Integrability of maximal functions in Orlicz spaces of variable exponent

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1 Introduction

Let \mathbb{R}^n denote the *n*-dimensional Euclidean space. We denote by B(x,r) the open ball centered at x of radius r. For a locally integrable function f on \mathbb{R}^n , we consider the maximal function Mf defined by

$$Mf(x) = \sup_{r>0} \frac{1}{|B(x,r)|} \int_{B(x,r)} |f(y)| dy,$$

where |B(x,r)| denotes the volume of B(x,r).

In classical (constant exponent) Lebesgue spaces, we know the following basic facts about the maximal operator (see the book by Stein [29, Chapter 1]):

- (i) If q>1, then $\|Mf\|_q \leq C\|f\|_q \qquad \text{ for all } f\in L^q(\Omega).$
- (ii) If Ω is bounded, then

$$||Mf||_1 \le C||f||_{L\log L}$$
 for all $f \in L\log L(\Omega)$.

Following Orlicz [25] and Kováčik and Rákosník [21], we consider a positive continuous function $p(\cdot)$ on \mathbb{R}^n and the space of all measurable functions f on \mathbb{R}^n satisfying

$$\int \left| \frac{f(y)}{\lambda} \right|^{p(y)} dy < \infty$$

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for some $\lambda > 0$. We define the norm on this space by

$$||f||_{p(\cdot)} = \inf \left\{ \lambda > 0 : \int \left| \frac{f(y)}{\lambda} \right|^{p(y)} dy \le 1 \right\}.$$

In connection with these classical results, a natural question arises about conditions on $p(\cdot)$ implying the inequality

$$||Mf||_{p(\cdot)} \leq C||f||_{p(\cdot)}$$

for $f \in L^{p(\cdot)}(\Omega)$. Diening [6] is the first who treated the local boundedness of the maximal operator, and Cruz-Uribe, Fiorenza and Neugebauer [5] showed that this remains true for \mathbf{R}^n when $p(\cdot)$ satisfies a log-Hölder condition on \mathbf{R}^n including the point at infinity. In fact, they showed the following result.

THEOREM A. Let Ω be an open set, and let $p(\cdot)$ be a variable exponent in Ω satisfying $1 < \inf_{\Omega} p(x) \le \sup_{\Omega} p(x) < \infty$,

$$|p(x) - p(y)| \le \frac{C}{\log(1/|x - y|)}, \quad x, y \in \Omega, |x - y| < \frac{1}{2}$$

and

$$|p(x) - p(y)| \le \frac{C}{\log |x|}, \quad x, y \in \Omega, |y| > |x| > e.$$

Then the maximal operator is bounded on $L^{p(\cdot)}(\Omega)$, that is,

$$||Mf||_{p(\cdot)} \le C||f||_{p(\cdot)}$$
 for all $f \in L^{p(\cdot)}(\Omega)$.

In this paper we aim to extend their results and the authors [10].

We say that a positive nondecreasing function φ on the interval $[0, \infty)$ satisfies (P) if there exist $\varepsilon_0 > 0$ and $0 < r_0 < 1/e$ such that

(P)
$$(\log(1/r))^{-\epsilon_0}\varphi(1/r)$$
 is nondecreasing on $(0, r_0)$.

For positive nondecreasing functions φ and ψ satisfying (P), let us assume that our variable exponent $p(\cdot)$ is a positive continuous function on \mathbf{R}^n satisfying:

(p1)
$$1 < p^- = \inf_{\mathbf{R}^n} p(x) \le \sup_{\mathbf{R}^n} p(x) = p^+ < \infty$$
;

(p2)
$$|p(x) - p(y)| \le \frac{\log \varphi(1/|x - y|)}{\log(1/|x - y|)}$$
 whenever $|x - y| < 1/e$;

(p3)
$$|p(x) - p(y)| \le \frac{\log \psi(|x|)}{\log |x|}$$
 whenever $|y| > |x|/2 > e/2$.

Condition (p3) implies that $p(\cdot)$ has a finite limit p_{∞} at infinity and

(p4)
$$|p(x) - p_{\infty}| \le \frac{\log \psi(|x|)}{\log |x|} \quad \text{whenever } |x| > e.$$

If $f \in L^{p(\cdot)}(\mathbb{R}^n)$, then we find for $B_0 = B(x_0, r_0)$ with $0 < r_0 < 1/e$

$$\int_{B_0} |f(y)|^{p(x_0)} |f(y)|^{\frac{\log \varphi(1/|x_0-y|)}{\log(1/|x_0-y|)}} dy < \infty \Rightarrow \int_{B_0} |f(y)|^{p(y)} dy < \infty$$

$$\Rightarrow \int_{B_0} |f(y)|^{p(x_0)} |f(y)|^{\frac{-\log \varphi(1/|x_0-y|)}{\log(1/|x_0-y|)}} dy < \infty.$$

Since the left and right hand sides are considered to be Orlicz-type conditions, the class $L^{p(\cdot)}(\mathbf{R}^n)$ is related to certain Orlicz spaces. More precisely, see Remarks 2.9 – 2.11 below.

Now we set

$$\Phi_A(x,t) = t^{p(x)} \varphi(t)^{-A/p(x)},$$

$$\Psi_A(x,t) = t^{p(x)} \psi(t^{-1})^{-A/p(x)}$$

and

$$\mathcal{P}_A(x,t) = \min\{\Phi_A(x,t), \Psi_A(x,t)\}.$$

In view of Lemma 2.1 (ii) below, we see that $\Phi_A(x,\cdot)$, $\Psi_A(x,\cdot)$ and $\mathcal{P}_A(x,\cdot)$ are quasi-increasing on $(0,\infty)$; for example, there exists C>1 such that

$$\Phi_A(x,s) \le C\Phi_A(x,t)$$
 whenever $0 < s < t$ and $x \in \mathbf{R}^n$. (1.1)

We define the quasi-norm

$$||f||_{\mathcal{P}_A(\cdot,\cdot)} = \inf \left\{ \lambda > 0 : \int \mathcal{P}_A(x,|f(x)|/\lambda) dx \le 1 \right\}$$

and denote by $L^{\mathcal{P}_A(\cdot,\cdot)}(\mathbf{R}^n)$ the family of all functions f on \mathbf{R}^n such that $||f||_{\mathcal{P}_A(\cdot,\cdot)} < \infty$. It is well known (see for example Cianchi [3]) that the maximal operator is bounded in the Orlicz space consisting of functions f satisfying

$$\int_{\mathbf{R}^n} \Phi(|f(y)|) dy < \infty,$$

where Φ is a convex function on the interval $[0, \infty)$ such that $\Phi(r)/r^p$ is nondecreasing for some p > 1. As an extension of this fact to the variable exponent case, we first aim to establish the following result concerning the boundedness of maximal operators.

THEOREM 1.1 The maximal operator M is bounded from $L^{p(\cdot)}(\mathbf{R}^n)$ to $L^{\mathcal{P}_A(\cdot,\cdot)}(\mathbf{R}^n)$ when A > n.

If φ and ψ are constants, then we can take A=0. Hence our theorem extends the results by D. Cruz-Uribe, A. Fiorenza and C. J. Neugebauer [5]. In Theorem 1.1, we can not take A < n in general, as will be seen from Remark 2.11 below.

In his paper [12], P. Hästö studied local integrability of maximal functions for the exponent

$$p(x) = 1 + a \frac{\log(e + \log(e + \delta_K(x)^{-1}))}{\log(e + \delta_K(x)^{-1})},$$

where $\delta_K(x)$ denotes the distance of x from the compact set K in \mathbb{R}^n . Further, P. Harjulehto and P. Hästö [13] showed continuity of Sobolev functions for exponents of the form

$$p(x) = p_0 + a \frac{\log(e + \log(e + \delta_K(x)^{-1}))}{\log(e + \delta_K(x)^{-1})},$$

which can be seen as an extension of the fact : if $u \in W^{1,n}_{loc}(\mathbf{R}^n)$ satisfies

$$\int_{\mathbf{R}^n} |\nabla u(x)|^n (\log(1+|\nabla u(x)|))^a dx < \infty$$

with a > n - 1, then u is continuous on \mathbb{R}^n . For further related results, see [9] and [23].

If G is a bounded open set in \mathbb{R}^n , then the conclusion of our theorem implies

$$\int_{G} |Mf(x)|^{p(x)} \varphi(Mf(x))^{-A/p(x)} dx < \infty$$

for $f \in L^{p(\cdot)}(\mathbf{R}^n)$, which gives the Orlicz-type condition

$$\int_{B(x_0,r_0)} |Mf(x)|^{p(x_0)} \{|Mf(x)|^{-\frac{\log \varphi(1/|x_0-x|)}{\log(1/|x_0-x|)}} \varphi(Mf(x))^{-A/p(x_0)}\} dx < \infty$$

for small r_0 .

To show Theorem 1.1, different from the bounded domain case, we need to discuss a boundedness property for the Hardy operator defined by

$$Hf(x) = \frac{1}{|B(0,|x|)|} \int_{B(0,|x|)} |f(y)| dy.$$

As applications of Theorem 1.1, we discuss Sobolev's type inequality for Riesz potentials of functions in Orlicz spaces of variable exponent by use of the so called Hedberg trick (see [19]). For the case of variable exponents satisfying the so called log-Hölder condition, there are many papers, e.g, Almeida-Samko [1], Capone-Cruz-Uribe-Fiorenza [2], Cruz-Uribe-Fiorenza-Martell-Pérez [4], Diening [7], Edmunds-Rákosník [8], Futamura-Mizuta [9], Futamura-Mizuta-Shimomura [10, 11], Mizuta-Shimomura [24], Harjulehto-Hästö [13], Harjulehto-Hästö-Koskenoja [14, 15], Harjulehto-Hästö-Koskenoja-Varonen [16], Harjulehto-Hästö-Latvala [17], Harjulehto-Hästö-Pere [18], Kokilashvili-Samko [20], Samko-Shargorodsky-Vakulov [27] and Samko-Vakulov [28].

2 Proof of Theorem 1.1

Throughout this paper, let C denote various constants independent of the variables in question.

First we note the following result, which can be derived by condition (P).

LEMMA 2.1 ([22], [23, Lemma 2.1]).

(i) $\varphi(r)$ is of log-type, that is, there exists C>0 such that

$$C^{-1}\varphi(r) \le \varphi(r^2) \le C\varphi(r)$$
 whenever $r > 0$.

- (ii) For $\delta > 0$, $r^{-\delta}\varphi(r)$ is almost decreasing, that is, there exists C > 0 such that $r_2^{-\delta}\varphi(r_2) \le Cr_1^{-\delta}\varphi(r_1) \qquad \text{whenever } r_2 > r_1 > 0.$
- (iii) There exists $0 < r_0 < 1/e$ such that $\omega_1(r) = \log \varphi(1/r)/\log(1/r)$ is nondecreasing on $(0, r_0]$; set $\omega_1(r) = \omega_1(r_0)$ for $r > r_0$.
- (iv) There exists $R_0 > e$ such that $\omega_2(r) = \log \psi(r)/\log r$ is nonincreasing on $[R_0, \infty)$; set $\omega_2(r) = \omega_2(R_0)$ for $0 < r < R_0$.

In view of (i) we see that

(i') for each $\gamma > 0$ there exists C > 0 such that

$$C^{-1}\varphi(r) \le \varphi(r^{\gamma}) \le C\varphi(r)$$
 whenever $r > 0$.

Recall

$$\Phi_A(x,t) = t^{p(x)} \varphi(t)^{-A/p(x)}$$

for A > n. Setting

$$||f||_{\Phi_A(\cdot,\cdot)} = \inf\left\{\lambda > 0: \int \Phi_A(x,|f(x)|/\lambda)dx \le 1\right\},$$

we denote by $L^{\Phi_A(\cdot,\cdot)}(\mathbf{R}^n)$ the family of all functions f on \mathbf{R}^n such that $||f||_{\Phi_A(\cdot,\cdot)} < \infty$. Then we see that $||\cdot||_{\Phi_A(\cdot,\cdot)}$ is a quasi-norm, that is,

- (i) $||f||_{\Phi_A(\cdot,\cdot)} = 0$ if and only if f = 0,
- (ii) $||kf||_{\Phi_A(\cdot,\cdot)} = |k|||f||_{\Phi_A(\cdot,\cdot)}$,

(iii)
$$||f + g||_{\Phi_A(\cdot,\cdot)} \le C \left(||f||_{\Phi_A(\cdot,\cdot)} + ||g||_{\Phi_A(\cdot,\cdot)} \right)$$

for $f, g \in L^{\Phi_A(\cdot,\cdot)}(\mathbf{R}^n)$ and a real number k. The same is true for $\|\cdot\|_{\Psi_A(\cdot,\cdot)}$ as well as $\|\cdot\|_{\Phi_A(\cdot,\cdot)}$.

Example 2.2 (1) Our typical example of φ is

$$\varphi(r) = a(\log r)^b(\log(\log r))^c$$
 for $r \ge R_0$

and $\varphi(r) = \varphi(R_0)$ for $0 \le r < R_0$ if the numbers $R_0 > e$, a > 0, $b \ge 0$ and c are chosen so that $\varphi(r)$ is nondecreasing on $(0, \infty)$.

(2) For a positive nondecreasing function φ satisfying (P), set

$$\omega(r) = \frac{\log \varphi(1/r)}{\log(1/r)} \qquad (0 < r \le r_0 = 1/R_0).$$

Then we see that

$$|\omega(s) - \omega(t)| \le \omega(|s - t|)$$
 for all $0 < s, t \le r_0$.

For this, we have only to see that

$$\omega(s+t) \le \log \varphi(1/(s+t)) \left\{ \frac{1}{\log(1/s)} + \frac{1}{\log(1/t)} \right\} \le \omega(s) + \omega(t)$$

for s, t > 0 with $s + t \leq r_0$.

(3) Let K be a compact set in \mathbb{R}^n and denote the distance of x from K by $\delta_K(x)$. For φ as in the introduction and $p_0 > 1$,

$$p(x) = p_0 + \frac{\log \varphi(1/\delta_K(x))}{\log(1/\delta_K(x))}$$
 for x near K

can be extended to an exponent satisfying conditions (p1) and (p2).

(4) For $p_0 > 1$ and $\delta > 0$,

$$p(x) = p_0 + \left(\frac{1}{\log(e + \log(e + |x|))}\right)^{\delta}$$

satisfies (p1) – (p4) with φ and ψ replaced by suitable constants.

For a proof of Theorem 1.1, we need the following result. For this purpose, it is worth to see that

$$(\omega_1) r^{-\omega_1(r)} \le C\varphi(1/r)$$

and

$$(\omega_2) r^{\omega_2(r)} \le C\psi(r)$$

whenever r > 0.

LEMMA 2.3 Let f be a nonnegative measurable function on \mathbf{R}^n with $||f||_{p(\cdot)} \leq 1$ such that $f(x) \geq 1$ or f(x) = 0 for each $x \in \mathbf{R}^n$. Set

$$F = F(x, r, f) = \frac{1}{|B(x, r)|} \int_{B(x, r)} f(y) dy$$

and

$$G = G(x, r, f) = \frac{1}{|B(x, r)|} \int_{B(x, r)} f(y)^{p(y)} dy.$$

Then

$$F \le CG^{1/p(x)}\varphi(G)^{n/p(x)^2}.$$

PROOF. Let f be a nonnegative measurable function on \mathbf{R}^n with $||f||_{p(\cdot)} \leq 1$ such that $f(x) \geq 1$ or f(x) = 0 for each $x \in \mathbf{R}^n$. First consider the case when $G \geq 1$. Note by (ω_1) that

$$G^{\omega_1(CG^{-1/n})} \le C\varphi(G)^n$$

and

$$\varphi(G)^{\omega_1(CG^{-1/n})} \le C.$$

Since $||f||_{p(\cdot)} \leq 1$ by our assumption, we find

$$\int f(y)^{p(y)} dy \le 1,$$

so that $G \leq 1/|B(x,r)|$. Hence we have for $y \in B(x,r)$,

$$\left\{ G^{1/p(x)} \varphi(G)^{n/p(x)^2} \right\}^{-p(y)} \leq \left\{ C G^{1/p(x)} \varphi(G)^{n/p(x)^2} \right\}^{-p(x) + \omega_1(r)} \\
\leq \left\{ C G^{1/p(x)} \varphi(G)^{n/p(x)^2} \right\}^{-p(x) + \omega_1(CG^{-1/n})} \leq C G^{-1},$$

so that

$$F \leq G^{1/p(x)}\varphi(G)^{n/p(x)^{2}} + \frac{1}{|B(x,r)|} \int_{B(x,r)} f(y) \left\{ \frac{f(y)}{G^{1/p(x)}\varphi(G)^{n/p(x)^{2}}} \right\}^{p(y)-1} dy$$

$$\leq CG^{1/p(x)}\varphi(G)^{n/p(x)^{2}}.$$

In the case $G \leq 1$, noting that $f(y) \leq f(y)^{p(y)}$ for $y \in \mathbb{R}^n$, we find

$$F < G < CG^{1/p(x)} < CG^{1/p(x)}\varphi(G)^{n/p(x)^2}$$

since $\varphi(0) > 0$. Now the result follows.

PROPOSITION 2.4 Let $0 < R < \infty$. Then the maximal operator M is bounded from $L^{p(\cdot)}(B(0,R))$ to $L^{\Phi_A(\cdot,\cdot)}(\mathbb{R}^n)$ when A > n.

PROOF. Let f be a nonnegative measurable function on \mathbf{R}^n with $||f||_{p(\cdot)} \leq 1$ such that f = 0 outside B(0, R). We write

$$f = f\chi_{\{y:f(y)\geq 1\}} + f\chi_{\{y:f(y)<1\}} = f_1 + f_2,$$

where χ_E denotes the characteristic function of E.

Now take p_0 such that $1 < p_0 < p^-$, and set $p_0(x) = p(x)/p_0$. Then we see that

$$\int_{B(0,R)} f_1(y)^{p_0(y)} dy \le \int_{B(0,R)} f(y)^{p(y)} dy \le 1,$$

so that $||f_1||_{p_0(\cdot)} \le 1$. Applying Lemma 2.3 with p(x) and $\varphi(r)$ replaced by $p_0(x)$ and $\varphi(r)^{1/p_0}$ respectively, we find

$$Mf_1(x) \le C\{Mg_0(x)\}^{1/p_0(x)}\varphi(Mg_0(x))^{n/\{p_0p_0(x)^2\}}$$

for $x \in B(0, 2R)$, where $g_0(y) = f(y)^{p_0(y)}$. Since $Mf_2(x) \leq 1$, we establish

$$Mf(x) \le C\{Mg_0(x)\}^{1/p_0(x)}\varphi(Mg_0(x))^{n/\{p_0p_0(x)^2\}} + C,$$

so that Lemma 2.1 gives

$$\{Mf(x)\}^{p(x)}\varphi(Mf(x))^{-np_0/p(x)} \le C(Mg_0(x)+1)^{p_0}.$$

Thus it follows that

$$\Phi_A(x, Mf(x)) \le C + C\{Mg_0(x)\}^{p_0}$$

with $A = np_0$. Hence, by the well-known boundedness of the maximal operator, we insist that

$$\int_{B(0,2R)} \Phi_A(x, Mf(x)) dx \le C.$$

If $|x| \geq 2R$, then

$$Mf(x) \le C|x|^{-n} \int_{B(0,R)} \{1 + f(y)^{p(y)}\} dy \le C|x|^{-n},$$

which proves

$$\int_{\mathbf{R}^n \setminus B(0,2R)} \Phi_A(x, Mf(x)) dx \le C.$$

Thus the required result is proved.

LEMMA 2.5 Let f be a nonnegative measurable function on \mathbb{R}^n such that f = 0 on $B(0, R_0)$ and f < 1 on \mathbb{R}^n . Then

$$F \le C\{G\psi(G^{-1})^{n/p(x)}\}^{1/p(x)} + C\gamma(x) + CHf(x)$$

whenever $|x| \ge e$, where $\gamma(x) = |x|^{-n/p(x)} \psi(|x|)^{n/p_{\infty}^2}$ and

$$Hf(x) = \frac{1}{|B(0,|x|)|} \int_{B(0,|x|)} |f(y)| dy.$$

PROOF. Let f be a nonnegative measurable function on \mathbb{R}^n such that f = 0 on $B(0, R_0)$ and f < 1 on \mathbb{R}^n . Then note that

$$G = \frac{1}{|B(x,r)|} \int_{B(x,r)} f(y)^{p(y)} dy < 1.$$

Let $|x| \ge e$. In the case $G \ge |x|^{-n}$, we have by (p3) and (ω_2)

$$\left\{ G^{1/p(x)} \psi(G^{-1})^{n/p(x)^{2}} \right\}^{-p(y)} \leq \left\{ CG^{1/p(x)} \psi(G^{-1})^{n/p(x)^{2}} \right\}^{-p(x) - \omega_{2}(|x|)} \\
\leq \left\{ CG^{1/p(x)} \psi(G^{-1})^{n/p(x)^{2}} \right\}^{-p(x) - \omega_{2}(G^{-1/n})} \\
\leq CG^{-1}$$

for |y| > |x|/2. Hence we find

$$\begin{split} &\frac{1}{|B(x,r)|} \int_{B(x,r)\backslash B(0,|x|/2)} f(y) dy \\ &\leq & G^{1/p(x)} \psi(G^{-1})^{n/p(x)^2} \\ & & + \frac{1}{|B(x,r)|} \int_{B(x,r)\backslash B(0,|x|/2)} f(y) \left\{ \frac{f(y)}{G^{1/p(x)} \psi(G^{-1})^{n/p(x)^2}} \right\}^{p(y)-1} dy \\ &\leq & C G^{1/p(x)} \psi(G^{-1})^{n/p(x)^2} \\ &\leq & C G^{1/p(x)} \psi(G^{-1})^{n/p_{\infty}^2}. \end{split}$$

In the case $G \leq |x|^{-n}$, we see that

$$\frac{1}{|B(x,r)|} \int_{B(x,r)\backslash B(0,|x|/2)} f(y)dy$$

$$\leq |x|^{-n/p(x)} \psi(|x|)^{n/p(x)^{2}} + \frac{1}{|B(x,r)|} \int_{B(x,r)\backslash B(0,|x|/2)} f(y) \left\{ \frac{f(y)}{|x|^{-n/p(x)} \psi(|x|)^{n/p(x)^{2}}} \right\}^{p(y)-1} dy$$

$$\leq C|x|^{-n/p(x)} \psi(|x|)^{n/p(x)^{2}} \leq C\gamma(x).$$

Finally we obtain

$$\frac{1}{|B(x,r)|} \int_{B(x,r) \cap B(0,|x|/2)} f(y) dy \le CHf(x),$$

which completes the proof.

LEMMA 2.6 Let f be a nonnegative measurable function on \mathbb{R}^n such that f = 0 on $B(0, R_0)$, f < 1 on \mathbb{R}^n and

$$G_0 = \frac{1}{|B(0,|x|)|} \int_{B(0,|x|)} f(y)^{p(y)} dy \le C|x|^{-\delta}$$
 (2.1)

for some C > 0 and $\delta > 0$ independent of x and f. If $0 < \beta < n$, then

$$Hf(x) \le C \left\{ G_0 \psi(G_0^{-1})^{\beta/p(x)} \right\}^{1/p(x)} + C|x|^{-\beta/p(x)}$$

for $|x| \geq R_0$.

PROOF. Let f be a nonnegative measurable function on \mathbb{R}^n satisfying f = 0 on $B(0, R_0)$, f < 1 on \mathbb{R}^n and (2.1). For $|x| \ge R_0$, we have by Hölder's inequality

$$Hf(x)^{p(x)} \leq \frac{1}{|B(0,|x|)|} \int_{B(0,|x|)} f(y)^{p(x)} dy$$

$$= \frac{1}{|B(0,|x|)|} \int_{B(0,|x|) \cap E} f(y)^{p(x)} dy + \frac{1}{|B(0,|x|)|} \int_{B(0,|x|) \setminus E} f(y)^{p(x)} dy$$

$$= H_1 + H_2,$$

where $E = \{ y \in \mathbf{R}^n \setminus B(0, R_0) : |y|^{-\beta/p(x)} \le f(y) < 1 \}$. Note that

$$H_2 \leq C|x|^{-\beta}$$
.

If $y \in B(0,|x|) \cap E$, then

$$f(y)^{p(x)} \le f(y)^{p(y) - \omega_2(|y|)} \le f(y)^{p(y)} \psi(|y|)^{\beta/p(x)} \le f(y)^{p(y)} \psi(|x|)^{\beta/p(x)},$$

so that

$$H_1 \leq \psi(|x|)^{\beta/p(x)}G_0$$

which together with (2.1) gives

$$H_1 \le C\psi(G_0^{-1})^{\beta/p(x)}G_0,$$

as required.

Applying Hardy's inequality, we can prove the following result.

LEMMA 2.7 For $1 < p_0 < \infty$,

$$||Hg_0||_{p_0} \le C||g_0||_{p_0}$$

for all functions $g_0 \in L^{p_0}(\mathbf{R}^n)$.

Now we are ready to prove Theorem 1.1.

PROOF OF THEOREM 1.1. Let f be a nonnegative measurable function on \mathbb{R}^n such that $||f||_{p(\cdot)} \leq 1$. Write

$$f = f\chi_{\{y:f(y)\geq 1\}} + f\chi_{\{y:f(y)<1\}} = f_1 + f_2.$$

We have by Lemma 2.3,

$$Mf_1(x) \le C\{Mg(x)\}^{1/p(x)} \varphi(Mg(x))^{n/p(x)^2}$$

where $g(y) = f(y)^{p(y)}$, so that

$$\Phi_n(x, Mf_1(x)) \le CMg(x). \tag{2.2}$$

Hence, in view of the proof of Proposition 2.4, we see that

$$\int_{\mathbf{R}^n} \Phi_A(x, M f_1(x)) dx \le C$$

when A > n. Since $Mf_2 \leq 1$ on \mathbb{R}^n , we have

$$\int_{B(0,e)} \Phi_A(x, M f_2(x)) dx \le C.$$

Further we find by Proposition 2.4

$$\int_{\mathbf{R}^{n}} \Phi_{A}(x, Mf_{2}^{'}(x)) dx \leq C,$$

where $f'_2(y) = f_2(y)\chi_{B(0,e)}(y)$. Therefore it suffices to prove

$$\int_{\mathbf{R}^n \setminus B(0,e)} \Psi_A(x, Mf_2''(x)) dx \le C, \tag{2.3}$$

where $f_2'' = f_2 - f_2'$.

Thus we may assume that $0 \le f < 1$ on \mathbb{R}^n and f = 0 on B(0, e). In this case, by Lemmas 2.5 and 2.6, we have for $0 < \beta < n$

$$Mf(x) \leq C\{Mg(x)\psi(Mg(x)^{-1})^{n/p(x)}\}^{1/p(x)} + C\gamma(x) + CHf(x)$$

$$\leq C\{Mg(x)\psi(Mg(x)^{-1})^{n/p(x)}\}^{1/p(x)} + C|x|^{-\beta/p(x)}$$

$$+C\{Hg(x)\psi(Hg(x)^{-1})^{n/p(x)}\}^{1/p(x)},$$

so that

$$\Psi_n(x, Mf(x)) \le CMg(x) + CHg(x) + C|x|^{-\beta}$$
(2.4)

for $|x| \ge e$. Let $1 < p_0 < p^-$. Applying (2.4) with p(x) and $\psi(r)$ replaced by $p_0(x) = p(x)/p_0$ and $\psi(r)^{1/p_0}$ respectively, we find

$$\Psi_A(x, Mf(x))^{1/p_0} \le CMg_0(x) + CHg_0(x) + C|x|^{-\beta},$$

where $A = np_0$ and $g_0(y) = f(y)^{p_0(y)} = g(y)^{1/p_0}$. Hence, letting $\beta p_0 > n$, by Lemma 2.7 and the boundedness of maximal operator on L^{p_0} , we derive

$$\int_{\mathbf{R}^n \setminus B(0,e)} \Psi_A(x, Mf(x)) dx \le C.$$

Thus the proof is completed.

REMARK 2.8 In Theorem 1.1, we can replace $\mathcal{P}_A(x,t)$ by

$$\min\{t^{p(x)}\varphi(t)^{-A/p(x)}, t^{p(x)}\psi(t^{-1})^{-A/p_{\infty}}\}$$

or

$$\left[\min\{t\varphi(t)^{-A/p(x)^2}, t\psi(t^{-1})^{-A/p_{\infty}^2}\}\right]^{p(x)}.$$

REMARK 2.9 Let $p(\cdot)$ be the variable exponent such that

$$p(x) = p_0 + a \frac{\log \log(c_0/|x|)}{\log(c_0/|x|)}$$

for $x \in \mathbf{B} = B(0,1)$, where a > 0 and $c_0 > e$ are chosen so that $p(x) \ge p_0$ on \mathbf{B} and p(x) satisfies (p2) with $\varphi(r) = (\log(e+r))^a$. If f is a nonnegative measurable function in $L^{p(\cdot)}(\mathbf{B})$, then

$$\int_{\mathbf{B}} f(y)^{p_0} (\log(e + f(y)))^{an/p_0} dy < \infty.$$

In fact, letting $E = \{ y \in \mathbf{B} : f(y) \le |y|^{-n/p_0} (\log(e + |y|^{-1}))^{-\lambda} \}$ with $\lambda > (an/p_0 + 1)/p_0$, then

$$\int_{\mathbf{B}} f(y)^{p_0} (\log(e + f(y)))^{an/p_0} dy$$

$$\leq C \int_{E} |y|^{-n} (\log(e + |y|^{-1}))^{an/p_0 - \lambda p_0} dy + C \int_{\mathbf{B} \setminus E} f(y)^{p_0} (\log(e + f(y)))^{an/p_0} dy$$

$$\leq C + C \int_{\mathbf{B} \setminus E} f(y)^{p(y)} dy < \infty.$$

Remark 2.10 We next consider the converse part of Remark 2.10. Let $p(\cdot)$ be the variable exponent such that

$$p(x) = p_0 - a \frac{\log \log(c_0/|x|)}{\log(c_0/|x|)}$$

for $x \in \mathbf{B}$, where a > 0 and $c_0 > e$ are chosen so that p(x) > 1 on \mathbf{B} and p(x) satisfies (p2) with $\varphi(r) = (\log(e+r))^a$. If f is a nonnegative measurable function on \mathbf{B} satisfying

$$\int_{\mathbf{B}} f(y)^{p_0} (\log(e + f(y)))^{-an/p_0} dy < \infty,$$

then $f \in L^{p(\cdot)}(\mathbf{B})$.

REMARK 2.11 Consider the variable exponent

$$p(x) = \begin{cases} p_0 + a \frac{\log(e + \log(e + x_n^{-1}))}{\log(e + x_n^{-1})} & (x_n > 0) \\ p_0 & (x_n \le 0) \end{cases}$$

for $x = (x_1, ..., x_n) \in \mathbf{B}$, where a > 0. Let

$$f(y) = \chi_{\mathbf{B}}(y) \times \begin{cases} |y|^{-n/p_0} (\log(e + |y|^{-1}))^{-1/p_0} (\log\log(e + |y|^{-1}))^{-\beta} & (y_n < 0) \\ 0 & (y_n \ge 0) \end{cases}$$

for $\beta p_0 > 1$. Then $f \in L^{p(\cdot)}(\mathbf{B})$. Noting that

$$Mf(x) \ge C|x|^{-n/p_0}(\log(e+|x|^{-1}))^{-1/p_0}(\log\log(e+|x|^{-1}))^{-\beta},$$

we have

$$\int_{\mathbf{B}} Mf(x)^{p(x)} (\log(1 + Mf(x)))^{-K} dx$$

$$\geq C \int_{\Gamma} |x|^{-n} (\log(e + |x|^{-1}))^{-1 + an/p_0 - K} (\log\log(e + |x|^{-1}))^{-\beta p_0} dx$$

where $\Gamma = \{x = (x_1, ..., x_n) \in \mathbf{B} : x_n > |x|/2\}$. Hence

$$\int_{\mathbf{B}} Mf(x)^{p(x)} (\log(1 + Mf(x)))^{-K} dx = \infty$$

if $-K + an/p_0 > 0$. This implies that we can not take A < n in Theorem 1.1, generally.

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