LINDELÖF THEOREMS FOR MONOTONE SOBOLEV FUNCTIONS IN ORLICZ SPACES

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ABSTRACT. Our aim in this paper is to deal with Lindelöf type theorems for monotone Sobolev functions in Orlicz spaces.

1. Introduction and statement of results

Let **B** be the unit ball of the *n*-dimensional Euclidean space \mathbf{R}^n . We denote by $\delta_{\mathbf{B}}(x)$ the distance of $x \in \mathbf{B}$ from the boundary $\partial \mathbf{B}$, that is, $\delta_{\mathbf{B}}(x) = 1 - |x|$. We denote by B(x,r) the open ball centered at x with radius r and set $\lambda B(x,r) = B(x,\lambda r)$ for $\lambda > 0$.

A continuous function u on a domain G is called monotone in the sense of Lebesgue (see [6]) if the equalities

$$\max_{\overline{D}} u = \max_{\partial D} u \quad \text{and} \quad \min_{\overline{D}} u = \min_{\partial D} u$$

hold whenever D is a domain with compact closure $\overline{D} \subset G$. If u is a monotone function on G satisfying

$$\int_{G} \left| \nabla u(z) \right|^{p} dz < \infty \quad \text{for some } p > n-1,$$

then

(1.1)
$$|u(x) - u(y)| \le C(n,p)r^{1-n/p} \left(\int_{2R} |\nabla u(z)|^p dz \right)^{1/p}$$

whenever $y \in B = B(x,r)$ with $2B \subset G$, where C(n,p) is a positive constant depending only on n and p (see [10, Chapter 8] and [14, Section 16]). Using this inequality (1.1), Lindelöf theorems for monotone Sobolev functions on

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the half space of \mathbb{R}^n were studied in [2]. For related results, see [1], [3]–[5] and [7]–[12].

In order to give a general result, we consider a nondecreasing positive function φ on the interval $[0,\infty)$ such that φ is of log-type, that is, there exists a positive constant C satisfying

$$\varphi(r^2) \leq C\varphi(r)$$
 for all $r \geq 0$.

Set $\Phi_p(r) = r^p \varphi(r)$ for p > 1. In this note, we are concerned with boundary limits of monotone Sobolev functions u on \mathbf{B} satisfying

(1.2)
$$\int_{\mathbf{B}} \Phi_p(|\nabla u(z)|) \delta_{\mathbf{B}}(z)^{\alpha} dz < \infty.$$

Let u be a function on **B** and let $\xi \in \partial \mathbf{B}$. For $\gamma \geq 1$ and c > 0, set

$$T_{\gamma}(\xi;c) = \{x \in \mathbf{B} : |x - \xi|^{\gamma} \le c\delta_{\mathbf{B}}(x)\}.$$

We say u has a tangential limit of order γ at ξ if the limit

$$\lim_{T_{\gamma}(\xi;c)\ni x\to\xi}u(x)$$

exists for every c > 0. In particular, a tangential limit of order 1 is called nontangential limit.

Our aim in this paper is to give the following result concerning the Lindelöf type theorem, as an extension of [2], [7] and [12].

THEOREM 1.1. Let u be a monotone function on **B** satisfying (1.2). Suppose p > n-1 and $0 \le n+\alpha-p < 1$. Set

$$E_{1} = \left\{ \xi \in \partial \mathbf{B} : \limsup_{r \to 0} r^{p-\alpha-n} \left(\varphi \left(r^{-1} \right) \right)^{-1} \right.$$
$$\left. \times \int_{B(\xi,r) \cap \mathbf{B}} \Phi_{p} \left(\left| \nabla u(z) \right| \right) \delta_{\mathbf{B}}(z)^{\alpha} dz > 0 \right\}.$$

If $\xi \in \partial \mathbf{B} \setminus E_1$ and there exists a rectifiable curve Γ in \mathbf{B} tending to ξ along which u has a finite limit L, then u has a nontangential limit L at ξ .

REMARK 1.2. In [8, Theorem 2], Manfredi and Villamor treated the case $\varphi \equiv 1$ and a weight is a Muckenhoupt A_q weight, where $1 \leq q < p/(n-1)$. We note that $\delta_{\mathbf{B}}(x)^{\alpha}$ is in A_q for some $q \in [1, p/(n-1))$ when $-1 < \alpha < (p-n+1)/(n-1)$, but $\delta_{\mathbf{B}}(x)^{\alpha}$ is not in A_q for all $q \in [1, p/(n-1))$ when $(p-n+1)/(n-1) \leq \alpha < p-n+1$. Hence, our result is a generalization of [8, Theorem 2] in the case when a weight is $\delta_{\mathbf{B}}(x)^{\alpha}$.

REMARK 1.3. We know that E_1 is of $C_{1,\Phi_p,\alpha}$ -capacity zero. For the definition of $(1,\Phi_p,\alpha)$ -capacity $C_{1,\Phi_p,\alpha}$ and this fact, we refer to [11, Lemma 7.2 and Corollary 7.2]. See also [10, Section 8].

2. Preliminary lemmas

Throughout this paper, let C denote various constants independent of the variables in question, and $C(\varepsilon)$ a positive constant which depends on ε .

For a proof of Theorem 1.1, we prepare some lemmas. We know the following result from a proof of [13, Theorem 3].

LEMMA 2.1. Let u be a monotone function on **B** satisfying (1.2). Suppose p > n-1 and $0 < \varepsilon < 1$. Then

$$(2.1)$$
 $|u(x) - u(y)|$

$$\leq C\delta_{\mathbf{B}}(x)^{1-n/p} \left(\varphi\left(\delta_{\mathbf{B}}(x)^{-1}\right)\right)^{-1/p} \left(\int_{2B(x)} \Phi_p\left(\left|\nabla u(z)\right|\right) dz\right)^{1/p} + C\delta_{\mathbf{B}}(x)^{1-\varepsilon}.$$

whenever $x \in \mathbf{B}$ and $y \in B(x)$, where $B(x) = B(x, \delta_{\mathbf{B}}(x)/4)$ and C may depend on ε .

Fix $\xi \in \partial \mathbf{B}$. For $x \in \mathbf{B}$ such that x is close to ξ , set

$$r(x) = |\xi - x|$$
 and $y(x) = (1 - r(x))\xi$.

By (2.1), we give the following estimate $|u(x) - u(y(x))|^p$.

LEMMA 2.2. Let u be a monotone function on **B** satisfying (1.2). Suppose p > n-1 and $0 < \varepsilon < 1$.

(1) If $p < n - \delta$, then for each $x \in T_{\gamma}(\xi; c)$

$$\begin{aligned} & \left| u(x) - u(y(x)) \right|^p \\ & \leq C r(x)^{\gamma(p-n+\delta)} \left(\varphi \left(r(x)^{-1} \right) \right)^{-1} \int_{B(\xi, 2r(x)) \cap \mathbf{B}} \Phi_p \left(\left| \nabla u(z) \right| \right) \delta_{\mathbf{B}}(z)^{-\delta} \, dz \\ & + C r(x)^{p(1-\varepsilon)}. \end{aligned}$$

(2) If $p > n - \delta$, then for each $x \in \mathbf{B}$ with $|x - \xi| < 1/2$

$$\begin{aligned} & \left| u(x) - u(y(x)) \right|^p \\ & \leq C r(x)^{p-n+\delta} \left(\varphi \left(r(x)^{-1} \right) \right)^{-1} \int_{B(\xi, 2r(x)) \cap \mathbf{B}} \Phi_p \left(\left| \nabla u(z) \right| \right) \delta_{\mathbf{B}}(z)^{-\delta} \, dz \\ & + C r(x)^{p(1-\varepsilon)}, \end{aligned}$$

where C may depend on ε .

Proof. We can take a finite chain of balls B_0, B_1, \ldots, B_N such that

- (i) $B_j = B(x_j), x_j \in \partial B(\xi, r(x)) \cap \mathbf{B}, x_0 = x \text{ and } y(x) \in B_N;$
- (ii) $\{\delta_{\mathbf{B}}(x_j)\}$ increase and $\delta_{\mathbf{B}}(x_j) \geq c_1 |x x_j|$ for some constant $c_1 > 0$;
- (iii) $B_j \cap B_k \neq \emptyset$ if and only if $|j k| \leq 1$;
- (iv) for each t > 0, the number of x_j such that $t < \delta_{\mathbf{B}}(x_j) \le 2t$ is less than c_2 , where c_2 is a positive constant.

See [3, Lemma 2.2]. Pick $z_j \in B_{j-1} \cap B_j$ for $1 \le j \le N$; set $z_0 = x$ and $z_{N+1} = y(x)$. By Lemma 2.1, we see that

$$\begin{aligned} & \left| u(x) - u(y(x)) \right| \\ & \leq \sum_{j=0}^{N} \left| u(z_{j+1}) - u(z_{j}) \right| \\ & \leq C \sum_{j=0}^{N} \delta_{\mathbf{B}}(x_{j})^{1-n/p} \left(\varphi \left(\delta_{\mathbf{B}}(x_{j})^{-1} \right) \right)^{-1/p} \\ & \times \left(\int_{2B_{j}} \Phi_{p} \left(\left| \nabla u(z) \right| \right) dz \right)^{1/p} + C \sum_{j=0}^{N} \delta_{\mathbf{B}}(x_{j})^{1-\varepsilon}. \end{aligned}$$

Taking natural numbers k_0 and k_1 such that $2^{-k_0-1} \le r(x) < 2^{-k_0}$ and $2^{-k_1-1} \le \delta_B(x) < 2^{-k_1}$, we see from (ii) that

$$\sum_{j=0}^{N} \delta_{\mathbf{B}}(x_{j})^{1-\varepsilon} \leq \sum_{k=k_{0}}^{k_{1}} \left(\sum_{2^{-k-1} \leq \delta_{B}(x_{j}) < 2^{-k}} \delta_{\mathbf{B}}(x_{j})^{1-\varepsilon} \right) \\
\leq c_{2} \sum_{k=k_{0}}^{k_{1}} 2^{-k(1-\varepsilon)} \leq \frac{2^{1-\varepsilon}c_{2}}{\log 2} \int_{2^{-k_{1}-1}}^{2^{-k_{0}}} t^{1-\varepsilon} \frac{dt}{t} \leq C \int_{\delta_{B}(x)/2}^{2r(x)} t^{1-\varepsilon} \frac{dt}{t}.$$

Hence, we have by Hölder's inequality

$$\begin{aligned} & \left| u(x) - u(y(x)) \right| \\ & \leq C \left(\sum_{j=0}^{N} \delta_{\mathbf{B}}(x_{j})^{p'\left\{1 - (n - \delta)/p\right\}} \left(\varphi(\delta_{\mathbf{B}}(x_{j})^{-1}) \right)^{-p'/p} \right)^{1/p'} \\ & \times \left(\sum_{j=0}^{N} \int_{2B_{j}} \Phi_{p}(\left|\nabla u(z)\right|) \delta_{\mathbf{B}}(z)^{-\delta} dz \right)^{1/p} + Cr(x)^{1-\varepsilon} \\ & \leq C \left(I^{p-1} \times \int_{B(\xi, 2r(x)) \cap \mathbf{B}} \Phi_{p}(\left|\nabla u(z)\right|) \delta_{\mathbf{B}}(z)^{-\delta} dz \right)^{1/p} + Cr(x)^{1-\varepsilon}, \end{aligned}$$

where 1/p + 1/p' = 1 and

$$I = \sum_{i=0}^{N} \delta_{\mathbf{B}}(x_j)^{p'\{1-(n-\delta)/p\}} (\varphi(\delta_{\mathbf{B}}(x_j)^{-1}))^{-p'/p}.$$

First, consider the case $p < n - \delta$ and $x \in T_{\gamma}(\xi; c)$. Then we have

$$I^{p-1} \le C \left(\int_{\delta_{\mathbf{B}}(x)/2}^{2r(x)} t^{\frac{p-n+\delta}{p-1}} \left(\varphi(t^{-1}) \right)^{-\frac{1}{p-1}} \frac{dt}{t} \right)^{p-1}$$

$$\le C \delta_{\mathbf{B}}(x)^{p-n+\delta} \left(\varphi(r(x)^{-1}) \right)^{-1}.$$

Hence, we obtain

$$\begin{aligned} & \left| u(x) - u(y(x)) \right|^{p} \\ & \leq C \delta_{\mathbf{B}}(x)^{p-n+\delta} \left(\varphi(r(x)^{-1}) \right)^{-1} \int_{B(\xi,2r(x))\cap \mathbf{B}} \Phi_{p}(\left| \nabla u(z) \right|) \delta_{\mathbf{B}}(z)^{-\delta} dz \\ & + C r(x)^{p(1-\varepsilon)} \\ & \leq C r(x)^{\gamma(p-n+\delta)} \left(\varphi(r(x)^{-1}) \right)^{-1} \int_{B(\xi,2r(x))\cap \mathbf{B}} \Phi_{p}(\left| \nabla u(z) \right|) \delta_{\mathbf{B}}(z)^{-\delta} dz \\ & + C r(x)^{p(1-\varepsilon)}. \end{aligned}$$

Next, consider the case $p > n - \delta$. Then we have

$$I^{p-1} \le Cr(x)^{p-n+\delta} \left(\varphi(r(x)^{-1}) \right)^{-1}.$$

Thus, we can show the second part in the same manner as the first part. \Box

Remark 2.3. In Lemma 2.2, we can replace

$$\int_{B(\xi,2r(x))\cap\mathbf{B}} \Phi_p(|\nabla u(z)|) \delta_{\mathbf{B}}(z)^{-\delta} dz$$

by

$$\int_{B(\xi,2r(x))\cap\mathbf{B}} \Phi_p(\left|\nabla u(z)\right|) \delta_{\mathbf{B}}(z)^{\alpha} \left|r(x) - |z - \xi|\right|^{-\delta - \alpha} dz$$

when $\delta + \alpha > 0$.

REMARK 2.4. The number of balls B_0, B_1, \ldots, B_N satisfying (iv) in Lemma 2.2 is less than $c_3 \log(4r(x)/\delta_{\mathbf{B}}(x))$. In fact,

$$N+1 \le \sum_{k=k_0}^{k_1} \# \{j : 2^{-k-1} \le \delta_{\mathbf{B}}(x_j) < 2^{-k} \}$$

$$\le \sum_{k=k_0}^{k_1} c_2 = \frac{c_2}{\log 2} \int_{2^{-k_1-1}}^{2^{-k_0}} \frac{dt}{t} \le \frac{c_2}{\log 2} \int_{\delta_{\mathbf{B}}(x)/2}^{2r(x)} \frac{dt}{t}$$

$$= \frac{c_2}{\log 2} \log (4r(x)/\delta_{\mathbf{B}}(x)).$$

The following lemma can be proved by (2.1).

LEMMA 2.5. Let u be a monotone function on \mathbf{B} satisfying (1.2). If $\xi \in \partial \mathbf{B} \setminus E_1$ and there exists a sequence $\{r_j\}$ such that $2^{-j-1} \leq r_j < 2^{-j}$ and $u((1-r_j)\xi)$ has a finite limit L, then u has a nontangential limit L at ξ .

Proof. Fix $\xi \in \partial \mathbf{B} \setminus E_1$. Take $x \in T_1(\xi; c)$ with $2^{-j-1} \le |x-\xi| < 2^{-j}$. Then, as in the proof of Lemma 2.2, we can take a finite chain of balls B_0, B_1, \ldots, B_N such that

- (i) $B_i = B(x_i), x_i \in T_1(\xi; c) \cap \{y : 2^{-j-1} \le |y \xi| < 2^{-j}\}, x_0 = x \text{ and } (1 r_i)\xi \in B_N;$
- (ii) $B_i \cap B_k \neq \emptyset$ if and only if $|i k| \leq 1$;
- (iii) for each t > 0, the number of x_i such that $t < \delta_{\mathbf{B}}(x_i) \le 2t$ is less than c', where c' is a positive constant.

By Remark 2.4, we note that N is less than C_1 , where C_1 is a positive constant depending only on c. Since

$$2^{-j-1} \le |x_i - \xi| \le c\delta_{\mathbf{B}}(x_i) \le c|x_i - \xi| \le c2^{-j}$$

as in the proof of Lemma 2.2, we obtain by (2.1)

$$|u(x) - u((1 - r_{j})\xi)|$$

$$\leq C \sum_{i=0}^{N} \delta_{\mathbf{B}}(x_{i})^{1-n/p} \left(\varphi\left(\delta_{\mathbf{B}}(x_{i})^{-1}\right)\right)^{-1/p} \times \left(\int_{2B(x_{i})} \Phi_{p}\left(\left|\nabla u(z)\right|\right) dz\right)^{1/p}$$

$$+ C \sum_{i=0}^{N} \delta_{\mathbf{B}}(x_{i})^{1-\varepsilon}$$

$$\leq C \sum_{i=0}^{N} \delta_{\mathbf{B}}(x_{i})^{1-\varepsilon}$$

$$+ C \sum_{i=0}^{N} \left(\delta_{\mathbf{B}}(x_{i})^{p-\alpha-n} \left(\varphi\left(\delta_{\mathbf{B}}(x_{i})^{-1}\right)\right)^{-1}\right)$$

$$\times \int_{2B(x_{i})} \Phi_{p}\left(\left|\nabla u(z)\right|\right) \delta_{\mathbf{B}}(z)^{\alpha} dz\right)^{1/p}$$

$$\leq C 2^{-j(1-\varepsilon)}$$

$$+ C \left(2^{-j(p-\alpha-n)} \left(\varphi\left(2^{j}\right)\right)^{-1} \int_{B(\xi,2^{-j+1})} \Phi_{p}\left(\left|\nabla u(z)\right|\right) \delta_{\mathbf{B}}(z)^{\alpha} dz\right)^{1/p},$$

where $0 < \varepsilon < 1$. Since $\xi \in \partial \mathbf{B} \setminus E_1$ and $\lim_{j \to \infty} u((1 - r_j)\xi) = L$, u has a nontangential limit L at ξ .

3. Proof of Theorem 1.1

Proof of Theorem 1.1. Take a number δ such that $n + \alpha - p < \delta + \alpha < 1$. For r > 0 sufficiently small, take $x(r) \in \Gamma \cap \partial B(\xi, r)$ and set $y(x(r)) = (1 - r)\xi$. By Lemma 2.2(2) and Remark 2.3, we have

$$\begin{aligned} & \left| u(x(r)) - u(y(x(r))) \right|^p \\ & \leq C r^{p-n+\delta} \left(\varphi(r^{-1}) \right)^{-1} \\ & \times \int_{B(\xi, 2r) \cap \mathbf{B}} \Phi_p(\left| \nabla u(z) \right|) \delta_{\mathbf{B}}(z)^{\alpha} \left| r - |z - \xi| \right|^{-\delta - \alpha} dz + C r^{p(1-\varepsilon)}. \end{aligned}$$

Moreover, since $0 < \delta + \alpha < 1$, we see that

$$\int_{2^{-j-1}}^{2^{-j}} \left| r - |z - \xi| \right|^{-\delta - \alpha} dr \le C 2^{-j(1 - \delta - \alpha)}.$$

Hence, it follows that

$$\inf_{2^{-j-1} \le r < 2^{-j}} \left| u(x(r)) - u(y(x(r))) \right|^{p} \\
\le C \int_{2^{-j-1}}^{2^{-j}} \left(r^{p-n+\delta} (\varphi(r^{-1}))^{-1} \right. \\
\left. \times \int_{B(\xi,2r) \cap \mathbf{B}} \Phi_{p} (\left| \nabla u(z) \right|) \delta_{\mathbf{B}}(z)^{\alpha} \left| r - |z - \xi| \right|^{-\delta - \alpha} dz \right) \frac{dr}{r} \\
+ C (2^{-j})^{p(1-\varepsilon)} \\
\le C 2^{-j\{p-n+\delta-1\}} (\varphi(2^{j}))^{-1} \\
\times \int_{B(\xi,2^{-j+1}) \cap \mathbf{B}} \Phi_{p} (\left| \nabla u(z) \right|) \delta_{\mathbf{B}}(z)^{\alpha} \left(\int_{2^{-j-1}}^{2^{-j}} \left| r - |z - \xi| \right|^{-\delta - \alpha} dr \right) dz \\
+ C (2^{-j})^{p(1-\varepsilon)} \\
\le C 2^{-j\{p-\alpha-n\}} (\varphi(2^{j}))^{-1} \\
\times \int_{B(\xi,2^{-j+1}) \cap \mathbf{B}} \Phi_{p} (\left| \nabla u(z) \right|) \delta_{\mathbf{B}}(z)^{\alpha} dz + C (2^{-j})^{p(1-\varepsilon)}.$$

Since $\xi \notin E_1$, we see that

$$\lim_{j \to \infty} \inf_{2^{-j-1} < r < 2^{-j}} |u(x(r)) - u(y(x(r)))|^p = 0.$$

Hence, we find a sequence $\{r_j\}$ such that $2^{-j-1} \le r_j < 2^{-j}$ and

$$\lim_{i \to \infty} |u(x(r_i)) - u(y(x(r_i)))|^p = 0.$$

Since u has a finite limit L at ξ along Γ , we have

$$\lim_{j \to \infty} u(y(r_j)) = \lim_{j \to \infty} u(x(r_j)) = L.$$

Thus u has a nontangential limit L at ξ by Lemma 2.5.

REMARK 3.1. Let u be a monotone function on **B** satisfying (1.2) and let $\gamma \geq 1$. Suppose p > n-1 and $n+\alpha-p \geq 0$ and set

$$E_{\gamma} = \left\{ \xi \in \partial \mathbf{B} : \limsup_{r \to 0} r^{\gamma(p-\alpha-n)} \left(\varphi(r^{-1}) \right)^{-1} \right.$$
$$\times \int_{B(\xi,r) \cap \mathbf{B}} \Phi_{p} \left(\left| \nabla u(z) \right| \right) \delta_{\mathbf{B}}(z)^{\alpha} dz > 0 \right\}.$$

If $\xi \in \partial \mathbf{B} \setminus E_{\gamma}$ and u has a radial limit at ξ , then u has a tangential limit of order γ at ξ . See [12, Theorem 4] and [10, Section 8].

In fact, since $\xi \notin E_{\gamma}$, we have by Lemma 2.2(1) with $\delta = -\alpha$

$$\lim_{T_{\gamma}(\xi;c)\ni x\to \xi} \left|u(x)-u\big(y(x)\big)\right|^p=0,$$

so that

$$\lim_{T_{\gamma}(\xi;c)\ni x\to \xi} \left| u(x) - u(y(x)) \right| = 0.$$

Since the radial limit $\lim_{x\to\xi} u(y(x))$ exists by our assumption, the limit $\lim_{T_{\gamma}(\xi;c)\ni x\to\xi} u(x)$ exists.

REMARK 3.2. Let H_h denote the Hausdorff measure with the measure function h. We know that $H_h(E_\gamma) = 0$, where $h(r) = r^{\gamma(n+\alpha-p)}\varphi(r^{-1})$. For this fact, we refer to [11, Lemma 7.2].

REMARK 3.3. Let u be a monotone function on \mathbf{B} satisfying (1.2). Then u has a nontangential limit at $\xi \in \partial \mathbf{B}$ except in a set of $C_{1,\Phi_p,\alpha}$ -capacity zero. For the case $\varphi \equiv 1$, see [8, Theorem 5.2].

In fact, to show this, we define

$$\tilde{E} = \left\{ \xi \in \partial \mathbf{B} : \int_{\mathbf{B}} |\xi - y|^{1-n} |\nabla u(y)| dy = \infty \right\}$$

and set $F = \tilde{E} \cup E_1$, where E_1 is as in Theorem 1.1. Note that \tilde{E} is of $C_{1,\Phi_p,\alpha}$ -capacity zero by the definition of $C_{1,\Phi_p,\alpha}$ -capacity, and F is of $C_{1,\Phi_p,\alpha}$ -capacity zero by Remark 1.3. If $\xi \notin \tilde{E}$, then u has a finite radial limit L. In view of Theorem 1.1, we see that if $\xi \in \partial \mathbf{B} \setminus F$, then u has a nontangential limit L at ξ .

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