisfies the differential inequality

$$\frac{dv}{dt} \leq \frac{n-1}{n} \psi_x^{-1}((v(t))^{\frac{n-1}{n}}). \quad (5)$$

Let $u \in W_0^1 L_\varphi(\Omega)$ and suppose, for the moment, that u is bounded on Ω and is not zero in $L_\varphi(\Omega)$. Then $\int_\Omega \varphi_*(x, \frac{|u(x)|}{\lambda}) dx$ decreases continuously from infinity to zero as λ increases from zero to infinity, and accordingly assumes the value unity for some positive value of λ . Thus

$$\int_\Omega \varphi_*(x, \frac{|u(x)|}{K}) dx = 1, \quad K = \|u\|_{\varphi_*}. \quad (6)$$

Let $f(x) = v(\frac{|u(x)|}{K})$. Evidently $u \in W_0^{1,1}(\Omega)$ and v is Lipschitz on the range of $\frac{|u(x)|}{K}$ so that, by Lemma 4, $f \in W_0^{1,1}(\Omega)$. by Sobolev inequality we have

$$\|f\|_{0, \frac{n}{n-1}} \leq K_1 \sum_1^n \|D^j f\|_{0,1} = K_1 \sum_1^n \frac{1}{K} \int_\Omega v'(\frac{|u(x)|}{K}) |D^j u(x)| dx. \quad (7)$$

By (6) and Hölder's inequality, we obtain

$$1 = \left\{ \int_\Omega \varphi_*(x, \frac{|u(x)|}{K}) dx \right\}^{\frac{n-1}{n}} = \|f\|_{0, \frac{n}{n-1}} \leq \frac{cK_1}{K} \sum_1^n \|v'(\frac{|u|}{K})\|_\psi \|D^j u\|_\varphi. \quad (8)$$

Making use of (5), we have

$$\begin{aligned} \|v'(\frac{|u|}{K})\|_\psi &\leq \frac{n-1}{n} \|\psi_x^{-1}((v(\frac{|u|}{K}))^{\frac{n-1}{n}})\|_\psi \\ &= \frac{n-1}{n} \inf\{\lambda > 0 : \int_\Omega \psi(x, \frac{\psi_x^{-1}(\varphi_*(x, \frac{|u(x)|}{K}))}{\lambda}) dx \leq 1\}. \end{aligned}$$

Suppose $\lambda > 1$. then

$$\int_\Omega \psi(x, \frac{\psi_x^{-1}(\varphi_*(x, \frac{|u(x)|}{K}))}{\lambda}) dx \leq \frac{1}{\lambda} \int_\Omega \varphi_*(x, \frac{|u(x)|}{K}) dx = \frac{1}{\lambda} < 1.$$

Thus

$$\|v'(\frac{|u|}{K})\|_\psi \leq \frac{n-1}{n}. \quad (9)$$

Hence,

$$1 \leq \frac{K_3}{K} \|u\|_\varphi^1$$

so that

$$\|u\|_{\varphi_*} = K \leq K_3 \|u\|_\varphi^1 \quad (10)$$

To extend (10) to arbitrary $u \in W^1 L_\varphi(\Omega)$ let

$$u_k(x) = \begin{cases} |u(x)| & \text{if } |u(x)| \leq k \\ k \operatorname{sgn} u(x) & \text{if } |u(x)| > k \end{cases}$$

Clearly u_k is bounded and it belongs to $W_0^1 L_\varphi(\Omega)$ by Lemma 5. Moreover, $\|u_k\|_{\varphi_*}$ increases with k but is bounded by $K_4 \|u\|_\varphi$. Therefore, $\lim_{k \rightarrow \infty} \|u_k\|_{\varphi_*} = K$ exists and $K \leq K_4 \|u\|_\varphi^1$. By Fatou's Lemma

$$\int_\Omega \varphi_*\left(x, \frac{|u(x)|}{K}\right) dx \leq \liminf_{k \rightarrow \infty} \int_\Omega \varphi_*\left(x, \frac{|u_k(x)|}{K}\right) dx \leq 1$$

whence $u \in L_{\varphi_*}(\Omega)$ and (10) holds.

If D is a bounded subdomain of Ω , we have

$$W_0^1 L_\varphi(\Omega) \hookrightarrow W_0^{1,1}(\Omega) \hookrightarrow L^1(\Omega),$$

the latter imbedding being compact a bounded subset of $W_0^1 L_\varphi(D)$ is bounded in $L_{\varphi_*}(D)$ and precompact in $L^1(D)$, and hence precompact in $L_\varphi(D)$ by Theorem 3. whenever ϕ increases essentially more slowly than φ_* near infinity.

3.2 Existence Results

Let φ and ψ be two complementary Musielak-Orlicz functions. We assume that $\varphi(\cdot; t)$ is locally integrable and that ψ satisfies the Δ_2 condition.

We are interested here in the Dirichlet problem for the operator

$$A(u) \equiv \sum_{|\alpha| \leq m} (-1)^{|\alpha|} D^\alpha A_\alpha(x, u, \nabla u, \dots, \nabla^m u) \quad (11)$$

on Ω .

The following notations will be used. If $\zeta = \{\zeta_\alpha; |\alpha| \leq m\} \in R^n$ is an m -jet, with $\alpha = (\alpha_1, \dots, \alpha_n)$ a multi-index of integers and $|\alpha| = \alpha_1 + \dots + \alpha_n$, then $\zeta = \{\zeta_\alpha; |\alpha| = m\} \in R^{n^2}$ denotes its top order part and $\eta = \{\zeta_\alpha; |\alpha| < m\} \in R^{n^1}$ its lower order part. For u a derivable function, $\zeta(u)$ denotes $\{D^\alpha u; |\alpha| \leq m\} \in R^n$.

The basic conditions imposed on the coefficients A_α of (11) are the followings:

(A₁) Each $A_\alpha(x, \zeta)$ is a real valued function defined on $\Omega \times R^{n^0}$ is measurable in x for fixed ζ and continuous in ζ for fixed x .

(A₂) There exist a Musielak-Orlicz function γ with $\gamma \prec\prec \varphi$, functions a_α in $E_\psi(\Omega)$, constants c_1 and c_2 such that for all x in Ω and ξ in R^{n_0} , if

$$|\alpha| = m : |A_\alpha(x, \xi)| \leq a_\alpha(x) + c_1 \sum_{|\beta|=m} \psi_x^{-1}(\varphi(x, c_2 \xi_\beta)) + c_1 \sum_{|\beta|<m} \psi_x^{-1}(\gamma(x, c_2 \xi_\beta)),$$

if

$$|\alpha| < m : |A_\alpha(x, \xi)| \leq a_\alpha(x) + c_1 \sum_{|\beta|=m} \psi_x^{-1}(\gamma(x, c_2 \xi_\beta)) + c_1 \sum_{|\beta|<m} \psi_x^{-1}(\varphi(x, c_2 \xi_\beta)).$$

(A₃) For each $x \in \Omega$, $\eta \in R^{n_1}$, ξ , and ξ' in R^{n_2} with $\xi \neq \xi'$,

$$\sum_{|\alpha|=m} (A_\alpha(x, \xi, \eta) - A_\alpha(x, \xi', \eta))(\xi_\alpha - \xi'_\alpha) > 0.$$

(A₄) There exist functions $b_\alpha(x)$ in $E_\psi(\Omega)$, $b(x)$ in $L^1(\Omega)$, positive constants d_1 and d_2 such that, for some fixed element v in $W_0^m E_\varphi(\Omega)$,

$$\sum_{|\alpha|\leq m} A_\alpha(x, \xi)(\xi_\alpha - v) \geq d_1 \sum_{|\alpha|\leq m} \varphi(x, d_2 \xi_\alpha) - \sum_{|\alpha|\leq m} b_\alpha(x) \xi_\alpha - b(x)$$

for all x in Ω and ξ in R^{n_0} .

Associated to the differential operator (11) we define a mapping T from

$$D(T) = \{u \in W_0^m L_\varphi(\Omega); A_\alpha(\xi(u)) \in L_\psi(\Omega) \text{ for all } |\alpha| \leq m\} \subset W_0^m L_\varphi(\Omega)$$

into $W^{-m} L_\psi(\Omega)$ by the formula

$$\langle v, Tu \rangle = \int_\Omega \sum_{|\alpha|\leq m} A_\alpha(\xi(u)) D^\alpha v dx$$

for $v \in W_0^m L_\varphi(\Omega)$.

Now we are ready to present our main existence result.

Theorem 5. *Let Ω be an open subset of R^n . Assume that the coefficients of (11) satisfy (A₁), ..., (A₄). Then for any $f \in W^{-m} E_\psi(\Omega)$, the Dirichlet problem for $A(u) = f$ has at least one solution.*

Proof. we consider the complementary system $(W_0^m L_\varphi(\Omega), W_0^m E_\varphi(\Omega), W^{-m} L_\psi(\Omega), W^{-m} E_\psi(\Omega))$ and for simplicity we use the notation (Y, Y_0, Z, Z_0) .

We should show that the mapping T satisfies the condition (i), ..., (iv) of Theorem 1.

To show that (i) holds we introduce the following lemma. It is a generalization of lemma 4.3 of [15].

Lemma 5. *Suppose that A₁ and A₂ hold (with $a(x) \in L_\psi(\Omega)$). Then the mapping $\omega = (\omega_\beta)_{|\beta|\leq m} \mapsto (A_\alpha(\omega))_{|\alpha|\leq m}$ sends $\Pi E_\varphi(\Omega)$ into $\Pi L_\psi(\Omega)$ and is finitely continuous from $\Pi E_\varphi(\Omega)$ to the $\sigma(\Pi L_\psi(\Omega), \Pi E_\varphi(\Omega))$ topology of $\Pi L_\psi(\Omega)$.*

Proof. By (A_2) we can conclude immediately that for all $|\alpha| \leq m$, $A_\alpha(\omega) \in L_\psi(\Omega)$ if $\omega \in \Pi E_\varphi(\Omega)$. We will show that the mapping is continuous from each simplex in $\Pi E_\varphi(\Omega)$ to the $\sigma(\Pi L_\psi(\Omega), \Pi E_\varphi(\Omega))$ topology of $\Pi L_\psi(\Omega)$. Let $S = \text{conv}\{\omega^1, \dots, \omega^r\}$ be a simplex in $\Pi E_\varphi(\Omega)$ and write $\omega = \sum_{i=1}^r \lambda_i \omega^i \in S$ with $\lambda_i \geq 0$ and $\sum_{i=1}^r \lambda_i = 1$. We have for some $c_3 > 0$,

$$\psi_x^{-1}(\varphi(x, c_3 \omega_\beta)) = \psi_x^{-1}(\varphi(x, \sum_{i=1}^r \lambda_i c_3 \omega_\beta^i)) \leq \psi_x^{-1}(\sum_{i=1}^r \lambda_i \varphi(x, c_3 \omega_\beta^i)),$$

which implies that each $A_\alpha(\omega)$ remains bounded in $L_\psi(\Omega)$ when ω runs over S . It is then easy to complete the proof by the lemma 2.

In order to verify the condition (ii) we let y_i be a sequence in Y with the properties $y_i \rightarrow y \in Y$ for $\sigma(Y, Z_0)$, $T(y_i) \rightarrow z \in Z$ for $\sigma(Z, Y_0)$ and $\limsup \langle T(y_i), y_i \rangle \leq \langle z, y \rangle$. We must show that $y \in D(T)$, $T(y) = z$ and $\langle T(y_i), y_i \rangle \rightarrow \langle z, y \rangle$. Obviously it is sufficient to prove the last convergence for an infinite subsequence. The proof will be done by the following steps.

1. The functions $A_\alpha(x, \xi(y_i))$ remains bounded in $L_\psi(\Omega)$ for all $|\alpha| \leq m$. Indeed, for $|\alpha| < m$ we use the fact that $\gamma \prec \prec \varphi$, which implies that for any $\varepsilon > 0$ there exists a constant $K(\varepsilon)$ such that $\gamma(x, t) \leq k(\varepsilon)\varphi(x, \varepsilon t)$ for all $t > 0$. Therefore

$$|A_\alpha(x, \xi(y_i))| \leq a_\alpha(x) + c_1 \sum_{|\beta|=m} \psi_x^{-1}(k(\varepsilon)\varphi(x, \varepsilon c_2 D^\beta(y_i))) + c_1 \sum_{|\beta|<m} \psi_x^{-1}(x, \varphi(x, c_2 D^\beta(y_i))).$$

When ε is sufficiently small, $\|\varepsilon c_2 D^\beta(y_i)\|_\varphi \leq 1$ uniformly for all $|\beta| \leq m$.

$$\|\psi_x^{-1}(k(\varepsilon)\varphi(x, \varepsilon c_2 D^\beta(y_i)))\|_\psi \leq 1 + k(\varepsilon) \int_\Omega \varphi(x, \varepsilon c_2 D^\beta(y_i))$$

and

$$\|\psi_x^{-1}(\varphi(x, c_2 D^\beta(y_i)))\|_\psi \leq 1 + \int_\Omega \varphi(x, c_2 D^\beta(y_i))$$

we can conclude

$$\|A_\alpha(x, \xi(y_i))\|_\psi \leq \|a_\alpha\|_\psi + c_1 \sum_{|\beta|=m} (1 + k(\varepsilon)\|\varepsilon c_2 D^\beta(y_i)\|_\varphi) + c_1 \sum_{|\beta|<m} (1 + \int_\Omega \varphi(x, c_2 D^\beta(y_i))) \leq \text{const.}$$

To show the same property for $|\alpha| = m$ let $\omega = (\omega_\alpha) \in \Pi_{|\alpha|=m} E_\varphi(\Omega)$. By A_3 we have

$$\sum_{|\alpha|=m} (A_\alpha(x, \xi(y_i)) - A_\alpha(x, \eta(y_i), \zeta(y_i)))(D^\alpha(y_i) - \omega_\alpha) \geq 0.$$

for all $x \in \Omega$ and hence

$$\begin{aligned} \int_\Omega \sum_{|\alpha|=m} A_\alpha(x, \xi(y_i)) \omega_\alpha &\leq \int_\Omega \sum_{|\alpha|\leq m} A_\alpha(x, \xi(y_i)) D^\alpha(y_i) - \int_\Omega \sum_{|\alpha|<m} A_\alpha(x, \xi(y_i)) D^\alpha(y_i) \\ &\quad - \int_\Omega \sum_{|\alpha|\leq m} A_\alpha(x, \eta(y_i), \zeta(y_i)) (D^\alpha(y_i) - \omega_\alpha) \end{aligned}$$

the first integral in the right hand side is $\leq cst$ by assumption and the second one remains bounded by the previous discussion. The third integral remains bounded by Hölder's inequality provided $\|A_\alpha(\cdot, \eta(y_i), \zeta(y_i))\|_\psi$ is bounded. To show this we use A_2 to get

$$\begin{aligned} \|A_\alpha(\cdot, \eta(y_i), \zeta(y_i))\|_\psi &\leq \|a_\alpha\|_\psi + c_1 \sum_{|\beta|=m} \|\psi_x^{-1}(\varphi(x, c_2\omega_\beta))\|_\psi \\ &+ c_1 \sum_{|\beta|<m} \|\psi_x^{-1}(k(\varepsilon)\varphi(x, \varepsilon c_2 D^\beta(y_i)))\|_\psi, \end{aligned}$$

where

$$\|\psi_x^{-1}(\varphi(x, c_2\omega_\beta))\|_\psi \leq 1 + \int_\Omega \varphi(x, c_2\omega_\beta) \leq const$$

for all $|\beta| = m$, since $\omega_\beta \in E_\varphi(\Omega)$. moreover,

$$\|\psi_x^{-1}(k(\varepsilon)\varphi(x, \varepsilon c_2 D^\beta(y_i)))\|_\psi \leq 1 + k(\varepsilon) \int_\Omega \varphi(x, \varepsilon c_2 D^\beta(y_i)) \leq const,$$

when ε is made sufficiently small. Thus we have shown that $A_\alpha(\cdot, \zeta(y_i))$ remains bounded in $L_\psi(\Omega)$ for all $|\alpha| = m$ for $\sigma(L_\psi(\Omega), E_\varphi(\Omega))$, which implies the boundedness in norm.

2. We may assume, by passing to a subsequence if necessary, that $A_\alpha(\cdot, \zeta(y_i)) \rightarrow h_\alpha$ for $\sigma(L_\psi(\Omega), E_\varphi(\Omega))$ with some $h_\alpha \in L_\psi(\Omega)$ for each $|\alpha| \leq m$. Hence the linear form $z \in Z = Y_0^*$ can be identified to $(h_\alpha) \in \Pi L_\psi(\Omega)$, i.e.,

$$(z, v) = \int_\Omega \sum_{|\alpha| \leq m} h_\alpha D^\alpha v dx \quad (12)$$

holds for all v in Y .

3. We are aiming to show that $D^\alpha y_i(x) \rightarrow D^\alpha y$ a.e. in Ω for all $|\alpha| \leq m$. By Theorem 4. the imbedding of $W_0^m L_\varphi(\Omega)$ to $W_0^{m-1} L_\varphi(K)$ is compact for any subdomain K with compact closure in Ω and any Musielak-Orlicz function ϕ which is integrable on Ω with respect to x and increases essentially more slowly than φ_* near infinity, hence we may assume that $D^\alpha y_i(x) \rightarrow D^\alpha y$ a.e. in Ω for all $|\alpha| \leq m-1$. in order to get the a.e. convergence also for $|\alpha| = m$ we invoke the Lemma 3. with the specialization $\eta_k = \eta(y_i)$, $\zeta_k = \zeta(y_i)$ and $\zeta_k = \zeta(y)$ for each $x \in \Omega$. In view of Lemma 3 it suffice to show that $q_i(x) \rightarrow 0$ a.e. in Ω with

$$q_i(x) = \sum_{|\alpha|=m} (A_\alpha(x, \eta(y_i), \zeta(y_i)) - A_\alpha(x, \eta(y_i), \zeta(y))) (D^\alpha(y_i) - D^\alpha(y)).$$

In fact, as $q_i(x) \geq 0$ for all $x \in \Omega$, it will be enough to show that

$$\limsup_i \int_{\Omega_k} q_i(x) dx \leq \varepsilon_k, \quad (13)$$

where $\varepsilon_k \rightarrow 0$ as $k \rightarrow \infty$ and $\Omega_k = \{x \in \Omega; |x| < k, |D^\alpha y(x)| \leq k \text{ for all } |\alpha| \leq m\}$ for any $k \in \mathbb{N}$. Obviously $\Omega_k \subset \Omega_{k+1}$ and $\text{mes}(\Omega \setminus \cup_{k=1}^\infty \Omega_k) = 0$. We denote

further

$$\begin{aligned} p_i(x) &= \sum_{|\alpha| \leq m} A_\alpha(x, \eta(y_i), \xi(y_i))(D^\alpha(y_i) - D^\alpha(y)), \\ r_i(x) &= \sum_{|\alpha|=m} A_\alpha(x, \eta(y_i), \zeta(y))(D^\alpha(y) - D^\alpha(y_i)), \\ s_i(x) &= \sum_{|\alpha| \leq m-1} A_\alpha(x, \eta(y_i), \xi(y_i))(D^\alpha(y) - D^\alpha(y_i)). \end{aligned}$$

then $q_i(x) = p_i(x) + r_i(x) + s_i(x)$ and the assertion (13) will be shown when we prove that

$$\limsup_i \int_{\Omega_k} p_i(x) dx \leq \varepsilon_k, \quad (14)$$

$$\lim_{i \rightarrow \infty} \int_{\Omega_k} r_i(x) dx = 0, \quad (15)$$

$$\lim_{i \rightarrow \infty} \int_{\Omega_k} s_i(x) dx = 0 \quad (16)$$

for any $k \in \mathbb{N}$ and $\varepsilon_k \rightarrow 0$ as $k \rightarrow \infty$.

4. We show the assertion (14). To this end we write

$$\begin{aligned} \int_{\Omega_k} p_i(x) dx &= \int_{\Omega} \sum_{|\alpha| \leq m} A_\alpha(x, \zeta(y_i)) D^\alpha(y_i) dx - \int_{\Omega \setminus \Omega_k} \sum_{|\alpha| \leq m} A_\alpha(x, \zeta(y_i)) D^\alpha(y_i) dx \\ &\quad - \int_{\Omega_k} \sum_{|\alpha| \leq m} A_\alpha(x, \zeta(y_i)) D^\alpha(y) := H_1(i) + H_2(i, k) + H_3(i, k) \end{aligned}$$

by assumption and (12),

$$\limsup_i H_1(i) \leq (z, y) = \int_{\Omega} \sum_{|\alpha| \leq m} h_\alpha D^\alpha y dx.$$

By (A₄) we have further

$$H_2(i, k) \leq \int_{\Omega \setminus \Omega_k} \sum_{|\alpha| \leq m} b_\alpha D^\alpha(y_i) + \int_{\Omega \setminus \Omega_k} b,$$

where $b \in L^1(\Omega)$ and $b_\alpha \in E_\psi(\Omega)$ for all $|\alpha| \leq m$. By Hölder's inequality

$$\int_{\Omega \setminus \Omega_k} \sum_{|\alpha| \leq m} b_\alpha D^\alpha(y_i) \leq 2 \sum_{|\alpha| \leq m} \|D^\alpha(y_i)\|_\varphi \|(1 - \chi_k) b_\alpha\|_\psi \leq c \sum_{|\alpha| \leq m} \|(1 - \chi_k) b_\alpha\|_\psi,$$

with c some positive constant and χ_k the characteristic function of the set Ω_k . By the dominate convergence theorem we conclude that $\|(1 - \chi_k) b_\alpha\|_\psi \rightarrow 0$ as $k \rightarrow \infty$.

Finally, as $\chi_k D^\alpha y \in E_\varphi(\Omega)$, we have

$$\lim_{n \rightarrow \infty} H_3(i, k) = \int_{\Omega_k} \sum_{|\alpha| \leq m} h_\alpha D^\alpha(y).$$

Consequently we obtain

$$\begin{aligned} \limsup_i \int_{\Omega_k} p_i(x) dx &\leq \int_{\Omega \setminus \Omega_k} \sum_{|\alpha| \leq m} h_\alpha D^\alpha y dx \\ &\quad + c \sum_{|\alpha| \leq m} \|(1 - \chi_k) b_\alpha\|_\psi + \int_{\Omega \setminus \Omega_k} b dx := \varepsilon_k, \end{aligned}$$

where $\varepsilon_k \rightarrow \infty$ as $k \rightarrow \infty$.

5. We show that (15) hold for any fixed k . As $D^\alpha(y_i) \rightarrow D^\alpha y$ for $\sigma(L_\varphi(\Omega), E_\psi(\Omega))$, it suffices to prove that $\chi_k A_\alpha(x, \eta(y_i), \zeta(y)) \rightarrow \chi_k A_\alpha(x, \eta(y), \zeta(y))$ in norm in $E_\psi(\Omega)$ for all $|\alpha| = m$. From (A₁) and (A₂) it follows that $\chi_k A_\alpha(x, \eta(y_i), \zeta(y)) \in E_\psi(\Omega)$ and that the a.e. convergence holds. So the norm convergence follows by Vitali's Theorem using the dominated convergence theorem in the right hand side of (A₂).

6. We prove (16) for any fixed k . For all $|\alpha| \leq m - 1$ we may assume by the previous argument that $\chi_k D^\alpha(y_i) \rightarrow \chi_k D^\alpha(y)$ in norm in $L_\varphi(\Omega)$ and hence (16) is obtained immediately by Hölder's inequality.

7. We have shown that (13) holds implying that $D^\alpha(y_i)(x) \rightarrow D^\alpha(y)(x)$ a.e. in Ω for all $|\alpha| \leq m$, at least for a subsequence. By (A₁) we can conclude that $A_\alpha(x, \zeta(y_i)) \rightarrow A_\alpha(x, \zeta(y))$ a.e. in Ω for all $|\alpha| \leq m$. On the other hand, $A_\alpha(x, \zeta(y_i)) \rightarrow h_\alpha$ for $\sigma(L_\psi(\Omega), E_\varphi(\Omega))$, so that By Lemma 2. $A_\alpha(x, \zeta(y)) = h_\alpha$ for each $|\alpha| \leq m$. Hence $y \in D(T)$ and $T(y) = z$.

8. to complete the proof of (ii) it remains to show that $(T(y_i), y_i) \rightarrow (z, y) = (T(y), y)$. Bearing in mind the assumption that $\limsup \langle T(y_i), y_i \rangle \leq \langle z, y \rangle$ it will be sufficient to prove that

$$\liminf \int_{\Omega} \sum_{|\alpha| \leq m} A_\alpha(x, \zeta(y_i)) D^\alpha(y_i) \geq \int_{\Omega} \sum_{|\alpha| \leq m} A_\alpha(x, \zeta(y)) D^\alpha(y). \quad (17)$$

By (A₃) we have, for all $x \in \Omega$,

$$\begin{aligned} \sum_{|\alpha|=m} A_\alpha(x, \zeta(y_i)) D^\alpha(y_i) &\geq \sum_{|\alpha|=m} A_\alpha(x, \eta(y_i), \zeta(y)) (D^\alpha(y_i) - D^\alpha y) \\ &\quad + \sum_{|\alpha|=m} A_\alpha(x, \zeta(y_i)) D^\alpha(y). \end{aligned}$$

As a consequence we obtain, by (A₄),

$$\begin{aligned} &\int_{\Omega} \sum_{|\alpha| \leq m} A_\alpha(x, \zeta(y_i)) D^\alpha(y_i) \\ &= \int_{\Omega_k} \sum_{|\alpha|=m} A_\alpha(x, \zeta(y_i)) D^\alpha(y_i) \\ &\quad + \int_{\Omega_k} \sum_{|\alpha| \leq m-1} A_\alpha(x, \zeta(y_i)) D^\alpha(y_i) + \int_{\Omega \setminus \Omega_k} \sum_{|\alpha| \leq m} A_\alpha(x, \zeta(y_i)) D^\alpha(y_i) \\ &\geq \int_{\Omega_k} \sum_{|\alpha|=m} A_\alpha(x, \eta(y_i), \zeta(y)) (D^\alpha(y_i) - D^\alpha(y)) + \int_{\Omega_k} \sum_{|\alpha|=m} A_\alpha(x, \zeta(y_i)) D^\alpha(y) \\ &\quad + \int_{\Omega_k} \sum_{|\alpha| \leq m-1} A_\alpha(x, \zeta(y_i)) D^\alpha(y_i) - \int_{\Omega \setminus \Omega_k} \sum_{|\alpha| \leq m} b_\alpha D^\alpha(y_i) - \int_{\Omega \setminus \Omega_k} b. \end{aligned}$$

Using the same argument as above, we get

$$\begin{aligned} \liminf_i \int_{\Omega} \sum_{|\alpha| \leq m} A_{\alpha}(x, \zeta(y_i)) D^{\alpha}(y_i) &\geq \\ &\int_{\Omega} \sum_{|\alpha| \leq m} A_{\alpha}(x, \zeta(y)) D^{\alpha}(y) - \int_{\Omega \setminus \Omega_k} \sum_{|\alpha| \leq m} A_{\alpha}(x, \zeta(y)) D^{\alpha}(y) \\ &- c \sum_{|\alpha| \leq m} \|(1 - \chi_k) b_{\alpha}\|_{\psi} - \int_{\Omega \setminus \Omega_k} b = \int_{\Omega} \sum_{|\alpha| \leq m} A_{\alpha}(x, \zeta(y)) D^{\alpha}(y) - \varepsilon_k \end{aligned}$$

with $\varepsilon_k \rightarrow 0$ as $k \rightarrow \infty$ and we obtain (17).

To prove that (iii) holds, we let y varies in $D(T)$ with $\|y\|_{\varphi}^m \leq cst$ and $\langle y - \bar{y}, T(y) \rangle > \leq cst$ with respect to $\bar{y} = v$. By a method similar to the first step of proof of (ii) we can conclude that $A_{\alpha}(x, \zeta(y))$ remains bounded in $L_{\psi}(\Omega)$ for all $|\alpha| \leq m$, which clearly implies that $T(y)$ remains bounded in $W^{-m}L_{\psi}(\Omega)$.

Let us finally show that the condition (iv) holds with respect to $\bar{y} = v$ and any f in $W^{-m}E_{\psi}(\Omega)$. Let $f = \sum_{|\alpha| \leq m} (-1)^{|\alpha|} D^{\alpha} f_{\alpha} \in W^{-m}E_{\psi}(\Omega)$, we claim that

$$\{y \in D(T); \langle y - v, T(y) - f \rangle \leq 0\} \tag{18}$$

is bounded in $W_0^m L_{\varphi}(\Omega)$, which clearly yields the conclusion. If u belongs to (18), then

$$\int_{\Omega} \sum_{|\alpha| \leq m} (A_{\alpha}(x, \zeta(y)) - f_{\alpha})(D^{\alpha}y - D^{\alpha}v) dx \leq 0$$

and consequently, by (A_4) and young's inequality,

$$\begin{aligned} d_1 \int_{\Omega} \sum_{|\alpha| \leq m} \varphi(x, d_2 D^{\alpha}(y)) dx &\leq \int_{\Omega} \sum_{|\alpha| \leq m} (b_{\alpha} + f_{\alpha}) D^{\alpha}(y) dx + \int_{\Omega} b(x) dx - \int_{\Omega} \sum_{|\alpha| \leq m} f_{\alpha} D^{\alpha}(v) dx \\ &\leq \int_{\Omega} \sum_{|\alpha| \leq m} \psi(x, r(b_{\alpha} + f_{\alpha})) dx + \int_{\Omega} \sum_{|\alpha| \leq m} \varphi(x, \frac{D^{\alpha}(y)}{r}) dx + cst \end{aligned}$$

where $r > 0$ can be taken as large as needed.

for $r \geq \frac{1}{d_2}$, we have

$$d_1 \int_{\Omega} \sum_{|\alpha| \leq m} \varphi(x, d_2 D^{\alpha}(y)) dx \leq \frac{1}{rd_2} \int_{\Omega} \sum_{|\alpha| \leq m} \varphi(x, d_2 D^{\alpha}(y)) dx + cst$$

this inequality, for $r > \frac{1}{d_1 d_2}$, provides a bound on each integral $\int_{\Omega} \varphi(x, d_2 D^{\alpha}(y)) dx$. It then follows that each $D^{\alpha}(y)$ remains bounded in $L_{\varphi}(\Omega)$.

Remark 1. By [17, Proposition 1], same arguments as above give an existence result for the inequality associate to the above Dirichlet problem.

The following Corollary improves the known existence results for the Dirichlet problem in the variable exponent Sobolev spaces :

Corollary 2. *Let Ω be an open subset of R^n . Let $p : \Omega \rightarrow]1, +\infty]$ be a locally integrable function such that $1 < p^- = \inf_{x \in \Omega} p(x)$ and $p^+ = \sup_{x \in \Omega} p(x) \leq \infty$. Let $f \in W^{-m, p'(x)}(\Omega)$ where p' is such that $\frac{1}{p(x)} + \frac{1}{p'(x)} = 1$. Then there exists at least one weak solution $u \in W_0^{m, p(x)}(\Omega)$ for the Dirichlet problem of the form:*

$$A(u) = f$$

where A is defined by (11) and the Musielak-Orlicz function φ is replaced by $t^{p(x)}$.

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