

77. Note on Orlicz-Birnbaum-Amemiya's Theorem

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W. Orlicz and Z. Birnbaum proved in [2] that an Orlicz space $L_\Phi(G)$ is finite if and only if the function Φ satisfies the following condition for some $\gamma > 0$:

$$\Phi(2t) \leq \gamma \Phi(t) \quad \text{for every } t \geq t_0.$$

(In case of $\text{mes}(G) = +\infty$, $\Phi(2t) \leq \gamma \Phi(t)$ for all $t \geq 0$.)

This fact was generalized for arbitrary monotone complete modulars¹⁾ on non-discrete spaces by I. Amemiya in [1] recently. In this note we shall show a new simple proof to this Amemiya's theorem.

As for an Orlicz-sequence space l_Φ , W. Orlicz and Z. Birnbaum also proved in [2] that l_Φ is finite if and only if the function Φ satisfies the following condition for some $\gamma > 0$:

$$\Phi(2t) \leq \gamma \Phi(t) \quad \text{for every } 0 \leq t \leq t_0.$$

We shall generalize this fact on arbitrary modulars on discrete spaces.

§1. Let R be a universally continuous semi-ordered space and m be a modular on R . A modular is said to be "*finite*", if $m(x) < +\infty$ for every $x \in R$. And a modular on R is said to be "*semi-upper bounded*", if for every $\varepsilon > 0$ there exists γ_ε ($\gamma_\varepsilon > 0$) such that $m(x) \geq \varepsilon$ implies $m(2x) \leq \gamma_\varepsilon m(x)$. Now we shall prove

Theorem 1 (I. Amemiya). *Suppose that R has no atomic element, then every monotone complete finite modular on R is semi-upper bounded.*

Proof. We shall prove first that there exists γ_1 such that $m(x) \geq 1$ implies $m(2x) \leq \gamma_1 m(x)$. If such γ_1 can not be found, then we can find a sequence of elements $0 \leq x_\nu \in R$ ($\nu = 1, 2, \dots$) such that

$$(1) \quad m(2x_\nu) > \nu 2^{\nu+1} m(x_\nu), \quad N_\nu \leq m(x_\nu) \leq N_\nu + 1 \quad (\nu = 1, 2, \dots),$$

where N_ν ($\nu \geq 1$) is a natural number.

(1) implies immediately

$$(2) \quad m(2x_\nu) > \nu 2^\nu (N_\nu + 1) \quad (\nu = 1, 2, \dots).$$

Since R has no atomic element, x_ν can be decomposed orthogonally as $x_\nu = \sum_{\mu=1}^{(N_\nu+1)2^\nu} x_{\nu,\mu}$, $m(x_{\nu,\mu}) = m(x_{\nu,\rho})$ ($\mu, \rho = 1, 2, \dots, (N_\nu+1)2^\nu$) for every $\nu \geq 1$. As $m(x_\nu) < N_\nu + 1$, we have $m(x_{\nu,\mu}) \leq \frac{1}{2^\nu}$ for every $1 \leq \mu \leq 2^\nu (N_\nu + 1)$.

1) For the definition of the modular see H. Nakano [3]. A modular m is said to be monotone complete, if $0 \leq a_\lambda \uparrow \lambda \in A$, $\sup_{\lambda \in A} m(a_\lambda) < +\infty$ implies the existence of

$\bigcup_{\lambda \in A} a_\lambda$.

If $m(2x_{\nu,\mu}) \leq \nu$ for each μ , we obtain

$$m(2x_\nu) = \sum_{\mu=1}^{(N_\nu+1)2^\nu} m(2x_{\nu,\mu}) \leq \nu 2^\nu (N_\nu + 1),$$

which contradicts (2).

Therefore we can find a suffix μ_ν such that

$$(3) \quad m(2x_{\nu,\mu_\nu}) > \nu \quad \text{for every } \nu \geq 1.$$

Putting $y_\rho = \bigcup_{\nu=1}^{\rho} x_{\nu,\mu_\nu}$, we obtain $0 \leq y_\rho \uparrow$ and $\sup_{\rho=1,2,\dots} m(y_\rho) \leq \sum_{\nu=1}^{\infty} m(x_{\nu,\mu_\nu}) \leq 1$. Since m is monotone complete by assumption, there exists $x_0 \in R$ such that $x_0 = \bigcup_{\rho=1}^{\infty} y_\rho$. For this x_0 , however, we have by (3)

$$m(2x_0) \geq m(2y_\nu) \geq m(2x_{\nu,\mu_\nu}) \geq \nu \quad \text{for every } \nu \geq 1.$$

This yields $m(2x_0) = \infty$ and contradicts that m is finite. Thus we showed that there exists γ_1 such that $m(x) \geq 1$ implies $m(2x) \leq \gamma_1 m(x)$.

For any ε ($1 > \varepsilon > 0$), we set $\gamma_\varepsilon = \text{Max}(\gamma_1, \frac{1}{\varepsilon} \sup_{\varepsilon \leq m(x) \leq 1} m(2x))$. Then it

is easily seen that this γ_ε satisfies the condition of "semi-upper bounded". Thus the proof is completed.

§2. Here let R be a discrete semi-ordered linear space and e_λ ($\lambda \in \Lambda$) a basis of R , i.e. $e_\lambda \wedge e_\gamma = 0$ for $\lambda \neq \gamma$ and for each positive element $x \in R$ we can find uniquely a system of real numbers $\xi_\lambda \geq 0$ ($\lambda \in \Lambda$) such that $x = \bigcup_{\lambda \in \Lambda} \xi_\lambda e_\lambda$.

Thus every $x \in R$ corresponds uniquely to a system of real numbers $(\xi_\lambda)_{\lambda \in \Lambda}$. We say an element $x = (\xi_\lambda)_{\lambda \in \Lambda}$ is finite dimensional, if $\xi_\lambda = 0$ except for finite numbers of $\lambda \in \Lambda$.

Let m be a modular on R . Putting $\varphi_\lambda(\xi) = m(\xi e_\lambda)$, we obtain a modular $\varphi_\lambda(\xi)$ ($\lambda \in \Lambda$) on the space of real numbers, that is, i) $\varphi_\lambda(0) = 0$; ii) $\lim_{\xi \rightarrow \eta-0} \varphi_\lambda(\xi) = \varphi_\lambda(\eta)$; iii) $\lim_{\xi \rightarrow +\infty} \varphi_\lambda(\xi) = +\infty$; iv) there exists a real number η (depending on each φ_λ) such that $\varphi_\lambda(\eta) < +\infty$ for every $\lambda \in \Lambda$.

Conversely if $\varphi_\lambda(\xi)$ satisfies the above conditions for every $\lambda \in \Lambda$, then the set of such systems of real numbers $(\xi_\lambda)_{\lambda \in \Lambda}$ that

$$\sum_{\lambda \in \Lambda} \varphi_\lambda(\alpha \xi_\lambda) < +\infty \quad \text{for some } \alpha > 0$$

becomes a discrete modular space, putting its modular as

$$m(x) = \sum_{\lambda \in \Lambda} \varphi_\lambda(\xi_\lambda) \quad \text{for } x = (\xi_\lambda)_{\lambda \in \Lambda}.$$

And we denote this discrete modular space by $l(\varphi_\lambda)_{\lambda \in \Lambda}$. This modular space is always monotone complete.

A modular m is said to be simple if $m(x) = 0$ implies $x = 0$. From the above, we can see that a modular m on discrete space R is simple if and only if $\varphi_\lambda(\xi) > 0$ for every $\xi > 0$ and $\lambda \in \Lambda$.

If $\varphi_\lambda(\xi)$ is equal to a single function $\varphi_0(\xi)$ for every $\lambda \in \Lambda$, then this modular is said to be constant (cf. [3, § 55]), and it is nothing but a generalized Orlicz discrete space. A constant modular m on R is

finite if and only if $\varphi_0(2\xi) \leq \gamma \varphi_0(\xi)$ ($0 \leq \xi \leq \xi_0$) for some $\gamma > 0$ and $\xi_0 > 0$ that is, $m(2x) \leq \varepsilon$ implies $m(2x) \leq \gamma m(x)$ (cf. [3]).

This fact, however, is not valid for arbitrary modular on an infinite dimensional discrete space, even if it is simple. The example will be showed in the following.

Theorem 2. *Let m be a monotone complete modular on a discrete space R . In order that m is finite it is necessary and sufficient that it satisfies the following conditions:*

- i) $\varphi_\lambda(\xi) < +\infty$ for every $\xi \geq 0$ and $\lambda \in \Lambda$;
- ii) there exist positive numbers ε and ε' ($0 < \varepsilon < \varepsilon'$) such that $\varepsilon \leq m(x) \leq \varepsilon'$ implies $m(2x) \leq \gamma m(x)$ for some $\gamma > 0$.

Proof. *Necessity.* Let m be finite. Then i) is obvious because of $\varphi_\lambda(\xi) = m(\xi e_\lambda)$ ($\lambda \in \Lambda$). In order to prove ii), we suppose that ii) fails to be true. Then we construct consecutively an orthogonal sequence of elements $0 \leq x_\nu \in R$ ($\nu = 1, 2, \dots$) such that $\frac{1}{2^{\nu+1}} \leq m(x_\nu) \leq \frac{1}{2^\nu}$, $m(2x_\nu) \geq 2^\nu m(x_\nu)$ and x_ν is finite dimensional for every $\nu \geq 1$. Suppose that x_1, x_2, \dots, x_n had been taken already. Since $[x_1, \dots, x_n]R^{2^n}$ is finite dimensional, we can find a positive number γ' such that $\frac{1}{2^{\nu+2}} \leq m(x) \leq \frac{1}{2^{\nu+1}}$, $x \in [x_1, \dots, x_n]R$ implies $m(2x) \leq \gamma' m(x)$ by virtue of i). If there exists positive number γ'' such that $\frac{1}{2^{\nu+2}} < m(x) \leq \frac{1}{2^{\nu+1}}$, $x \in (1 - [x_1, \dots, x_n])R$ implies $m(2x) \leq \gamma'' m(x)$, then ii) holds true for $\varepsilon = \frac{1}{2^{\nu+2}}$, $\varepsilon' = \frac{1}{2^{\nu+1}}$ and $\gamma = \gamma' + \gamma''$.

Therefore we can find $0 \leq x \in (1 - [x_1, \dots, x_n])R$ which satisfies

$$\frac{1}{2^{\nu+2}} < m(x) \leq \frac{1}{2^{\nu+1}}, \quad m(2x) > 2^{\nu+1} m(x).$$

Since m is semi-continuous, there exists $y \in R$ ($0 \leq y \leq x$) such that $\frac{1}{2^{\nu+2}} \leq m(y) \leq \frac{1}{2^{\nu+1}}$, $m(2y) > 2^{\nu+1} m(y)$ and y is finite dimensional. Here we obtain $x_{\nu+1}$, putting $x_{\nu+1} = y$. For such a sequence $\{x_\nu\}$ we have $m(\bigcup_{\nu=1}^n x_\nu) \leq 1$. Thus there exists $\bigcup_{\nu=1}^\infty x_\nu = x_0$. However, we have for this x_0

$$m(2x_0) \geq \sum_{\nu=1}^\infty 2^\nu \frac{1}{2^{\nu+1}} = +\infty,$$

which contradicts that m is finite on R . Thus ii) is proved.

Sufficiency. Let x be an element of R such that $m(x) < \infty$. Then we can decompose x as $x = y + z$, such that $m(y) \leq \varepsilon'$ and z is finite dimensional. i) implies $m(2z) < +\infty$ and existence of y_0 such that $y_0 \geq |y|$ and $\varepsilon \leq m(y_0) \leq \varepsilon'$. Then we have by ii) $m(2y_0) \leq \gamma m(y_0)$, and $m(2x)$

2) For a set $A \subset R$, $[A]R$ means the least normal manifold containing A .

$\leq m(2z) + m(2y_0) < +\infty$. Thus we obtain that m is finite.

Remark 1. In the above theorem ε (which appears in the condition ii)) can be taken arbitrary small by varying γ , but ε' can not be.

Remark 2. In the above theorem, the assumption: " $\varepsilon \leq m(x) \leq \varepsilon'$ " can not be replaced by " $0 < m(x) \leq \varepsilon'$ " even if m is simple.

For example, set

$$\varphi_\nu(\xi) = \begin{cases} \frac{1}{2^\nu} \xi & \text{for } 0 \leq \xi \leq \frac{1}{2^\nu}, \\ \left(\frac{2^{\nu+1}-1}{2^\nu} \right) \left(\xi - \frac{1}{2^\nu} \right) + \frac{1}{2^{2\nu}} & \text{for } \frac{1}{2^\nu} \leq \xi \leq \frac{1}{2^{\nu-1}}, \\ 2\xi - \frac{1}{2^{\nu-1}} & \text{for } \frac{1}{2^{\nu-1}} \leq \xi, \end{cases}$$

and consider modulated sequence space $l(\varphi_1, \varphi_2, \dots)$. Then $l(\varphi_1, \varphi_2, \dots)$ is finite and simple as easily seen. On the other hand, putting $c_n = \frac{1}{2^n} e_n$, where e_n are the natural bases on sequence spaces, we have

$$(2c_n) \geq 2^n m(c_n) \quad \text{and} \quad m(c_n) \leq \frac{1}{2^{2n}}.$$

Thus the example is established.

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References

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