



On Complete Continuity of P. S. Uryson's Operator in Function Spaces

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On Complete Continuity of P. S. Uryson's Operator in Function Spaces

Kôji Honda*

Abstract

The purpose of this paper is to give conditions of both the continuity and compactness of Uryson's operator $\int K[s, t, \phi(t)] dt$ which acts in modulated function spaces.

1. Introduction. In non-linear integral equations, the complete continuity of an operator from which the equation is produced plays a very important role, for example, the existence of solutions or eigen-functions in the equations. (cf. M. A. Krasnosel'skii³⁾ and S. Yamamuro¹³⁾)

A sufficient condition of the complete continuity of Uryson's operator acting in the space C , as the totality of all continuous functions on a compact subset in Euclidean space, have been given by L. A. Ladyzhenskii⁴⁾.

In case the operator acts from the space L_{p_1} ($p_1 > 1$) to the space L_{p_2} ($p_2 > 1$), M. A. Krasnosel'skii and L. A. Ladyzhenskii have given some sufficient conditions of the complete continuity, but it seems that one result has a defect, so far as we see the fact described in [Amer. Math. Soc. Transl. Ser. 2, vol. 10, p 352].

In this paper, we will consider the operator acting in modulated function spaces with some restrictions, which was defined by H. Nakano⁷⁾, and we give some sufficient conditions for the complete continuity of the operator. (see Theorem 4 and 5)

2. Preliminaries. In this section, we will state an outline of modulated function spaces and fundamental definitions.

Let \mathcal{A} be a bounded subset in Euclidean space and $\text{mes } (\mathcal{A})=1$.

let $\Phi(\xi, x)$ ($\xi \geq 0, x \in \mathcal{A}$) be measurable on \mathcal{A} for each $\xi \geq 0$ and non-decreasing convex function of $\xi \geq 0$ for which satisfies :

- 1) $\Phi(0, x) = 0$ for all $x \in \mathcal{A}$;
- 2) $\lim_{\xi \rightarrow \alpha-0} \Phi(\xi, x) = \Phi(\alpha, x)$ for each $x \in \mathcal{A}$;
- 3) $\lim_{\xi \rightarrow +\infty} \Phi(\xi, x) = +\infty$ for each $x \in \mathcal{A}$;
- 4) for any $x \in \mathcal{A}$, there exists $\alpha = \alpha(x) > 0$ such that $\Phi(\alpha, x) > +\infty$.

The modulated function space $L_\Phi(\mathcal{A})$ is a totality of all measurable functions $\phi(x)$ on \mathcal{A} such that

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$$m(\alpha\phi) = \int_A \Phi(\alpha|\phi(x)|, x) dx < +\infty \quad \text{for some } \alpha > 0.$$

When we define a **semi-order** (or partial order) in L_Φ by the relation that $\phi \geqq \psi$ if and only if $\phi(x) \geqq \psi(x)$ except for a set of measure zero, the space L_Φ is a supperuniversally continuous semiordered linear space*.

The above functional $m(\phi)$ on L_Φ is called a modular on L_Φ and satisfies the modular conditions⁷⁾:

- 1) $0 \leqq m(\phi) \leqq +\infty$ for all $\phi \in L_\Phi$;
- 2) if $m(\xi\phi) = 0$ for all $\xi \geqq 0$, then $\phi = 0$;
- 3) for any $\phi \in L_\Phi$ there exists $\alpha > 0$ such that $m(\alpha\phi) < +\infty$;
- 4) for every $\phi \in L_\Phi$, $m(\xi\phi)$ is a convex function of $\xi \geqq 0$;
- 5) $|\phi| \leqq |\psi|$ implies $m(\phi) \leqq m(\psi)$;
- 6) $|\phi| \cap |\psi| = 0$ implies $m(\phi + \psi) = m(\phi) + m(\psi)$;
- 7) $0 \leqq \phi_\lambda \uparrow_{\lambda \in A} \phi^{**}$ implies $m(\phi) = \sup_{\lambda \in A} m(\phi_\lambda)$.

Writing the left-derivative of $\Phi(\xi, x)$ at ξ by $\varphi(\xi, x)$ with $\varphi(0, x) \equiv 0$, we have a measurable in x and non-decreasing function $\varphi(\xi, x)$ in $\xi \geqq 0$. If we define an inverse function $\psi(\eta, x)$ of $\varphi(\xi, x)$ as $\eta = \varphi(\xi, x)$, such that it is non-decreasing function of $\eta \geqq 0$, $\psi(0, x) \equiv 0$ and

$$\begin{aligned} \psi(\eta-0, x) &\leqq \xi \leqq \psi(\eta+0, x) && \text{for } \eta = \varphi(\xi, x), \\ \varphi(\xi-0, x) &\leqq \eta \leqq \varphi(\xi+0, x) && \text{for } \xi = \psi(\eta, x), \end{aligned}$$

then the function:

$$\Psi(\eta, x) = \int_0^\eta \varphi(\eta, x) d\eta$$

is measurable in $x \in A$ and satisfies the same conditions as $\Phi(\xi, x)$. Furthermore, we have Young's inequality

$$\xi\eta \leqq \Phi(\xi, x) + \Psi(\eta, x)$$

for $\xi, \eta \geqq 0$ and $x \in A$, with equality if one at least of the relations

$$\varphi(\xi-0, x) \leqq \eta \leqq \varphi(\xi+0, x), \quad \psi(\eta-0, x) \leqq \xi \leqq \psi(\eta+0, x)$$

is satisfied. By the function $\Psi(\eta, x)$, the space L_Ψ which is called a **conjugate space** of L_Φ is defined, and further a modular $\bar{m}(\phi)$ on L_Ψ , i. e.

$$\bar{m}(\phi) = \int_A \Psi(|\phi(x)|, x) dx$$

* A semi-ordered linear space R is said to be supperuniversally continuous, if for any system $a_\lambda \geqq 0$ ($\lambda \in A$) there exist countable a_{λ_ν} ($\lambda \in A$) and $a \in R$ for which $a = \bigcap_{\nu=1}^\infty a_{\lambda_\nu} = \bigcap_{\lambda \in A} a_\lambda$, where $\bigcap a_\lambda$ means a infimum of a_λ .

** $\phi_\lambda \uparrow_{\lambda \in A} \phi$ means that for any $\lambda, \mu \in A$ there exists $\rho \in A$ such that $\phi_\lambda \cup \phi_\mu \leqq \phi_\rho$, and $\bigcap_{\mu \in A} \bigcup_{\lambda \geqq \mu} \phi_\lambda = \bigcup_{\mu \in A} \bigcap_{\lambda \geqq \mu} \phi_\lambda = \phi$, where $\bigcup_{\lambda \in A} \phi_\lambda$ is a supremum of ϕ_λ .

is defined as follows :

$$\bar{m}(\phi) = \sup \left\{ \int_A \phi(x) \phi(x) dx - m(\phi) \right\}$$

where \bar{m} is called a **conjugate modular** of m .

In the space L_ϕ , defining two kinds of norms :

$$\|\phi\|_\phi = \inf_{m(\xi\phi) \leq 1} \frac{1}{|\xi|}; \quad \|\phi\|_\phi = \inf_{\xi > 0} \frac{1 + m(\xi\phi)}{\xi},$$

we have $\|\phi\|_\phi \leq \|\phi\|_\phi \leq 2 \|\phi\|_\phi$, and their norms are both monotone complete norms*, so L_ϕ is Banach space, because the above modular on L_ϕ is monotone complete*.

As examples of such spaces, we can denote the well-known following spaces.

Orlicz space^{5,15)}, i. e., for a non-decreasing left-continuous function $\varphi(\xi)$ on $[0, \infty)$ with $\varphi(0)=0$, putting

$$\Phi(u) = \int_0^u \varphi(\xi) d\xi \quad (u \geq 0)$$

the totality of all measurable functions $\phi(x)$ on A such that

$$\int_A \Phi(\alpha|\phi(x)|) dx < +\infty \quad \text{for some } \alpha > 0.$$

Space $L_{p(x)}$, i. e., for a measurable function $p(x) \geq 1 (x \in A)$, the totality of all measurable functions $\phi(x)$ on A such that

$$\int_A \frac{1}{p(x)} |\alpha\phi(x)|^{p(x)} dx < +\infty \quad \text{for some } \alpha > 0.$$

A modular $m(\phi)$ on L_ϕ is said to be upper bounded modular, if there exist $\alpha, \gamma > 1$ such that

$$\Phi(\alpha\xi, x) \leq \gamma \Phi(\xi, x) \quad \text{for all } \xi \geq 0, x \in A,$$

And, m is said to be lower bounded modular, if there exist $\alpha > \gamma > 1$ such that

$$\Phi(\alpha\xi, x) \geq \gamma \Phi(\xi, x) \quad \text{for all } \xi \geq 0, x \in A.$$

If m is lower (upper) bounded then its conjugate modular \bar{m} is upper (lower) bounded.

m is said to be bounded modular if it is upper and lower bounded modular. If m is a bounded modular, then L_ϕ is reflexive as Banach space with the above norms²⁾, for instance, $L_p (p > 1)$ and Orlicz spaces defining by complementary Young's functions $\Phi(u)$ and $\Psi(v)$ for which satisfy both (L^p) -condition.

* A norm $\|\phi\|$ is called to be monotone complete if $0 \leq \phi_n \uparrow_{n=1}^\infty \phi$ and $\sup_{n \geq 1} \|\phi_n\| < +\infty$ implies the existence of an element ϕ such that $\phi_n \uparrow_{n=1}^\infty \phi$. A monotone completeness of a modular implies a monotone completeness of a norm, and a monotone completeness of a norm implies a completeness in usual sense.^{1,14)}

** Orlicz spaces are modular function spaces with constant modulars²⁾.

Throughout this paper we assume that the modulated function spaces L_{ϕ_i} and their conjugate spaces L_{ψ_i} ($i=1, 2$) have the bounded modulars, and the functions $\varphi_i(1, x)$, $\phi_i(1, x)$ are integrable on Δ , where φ_i and ϕ_i are the left-derivatives of Φ_i and Ψ_i respectively.

The integral operator :

$$A\phi(s) = \int_{\Delta} K[s, t, \phi(t)] dt$$

is called the operator of P. S. Uryson, where the function $K[s, t, u]$ is defined for $(s, t) \in \Delta \times \Delta$ and for real number u .

In this paper, we will deal with the case which $K[s, t, u]$ is continuous in u for fixed (s, t) and measurable in the remainder of the variables for fixed u .

A subset F of Banach space E is called to be **compact (weakly compact)**, if every infinite subset contains a subsequence converging (weak converging) in E .

An operator is called to be **bounded** if it transforms every bounded (in the norm) subset of Banach space E_1 into a set which is bounded (in the norm) in Banach space E_2 .

An operator A , acting from E_1 into E_2 , is called to be **continuous at the point** $\phi_0 \in E_1$ if, for every sequence $\{\phi_n\}$ converging to ϕ_0 , $\{A\phi_n\}$ converges to $A\phi_0$ in E_2 . An operator is called to be **continuous** on E if it is continuous at each point of E .

An operator A is called to be **compact** if it transforms every bounded set into a compact set.

An operator A is called to be **completely continuous** if it is continuous and compact.

3. In this section, we will consider a sufficient condition of both the boundedness and continuity of Uryson's operator which acts from the space L_{ϕ_1} with a modular m_1 into the space L_{ϕ_2} with a modular m_2 .

Lemma 1. *If $K[s, t, u]$ ($s, t \in \Delta, -\infty < u < +\infty$) is measurable on $\Delta \times \Delta$ for fixed u and continuous in u for fixed (s, t) , then for any $a \leq b$ there exists a bounded measurable function $h(s, t)$ on $\Delta \times \Delta$ such that*

$$\sup_{a \leq u \leq b} |K[s, t, u]| = |K[s, t, h(s, t)]| \quad \text{for each } s \text{ and } t.$$

Proof. First, we shall show the measurability of the function

$$k(s, t) = \sup_{a \leq u \leq b} |K[s, t, u]|.$$

When we put, for any positive number α ,

$$E_{\alpha} = \{(s, t) ; k(s, t) \leq \alpha, F_{\alpha, n}^r = \{(s, t) ; |K[s, t, u_r]| < \alpha + 1/n\}$$

and

$$E_{\alpha} = \bigcap_{n=1}^{\infty} \bigcap_{u_r} F_{\alpha, n}^r *$$

* \cap means the intersection of sets.

where $\{u_r\}$ is a totality of all rational numbers in the closed interval $[a, b]$ and n is a natural number, we get a measurability of subset F_α of $\Delta \times \Delta$. Furthermore, we can see easily an equality $E_\alpha = F_\alpha$ so that E_α is a measurable subset of $\Delta \times \Delta$. Thus $k(s, t)$ is measurable on $\Delta \times \Delta$.

Next, we define the function $h(s, t)$ as, for each (s, t) , a maximum value of u 's for which hold the relations $k(s, t) = |K[s, t, u]|$.

For any β ($a \leq \beta \leq b$), putting

$$E_\beta = \{(s, t); h(s, t) \leq \beta\}$$

$$F_\alpha^n = \{(s, t); \sup_{\alpha \leq \beta+1/n \leq b} |K[s, t, u]| < \sup_{\alpha \leq u \leq \beta} |K[s, t, u]|\}$$

and

$$F_\beta = \bigcap_{\alpha \leq \beta+1/n \leq b} F_\beta^n$$

where n is a natural number, we have also a measurable subset F_β of $\Delta \times \Delta$ and an equality $E_\beta = F_\beta$, and hence $h(s, t)$ is measurable on $\Delta \times \Delta$. It is obvious that $h(s, t)$ is bounded on $\Delta \times \Delta$. We state the following:

Theorem 1. *Let $K[s, t, u]$ ($s, t \in \Delta, -\infty < u < +\infty$) be continuous in u for fixed s and t , and measurable on $\Delta \times \Delta$ for fixed u .*

If it satisfies the following conditions:

a) *for every bounded measurable function $h(s, t)$ on $\Delta \times \Delta$*

$$m_2 \left(\int_{\Delta} K[s, t, h(s, t)] dt \right) < +\infty;$$

b) *for any $\varepsilon > 0$ there exists $\delta = \delta(\varepsilon) > 0$ such that $\|\phi - \psi\|_{\Phi_1} < \delta$ implies*

$$m_2 \left(\int_{\mathcal{F}} \{K[s, t, \phi] - K[s, t, \psi]\} dt \right) < \varepsilon$$

for $\text{mes}(F) < \delta$ ($F \subset \Delta$), then Uryson's operator $\mathbf{A}\phi$ acts from \mathbf{L}_{Φ_1} into \mathbf{L}_{Φ_2} , and is bounded and continuous.

Proof. We prove at first that $\mathbf{A}\phi$ acts from \mathbf{L}_{Φ_1} into \mathbf{L}_{Φ_2} and is bounded. For any $\phi(t) \in \mathbf{L}_{\Phi_1}$, taking $\varepsilon = 1$ in b) there exists $\delta = \delta(1) > 0$ such that

$$m_2 \left(\int_{\mathcal{F}} \{K[s, t, \phi] - K[s, t, 0]\} dt \right) < 1$$

for $\|\phi - \psi\|_{\Phi_1} < \delta$ and $\text{mes}(F) < \delta$. Since we can select $\phi_i \in \mathbf{L}_{\Phi_1}$ ($i = 0, 1, \dots, k$) such that $\phi_0 = \phi$, $\|\phi_i - \phi_{i-1}\|_{\Phi_1} < \delta$ ($i = 1, 2, \dots, k$) and $\phi_k = 0$, where $k = \lceil \|\phi\|_{\Phi_1} / \delta \rceil + 1$, we have, by the convexity of Φ_2 ,

$$m_2 \left(\frac{1}{k+1} \int_{\mathcal{F}} K[s, t, \phi] dt \right)$$

$$\leq \sum_{i=0}^{k-1} \frac{1}{k+1} m_2 \left(\int_{\mathcal{F}} \{K[s, t, \phi_i] - K[s, t, \phi_{i+1}]\} dt \right)$$

$$+ \frac{1}{k+1} m_2 \left(\int_{\mathcal{F}} K[s, t, 0] dt \right) \leq \frac{k+A}{k+1} < 1+A$$

* $[x]$ is the symbol of Gauss.

where $A = m_2 \left(\int_{\mathcal{A}} |K[s, t, 0]| dt \right)$, and

$$m_2 \left(\int_{\mathcal{F}} K[s, t, \phi] dt \right) \leq B \cdot m_2 \left(\frac{1}{k+1} \int_{\mathcal{F}} K[s, t, \phi] dt \right)$$

where B is only dependent on k , because m_2 is the upper bounded modular. Therefore, for a partition $\{\mathcal{A}_1, \mathcal{A}_2, \dots, \mathcal{A}_j\}$ of \mathcal{A} , which satisfy $\text{mes}(\mathcal{A}_i) < \delta$ for $i=1, 2, \dots, j$ where $j = [1/\delta] + 1$, we have

$$\begin{aligned} m_2 \left(\frac{1}{j} \int_{\mathcal{F}} K[s, t, \phi] dt \right) &\leq \sum_{i=1}^j \frac{1}{j} m_2 \left(\int_{\mathcal{A}_i} K[s, t, \phi] dt \right) \\ &\leq B(1+A), \end{aligned}$$

and hence it follows that, by the upper boundedness of m_2 ,

$$\begin{aligned} m_2 \left(\int_{\mathcal{A}} K[s, t, \phi] dt \right) &\leq C \cdot m_2 \left(\frac{1}{j} \int_{\mathcal{A}} K[s, t, \phi] dt \right) \\ &\leq CB(1+A) \end{aligned}$$

where C is only dependent on j . Thus, it is shown that $\mathbf{A}\phi(s) \in \mathbf{L}_{\phi_2}$ and further $\|\phi\|_{\phi_1} \leq \gamma$ implies $m_2(\mathbf{A}\phi) < CB(1+A)$, that is, $\|\mathbf{A}\phi\|_{\phi_2} < 2CB(1+A)^*$, where $k = [1/\delta] + 1$.

Next, we prove the continuity of the operator $\mathbf{A}\phi$.

If $\lim_{k \rightarrow \infty} \|\phi_k - \phi_0\|_{\phi_1} = 0$ ($\phi_k, \phi_0 \in \mathbf{L}_{\phi_1}$) then $\{|\phi_k - \phi_0|\}$ converge to 0 weakly and hence $\lim_{k \rightarrow \infty} \int_{\mathcal{A}} |\phi_k(t) - \phi_0(t)| dt = 0$. Accordingly, we can select a subsequence $\{\phi_n(t)\}$ converging to $\phi_0(t)$ for almost all t .

Since $\phi_0(t)$ is almost all finite on \mathcal{A} , for any natural number ν there exist $M_\nu > 0$ and a subset $E_\nu \subset \mathcal{A}$ such that $\text{mes}(E_\nu) \geq 1 - 1/\nu$ and $|\phi_0(t)| \leq M_\nu$ for all $t \in E_\nu$.

Furthermore, by Egoroff's theorem, for any $\varepsilon > 0$ there exists a subset $X \subset \mathcal{A}$ such that

$\text{mes}(\mathcal{A} - X) < \varepsilon$ and $\{\phi_n\}$ converge to ϕ_0 uniformly on X .

Putting $X_\nu = X \cap E_\nu$, we have $\text{mes}(\mathcal{A} - X_\nu) \leq \varepsilon + 1/\nu$ and for all of sufficiently large n ,

$$\left| \int_{X_\nu} K[s, t, \phi_n(t)] dt \right| \leq \int_{X_\nu} \sup_{|M_\nu - u| \leq \varepsilon} |K[s, t, u]| dt < +\infty$$

for almost all s , because, by Lemma 1, the assumption a) implies

$$m_2 \left(\int_{\mathcal{A}} \sup_{|M_\nu - u| \leq \varepsilon} |K[s, t, u]| dt \right) < +\infty,$$

and hence

* This is obtained from the fact that $m_2(x) \leq 1$ implies $\|x\|_{\phi_2} \leq 1$.

** The step function $f(t) = 1$ on \mathcal{A} belongs to the conjugate space \mathbf{L}_{ψ_1} of \mathbf{L}_{ψ_2} , because

$$\int_{\mathcal{A}} \phi_1(\phi_1(1, x), x) dx + \int_{\mathcal{A}} \phi_1(1, x) dx = \int_{\mathcal{A}} \psi_1(1, x) dx < +\infty.$$

$$\int_J \sup_{|M_\nu - u| \leq \varepsilon} |K[s, t, u]| dt \in L_{\Phi_2}.$$

Therefore, by Lebesgue's theorem, we have

$$\lim_{n \rightarrow \infty} \int_{X_\nu} K[s, t, \phi_n] dt = \int_{X_\nu} K[s, t, \phi_0] dt$$

for all ν and almost all s , since $K[s, t, \phi_n]$ converge to $K[s, t, \phi_0]$ for almost all t , s , and consequently it follows that

$$\lim_{n \rightarrow \infty} \Phi_2 \left(\left| \int_{X_\nu} \{K[s, t, \phi_n] - K[s, t, \phi_0]\} dt, s \right| \right) = 0$$

for almost all s .

And, we have for all of sufficiently large n

$$\begin{aligned} & \Phi_2 \left(\frac{1}{2} \left| \int_{X_\nu} \{K[s, t, \phi_n] - K[s, t, \phi_0]\} dt \right|, s \right) \\ & \leq \frac{1}{2} \Phi_2 \left(\left| \int_{X_\nu} K[s, t, \phi_n] dt \right|, s \right) + \frac{1}{2} \Phi_2 \left(\left| \int_{X_\nu} K[s, t, \phi_0] dt \right|, s \right) \\ & \leq \Phi_2 \left(\int_{X_\nu} \sup_{|M_\nu - u| \leq \varepsilon} |K[s, t, u]| dt, s \right), \end{aligned}$$

and the last term is integrable by a) and Lemma 1, so that, by Lebesgue's theorem,

$$\lim_{n \rightarrow \infty} \int_J \Phi_2 \left(\left| \int_{X_\nu} \{K[s, t, \phi_n] - K[s, t, \phi_0]\} dt \right|, s \right) ds = 0,$$

because m_2 is upper bounded.

Now, for any $\varepsilon > 0$, when we select ν, ε_1 in the above as which satisfy $\varepsilon_1 + 1/\nu < \delta$ where $\delta = \delta(\varepsilon)$ is the number in the assumption b), there exists $n_0 = n_0(\varepsilon)$ such that

$$\|\phi_n - \phi_0\|_{\Phi_1} < \delta \text{ and } \int_J \Phi_2 \left(\left| \int_{X_\nu} \{K[s, t, \phi_n] - K[s, t, \phi_0]\} dt \right|, s \right) ds < \varepsilon,$$

and consequently, it follows that, by the convexity and upper boundedness of m_2 ,

$$m_2(\mathbf{A}\phi_n(s) - \mathbf{A}\phi_0(s)) < N \cdot \varepsilon$$

where N is a constant for which satisfies

$$\Phi_2(2\xi, s) \leq N \cdot \Phi_2(\xi, s) \quad \text{for all } \xi \geq 0 \text{ and } s.$$

This shows that $\{\mathbf{A}\phi_n\}$ converges to $\mathbf{A}\phi_0$ by the modular* and hence it follows that

$$\lim_{n \rightarrow \infty} \|\mathbf{A}\phi_n - \mathbf{A}\phi_0\|_{\Phi_2} = 0.$$

If we suppose that $\lim_{k \rightarrow \infty} \|\phi_k - \phi_0\|_{\Phi_1} = 0$ and

* If a modular m is upper bounded, then $\lim_{n \rightarrow \infty} m(\xi(x_n - x)) = 0$ for all $\xi \geq 0$ is equivalent to $\lim_{n \rightarrow \infty} m(x_n - x) = 0$, and that the modular convergence coincides with the norm convergence. (cf. H. Nakano⁷⁾)

$$(\#) \quad \|A\phi_k - A\phi_0\|_{\mathcal{L}_2} \geq \varepsilon \quad \text{for some } \varepsilon > 0 \text{ and } k=1, 2, \dots,$$

then we can find a subsequence $\{\phi_n(t)\}$ converging to $\phi_0(t)$ in almost all $t \in \mathcal{A}$ and hence it follows, as is shown above, that

$$\lim_{n \rightarrow \infty} \|A\phi_n - A\phi_0\|_{\mathcal{L}_2} = 0.$$

This is contradiction to $(\#)$. Thus the operator is continuous.

Remark. In the operator of Hammerstein type, i.e.

$$H\phi(s) = \int_{\mathcal{A}} K(s, t) f(t, \phi(t)) dt$$

it is known that the operator $H\phi$ is continuous (moreover, it is compact) in Orlicz space L_{Φ}^{**} if it satisfies the following conditions :

- 1) $\int_{\mathcal{A}} \Phi \left(\int_{\mathcal{A}} \Psi_1 \left(|K(s, t)| \right) dt \right) ds > +\infty ;$
- 2) $|f(t, u)| \leq a(t) + \Phi^{-1}(b\Phi(|u|))$

where $a(t) \in L_{\Phi_1}^*$, $b > 0$ and Φ, Φ_1 and their complementary Young's functions Ψ, Ψ_1 satisfy the (\mathcal{A}_2) -condition.^{3,11,12,15)}

Those conditions satisfy the conditions in Theorem 1, because the condition 2) implies the boundedness of the operator f :

$$L_{\Phi}^* \ni \phi(t) \rightarrow f(t, \phi(t)) \in L_{\Phi_1}^*,$$

and also the bounded set \mathcal{Q} in L_{Φ}^* is the absolutely equi-continuous integrals⁸⁾, since

$$\int_{\mathcal{A}} f(x) \cdot \phi_1(f(x)) dx \leq M < +\infty \quad \text{for all } f(x) \in \mathcal{Q},$$

where ϕ_1 is a left-derivative of Ψ_1 , consequently, the condition b) is satisfied.

4. In this section, we will consider the compactness of Uryson's operator. L. A. Ladyzhenskii⁷⁾ given a sufficient condition of the compactness of the operator acting in the space C , which it is proved by use of Ascoli-Arzela's theorem. V. V. Nemyckii⁹⁾ shown a sufficient condition of the compactness of the operator in the space C and his proof is placed on the basis of Kolmogoroff's criteria concerning for a compactness of a set. Those conditions have been established under the assumption that \mathcal{A} is bounded closed set in n -dimensional Euclidian space R_n with Lebesgue measure.

We will give a theorem concerning for the compactness of the operator which acts in modlared function spaces defining on a bounded set in R_n .

Theorem 2. *Let the operator $A\phi$ be the bounded operator which acts from the unit sphere S_1 of L_{Φ} into L_{Φ_2} . Further, if it satisfies the condition*

$$(\#\#) \quad \int_{\mathcal{A}} |K[x, t, \phi(t)] - K[s, t, \phi(t)]| dt \leq f(s) \cdot p(h) \quad (\phi \in S_1)$$

* L_{Φ}^* means the Orlicz space satisfying (\mathcal{A}_2) -condition. cf. A. C. Zaanen¹⁵⁾

for $\|x-s\| \leq h$ ($\|x\|$ is the usual norm in \mathbf{R}_n), where $f(s) \in L_{\phi_2}$ and $p(h)$ is some real function tending to zero as $h \rightarrow 0$, then $\mathbf{A}\phi$ is the compact operator from \mathbf{S}_1 into L_{ϕ_2} .

Proof. Putting

$$(\mathbf{A}\phi(s))^\delta = \frac{1}{V(\delta)} \int_{U(s,\delta)} \mathbf{A}\phi(x) dx$$

where $V(\delta)$ is the volume of $U(s, \delta)$ which is the sphere with the center s and the radius δ , we have, by (##),

$$\begin{aligned} & \Phi_2(|\mathbf{A}\phi - (\mathbf{A}\phi)^\delta|, s) \\ & \leq \Phi_2\left(\frac{1}{V(\delta)} \int_U \left| \int_A \{K[s, t, \phi] - K[x, t, \phi]\} dt \right| dx, s\right) \\ & \leq \Phi_2(f(s)p(\delta), s) \text{ for almost all } s \in A \text{ and all } \phi \in \mathbf{S}_1, \end{aligned}$$

and the last term is integrable on A .

On the other hand, we have obviously

$$\lim_{\delta \rightarrow 0} \Phi_2(f(s)p(\delta), s) = 0 \quad \text{for almost all } s \in A.$$

Therefore, we have

$$\lim_{\delta \rightarrow 0} m_2(\mathbf{A}\phi - (\mathbf{A}\phi)^\delta) = 0 \quad \text{uniformly on } \mathbf{S}_1,$$

i. e., for any $\varepsilon > 0$ there exists $\delta = \delta(\varepsilon) > 0$ such that

$$\|\mathbf{A}\phi - (\mathbf{A}\phi)^\delta\|_{\phi_2} < \varepsilon \quad \text{for all } \phi \in \mathbf{S}_1.$$

Accordingly, if it is shown that $\{(\mathbf{A}\phi)^\delta\}$ ($\phi \in \mathbf{S}_1$) is compact set in L_{ϕ_2} then the compactness of the operator $\mathbf{A}\phi$ is obvious.

Since L_{ϕ_2} is reflexive as Banach space, the boundedness of $\{\mathbf{A}\phi\}$ ($\phi \in \mathbf{S}_1$) implies the weak compactness of $\{\mathbf{A}\phi\}$ ($\phi \in \mathbf{S}_1$). Therefore, for any infinite sequence in $\{\mathbf{A}\phi\}$ ($\phi \in \mathbf{S}_1$) we can find a subsequence, such that for every $\delta > 0$

$$\lim_{n \rightarrow \infty} (\mathbf{A}\phi_n(s))^\delta = (\phi_0(s))^\delta \quad \text{for almost all } s \in A,$$

where $\phi_0(s), (\phi_0(s))^\delta \in L_{\phi_2}^{**}$. Also, we have

$$\begin{aligned} |(\mathbf{A}\phi_n(s))^\delta - (\phi_0(s))^\delta| & \leq \frac{1}{V(\delta)} \|\chi_A\|_{\phi_2} \cdot \|\mathbf{A}\phi_n - \phi_0\|_{\phi_2} \\ & \leq \frac{1}{V(\delta)} \|\chi_A\|_{\phi_2} \{M + \|\phi_0\|_{\phi_2}\} \end{aligned}$$

for almost all $s \in A$, where $M = \sup_{\phi \in \mathbf{S}_1} \|\mathbf{A}\phi\|_{\phi_2}$.

* Weakly convergent sequence $\{\mathbf{A}\phi_n\}$ is the requirement, because all step functions belong to L_{ϕ_2} .

** It follows that $\left| \int_{U(s,\delta)} \phi_0(x) dx \right| \leq \|\chi_A\|_{\phi_2} \|\phi_0\|_{\phi_2}$ and all step functions on A belong to the spaces L_{ϕ_2} and $L_{\phi_2}^*$.

Therefore, we have

$$\lim_{n \rightarrow \infty} \|(\mathbf{A}\phi_n(s))^\delta - (\phi_0(s))^\delta\|_{\Phi_2} = 0,$$

namely, $\{(\mathbf{A}\phi)^\delta \mid \phi \in \mathbf{S}_1\}$ is compact in \mathbf{L}_{Φ_2} by the definition.

Theorem 3. *When \mathbf{L}_{Φ_i} ($i=1, 2$) are Orlicz spaces satisfying the (Δ_2) -condition, we can replace the condition $(\#\#)$ by the weaker conditions: for almost all s*

$$(\#) \quad \lim_{\substack{x \rightarrow s \\ x, s \in \Delta}} \int_{\Delta} |K[x, t, \phi] - K[s, t, \phi]| dt = 0 \quad \text{uniformly on } \mathbf{S}_1;$$

$$(\#\#) \quad \sup_{\phi \in \mathbf{S}_1} |\mathbf{A}\phi(s)| = f(s) \in \mathbf{L}_{\Phi_2}.$$

Proof. Since we know easily

$$\begin{aligned} \Phi_2(|\mathbf{A}\phi - (\mathbf{A}\phi)^\delta|) &\leq C \left\{ \Phi_2(|\mathbf{A}\phi|) + \Phi_2\left(\frac{1}{V(\delta)} \left| \int_{\Delta} \int_{V(s, \delta)} K[x, t, \phi] dx dt \right| \right) \right\} \\ &\leq C \left\{ \Phi_2(|f(s)|) + \Phi_2\left(\frac{1}{V(\delta)} \|\chi_V\|_{\Phi_2} \cdot \|\mathbf{A}\phi\|_{\Phi_2}\right) \right\} \\ &\leq C \left\{ \Phi_2(|f(s)|) + \Phi_2(\alpha \cdot M) \right\} \in \mathbf{L}_{\Phi_2} \end{aligned}$$

where $\alpha = \lim_{\xi \rightarrow \infty} \Psi_2^{-1}(\xi) / \xi < +\infty^*$, $M = \sup_{\phi \in \mathbf{S}_1} \|\mathbf{A}\phi\|_{\Phi_2}$ and C is some constant, the theorem is proved by the same method as the proof of Theorem 2.

Lemma 2. *If $\mathbf{L}_{\Phi}(\Delta, \mu)$ is a modularized function space, defining on a bounded set Δ in \mathbf{R}_n , with the upper bounded modular, then for any $\varphi \in \mathbf{L}_{\Phi}$, we have*

$$\lim_{\|h\| \rightarrow 0} \|\varphi(x+h) - \varphi(x)\|_{\Phi} = 0$$

where $\varphi(x+h) = 0$ if $x+h \notin \Delta$ and $\|h\|$ is the usual norm in \mathbf{R}_n .

Proof. For any $\varepsilon > 0$ and $\varphi \in \mathbf{L}_{\Phi}$, there exists a closed subset G of Δ such that $\|\varphi - \varphi_G\| < \varepsilon$ where

$$\varphi_G(t) = \begin{cases} \varphi(t) & \text{if } t \in G \\ 0 & \text{if } t \notin G \end{cases}$$

and $\varphi_G \in \mathbf{L}_{\Phi}$.

Therefore, we will prove the lemma for a function on G .

(i) Putting, for $x \in G$

$$\varphi_n(x) = \begin{cases} n & \text{if } \varphi(x) \geq n \\ \varphi(x) & \text{if } -n \leq \varphi(x) \leq n \\ -n & \text{if } \varphi(x) \leq -n, \end{cases}$$

we have $\lim_{n \rightarrow \infty} |\varphi_n(x) - \varphi(x)| = 0$ for almost all $x \in G$ and $|\varphi_n(x) - \varphi(x)| \leq 2|\varphi(x)|$,

* $\lim_{\xi \rightarrow \infty} \Psi_2^{-1}(\xi) / \xi < +\infty$ is equivalent to $\lim_{\eta \rightarrow \infty} \eta / \Psi_2(\eta) = 0$ and $\|\chi_V\|_{\Phi_2} \leq 1 / \Psi_2(1/V(\delta))$.

therefore, it follows that

$\lim_{n \rightarrow \infty} \|\varphi_n - \varphi\|_{\Phi} = 0$, i. e., for any $\varepsilon > 0$, there exists $n_0 = n_0(\varepsilon) > 0$ such that

$$\|\varphi_{n_0} - \varphi\|_{\Phi} < \varepsilon \text{ and } |\varphi_{n_0}(x)| \text{ is bounded on } G.$$

(ii) Let $f(x)$ is bounded on G , i. e. $|f(x)| \leq M$ on G . For any $\varepsilon > 0$ and $\sigma > 0$, there exists a continuous function $g(x)$ on G such that $|g(x)| \leq M$ on G and

$$\mu(\{x; |f(x) - g(x)| \geq \sigma\}) < \varepsilon.$$

This statement is proved by the same method as the proof of Borel's theorem which is stated for $G = [0, 1]$ (cf. I. P. Natanson⁸⁾).

Namely, for such natural number l as $M/l < \sigma$, putting

$$E_i = \{x; (i-1)M/l \leq f(x) \leq iM/l \text{ and } x \in G\} \quad (i=1-l, 2-l, \dots, l-1)$$

and

$$E_l = \{x; (l-1)M/l \leq f(x) \leq M\},$$

we get a partition $\{E_i\}$ ($i=1-l, 2-l, \dots, l$) of G .

Since E_i are Lebesgue measurable sets, we can select closed sets F_i such that

$$\mu(F_i) > \mu(E_i) - \varepsilon/2l \text{ and } F_i \subset E_i.$$

Defining a continuous function $g_1(x)$ on $F = \bigcup_{i=1-l}^l F_i$ such as

$$g_1(x) = iM/l \text{ if } x \in F_i \quad (i=1-l, 2-l, \dots, l),$$

we have $|f(x) - g_1(x)| \leq M/l < \sigma$ for $x \in F$.

Further, we get a continuous function $g(x)$ on G such that it is an extension of $g_1(x)$ on G , for which satisfies

$$|g(x)| \leq M \text{ and } g(x) = 0 \text{ if } x \in G - F.$$

The function $g(x)$ is the requirement.

(iii) By (ii), there exists a sequence $\{g_n(x)\}$ of continuous functions on G such that it converges in measure on G . Therefore we have, by Lebesgue's theorem,

$$\lim_{k \rightarrow \infty} \int_d \Phi_2(|f(x) - g_{n_k}(x)|, x) dx = 0$$

for some subsequence of $\{g_n(x)\}$. Accordingly, we have

$$\lim_{k \rightarrow \infty} \|f - g_{n_k}\|_{\Phi} = 0,$$

and hence there exists a continuous function $g(x)$ on G such that

$$\|f - g\|_{\Phi} < \varepsilon.$$

(iv) If we assume that $f(x+h) = g(x+h) = 0$ for $x+h \notin G$, then we have, for enough small $\|h\|$, $\|g(x+h) - g(x)\|_{\Phi} < \varepsilon$ and $\|f(x+h) - g(x+h)\|_{\Phi} < \varepsilon$, which implies the required fact, i. e.

$$\|\varphi(x+h) - \varphi(x)\|_{\Phi} < 5\varepsilon.$$

Remark. Suppose Δ is a bounded set in \mathbf{R}_n . Let Φ_i, Ψ_i ($i=1, 2$) be Young's functions satisfying the (Δ_2) -condition.

$$\text{If } \int_{\Delta} \int_{\Delta} \Psi(R(s, t)) ds dt < +\infty$$

where $\Psi \equiv \Phi_2[\Psi_1]$, then the linear operator $\int_{\Delta} R(s, t) \phi(t) dt$ satisfies the conditions in Theorem 3, and hence the operator is a compact operator from $S_1 \subset L_{\Phi_1}^*$ into $L_{\Phi_2}^*$. (cf. A. C. Zaanen¹⁹), Krasnoselskii and Ya. B. Rutitskii; Dokl. Akad. Nauk SSSR (n. s) 85 (1952), 33-36. Russian)

Because, by Lemma 2, we have

$$\lim_{\|h\|, \|k\| \rightarrow 0} \int_{\Delta} \int_{\Delta} \Psi(|R(s+h, t+k) - R(s, t)|) ds dt = 0$$

and hence

$$\lim_{\|h\| \rightarrow 0} \int_{\Delta} \Psi_1(|R(s+h, t) - R(s, t)|) dt = 0 \quad \text{for almost all } s \in \Delta.$$

And, we have also

$$\int_{\Delta} |R(s+h, t) - R(s, t)| \cdot |\phi(t)| dt \leq \|R(s+h, t) - R(s, t)\|_{\Psi_1} \quad \text{for } \phi \in S.$$

Namely, the assumptions of Theorem 3 are satisfied.

5. Combined the results in the section 3 with those in the section 4, we get the conditions of the complete continuity of the operator.

Theorem 4. Let L_{Φ_i} ($i=1, 2$) are modular function spaces with the bounded modulars, defining on a bounded set Δ in \mathbf{R}_n . Let $K[s, t, u]$ be continuous in u ($-\infty < u < +\infty$) for fixed (s, t) and measurable on $\Delta \times \Delta$ for fixed u satisfying the following conditions:

a) for every bounded measurable function $h(s, t)$ on $\Delta \times \Delta$

$$m_2 \left(\left| \int_{\Delta} K[s, t, h(s, t)] dt \right|, s \right) < +\infty;$$

b) for any $\varepsilon > 0$ there exists $\delta = \delta(\varepsilon) > 0$ such that $\|\phi - \psi\|_{\Phi_1} < \delta$ implies

$$m_2 \left(\left| \int_{F'} \{K[s, t, \phi] - K[s, t, \psi]\} dt \right|, s \right) < \varepsilon$$

for $\text{mes}(F) < \delta$ ($F \subset \Delta$);

$$\text{c) } \int_{\Delta} \left| K[x, t, \phi(t)] - K[s, t, \phi(t)] \right| dt \leq f(s) p(h) \quad (\phi \in S_1)$$

for $\|x-s\| < h$, where $f(s) \in L_{\Phi_2}$ and $p(h)$ tends to zero as $h \rightarrow 0$, then the operator $A\phi(s)$ acts from $S_1 \subset L_{\Phi_1}$ into L_{Φ_2} and is completely continuous.

Theorem 5. In Theorem 4, if L_{Φ_i} are Orlicz spaces, the condition c) is replaced by the following condition:

c') for any bounded set \mathcal{Q} in L_{Φ_1} and almost all $s \in \Delta$,

$$\lim_{x \rightarrow s} \int_A \left| K[x, t, \phi(t)] - K[s, t, \phi(t)] \right| dt = 0 \text{ uniformly on } \mathfrak{A}$$

and

$$\sup_{\phi \in \mathfrak{A}} |A\phi(s)| = f(s) \in L_{\phi}.$$

Remark. Under the assumptions in the *remark of the section 3*, we obtain that *the operator of Hammerstein type* $H\phi(s)$ acts in Orlicz space L_{ϕ}^* and is completely continuous in the unit sphere S_1 of L_{ϕ}^* . Since it is shown that the operator acts in L_{ϕ}^* and is continuous, it is sufficient to show the compactness of the operator.

Putting

$$K[s, t, u] = R(s, t)f(t, u)$$

we have for any $\phi \in S_1$

$$\begin{aligned} \int_A \left| K[x, t, \phi] - K[s, t, \phi] \right| dt &= \int_A \left| R(x, t) - R(s, t) \right| \left| f(t, \phi) \right| dt \\ &\leq \|R(x, t) - R(s, t)\|_{\mathfrak{A}_1} \|f(t, \phi)\|_{\mathfrak{A}_1} \leq \|R(x, t) - R(s, t)\|_{\mathfrak{A}_1} \cdot M \end{aligned}$$

and

$$\|R(s, t)\|_{\mathfrak{A}_1} \in L_{\phi}^* \text{ from the assumption 1), where } \sup_{\phi \in S_1} \|f(t, \phi)\|_{\mathfrak{A}_1} = M < \infty,$$

because the operator $f : L_{\phi}^* \ni \phi(t) \rightarrow f(t, \phi) \in L_{\phi_1}^*$ is bounded¹²⁾. Therefore, on the assumptions 1), 2) and Lemma 2, we will know that the conditions (##) and (###) in Theorem 3 are satisfied, namely the operator $H\phi(s)$ is compact.

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