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ASYMPTOTIC BEHAVIOUR OF SOME EQUATIONS IN ORLICZ SPACES

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Abstract

In this paper, we prove an existence and uniqueness result for solutions of some bilateral problems of the form

$$\left\{ \begin{array}{l} \langle Au, v - u \rangle \ge \langle f, v - u \rangle, \; \forall v \in K \\ u \in K \end{array} \right.$$

where A is a standard Leray-Lions operator defined on $W_0^1 L_M(\Omega)$, with M an N-function which satisfies the Δ_2 -condition, and where K is a convex subset of $W_0^1 L_M(\Omega)$ with obstacles depending on some Carathéodory function g(x, u). We consider first, the case $f \in W^{-1}E_{\overline{M}}(\Omega)$ and secondly where $f \in L^1(\Omega)$. Our method deals with the study of the limit of the sequence of solutions u_n of some approximate problem with nonlinearity term of the form $|g(x, u_n)|^{n-1}g(x, u_n) \times M(|\nabla u_n|)$.

2000 Mathematics Subject Classification: 35J25, 35J60. Key words: Strongly nonlinear elliptic equations, Natural growth, Truncations, Variational inequalities, Bilateral problems.



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1. Introduction

Let Ω be an open bounded subset of \mathbb{R}^N , $N \ge 2$, with the segment property. Consider the following obstacle problem:

$$(\mathcal{P}) \qquad \qquad \begin{cases} \langle Au, v - u \rangle \ge \langle f, v - u \rangle, \ \forall v \in K, \\ u \in K, \end{cases}$$

where $A(u) = -div(a(x, u, \nabla u))$ is a Leray-Lions operator defined on $W_0^1 L_M(\Omega)$, with M being an N-function which satisfies the Δ_2 -condition and where K is a convex subset of $W_0^1 L_M(\Omega)$.

In the variational case (i.e. where $f \in W^{-1}E_{\overline{M}}(\Omega)$), it is well known that problem (\mathcal{P}) has been already studied by Gossez and Mustonen in [10].

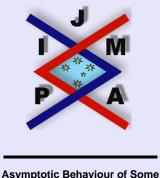
In this paper, we consider a recent approach of penalization in order to prove an existence theorem for solutions of some bilateral problems of (\mathcal{P}) type.

We recall that L. Boccardo and F. Murat, see [6], have approximated the model variational inequality:

$$\left\{ \begin{array}{l} \langle -\Delta_p u, v - u \rangle \geq \langle f, v - u \rangle, \ \forall v \in K \\ \\ u \in K = \{ v \in W_0^{1,p}(\Omega) : |v(x)| \leq 1 \text{ a.e. in } \Omega \}, \end{array} \right.$$

with $f \in W^{-1,p'}(\Omega)$ and $-\Delta_p u = -div(|\nabla u|^{p-2}\nabla u)$, by the sequence of problems:

$$\begin{cases} -\Delta_p u_n + |u_n|^{n-1} u_n = f \text{ in } \mathcal{D}'(\Omega) \\ u_n \in W_0^{1,p}(\Omega) \cap L^n(\Omega). \end{cases}$$



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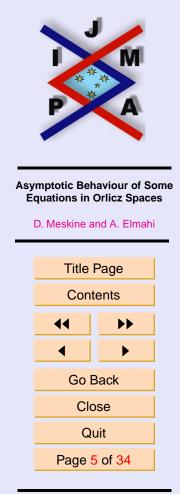
In [7], A. Dall'aglio and L. Orsina generalized this result by taking increasing powers depending also on some Carathéodory function g satisfying the sign condition and some hypothesis of integrability. Following this idea, we have studied in [5] the sequence of problems:

$$\begin{cases} -\Delta_p u_n + |g(x, u_n)|^{n-1} g(x, u_n)|\nabla u_n|^p = f \text{ in } \mathcal{D}'(\Omega) \\ u_n \in W_0^{1, p}(\Omega), \ |g(x, u_n)|^n |\nabla u_n|^p \in L^1(\Omega) \end{cases}$$

Here, we introduce the general sequence of equations in the setting of Orlicz-Sobolev spaces

$$\begin{cases} Au_n + |g(x, u_n)|^{n-1} g(x, u_n) M(|\nabla u_n|) = f \text{ in } \mathcal{D}'(\Omega) \\ u_n \in W_0^1 L_M(\Omega), \ |g(x, u_n)|^n M(|\nabla u_n|) \in L^1(\Omega). \end{cases}$$

We are interested throughout the paper in studying the limit of the sequence u_n . We prove that this limit satisfies some bilateral problem of the (\mathcal{P}) form under some conditions on g. In the first we take $f \in W^{-1}E_{\overline{M}}(\Omega)$ and next in $L^1(\Omega)$.



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2. Preliminaries

2.1. N-Functions

Let $M : \mathbb{R}^+ \to \mathbb{R}^+$ be an N-function, i.e. M is continuous, convex, with M(t) > 0 for t > 0, $\frac{M(t)}{t} \to 0$ as $t \to 0$ and $\frac{M(t)}{t} \to \infty$ as $t \to \infty$.

Equivalently, M admits the representation: $M(t) = \int_0^t a(s)ds$, where $a : \mathbb{R}^+ \to \mathbb{R}^+$ is nondecreasing, right continuous, with a(0) = 0, a(t) > 0 for t > 0 and a(t) tends to ∞ as $t \to \infty$.

The *N*-function \overline{M} conjugate to M is defined by $\overline{M}(t) = \int_0^t \overline{a}(s) ds$, where $a : \mathbb{R}^+ \to \mathbb{R}^+$ is given by $\overline{a}(t) = \sup\{s : a(s) \le t\}$ (see [1]).

The N-function is said to satisfy the Δ_2 condition, denoted by $M \in \Delta_2$, if for some k > 0:

$$(2.1) M(2t) \le kM(t) \ \forall t \ge 0;$$

when (2.1) holds only for $t \ge \text{some } t_0 > 0$ then M is said to satisfy the Δ_2 condition near infinity.

We will extend these N-functions into even functions on all \mathbb{R} .

Let P and Q be two N-functions. $P \ll Q$ means that P grows essentially less rapidly than Q, i.e. for each $\epsilon > 0$, $\frac{P(t)}{Q(\epsilon t)} \to 0$ as $t \to \infty$. This is the case if and only if $\lim_{t\to\infty} \frac{Q^{-1}(t)}{P^{-1}(t)} = 0$.

2.2. Orlicz spaces

Let Ω be an open subset of \mathbb{R}^N . The Orlicz class $K_M(\Omega)$ (resp. the Orlicz space $L_M(\Omega)$) is defined as the set of (equivalence classes of) real valued measurable



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functions u on Ω such that:

$$\int_\Omega M(u(x))dx < +\infty \ \left(\text{resp. } \int_\Omega M(\frac{u(x)}{\lambda})dx < +\infty \text{ for some } \lambda > 0 \right).$$

 $L_M(\Omega)$ is a Banach space under the norm

$$||u||_{M,\Omega} = \inf\left\{\lambda > 0 : \int_{\Omega} M(\frac{u(x)}{\lambda}) dx \le 1\right\}$$

and $K_M(\Omega)$ is a convex subset of $L_M(\Omega)$.

The closure in $L_M(\Omega)$ of the set of bounded measurable functions with compact support in $\overline{\Omega}$ is denoted by $E_M(\Omega)$.

The equality $E_M(\Omega) = L_M(\Omega)$ holds if only if M satisfies the Δ_2 condition, for all t or for t large according to whether Ω has infinite measure or not.

The dual of $E_M(\Omega)$ can be identified with $L_{\overline{M}}(\Omega)$ by means of the pairing $\int_{\Omega} uvdx$, and the dual norm of $L_{\overline{M}}(\Omega)$ is equivalent to $\|\cdot\|_{\overline{M},\Omega}$.

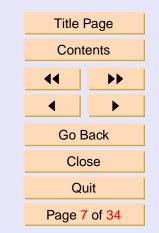
The space $L_M(\Omega)$ is reflexive if and only if M and \overline{M} satisfy the Δ_2 condition, for all t or for t large, according to whether Ω has infinite measure or not.

2.3. Orlicz-Sobolev spaces

We now turn to the Orlicz-Sobolev space, $W^1L_M(\Omega)$ (resp. $W^1E_M(\Omega)$) is the space of all functions u such that u and its distributional derivatives up to order 1 lie in $L_M(\Omega)$ (resp. $E_M(\Omega)$). It is a Banach space



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under the norm

$$||u||_{1,M} = \sum_{|\alpha| \le 1} ||D^{\alpha}u||_{M}.$$

Thus, $W^1L_M(\Omega)$ and $W^1E_M(\Omega)$ can be identified with subspaces of product of N + 1 copies of $L_M(\Omega)$. Denoting this product by $\prod L_M$, we will use the weak topologies $\sigma(\prod L_M, \prod E_{\overline{M}})$ and $\sigma(\prod L_M, \prod L_{\overline{M}})$.

The space $W_0^1 E_M(\Omega)$ is defined as the (norm) closure of the Schwarz space $D(\Omega)$ in $W^1 E_M(\Omega)$ and the space $W_0^1 L_M(\Omega)$ as the $\sigma (\prod L_M, \prod E_{\overline{M}})$ closure of $D(\Omega)$ in $W^1 L_M(\Omega)$.

We say that u_n converges to u for the modular convergence in $W^1L_M(\Omega)$ if for some $\lambda > 0$

$$\int_{\Omega} M\left(\frac{D^{\alpha}u_n - D^{\alpha}u}{\lambda}\right) dx \to 0 \text{ for all } |\alpha| \leq 1.$$

This implies convergence for $\sigma (\prod L_M, \prod L_{\overline{M}})$.

If M satisfies the Δ_2 -condition on \mathbb{R}^+ , then modular convergence coincides with norm convergence.

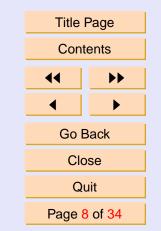
2.4. The spaces $W^{-1}L_{\bar{M}}(\Omega)$ and $W^{-1}E_{\bar{M}}(\Omega)$

Let $W^{-1}L_{\overline{M}}(\Omega)$ (resp. $W^{-1}E_{\overline{M}}(\Omega)$) denote the space of distributions on Ω which can be written as sums of derivatives of order ≤ 1 of functions in $L_{\overline{M}}$ (resp. $E_{\overline{M}}(\Omega)$). It is a Banach space under the usual quotient norm.

If the open set Ω has the segment property then the space $D(\Omega)$ is dense in $W_0^1 L_M(\Omega)$ for the modular convergence and thus for the topology $\sigma(\prod L_M, \prod L_{\overline{M}})$



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(cf. [8, 9]). Consequently, the action of a distribution in $W^{-1}L_{\overline{M}}(\Omega)$ on an element of $W_0^1 L_M(\Omega)$ is well defined.

2.5. Lemmas related to the Nemytskii operators in Orlicz spaces

We recall some lemmas introduced in [3] which will be used in this paper.

Lemma 2.1. Let $F : \mathbb{R} \to \mathbb{R}$ be uniformly Lipschitzian, with F(0) = 0. Let M be an N-function and let $u \in W^1L_M(\Omega)$ (resp. $W^1E_M(\Omega)$). Then $F(u) \in W^1L_M(\Omega)$ (resp. $W^1E_M(\Omega)$). Moreover, if the set D of discontinuity points of F' is finite, then

$$\frac{\partial}{\partial x_i}F(u) = \left\{ \begin{array}{ll} F'(u)\frac{\partial}{\partial x_i}u & \textit{a.e. in } \{x\in\Omega:u(x)\notin D\},\\ \\ 0 & \textit{a.e. in } \{x\in\Omega:u(x)\notin D\}. \end{array} \right.$$

Lemma 2.2. Let $F : \mathbb{R} \to \mathbb{R}$ be uniformly Lipschitzian, with F(0) = 0. We suppose that the set of discontinuity points of F' is finite. Let M be an N-function, then the mapping $F : W^1L_M(\Omega) \to W^1L_M(\Omega)$ is sequentially continuous with respect to the weak* topology $\sigma(\prod L_M, \prod E_{\overline{M}})$.

2.6. Abstract lemma applied to the truncation operators

We now give the following lemma which concerns operators of the Nemytskii type in Orlicz spaces (see [3]).

Lemma 2.3. Let Ω be an open subset of \mathbb{R}^N with finite measure.



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Let M, P and Q be N-functions such that $Q \ll P$, and let $f : \Omega \times \mathbb{R} \to \mathbb{R}$ be a Carathéodory function such that a.e. $x \in \Omega$ and all $s \in \mathbb{R}$:

$$|f(x,s)| \le c(x) + k_1 P^{-1} M(k_2|s|),$$

where k_1, k_2 are real constants and $c(x) \in E_Q(\Omega)$.

Then the Nemytskii operator N_f defined by $N_f(u)(x) = f(x, u(x))$ is strongly continuous from

$$\mathcal{P}\left(E_M(\Omega), \frac{1}{k_2}\right) = \left\{u \in L_M(\Omega) : d(u, E_M(\Omega)) < \frac{1}{k_2}\right\}$$

into $E_Q(\Omega)$.



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3. The Main Result

Let Ω be an open bounded subset of \mathbb{R}^N , $N \geq 2$, with the segment property.

Let M be an N-function satisfying the Δ_2 -condition near infinity.

Let $A(u) = -div(a(x, \nabla u))$ be a Leray-Lions operator defined on $W_0^1 L_M(\Omega)$ into

 $W^{-1}L_{\overline{M}}(\Omega)$, where $a : \Omega \times \mathbb{R}^N \to \mathbb{R}^N$ is a Carathéodory function satisfying for a.e. $x \in \Omega$ and for all $\zeta, \zeta' \in \mathbb{R}^N, (\zeta \neq \zeta')$:

(3.1)
$$|a(x,\zeta)| \le h(x) + \overline{M}^{-1}M(k_1|\zeta|)$$

(3.2)
$$(a(x,\zeta) - a(x,\zeta'))(\zeta - \zeta') > 0$$

(3.3)
$$a(x,\zeta)\zeta \ge \alpha M\left(\frac{|\zeta|}{\lambda}\right)$$

with $\alpha, \lambda > 0, \ k_1 \ge 0, \ h \in E_{\overline{M}}(\Omega)$.

Furthermore, let $g: \Omega \times \mathbb{R} \to \mathbb{R}$ be a Carathéodory function such that for a.e. $x \in \Omega$ and for all $s \in \mathbb{R}$:

$$(3.4) g(x,s)s \ge 0$$

 $(3.5) |g(x,s)| \le b(|s|)$



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$$(3.6) \begin{cases} \text{ for almost } x \in \Omega \setminus \Omega_{+}^{\infty} \text{ there exists } \epsilon = \epsilon(x) > 0 \text{ such that:} \\ g(x,s) > 1, \ \forall s \in]q_{+}(x), q_{+}(x) + \epsilon[; \\ \text{ for almost } x \in \Omega \setminus \Omega_{-}^{\infty} \text{ there exists } \epsilon = \epsilon(x) > 0 \text{ such that:} \\ g(x,s) < -1, \ \forall s \in]q_{-}(x) - \epsilon, q_{-}(x)[, \end{cases}$$

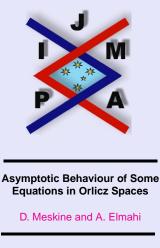
where $b: \mathbb{R}_+ \to \mathbb{R}_+$ is a continuous and nondecreasing function, with b(0) = 0 and where

$$q_{+}(x) = \inf\{s > 0 : g(x, s) \ge 1\}$$
$$q_{-}(x) = \sup\{s < 0 : g(x, s) \le -1\}$$
$$\Omega_{+}^{\infty} = \{x \in \Omega : q_{+}(x) = +\infty\}$$
$$\Omega_{-}^{\infty} = \{x \in \Omega : q_{-}(x) = -\infty\}.$$

We define for s and k in \mathbb{R} , $k \ge 0$, $T_k(s) = \max(-k, \min(k, s))$.

Theorem 3.1. Let $f \in W^{-1}E_{\overline{M}}(\Omega)$. Assume that (3.1) - (3.6) hold true and that the function $s \to g(x, s)$ is nondecreasing for a.e. $x \in \Omega$. Then, for any real number $\mu > 0$, the problem

$$(P_n) \quad \begin{cases} A(u_n) + |g(x,u_n)|^{n-1} g(x,u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) = f \text{ in } \mathcal{D}'(\Omega) \\ u_n \in W_0^1 L_M(\Omega), |g(x,u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) \in L^1(\Omega) \end{cases}$$



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admits at least one solution u_n such that:

(3.7)
$$\forall k > 0$$
 $T_k(u_n) \to T_k(u)$ for modular convergence in $W_0^1 L_M(\Omega)$

where *u* is the unique solution of the following bilateral problem

(P)
$$\begin{cases} \langle Au, v - u \rangle \ge \langle f, v - u \rangle, \ \forall v \in K \\ u \in K = \{ v \in W_0^1 L_M(\Omega) : q_- \le v \le q_+ \ a.e. \}, \end{cases}$$

Remark 3.1. If the function $s \to g(x, s)$ is strictly nondecreasing for a.e. $x \in \Omega$ then the assumption (3.6) holds true.

Proof.

Step 1: A priori estimates.

The existence of u_n is given by Theorem 3.1 of [3]. Choosing $v = u_n$ as a test function in (P_n) , and using the sign condition (3.4), we get

$$\langle Au_n, u_n \rangle \le \langle f, u_n \rangle.$$

By Proposition 5 of [11] one has:

(3.8)
$$\int_{\Omega} M\left(\frac{|\nabla u_n|}{\lambda}\right) dx \leq C$$
, and $\int_{\Omega} a(x, u_n, \nabla u_n) \nabla u_n dx \leq C$,

,

(3.9)
$$(a(x, u_n, \nabla u_n))$$
 is bounded in $(L_{\overline{M}}(\Omega))^N$





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(3.10)
$$\int_{\Omega} |g(x,u_n)|^{n-1} g(x,u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) u_n dx \le C.$$

We then deduce

$$\int_{\{|u_n|>k\}} |g(x,u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx \le C, \text{ for all } k > 0.$$

Since b is continuous and since b(0) = 0 there exists $\delta > 0$ such that

$$b(|s|) \leq 1$$
 for all $|s| \leq \delta$.

On the other hand, by the Δ_2 condition there exist two positive constants K and K' such that

$$M\left(\frac{t}{\mu}\right) \le KM\left(\frac{t}{\lambda}\right) + K' \text{ for all } t \ge 0,$$

which implies

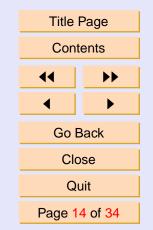
$$\int_{\{|u_n| \le \delta\}} |g(x, u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx$$
$$\leq \int_{\{|u_n| \le \delta\}} \left(K' + KM\left(\frac{|\nabla u_n|}{\lambda}\right)\right) dx.$$

Consequently from (3.8)

(3.11)
$$\int_{\Omega} |g(x, u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx \le C, \text{ for all } n.$$



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Step 2: Almost everywhere convergence of the gradients.

Since (u_n) is a bounded sequence in $W_0^1 L_M(\Omega)$ there exist some $u \in W_0^1 L_M(\Omega)$ such that (for a subsequence still denoted by u_n)

(3.12)
$$u_n \rightharpoonup u$$
 weakly in $W_0^1 L_M(\Omega)$ for $\sigma \left(\prod L_M, \prod E_{\overline{M}} \right)$,
strongly in $E_M(\Omega)$ and a.e. in Ω .

Furthermore, if we have

$$Au_n = f - \left|g(x, u_n)\right|^{n-1} g(x, u_n) M\left(\frac{|\nabla u_n|}{\mu}\right)$$

with $|g(x, u_n)|^{n-1} g(x, u_n) M\left(\frac{|\nabla u_n|}{\mu}\right)$ being bounded in $L^1(\Omega)$ then as in [2], one can show that

(3.13)
$$\nabla u_n \to \nabla u \text{ a.e. in } \Omega.$$

Step 3: $u \in K = \{v \in W_0^1 L_M(\Omega) : q_- \le v \le q_+ \text{ a.e. in } \Omega\}.$ Since $s \to g(x, s)$ is nondecreasing, then in view of (3.6), we have:

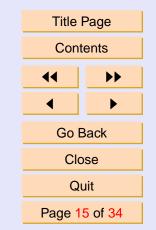
$$\{s\in\mathbb{R}: |g(x,s)|\leq 1 \text{ a.e. in }\Omega\}=\{s\in\mathbb{R}: q_-\leq s\leq q_+ \text{ a.e. in }\Omega\}.$$

It suffices to verify that $|g(x, u)| \le 1$ a.e. We have

$$\int_{\Omega} |g(x, u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx \le C,$$



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which gives

$$\int_{\{|g(x,u_n)|>k\}} |g(x,u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) |dx \le C$$

and

$$\int_{\{|g(x,u_n)|>k\}} M\left(\frac{|\nabla u_n|}{\mu}\right) dx \le \frac{C}{k^n}$$

where k > 1. Letting $n \to +\infty$ for k fixed, we deduce by using Fatou's lemma

$$\int_{\{|g(x,u)|>k\}} M\left(\frac{|\nabla u_n|}{\mu}\right) dx = 0$$

and so that,

$$|g(x,u)| \leq 1$$
 a.e. in Ω .

Step 4: Strong convergence of the truncations.

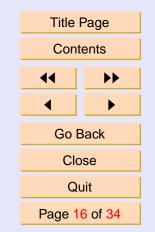
Let $\phi(s) = s \exp(\gamma s^2)$, where γ is chosen such that $\gamma \ge \left(\frac{1}{\alpha}\right)^2$. It is well known that $\phi'(s) - \frac{2K}{\alpha} |\phi(s)| \ge \frac{1}{2}, \forall s \in \mathbb{R}$, where K is a constant which will be used later. The use of the test function $v_n = \phi(z_n)$ in (P_n) where $z_n = T_k(u_n) - T_k(u)$ gives

$$\langle Au_n, \phi(z_n) \rangle + \int_{\Omega} |g(x, u_n)|^{n-1} g(x, u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) \phi(z_n) dx = \langle f, \phi(z_n) \rangle$$

which implies, by using the fact that $g(x,u_n)\phi(z_n) \geq 0$ on $\{x \in \Omega :$



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 $|u_n| > k\},$

$$\langle Au_n, \phi(z_n) \rangle + \int_{\{0 \le u_n \le T_k(u)\} \cap \{|u_n| \le k\}} |g(x, u_n)|^{n-1} \\ \times g(x, u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) \phi(z_n) dx \\ + \int_{\{T_k(u) \le u_n \le 0\} \cap \{|u_n| \le k\}} |g(x, u_n)|^{n-1} \\ \times g(x, u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) \phi(z_n) dx \le \langle f, \phi(z_n) \rangle.$$

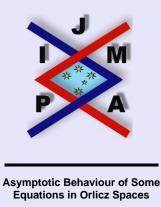
The second and the third terms of the last inequality will be denoted respectively by $I_{n,k}^1$ and $I_{n,k}^2$ and $\epsilon_i(n)$ denote various sequences of real numbers which tend to 0 as $n \to +\infty$.

On the one hand we have

$$\begin{aligned} \left| I_{n,k}^{1} \right| &\leq \int_{\{0 \leq u_n \leq T_k(u)\} \cap \{|u_n| \leq k\}} |g(x,u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) |\phi(z_n)| dx \\ &\leq \int_{\{0 \leq u_n \leq u\} \cap \{|u_n| \leq k\}} |g(x,u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) |\phi(z_n)| dx, \end{aligned}$$

but since $|g(x, u_n)| \le 1$ on $\{x \in \Omega : 0 \le u_n \le u\}$, then we have

$$\left|I_{n,k}^{1}\right| \leq \int_{\{|u_{n}|\leq k\}} M\left(\frac{|\nabla u_{n}|}{\mu}\right) |\phi(z_{n})| dx$$





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By using the fact that

$$M\left(\frac{|\nabla u_n|}{\mu}\right) \le K' + KM\left(\frac{|\nabla u_n|}{\lambda}\right)$$

we obtain

$$\left|I_{n,k}^{1}\right| \leq \int_{\Omega} K'|\phi(z_{n})|dx + \frac{K}{\alpha} \int_{\Omega} a(x, \nabla T_{k}(u_{n})) \nabla T_{k}(u_{n})|\phi(z_{n})|dx,$$

which gives

(3.14)
$$\left| I_{n,k}^{1} \right| \leq \epsilon_{1}(n) + \frac{K}{\alpha} \int_{\Omega} a(x, \nabla T_{k}(u_{n})) \nabla T_{k}(u_{n}) |\phi(z_{n})| dx.$$

Similarly,

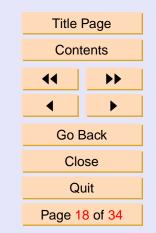
(3.15)
$$|I_{n,k}^2| \leq \int_{\{|u_n| \leq k\}} M\left(\frac{|\nabla u_n|}{\mu}\right) |\phi(z_n)| dx$$
$$\leq \epsilon_1(n) + \frac{K}{\alpha} \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u_n) |\phi(z_n)| dx$$

The first term on the left hand side of the last inequality can be written as:

(3.16)
$$\int_{\Omega} a(x, \nabla u_n) [\nabla T_k(u_n) - \nabla T_k(u)] \phi'(z_n) dx$$
$$= \int_{\{|u_n| \le k\}} a(x, \nabla u_n) [\nabla T_k(u_n) - \nabla T_k(u)] \phi'(z_n) dx$$
$$- \int_{\{|u_n| > k\}} a(x, \nabla u_n) \nabla T_k(u) \phi'(z_n) dx$$



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For the second term on the right hand side of the last equality, we have

$$\begin{split} \left| \int_{\{|u_n|>k\}} a(x, \nabla u_n) \nabla T_k(u) \phi'(z_n) dx \right| \\ &\leq C_k \int_{\Omega} |a(x, \nabla u_n)| |\nabla T_k(u)| \chi_{\{|u_n|>k\}} dx. \end{split}$$

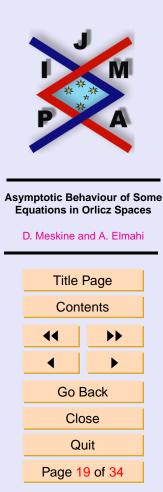
The right hand side of the last inequality tends to 0 as n tends to infinity. Indeed, the sequence $(a(x, \nabla u_n))_n$ is bounded in $(L_{\overline{M}}(\Omega))^N$ while $\nabla T_k(u)\chi_{\{|u_n|>k\}}$ tends to 0 strongly in $(E_M(\Omega))^N$.

We define for every s > 0, $\Omega_s = \{x \in \Omega : |\nabla T_k(u(x))| \le s\}$ and we denote by χ_s its characteristic function. For the first term of the right hand side of (3.16), we can write

$$(3.17) \quad \int_{\{|u_n| \le k\}} a(x, \nabla u_n) [\nabla T_k(u_n) - \nabla T_k(u)] \phi'(z_n) dx$$
$$= \int_{\Omega} [a(x, \nabla T_k(u_n)) - a(x, \nabla T_k(u)\chi_s)] [\nabla T_k(u_n) - \nabla T_k(u)\chi_s] \phi'(z_n) dx$$
$$+ \int_{\Omega} a(x, \nabla T_k(u)\chi_s) [\nabla T_k(u_n) - \nabla T_k(u)\chi_s] \phi'(z_n) dx$$
$$- \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u)\chi_{\Omega \setminus \Omega_s} \phi'(z_n) dx.$$

The second term of the right hand side of (3.17) tends to 0 since

$$a(x, \nabla T_k(u_n)\chi_s)\phi'(z_n) \to a(x, \nabla T_k(u)\chi_s)$$
 strongly in $(E_{\overline{M}}(\Omega))^N$



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by Lemma 2.3 and

 $\nabla T_k(u_n) \rightharpoonup \nabla T_k(u)$ weakly in $(L_M(\Omega))^N$ for $\sigma \left(\prod L_M(\Omega), \prod E_{\overline{M}}(\Omega)\right)$. The third term of (3.17) tends to $-\int_{\Omega} a(x, \nabla T_k(u)) \nabla T_k(u) \chi_{\Omega \setminus \Omega_s} dx$ as $n \to \infty$ since

$$a(x, \nabla T_k(u_n)) \rightharpoonup a(x, \nabla T_k(u))$$
 weakly for $\sigma\left(\prod E_{\overline{M}}(\Omega), \prod L_M(\Omega)\right)$

Consequently, from (3.16) we have

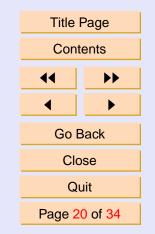
(3.18)
$$\int_{\Omega} a(x, \nabla u_n) [\nabla T_k(u_n) - \nabla T_k(u)] \phi'(z_n) dx$$
$$= \int_{\Omega} [a(x, \nabla T_k(u_n)) - a(x, \nabla T_k(u)\chi_s)]$$
$$\times [\nabla T_k(u_n) - \nabla T_k(u)\chi_s] \phi'(z_n) dx + \epsilon_2(n).$$

We deduce that, in view of (3.17) and (3.18),

$$\begin{split} \int_{\Omega} [a(x, \nabla T_k(u_n)) - a(x, \nabla T_k(u)\chi_s)] \\ \times [\nabla T_k(u_n) - \nabla T_k(u)\chi_s] \left(\phi'(z_n) - \frac{2K}{\alpha} |\phi(z_n)|\right) dx \\ &\leq \epsilon_3(n) + \int_{\Omega} a(x, \nabla T_k(u)) \nabla T_k(u)\chi_{\Omega \setminus \Omega_s} dx, \end{split}$$



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and so

$$\int_{\Omega} [a(x, \nabla T_k(u_n)) - a(x, \nabla T_k(u)\chi_s)] [\nabla T_k(u_n) - \nabla T_k(u)\chi_s] dx$$

$$\leq 2\epsilon_3(n) + 2 \int_{\Omega} a(x, \nabla T_k(u)) \nabla T_k(u)\chi_{\Omega \setminus \Omega_s} dx.$$

Hence

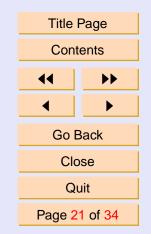
$$\begin{split} \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u_n) dx \\ &\leq \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u) \chi_s dx \\ &+ \int_{\Omega} a(x, \nabla T_k(u) \chi_s) [\nabla T_k(u_n) - \nabla T_k(u) \chi_s] dx \\ &+ 2\epsilon_3(n) + 2 \int_{\Omega} a(x, \nabla T_k(u)) \nabla T_k(u) \chi_{\Omega \setminus \Omega_s} dx. \end{split}$$

Now considering the limit sup over n, one has

(3.19)
$$\limsup_{n \to +\infty} \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u_n) dx$$
$$\leq \limsup_{n \to +\infty} \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u) \chi_s dx$$
$$+ \limsup_{n \to +\infty} \int_{\Omega} a(x, \nabla T_k(u) \chi_s) [\nabla T_k(u_n) - \nabla T_k(u) \chi_s] dx$$
$$+ 2 \int_{\Omega} a(x, \nabla T_k(u)) \nabla T_k(u) \chi_{\Omega \setminus \Omega_s} dx.$$



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The second term of the right hand side of the inequality (3.19) tends to 0, since

$$a(x, \nabla T_k(u_n)\chi_s) \to a(x, \nabla T_k(u)\chi_s)$$
 strongly in $E_{\overline{M}}(\Omega)$,

while $\nabla T_k(u_n)$ tends weakly to $\nabla T_k(u)$. The first term of the right hand side of (3.19) tends to $\int_{\Omega} a(x, \nabla T_k(u))$ $\nabla T_k(u)\chi_s dx$ since

$$a(x, \nabla T_k(u_n)) \rightharpoonup a(x, \nabla T_k(u))$$
 weakly in $(L_{\overline{M}}(\Omega))^N$

for $\sigma(\prod L_{\overline{M}}, \prod E_M)$ while $\nabla T_k(u)\chi_s \in E_M(\Omega)$. We deduce then

$$\begin{split} \limsup_{n \to +\infty} \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u_n) dx \\ &\leq \int_{\Omega} a(x, \nabla T_k(u)) \nabla T_k(u) \chi_s dx \\ &\quad + 2 \int_{\Omega} a(x, \nabla T_k(u)) \nabla T_k(u) \chi_{\Omega \setminus \Omega_s} dx, \end{split}$$

by using the fact that $a(x, \nabla T_k(u)) \nabla T_k(u) \in L^1(\Omega)$ and letting $s \to \infty$ we get, since $meas(\Omega \setminus \Omega_s) \to 0$

$$\limsup_{n \to +\infty} \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u_n) dx \le \int_{\Omega} a(x, \nabla T_k(u)) \nabla T_k(u) dx$$



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which gives, by using Fatou's lemma,

(3.20)
$$\lim_{n \to +\infty} \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u_n) dx = \int_{\Omega} a(x, \nabla T_k(u)) \nabla T_k(u) dx.$$

On the other hand, we have

$$M\left(\frac{|\nabla T_k(u_n)|}{\mu}\right) \le K' + \frac{K}{\alpha} \int_{\Omega} a(x, \nabla T_k(u_n)) \nabla T_k(u_n) dx,$$

then by using (3.20) and Vitali's theorem, one easily has

(3.21)
$$M\left(\frac{|\nabla T_k(u_n)|}{\mu}\right) \to M\left(\frac{|\nabla T_k(u)|}{\mu}\right)$$
 strongly in $L^1(\Omega)$.

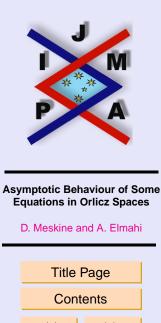
By writing

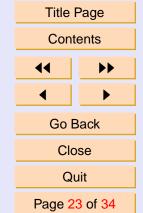
(3.22)
$$M\left(\frac{|\nabla T_k(u_n) - \nabla T_k(u)|}{2\mu}\right) \le \frac{M\left(\frac{|\nabla T_k(u_n)|}{\mu}\right)}{2} + \frac{M\left(\frac{|\nabla T_k(u_n)|}{\mu}\right)}{2}$$

one has, by (3.21) and Vitali's theorem again,

(3.23) $T_k(u_n) \to T_k(u)$ for modular convergence in $W_0^1 L_M(\Omega)$.

Step 5: u is the solution of the variational inequality (*P*). Choosing $w = T_k(u_n - \theta T_m(v))$ as a test function in (*P_n*), where $v \in K$





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and $0 < \theta < 1$, gives

$$\langle Au_n, T_k(u_n - \theta T_m(v)) \rangle + \int_{\Omega} |g(x, u_n)|^{n-1} g(x, u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) T_k(u_n - \theta T_m(v)) dx = \langle f, T_k(u_n - \theta T_m(v)) \rangle,$$

since
$$g(x, u_n)T_k(u_n - \theta T_m(v)) \ge 0$$
 on
 $\{x \in \Omega : u_n \ge 0 \text{ and } u_n \ge \theta T_m(v)\} \cup \{x \in \Omega : u_n \le 0 \text{ and } u_n \le \theta T_m(v)\}$
we have

$$\int_{\Omega} |g(x,u_n)|^{n-1} g(x,u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) T_k(u_n - \theta T_m(v)) dx$$

$$\geq \int_{\{0 \le u_n \le \theta T_m(v)\}} |g(x,u_n)|^{n-1} g(x,u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) T_k(u_n - \theta T_m(v)) dx$$

$$+ \int_{\{\theta T_m(v) \le u_n \le 0\}} |g(x,u_n)|^{n-1} g(x,u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) T_k(u_n - \theta T_m(v)) dx.$$

The first and the second terms in the right hand side of the last inequality will be denoted respectively by $J_{n,m}^1$ and $J_{n,m}^2$. Defining

$$\delta_{1,m}(x) = \sup_{0 \le s \le \theta T_m(v)} g(x,s)$$

we get $0 \leq \delta_{1,m}(x) < 1$ a.e. and

$$|J_{n,m}^1| \le k \int_{\{0 \le u_n \le \theta T_m(v)\}} (\delta_{1,m}(x))^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx$$



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Since

$$\left| (\delta_{1,m}(x))^n M\left(\frac{|\nabla u_n|}{\mu}\right) \chi_{\{|u_n| \le m\}} \right| \le M\left(\frac{|\nabla T_m(u_n)|}{\mu}\right),$$

we have then by using (3.23) and Lebesgue's theorem

$$J_{n,m}^1 \longrightarrow 0 \text{ as } n \to +\infty.$$

Similarly

$$|J_{n,m}^2| \le k \int_{\{|u_n| \le m\}} |\delta_{2,m}(x)|^n M\left(\frac{|\nabla T_m(u_n)|}{\mu}\right) dx \to 0 \text{ as } n \to +\infty,$$

where

$$\delta_{2,m}(x) = \inf_{\theta T_m(v) \le s \le 0} g(x,s).$$

On the other hand, by using Fatou's lemma and the fact that

$$a(x, \nabla u_n) \to a(x, \nabla u)$$
 weakly in $(L_{\overline{M}}(\Omega))^N$ for $\sigma(\Pi L_{\overline{M}}, \Pi E_M)$,

one easily has

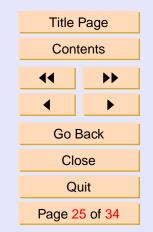
$$\liminf_{n \to +\infty} \langle Au_n, T_k(u_n - \theta T_m(v)) \rangle \le \langle Au, T_k(u - \theta T_m(v)) \rangle.$$

Consequently

$$\langle Au, T_k(u - \theta T_m(v)) \rangle \leq \langle f, T_k(u - \theta T_m(v)) \rangle,$$



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this implies that by letting $k \to +\infty$, since $T_k(u - \theta T_m(v)) \to u - \theta T_m(v)$ for modular convergence in $W_0^1 L_M(\Omega)$,

$$\langle Au, u - \theta T_m(v) \rangle \le \langle f, u - \theta T_m(v) \rangle,$$

in which we can easily pass to the limit as $\theta \to 1$ and $m \to +\infty$ to obtain

$$\langle Au, u - v \rangle \rangle \le \langle f, u - v \rangle.$$

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4. The L^1 Case

In this section, we study the same problems as before but we assume that q_{-} and q_{+} are bounded.

Theorem 4.1. Let $f \in L^1(\Omega)$. Assume that the hypotheses are as in Theorem 3.1, q_- and q_+ belong to $L^{\infty}(\Omega)$. Then the problem (P_n) admits at least one solution u_n such that:

 $u_n \to u$ for modular convergence in $W_0^1 L_M(\Omega)$,

where *u* is the unique solution of the bilateral problem:

(Q)
$$\begin{cases} \langle Au, v - u \rangle \ge \int_{\Omega} f(v - u) dx, \forall v \in K \\ u \in K = \{ v \in W_0^1 L_M(\Omega) : q_- \le v \le q_+ a.e. \}. \end{cases}$$

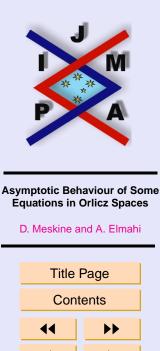
Proof. We sketch the proof since the steps are similar to those in Section 3. The existence of u_n is given by Theorem 1 of [4]. Indeed, it is easy to see that $|g(x,s)| \ge 1$ on $\{|s| \ge \gamma\}$, where $\gamma = \max\{\operatorname{supess} q_+, -\operatorname{infess} q_-\}$ and so that

$$|g(x,s)|^n M\left(\frac{|\zeta|}{\mu}\right) \ge M\left(\frac{|\zeta|}{\mu}\right) \text{ for } |s| \ge \gamma.$$

Step 1: A priori estimates.

Choosing $v = T_{\gamma}(u_n)$, as a test function in (P_n) , and using the sign condition (3.4), we obtain

(4.1)
$$\alpha \int_{\Omega} M\left(\frac{|\nabla T_{\gamma}(u_n)|}{\lambda}\right) dx \le \gamma \|f\|_1$$



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and

$$\int_{\{|u_n| > \gamma\}} |g(x, u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx \le ||f||_1,$$

which gives

$$\int_{\{|u_n|>\gamma\}} M\left(\frac{|\nabla u_n|}{\mu}\right) dx \le C$$

and finally

(4.2)
$$\int_{\Omega} M\left(\frac{|\nabla u_n|}{\max\{\lambda,\mu\}}\right) dx \le C.$$

On the other hand, as in Section 3, we have

(4.3)
$$\int_{\Omega} |g(x, u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx \le C.$$

Step 2: Almost everywhere convergence of the gradients. Due to (4.2), there exists some $u \in W_0^1 L_M(\Omega)$ such that (for a subsequence)

$$u_n \rightharpoonup u$$
 weakly in $W_0^1 L_M(\Omega)$ for $\sigma(\Pi L_M, \Pi E_{\overline{M}})$.

Write

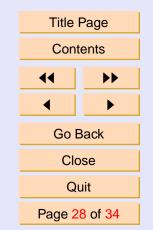
$$Au_n = f - \left|g(x, u_n)\right|^{n-1} g(x, u_n) M\left(\frac{|\nabla u_n|}{\mu}\right)$$

and remark that, by (4.2), the second hand side is uniformly bounded in $L^1(\Omega)$. Then as in Section 3

$$\nabla u_n \to \nabla u$$
 a.e. in Ω .



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Step 3: $u \in K = \{v \in W_0^1 L_M(\Omega) : q_- \le v \le q_+ \text{ a.e. in } \Omega\}.$ Similarly, as in the proof of Theorem 3.1, one can prove this step with the aid of property (4.3).

Step 4: Strong convergence of the truncations.It is easy to see that the proof is the same as in Section 3.

Step 5: u is the solution of the bilateral problem (Q). Let $v \in K$ and $0 < \theta < 1$. Taking $v_n = T_k(u_n - \theta v), k > 0$ as a test function in (P_n) , one can see that the proof is the same by replacing $T_m(v)$ with v in Section 3. We remark that $K \subset L^{\infty}(\Omega)$.

Step 6: $u_n \to u$ for modular convergence in $W_0^1 L_M(\Omega)$. We shall prove that $\nabla u_n \to \nabla u$ in $(L_M(\Omega))^N$ for the modular convergence by using Vitali's theorem.

Let E be a measurable subset of Ω , we have for any k > 0

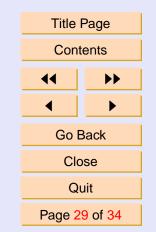
$$\begin{split} \int_E M\left(\frac{|\nabla u_n|}{\mu}\right) dx \\ &\leq \int_{E \cap \{|u_n| \leq k\}} M\left(\frac{|\nabla u_n|}{\mu}\right) dx + \int_{E \cap \{|u_n| > k\}} M\left(\frac{|\nabla u_n|}{\mu}\right) dx. \end{split}$$

Let $\epsilon > 0$. By virtue of the modular convergence of the truncates, there exists some $\eta(\epsilon, k)$ such that for any E measurable

(4.4)
$$|E| < \eta(\epsilon, k) \Rightarrow \int_{E \cap \{|u_n| \le k\}} M\left(\frac{|\nabla u_n|}{\mu}\right) dx < \frac{\epsilon}{2}, \quad \forall n.$$



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Choosing $T_1(u_n - T_k(u_n))$, with k > 0 a test function in (P_n) we obtain:

$$\begin{aligned} \langle Au_n, T_1(u_n - T_k(u_n)) \rangle \\ &+ \int_{\Omega} |g(x, u_n)|^{n-1} g(x, u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) T_1(u_n - T_k(u_n)) dx \\ &= \int_{\Omega} fT_1(u_n - T_k(u_n)) dx, \end{aligned}$$

which implies

$$\int_{\{|u_n| > k+1\}} |g(x, u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx \le \int_{\{|u_n| > k\}} |f| dx.$$

Note that $meas\{x \in \Omega : |u_n(x)| > k\} \to 0$ uniformly on n when $k \to \infty$. We deduce then that there exists $k = k(\epsilon)$ such that

$$\int_{\{|u_n|>k\}} |f| dx < \frac{\epsilon}{2}, \quad \forall n,$$

which gives

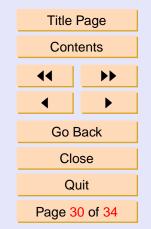
$$\int_{\{|u_n|>k+1\}} |g(x,u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx < \frac{\epsilon}{2}, \quad \forall n$$

By setting $t(\epsilon) = \max\left\{k+1,\gamma\right\}$ we obtain

(4.5)
$$\int_{\{|u_n|>t(\epsilon)\}} M\left(\frac{|\nabla u_n|}{\mu}\right) dx < \frac{\epsilon}{2}, \quad \forall n.$$



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Combining (4.4) and (4.5) we deduce that there exists $\eta > 0$ such that

$$\int_E M\left(\frac{|\nabla u_n|}{\mu}\right) < \epsilon, \ \forall n \text{ when } |E| < \eta, \ E \text{ measurable},$$

which shows the equi-integrability of $M\left(\frac{|\nabla u_n|}{\mu}\right)$ in $L^1(\Omega)$, and therefore we have

$$M\left(\frac{|\nabla u_n|}{\mu}\right) \to M\left(\frac{|\nabla u|}{\mu}\right)$$
 strongly in $L^1(\Omega)$.

By remarking that

$$M\left(\frac{|\nabla u_n - \nabla u|}{2\mu}\right) \le \frac{1}{2} \left[M\left(\frac{|\nabla u_n|}{\mu}\right) + M\left(\frac{|\nabla u|}{\mu}\right)\right]$$

one easily has, by using the Lebesgue theorem

$$\int_{\Omega} M\left(\frac{|\nabla u_n - \nabla u|}{2\mu}\right) dx \to 0 \text{ as } n \to +\infty,$$

which completes the proof.

Remark 4.1. The condition b(0) = 0 is not necessary. Indeed, taking $\theta_h(u_n)$, h > 0, as a test function in (P_n) with

$$\theta_h(s) = \begin{cases} hs & \text{if } |s| \le \frac{1}{h} \\ \text{sgn}(s) & \text{if } |s| \ge \frac{1}{h}, \end{cases}$$



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we obtain

$$\int_{\Omega} |g(x, u_n)|^{n-1} g(x, u_n) M\left(\frac{|\nabla u_n|}{\mu}\right) \theta_h(u_n) dx \le \int_{\Omega} f \theta_h(u_n) dx.$$

and then, by letting $h \to +\infty$,

$$\int_{\Omega} |g(x, u_n)|^n M\left(\frac{|\nabla u_n|}{\mu}\right) dx \le C.$$



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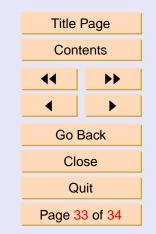
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