

551. EQUIVALENT L_p -NORMS OF SUBADDITIVE FUNCTIONS*

Paul R. Beesack

In this paper we prove the following theorem which is an extension of a result of R. P. GOSSELIN [3]. GOSSELIN's result is essentially the special case $F(x) = |x|^{n+p\alpha}$, and the following proof is a modification of that in [3].

Theorem. Let $\varphi: \mathbf{R}^n \rightarrow \mathbf{R}$ be positive, measurable, and subadditive, and let $0 < p < +\infty$. Let F be positive and measurable on \mathbf{R}^n and satisfy the following condition: if $\omega_0, \omega_1, \omega_2$ are unit vectors in \mathbf{R}^n such that $\omega_0 = r_1 \omega_1 + r_2 \omega_2$ for some $r_1, r_2 \in \mathbf{R}$ then

$$(1) \quad F(r \omega_0) \geq K(|r_i|) F(r r_i \omega_i) \text{ for } r \geq 0, i = 1, 2,$$

where $K: \mathbf{R}^+ \rightarrow \mathbf{R}^+$ is measurable, $\inf \{K(r): \alpha \leq r \leq \beta\} > 0$ for $0 < \alpha < \beta < +\infty$, and $\int_0^1 r^{-n} dr / K(r) < +\infty$. Let $\omega_1, \dots, \omega_n$ be linearly independent unit vectors, and set

$$(2) \quad M(\omega) = \int_0^{+\infty} \frac{\varphi^p(r \omega) r^{n-1}}{F(r \omega)} dr.$$

There exist constants A, B depending on K, p, n such that

$$(3) \quad \int_{\mathbf{R}^n} \frac{\varphi^p(x)}{F(x)} dx \leq A \sum_{i=1}^n \max [M(\omega_i), M(-\omega_i)] \leq B \int_{\mathbf{R}^n} \frac{\varphi^p(x)}{F(x)} dx.$$

By taking $r_1 = 1, r_2 = 0$ we observe that (1) implies $K(1) \leq 1$. For GOSSELIN's result, (1) holds with $K(s) \equiv s^{-(n+p\alpha)}$. To prove the theorem we write $x = r \omega$, where

$$\omega = (\cos \varphi_1, \sin \varphi_1 \cos \varphi_2, \dots, \sin \varphi_1 \cdots \sin \varphi_{n-2} \cos \varphi_{n-1}, \sin \varphi_1 \sin \varphi_2 \cdots \sin \varphi_{n-1}),$$

and let

$$\Omega = \{\omega \in \mathbf{R}^n: |\omega| = 1\} = \{\omega: 0 \leq \varphi_j \leq \pi, 1 \leq j \leq n-2, 0 \leq \varphi_{n-1} \leq 2\pi\}.$$

With $d\omega = \sin \varphi_{n-2} \sin^2 \varphi_{n-3} \cdots \sin^{n-2} \varphi_1 d\varphi_1 \cdots d\varphi_{n-1}$, we have [2, p. 268]

$$\int_{\mathbf{R}^n} f(x) dx = \int_{\Omega} \left(\int_0^{+\infty} f(r \omega) r^{n-1} dr \right) d\omega.$$

Using this notation, we now appeal to GOSSELIN's Lemma [3]:

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There exist constants a, b, c with $0 < a < b < +\infty$, $0 < c < 1$ (in fact $\frac{1}{2} < c < 1$) such that if Γ is a measurable subset of Ω for which

$$(4) \quad |\Gamma|_s \equiv \int_{\Gamma} d\omega \geq c |\Omega|_s,$$

then for each $\omega \in \Omega$ there exist $\omega_1, \omega_2 \in \Gamma$ and $r_1, r_2 \in [a, b]$ such that

$$(5) \quad \omega = r_1 \omega_1 + r_2 \omega_2.$$

Now let $M = \int_{\mathbb{R}^n} \{\varphi^p(x)/F(x)\} dx$, so that by (2) and the preceding we have

$$(6) \quad M = \int_{\Omega} M(\omega) d\omega.$$

As in [3], we first show there is a constant $D = D(n, p, K)$ such that

$$(7) \quad M(\omega) \leq DM \text{ for } \omega \in \Omega.$$

To this end, let $\Gamma' = \{\omega \in \Omega : M(\omega) \leq M[(1-c)|\Omega|_s]^{-1}\}$, with c as in (4), and let $\Gamma'' = \Omega \setminus \Gamma'$. Then

$$\omega \in \Gamma'' \Rightarrow M(\omega) > \frac{M}{(1-c)|\Omega|_s},$$

so by (6),

$$M \geq \int_{\Gamma''} M(\omega) d\omega > \frac{M}{(1-c)|\Omega|_s} \int_{\Gamma''} d\omega = \frac{M(|\Omega|_s - |\Gamma'|_s)}{(1-c)|\Omega|_s},$$

whence $|\Gamma'|_s > c|\Omega|_s$. By the lemma, given $\omega \in \Omega$ we may write $\omega = r_1 \omega_1 + r_2 \omega_2$ where $\omega_1, \omega_2 \in \Gamma'$ and $r_1, r_2 \in [a, b]$. Hence for $r \geq 0$, by subadditivity,

$$\varphi(r\omega) = \varphi(rr_1 \omega_1 + rr_2 \omega_2) \leq \varphi(rr_1 \omega_1) + \varphi(rr_2 \omega_2),$$

$$\varphi^p(r\omega) \leq C_p \{\varphi^p(rr_1 \omega_1) + \varphi^p(rr_2 \omega_2)\},$$

where $C_p = 2^{p-1}$ if $p \geq 1$ or $C_p = 1$ if $0 < p \leq 1$. By (1), (2),

$$M(\omega) \leq C_p \int_0^{+\infty} \frac{\varphi^p(rr_1 \omega_1)}{K(r_1)F(rr_1 \omega_1)} r^{n-1} dr + C_p \int_0^{+\infty} \frac{\varphi^p(rr_2 \omega_2)}{K(r_2)F(rr_2 \omega_2)} r^{n-1} dr.$$

Setting $r = r_i^{-1}s$ this reduces to

$$M(\omega) \leq C_p \left\{ \frac{M(\omega_1)}{r_1^n K(r_1)} + \frac{M(\omega_2)}{r_2^n K(r_2)} \right\} \leq \frac{MC_p}{(1-c)|\Omega|_s} \left\{ \frac{1}{r_1^n K(r_1)} + \frac{1}{r_2^n K(r_2)} \right\}$$

because $\omega_1, \omega_2 \in \Gamma'$. This proves (7) with

$$(8) \quad D = \frac{C_p}{(1-c)|\Omega|_s} \cdot \frac{2}{\inf_{[a,b]} r^n K(r)}.$$

Recalling the definition of M , and (7), the right-hand inequality of (3) now follows with $B/A = nD$ where D is defined by (8).

To prove the left-hand inequality of (3) let $x \neq 0$ be given, say

$$x = r \omega = r \sum_{i=1}^n c_i(\omega) \omega_i.$$

As above, we have

$$\varphi^p(r \omega) \leq C_p \sum_{i=1}^n \varphi^p(rc_i \omega_i).$$

For each i , we may write $\omega = c_i \omega_i + |v| \tilde{\omega}_i$ where $v = \sum_{j \neq i} c_j \omega_j$ and $\tilde{\omega}_i = |v|^{-1} v$ if $v \neq 0$, or $\omega = c_i \omega_i$ if $v = 0$. Hence by (1),

$$F(r \omega) \geq K(|c_i(\omega)|) F(rc_i \omega_i), \quad 1 \leq i \leq n,$$

so

$$M(\omega) \leq C_p \sum_{i=1}^n \int_0^{+\infty} \frac{\varphi^p(rc_i \omega_i) r^{n-1}}{K(|c_i(\omega)|) F(rc_i \omega_i)} dr.$$

Set $r|c_i(\omega)| = s$, and this reduces to

$$\begin{aligned} M(\omega) &\leq C_p \sum_{i=1}^n \left\{ \int_0^{+\infty} \frac{\varphi^p(s(\pm \omega_i)) s^{n-1}}{F(s(\pm \omega_i))} ds \right\} \frac{1}{|c_i(\omega)|^n K(|c_i(\omega)|)} \\ &\leq C_p \sum_{i=1}^n \frac{\max[M(\omega_i), M(-\omega_i)]}{|c_i(\omega)|^n K(|c_i(\omega)|)}, \quad \omega \in \Omega. \end{aligned}$$

Hence, by (6),

$$M \leq C_p \sum_{i=1}^n \max[M(\omega_i), M(-\omega_i)] \int_{\Omega} \frac{d\omega}{|c_i(\omega)|^n K(|c_i(\omega)|)},$$

so that the first inequality of (3) will follow, with

$$(9) \quad A = C_p \max_{1 \leq i \leq n} I_i,$$

provided

$$(10) \quad I_i \equiv \int_{\Omega} \frac{d\omega}{|c_i(\omega)|^n K(|c_i(\omega)|)} < +\infty \quad \text{for } 1 \leq i \leq n.$$

Precisely as in [3], by a rotation we can arrange that $c_i(\omega) = \cos \varphi_1$ so that

$$\begin{aligned} I_i &= \int_0^{2\pi} \int_0^{\pi} \dots \int_0^{\pi} \frac{\sin \varphi_{n-2} \dots \sin^{n-2} \varphi_1}{|\cos \varphi_1|^n K(|\cos \varphi_1|)} d\varphi_1 \dots d\varphi_{n-1} \\ &= 2 \int_0^{2\pi} \int_0^{\pi} \dots \int_0^{\pi/2} \frac{\sin \varphi_{n-2} \dots \sin^{n-2} \varphi_1}{(\cos \varphi_1)^n K(\cos \varphi_1)} d\varphi_1 \dots d\varphi_{n-1}. \end{aligned}$$

The condition $\int_0^1 r^{-n} dr / K(r) < +\infty$ clearly implies that I_i is finite, and the proof is complete.

As a simple example, take $F(x) = b^2|x|^\beta + c^2|x|^\gamma$, where $b, c \neq 0$ and $\beta > \gamma > n - 1$. Condition (1) is easily seen to be satisfied with

$$K(r) = \min(r^{-\beta}, r^{-\gamma}) (= r^{-\gamma} \text{ for } 0 < r \leq 1).$$

We conclude by noting that if we denote $M(\omega)$ in (2) by $M_p(\omega)$, and similarly write

$$M_p = \int_{\mathbb{R}^n} \frac{\varphi^p(x)}{F(x)} dx = \int_{\Omega} M_p(\omega) d\omega,$$

then for $0 < p < q < +\infty$, we will have

$$(11) \quad M_q^{1/q} \leq A(p, q) M_p^{1/p}$$

provided the corresponding one-dimensional inequality

$$(12) \quad M_q^{1/q}(\omega) \leq B(p, q) M_p^{1/p}(\omega) \quad (\omega \in \Omega),$$

holds. Indeed, if we rewrite (7) as $M_p(\omega) \leq D_p M_p$ and (12) holds, then it is easy to verify that (11) holds with $A(p, q) = B(p, q) \cdot D_p^{(1/p - 1/q)}$. In the special case $F(x) = |x|^{n+p\alpha}$ considered by GOSSELIN, it was noted that (12)-hence also (11)-does hold, but I do not know whether this is true for those F satisfying (1). A generalization of GOSSELIN's case of inequality (12) was proved in [1], but does not include (12) for F satisfying (1).

REFERENCES

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Carleton University
Department of Mathematics
Ottawa, Canada