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Volume 2

COMMENTS ON DEFINITIONS OF GENERAL LOCAL AND
GLOBAL MORREY-TYPE SPACES

T.V. Tararykova

Communicated by E.D. Nursultanov

Key words: general local and global Morrey-type spaces, regularization of the functional parameter.

AMS Mathematics Subject Classification: 42B35, 46E30.

Abstract. It is proved that in one of the popular definitions of general local and global Morrey-type spaces the functional parameter which enters these definitions can be replaced, without essential loss of generality, by another one, which has better regularity properties.

1 Introduction

In the last three decades there is a great interest in studying general Morrey-type spaces, operators acting in such spaces, and applications to real analysis and to the theory of partial differential equations. See, for example, recent survey papers [1, 2, 7, 8, 9, 10, 11, 12, 13].

One of popular definitions of such spaces is as follows. Let $B(x, r)$ denote the open ball in \mathbb{R}^n centered at $x \in \mathbb{R}^n$ of radius $r > 0$.

Definition 1. Let $0 < p, \theta \leq \infty$ and let w be a non-negative Lebesgue measurable function on $(0, \infty)$. Then $LM_{p\theta, w(\cdot)} \equiv LM_{p\theta, w(\cdot)}(\mathbb{R}^n)$ is the local Morrey-type space, the space of all functions f Lebesgue measurable on \mathbb{R}^n with finite quasi-norm

$$\|f\|_{LM_{p\theta, w(\cdot)}} = \left\| \|w(r)\|f\|_{L_p(B(0,r))} \right\|_{L_\theta(0,\infty)}.$$

Furthermore, $GM_{p\theta, w(\cdot)} \equiv GM_{p\theta, w(\cdot)}(\mathbb{R}^n)$ is the global Morrey-type space, the space of all functions f Lebesgue measurable on \mathbb{R}^n with finite quasi-norm

$$\|f\|_{GM_{p\theta, w(\cdot)}} = \sup_{x \in \mathbb{R}^n} \|f(x + \cdot)\|_{LM_{p\theta, w(\cdot)}} = \sup_{x \in \mathbb{R}^n} \left\| \|w(r)\|f\|_{L_p(B(x,r))} \right\|_{L_\theta(0,\infty)}.$$

The first natural question which arises is to find out for which functions w the spaces $LM_{p\theta, w(\cdot)}$ and $GM_{p\theta, w(\cdot)}$ are nontrivial, i. e. consist not only of functions equivalent to 0 on \mathbb{R}^n . In order to formulate the answer to this question the following definition is required.

Definition 2. Let $0 < p, \theta \leq \infty$. Then Ω_θ is the set of all functions w which are non-negative, Lebesgue measurable on $(0, \infty)$, not equivalent to 0 on (t, ∞) for any $t > 0$, and such that for some $t > 0$

$$\|w(r)\|_{L_\theta(t, \infty)} < \infty. \quad (1.1)$$

Furthermore, $\Omega_{p\theta}$ is the set of all functions w which are non-negative, Lebesgue measurable on $(0, \infty)$, not equivalent to 0 on (t, ∞) for any $t > 0$, and such that some $t > 0$

$$\|w(r)r^{n/p}\|_{L_\theta(0, t)} < \infty, \quad \|w(r)\|_{L_\theta(t, \infty)} < \infty, \quad (1.2)$$

or, which is equivalent,

$$\left\| w_2(r) \left(\frac{r}{t+r} \right)^{\frac{n}{p}} \right\|_{L_{\theta_2}(0, \infty)} < \infty. \quad (1.3)$$

Note that if condition (1.2) is satisfied for some $t > 0$, then it is also satisfied for all $t > 0$. (Hence condition (1.3) is also satisfied for all $t > 0$.) Indeed, if $0 < \tau \leq t$ then ¹

$$\|w(r)r^{\frac{n}{p}}\|_{L_\theta(0, \tau)} \leq \|w(r)r^{\frac{n}{p}}\|_{L_\theta(0, t)} < \infty,$$

and

$$\begin{aligned} \|w(r)\|_{L_\theta(\tau, \infty)} &\leq 2^{\left(\frac{1}{\theta}-1\right)_+} (\|w(r)\|_{L_\theta(\tau, t)} + \|w(r)\|_{L_\theta(t, \infty)}) \\ &\leq 2^{\left(\frac{1}{\theta}-1\right)_+} (\tau^{-\frac{n}{p}} \|w(r)r^{\frac{n}{p}}\|_{L_\theta(0, t)} + \|w(r)\|_{L_\theta(t, \infty)}) < \infty. \end{aligned}$$

Also, if $t < \tau < \infty$ then

$$\|w(r)\|_{L_\theta(\tau, \infty)} \leq \|w(r)\|_{L_\theta(t, \infty)} < \infty,$$

and

$$\begin{aligned} \|w(r)r^{\frac{n}{p}}\|_{L_\theta(0, \tau)} &\leq 2^{\left(\frac{1}{\theta}-1\right)_+} (\|w(r)r^{\frac{n}{p}}\|_{L_\theta(0, t)} + \|w(r)r^{\frac{n}{p}}\|_{L_\theta(t, \tau)}) \\ &\leq 2^{\left(\frac{1}{\theta}-1\right)_+} (\|w(r)r^{\frac{n}{p}}\|_{L_\theta(0, t)} + \tau^{\frac{n}{p}} \|w(r)\|_{L_\theta(t, \infty)}) < \infty. \end{aligned}$$

Let, for a function $w \in \Omega_\theta$,

$$a = \inf\{t > 0 : \|w\|_{L_\theta(t, \infty)} < \infty\}.$$

By the above it follows that if $w \in \Omega_{p\theta}$ then $a = 0$.

Lemma. ([4], [5]) Let $0 < p, \theta \leq \infty$ and let w be a non-negative Lebesgue measurable function on $(0, \infty)$, which is not equivalent to 0 on (t, ∞) for any $t > 0$.

Then the space $LM_{p\theta, w(\cdot)}$ is non-trivial if and only if $w \in \Omega_\theta$, and the space $GM_{p\theta, w(\cdot)}$ is non-trivial if and only if $w \in \Omega_{p\theta}$.

Moreover, if $w \in \Omega_\theta$, then the space $LM_{p\theta, w(\cdot)}$ contains all functions $f \in L_p(\mathbb{R}^n)$ such that $f = 0$ on $B(0, t)$ for some $t > a$. If $w \in \Omega_{p\theta}$, then

$$L_p(\mathbb{R}^n) \cap L_\infty(\mathbb{R}^n) \subset GM_{p\theta, w(\cdot)}.$$

¹ As usual, $\alpha_+ = \max\{\alpha, 0\}$ for $\alpha \in \mathbb{R}$.

2 Main result

If $a > 0$ then $f \in LM_{p\theta, w(\cdot)}$ if and only if $f \in L_p^{loc}(\mathbb{R}^n)$, f is equivalent to 0 on $B(0, a)$, and

$$\|f\|_{LM_{p\theta, w(\cdot)}} = \|w(r)\|f\|_{L_p(B(0, r))}\|_{L_\theta(a, \infty)} < \infty.$$

If $w \in \Omega_\theta$ then it may happen that w is equivalent to zero on certain subintervals of (a, ∞) which is not convenient for some applications. This drawback can be overcome if one replaces w by a function \tilde{w} which is positive on (a, ∞) and is such that $\|f\|_{LM_{p\theta, w(\cdot)}}$ and $\|f\|_{LM_{p\theta, \tilde{w}(\cdot)}}$ are sufficiently close. More precisely, the following statement holds.

Let Ω_θ^+ and $\Omega_{p\theta}^+$ be the sets of all positive on $(0, \infty)$ functions $w \in \Omega_\theta$, $w \in \Omega_{p\theta}$ respectively.

Theorem 2.1. *Let $0 < p, \theta \leq \infty$.*

If $\theta < \infty$ and $w \in \Omega_\theta$, then for each $\varepsilon > 0$ there exists a function $w_\varepsilon \in \Omega_\theta^+$ such that $w_\varepsilon \geq w$ on $(0, \infty)$, $LM_{p\theta, w_\varepsilon(\cdot)} = LM_{p\theta, w(\cdot)}$, and

$$\|f\|_{LM_{p\theta, w(\cdot)}} \leq \|f\|_{LM_{p\theta, w_\varepsilon(\cdot)}} \leq (1 + \varepsilon)\|f\|_{LM_{p\theta, w(\cdot)}} \quad (2.1)$$

for all $f \in LM_{p\theta, w(\cdot)}$.

If $\theta = \infty$ and $w \in \Omega_\infty$, then there exists a function $\tilde{w} \in \Omega_\infty^+$ such that $\tilde{w} \geq w$ on $(0, \infty)$, $LM_{p\infty, \tilde{w}(\cdot)} = LM_{p\infty, w(\cdot)}$, and

$$\|f\|_{LM_{p\infty, \tilde{w}(\cdot)}} = \|f\|_{LM_{p\infty, w(\cdot)}} \quad (2.2)$$

for all $f \in LM_{p\infty, w(\cdot)}$. Also there exists a function $\bar{w} \in \Omega_\infty^+$ such that $\bar{w} \geq w$ almost everywhere on $(0, \infty)$, \bar{w} is non-increasing and continuous on the right on (a, ∞) , $LM_{p\infty, \bar{w}(\cdot)} = LM_{p\infty, w(\cdot)}$, and equality (2.2) holds with \tilde{w} replaced by \bar{w} .

Moreover, a similar statement holds if everywhere Ω_θ and Ω_θ^+ are replaced by $\Omega_{p\theta}$ and $\Omega_{p\theta}^+$, and local Morrey-type spaces LM are replaced by global Morrey-type spaces GM .

Proof. 1. First, let $w \in \Omega_\theta$. Let $b_k = a + k - 1, k \in \mathbb{N}$. We set

$$u_\theta = \begin{cases} 1 & \text{if } r \in (0, a], \\ 2^{-\frac{k}{\theta}} \|w\|_{L_\theta(b_k, \infty)} & \text{if } r \in (b_{k-1}, b_k], k \in \mathbb{N}, \end{cases} \quad (2.3)$$

Furthermore, if $\theta < \infty$ for $\varepsilon > 0$ we set

$$w_\varepsilon = w_{1, \varepsilon}, \quad (2.4)$$

where

$$w_{1, \varepsilon}(r) = (w^\theta(r) + \delta u_\theta^\theta(r))^{\frac{1}{\theta}}, \quad r \in (0, \infty), \quad (2.5)$$

and $\delta = (1 + \varepsilon)^\theta - 1$.

Clearly $w_\varepsilon \geq w$ on $(0, \infty)$ and $w_\varepsilon > 0$ on $(0, \infty)$.

Moreover, for all $t > a$

$$\|w_\varepsilon\|_{L_\theta(t, \infty)}^\theta = \|w_{1, \varepsilon}\|_{L_\theta(t, \infty)}^\theta \leq \int_t^\infty w^\theta(r) dr + \delta \sum_{k: b_k > t} 2^{-k} \int_{b_k}^\infty w^\theta(r) dr$$

$$\leq \int_t^\infty w^\theta(r) dr + \delta \left(\sum_{k: b_k > t} 2^{-k} \right) \int_t^\infty w^\theta(r) dr \leq (1 + \delta) \int_t^\infty w^\theta(r) dr,$$

therefore

$$\|w\|_{L_\theta(t, \infty)} \leq \|w_\varepsilon\|_{L_\theta(t, \infty)} \leq (1 + \delta)^{\frac{1}{\theta}} \|w\|_{L_\theta(t, \infty)} = (1 + \varepsilon) \|w\|_{L_\theta(t, \infty)} < \infty.$$

Hence $w_\varepsilon \in \Omega_\theta^+$.

2. Furthermore, for all $f \in LM_{p\theta, w(\cdot)}$, taking into account that f is equivalent to 0 on $B(0, a)$, we get

$$\begin{aligned} \|f\|_{LM_{p\theta, w_\varepsilon(\cdot)}}^\theta &= \|f\|_{LM_{p\theta, w_{1, \varepsilon(\cdot)}}}^\theta = \int_a^\infty (w_{1, \varepsilon}(r) \|f\|_{L_p(B(0, r))})^\theta dr \\ &= \int_a^\infty (w(r) \|f\|_{L_p(B(0, r))})^\theta dr + \delta \sum_{k=1}^\infty 2^{-k} \left(\int_{b_k}^\infty w^\theta(r) dr \right) \int_{b_{k-1}}^{b_k} (\|f\|_{L_p(B(0, r))})^\theta dr \\ &\leq \|f\|_{LM_{p\theta, w(\cdot)}}^\theta + \delta \sum_{k=1}^\infty 2^{-k} \left(\|f\|_{L_p(B(0, b_k))}^\theta \int_{b_k}^\infty w^\theta(r) dr \right) \\ &\leq \|f\|_{LM_{p\theta, w(\cdot)}}^\theta + \delta \sum_{k=1}^\infty 2^{-k} \left(\int_{b_k}^\infty w^\theta(r) \|f\|_{L_p(B(0, r))}^\theta dr \right) \\ &\leq \|f\|_{LM_{p\theta, w(\cdot)}}^\theta + \delta \left(\sum_{k=1}^\infty 2^{-k} \right) \|f\|_{LM_{p\theta, w(\cdot)}}^\theta = (1 + \delta) \|f\|_{LM_{p\theta, w(\cdot)}}^\theta. \end{aligned}$$

Therefore

$$\|f\|_{LM_{p\theta, w(\cdot)}} \leq \|f\|_{LM_{p\theta, w_\varepsilon(\cdot)}} \leq (1 + \delta)^{\frac{1}{\theta}} \|f\|_{LM_{p\theta, w(\cdot)}} = (1 + \varepsilon) \|f\|_{LM_{p\theta, w(\cdot)}}.$$

3. If $\theta = \infty$ we can, in the spirit of Step 1, set

$$\tilde{w}(r) = \max\{w(r), u_\infty(r)\}, \quad r \in (0, \infty),$$

and prove that $\tilde{w} \in \Omega_\infty^+$ and equality (2.2) holds. Also, clearly, $\tilde{w} \geq w$. However, there is no guarantee that \tilde{w} is non-increasing and continuous on the right on (a, ∞) .

For this reason we shall use a different approach for constructing the functions \bar{w} and \tilde{w} . Let

$$\bar{w}(r) = \begin{cases} \max\{w(r), 1\} & \text{if } r \in (0, a], \\ \|w\|_{L_\infty(r, \infty)} & \text{if } r \in (a, \infty). \end{cases} \quad (2.6)$$

Clearly, $0 < \bar{w}(r) < \infty$ on $(0, \infty)$ and \bar{w} is non-increasing on (a, ∞) . Also by the properties of essential supremums it follows that \bar{w} is continuous on the right on (a, ∞) . Moreover, for all $t > a$

$$\|\bar{w}\|_{L_\infty(t, \infty)} = \| \|w\|_{L_\infty(r, \infty)} \|_{L_\infty(t, \infty)} \leq \|w\|_{L_\infty(t, \infty)} < \infty,$$

hence $\bar{w} \in \Omega_\theta^+$.

Note that $w(r) \leq \bar{w}(r)$ for almost all $r > 0$. Indeed, assume to the contrary that the Lebesgue measure $|A|$ of the set $A = \{r \in (a, \infty) : w(r) > \bar{w}(r)\}$ is positive. Let, for $\varepsilon > 0$, $A_\varepsilon = \{r \in (a, \infty) : w(r) \geq \bar{w}(r) + \varepsilon\}$. Since $A_{\varepsilon_1} \subset A_{\varepsilon_2}$ if $\varepsilon_1 > \varepsilon_2 > 0$ and $\bigcup_{\varepsilon > 0} A_\varepsilon = A$, it follows that $|A_\varepsilon| > 0$ for some $\varepsilon > 0$. Moreover, for this ε there exists $r \in A_\varepsilon$ such that $|A_\varepsilon \cap (r, r + \varepsilon)| > 0$ for all $\delta > 0$. Therefore for this r for all $\delta > 0$

$$\begin{aligned} \bar{w}(r) &= \|w\|_{L_\infty(r, \infty)} \geq \|w\|_{L_\infty(A_\varepsilon \cap (r, r + \delta))} = \text{ess sup}_{\varrho \in A_\varepsilon \cap (r, r + \delta)} w(\varrho) \\ &\geq \text{ess sup}_{\varrho \in A_\varepsilon \cap (r, r + \delta)} (\bar{w}(\varrho) + \varepsilon) \geq \bar{w}(r + \delta) + \varepsilon. \end{aligned}$$

Since \bar{w} is continuous on the right on (a, ∞) , by passing to the limit as $\delta \rightarrow 0^+$, we arrive at a contradiction.

Therefore for any $f \in LM_{p\infty, w(\cdot)}$

$$\begin{aligned} \|f\|_{LM_{p\infty, w(\cdot)}} &= \|w(r)\|f\|_{L_p(B(0, r))}\|_{L_\infty(a, \infty)} \leq \|\bar{w}(r)\|f\|_{L_p(B(0, r))}\|_{L_\infty(a, \infty)} \\ &= \|f\|_{LM_{p\infty, \bar{w}(\cdot)}} = \|\|w(\varrho)\|_{L_\infty(r, \infty)}\|f\|_{L_p(B(0, \varrho))}\|_{L_\infty(a, \infty)} \\ &\leq \|\|w(\varrho)\|_{L_p(B(0, \varrho))}\|_{L_\infty(r, \infty)}\|_{L_\infty(a, \infty)} \\ &\leq \|w(\varrho)\|f\|_{L_p(B(0, \varrho))}\|_{L_\infty(a, \infty)} = \|f\|_{LM_{p\infty, w(\cdot)}}, \end{aligned}$$

hence equality (2.2) follows with \tilde{w} replaced by \bar{w} .

Since the function \tilde{w} defined by

$$\tilde{w}(r) = \max\{w(r), \bar{w}(r)\}, \quad r > 0, \quad (2.7)$$

is equivalent to \bar{w} on $(0, \infty)$, it satisfies the requirements of the theorem.

4. Next, let $w \in \Omega_{p\theta}$ with $\theta < \infty$. In this case $a = 0$. Let $\tau > 0$ be such that w is not equivalent to 0 on $(0, \tau)$, let $b_k^* = \max\{b_k, \tau\}$, and let

$$v_\theta = 2^{-\frac{k}{\theta}} \|w(r)r^{\frac{n}{p}}\|_{L_\theta(0, b_{k-1}^*)} \quad \text{if } r \in (b_{k-1}, b_k], \quad k \in \mathbb{N}. \quad (2.8)$$

Furthermore, if $\theta < \infty$ we set for $\varepsilon > 0$

$$w_\varepsilon = \min\{w_{1, \varepsilon}, w_{2, \varepsilon}\} \quad (2.9)$$

where $w_{1, \varepsilon}$ is the same as in Step 1 and

$$w_{2, \varepsilon}(r) = (w^\theta(r) + \delta v_\theta^\theta(r))^{\frac{1}{\theta}}, \quad r \in (0, \infty). \quad (2.10)$$

Then by Step 1 for all $t > 0$

$$\|w_\varepsilon\|_{L_\theta(t, \infty)} \leq \|w_{1, \varepsilon}\|_{L_\theta(t, \infty)} \leq (1 + \varepsilon)\|w\|_{L_\theta(t, \infty)} < \infty.$$

Moreover,

$$\begin{aligned} \|w_\varepsilon(r)r^{\frac{n}{p}}\|_{L_\theta(0, t)}^\theta &\leq \|w_{2, \varepsilon}(r)r^{\frac{n}{p}}\|_{L_\theta(0, t)}^\theta \\ &\leq \int_0^t (w(r)r^{\frac{n}{p}})^\theta dr + \delta \sum_{k: b_{k-1}^* < t} 2^{-k} \int_0^{b_{k-1}^*} (w(r)r^{\frac{n}{p}})^\theta dr \end{aligned}$$

$$\begin{aligned}
&\leq \int_0^t (w(r)r^{\frac{n}{p}})^\theta dr + \delta \left(\sum_{k=1}^{\infty} 2^{-k} \right) \int_0^{\max\{t,\tau\}} (w(r)r^{\frac{n}{p}})^\theta dr \\
&= (1 + \delta) \int_0^{\max\{t,\tau\}} (w(r)r^{\frac{n}{p}})^\theta dr,
\end{aligned}$$

therefore

$$\|w(r)r^{\frac{n}{p}}\|_{L_\theta(0,t)} \leq \|w_\varepsilon(r)r^{\frac{n}{p}}\|_{L_\theta(0,t)} \leq (1 + \varepsilon) \|w(r)r^{\frac{n}{p}}\|_{L_\theta(0,\max\{t,\tau\})} < \infty.$$

Hence $w_\varepsilon \in \Omega_{p\theta}^+$.

5. If $\theta = \infty$, $\in \Omega_{p\infty}$ and τ is the same as in Step 4, we set

$$\bar{w} = \begin{cases} r^{-\frac{n}{p}} \|w(\varrho)\varrho^{\frac{n}{p}}\|_{L_\infty(r,2\tau)} & \text{if } r \in (0, \tau), \\ \|w(\varrho)\|_{L_\infty(r,\infty)} & \text{if } r \in [\tau, \infty), \end{cases} \quad (2.11)$$

where

$$c = \tau^{\frac{n}{p}} \|w(\varrho)\varrho^{\frac{n}{p}}\|_{L_\infty(\tau,2\tau)}^{-1} \|w(\varrho)\|_{L_\infty(\tau,\infty)}.$$

Clearly, \bar{w} is positive and non-increasing on $(0, \infty)$. Moreover, by the properties of essential supremums it follows that \bar{w} is continuous on the right on $(0, \infty)$.

Similarly to Step 3

$$\|\bar{w}\|_{L_\infty(\tau,\infty)} \leq \|w\|_{L_\infty(\tau,\infty)} < \infty.$$

Also

$$\|\bar{w}(r)r^{\frac{n}{p}}\|_{L_\infty(0,\tau)} = c \| \|w(\varrho)\varrho^{\frac{n}{p}}\|_{L_\infty(r,2\tau)} \|_{L_\infty(0,\tau)} \leq \|w(\varrho)\varrho^{\frac{n}{p}}\|_{L_\infty(0,2\tau)} < \infty.$$

Hence $\bar{w} \in \Omega_{p\theta}^+$.

6. By Step 2 it follows that for $\theta < \infty$

$$\begin{aligned}
\|f\|_{GM_{p\theta,w(\cdot)}} &\leq \|f\|_{GM_{p\theta,w_\varepsilon(\cdot)}} \leq \|f\|_{GM_{p\theta,w_{1,\varepsilon}(\cdot)}} = \sup_{x \in \mathbb{R}^n} \|w_{1,\varepsilon}(r)\| \|f\|_{L_p(B(x,r))} \|_{L_\theta(0,\infty)} \\
&\leq (1 + \varepsilon) \sup_{x \in \mathbb{R}^n} \|w(r)\| \|f\|_{L_p(B(x,r))} \|_{L_\theta(0,\infty)} = (1 + \varepsilon) \|f\|_{GM_{p\theta,w(\cdot)}},
\end{aligned}$$

because the argument of Step 2 does not change if the ball $B(0, r)$ is replaced by the ball $B(x, r)$. If $\theta = \infty$ then similarly

$$\begin{aligned}
\|f\|_{GM_{p\infty,w(\cdot)}} &\leq \|f\|_{GM_{p\infty,\bar{w}(\cdot)}} = \sup_{x \in \mathbb{R}^n} \|\bar{w}(r)\| \|f\|_{L_p(B(x,r))} \|_{L_\infty(0,\infty)} \\
&\leq \sup_{x \in \mathbb{R}^n} \|w(r)\| \|f\|_{L_p(B(x,r))} \|_{L_\infty(0,\infty)} = \|f\|_{GM_{p\infty,w(\cdot)}},
\end{aligned}$$

hence

$$\|f\|_{GM_{p\infty,\bar{w}(\cdot)}} = \|f\|_{GM_{p\infty,w(\cdot)}}.$$

□

3 Applications

The meaning of Theorem 2.1 is that without essential loss of generality one may assume that in Definition 2 the function w belongs to Ω_θ^+ for the case of local Morrey-type spaces and w belongs to $\Omega_{p\theta}^+$ for the case of global Morrey-type spaces.

Clearly Theorem 2.1 allows reducing the problem of boundedness of a certain operator A from one local Morrey-type space $LM_{p_1\theta_1, w_1(\cdot)}$ to another one $LM_{p_2\theta_2, w_2(\cdot)}$ for $w_1 \in \Omega_{\theta_1}$ and $w_2 \in \Omega_{\theta_2}$ to the case in which $w_1 \in \Omega_{\theta_1}^+$ and $w_2 \in \Omega_{\theta_2}^+$ or from one global Morrey-type space $GM_{p_1\theta_1, w_1(\cdot)}$ to another one $GM_{p_2\theta_2, w_2(\cdot)}$ for $w_1 \in \Omega_{p_1\theta_1}$ and $w_2 \in \Omega_{p_2\theta_2}$ to the case in which $w_1 \in \Omega_{p_1\theta_1}^+$ and $w_2 \in \Omega_{p_2\theta_2}^+$.

Indeed, assume, for example, that for a certain class $F(p_1, \theta_1, p_2, \theta_2)$ of pairs $w_1 \in \Omega_{\theta_1}^+$ and $w_2 \in \Omega_{\theta_2}^+$ the inequality

$$\|Af\|_{LM_{p_2\theta_2, w_2(\cdot)}} \leq c(w_1, w_2) \|f\|_{LM_{p_1\theta_1, w_1(\cdot)}} \quad (3.1)$$

holds, where $c(w_1, w_2) > 0$ is independent of $f \in LM_{p_1\theta_1, w_1(\cdot)}$.

Next, let $w_1 \in \Omega_{\theta_1}$ and $w_2 \in \Omega_{\theta_2}$. Consider the functions $w_{1,\varepsilon} \in \Omega_{\theta_1}^+$ and $w_{2,\varepsilon} \in \Omega_{\theta_2}^+$ constructed in the proof of Theorem 2.1 for all sufficiently small $\varepsilon > 0$. Assume that the class $F(p_1, \theta_1, p_2, \theta_2)$ is such that the pairs $w_{1,\varepsilon}, w_{2,\varepsilon}$ belong to it for all such ε . Then by (3.1)

$$\begin{aligned} \|Af\|_{LM_{p_2\theta_2, w_2(\cdot)}} &\leq \|Af\|_{LM_{p_2\theta_2, w_{2,\varepsilon}(\cdot)}} \\ &\leq c(w_{1,\varepsilon}, w_{2,\varepsilon}) \|f\|_{LM_{p_1\theta_1, w_{1,\varepsilon}(\cdot)}} \leq c(w_{1,\varepsilon}, w_{2,\varepsilon})(1 + \varepsilon) \|f\|_{LM_{p_1\theta_1, w_1(\cdot)}}, \end{aligned}$$

hence A is bounded from $LM_{p_1\theta_1, w_1(\cdot)}$ to $LM_{p_2\theta_2, w_2(\cdot)}$.

Moreover, it may happen that $\lim_{\varepsilon \rightarrow 0^+} c(w_{1,\varepsilon}, w_{2,\varepsilon}) = c(w_1, w_2)$ in which case we arrive at inequality (3.1).

In many cases for a proof of inequality (3.1) or of more complicated inequalities of such type it is not important whether $w_1 \in \Omega_{\theta_1}^+$, $w_2 \in \Omega_{\theta_2}^+$ or $w_1 \in \Omega_{\theta_1}$, $w_2 \in \Omega_{\theta_2}$. However, it may happen that there are difficulties in giving direct proof of such inequalities for all $w_1 \in \Omega_{\theta_1}$ and $w_2 \in \Omega_{\theta_2}$. This is the case in paper [3] where the following interpolation theorem is stated.

Theorem 3.1. *Let $0 < p, q_0, q_1, q < \infty$, $q_0 \neq q_1$, $0 < \theta < 1$,*

$$\frac{1}{q} = \frac{1 - \theta}{q_0} + \frac{\theta}{q_1},$$

and $w \in \Omega_1^+$. Then

$$\left(LM_{pq_0, w^{\frac{1}{q_0}}(\cdot)}, LM_{pq_1, w^{\frac{1}{q_1}}(\cdot)} \right)_{\theta, q} = LM_{pq, w^{\frac{1}{q}}(\cdot)}. \quad (3.2)$$

Moreover, there exist $c_1, c_2 > 0$ depending only on p, q_0, q_1 and θ such that

$$c_1 \|f\|_{LM_{pq, w^{\frac{1}{q}}(\cdot)}} \leq \|f\|_{\left(LM_{pq_0, w^{\frac{1}{q_0}}(\cdot)}, LM_{pq_1, w^{\frac{1}{q_1}}(\cdot)} \right)_{\theta, q}} \leq c_2 \|f\|_{LM_{pq, w^{\frac{1}{q}}(\cdot)}} \quad (3.3)$$

for all $f \in LM_{pq, w^{\frac{1}{q}}(\cdot)}$.

The proof outlined in [3] is based on the equality

$$\|f\|_{LM_{p\sigma, u(\cdot)}} = \|f\|_{LM_{p\sigma}^{v(\cdot)}} \equiv \left(\int_{\alpha}^{\infty} \left(\frac{\|f\|_{L_p(B(0,r))}}{v(r)} \right)^{\sigma} \frac{dv(r)}{v(r)} \right)^{\frac{1}{\sigma}},$$

where $0 < \sigma < \infty$,

$$v(r) = \sigma^{-\frac{1}{\sigma}} \|u\|_{L_{\sigma}(r, \infty)}^{-1}, \quad a < r < \infty, \quad \alpha = \lim_{r \rightarrow a^+} v(r),$$

which holds only if $u \in \Omega_{\sigma}^+$. (For such u the function v is positive locally absolutely continuous and strictly increasing on (a, ∞) which allows changing variables in order to obtain the above equality.)

Theorem 3.2. *Theorem 3.1 holds for any $w \in \Omega_1$. Moreover, inequality (3.3) holds for $w \in \Omega_1$ with the same c_1, c_2 as in Theorem 3.1.*

Proof. Consider the functions u_{θ} defined by equality (2.3) for $\theta = 1, q_0, q_1$. Then it follows that

$$u_{q_m} = (u_1)^{\frac{1}{q_m}}, \quad m = 1, 2.$$

Let

$$\nu_{\varepsilon}(r) = w(r) + \gamma u_1(r), \quad r \in (0, \infty),$$

where $\gamma = \min\{\delta_0, \delta_1\}$, $\delta_m = (1 + \varepsilon)^{q_m} - 1$, $m = 1, 2$.

Hence by formulas (2.3)–(2.5) with $\theta = q_m$ and $\delta = \delta_m$

$$\begin{aligned} \left(w^{\frac{1}{q_m}} \right)_{\varepsilon} &= \left(\left(w^{\frac{1}{q_m}} \right)^{q_m}(r) + \delta_m (u_{q_m})^{q_m} \right)^{\frac{1}{q_m}} \\ &= \left(w(r) + \delta_m u_1(r) \right)^{\frac{1}{q_m}} \geq \left(w(r) + \gamma u_1(r) \right)^{\frac{1}{q_m}} = \left(\nu_{\varepsilon} \right)^{\frac{1}{q_m}}. \end{aligned}$$

So

$$\left(\nu_{\varepsilon} \right)^{\frac{1}{q_m}} \leq \left(w^{\frac{1}{q_m}} \right)_{\varepsilon}, \quad m = 1, 2.$$

Therefore by the left-hand-side inequality in (3.3) and inequality (2.1)

$$\begin{aligned} c_1 \|f\|_{LM_{pq, w^{\frac{1}{q}}(\cdot)}} &\leq c_1 \|f\|_{LM_{pq, (\nu_{\varepsilon})^{\frac{1}{q}}(\cdot)}} \leq \|f\| \left(LM_{pq_0, (\nu_{\varepsilon})^{\frac{1}{q_0}}(\cdot)}, LM_{pq_1, (\nu_{\varepsilon})^{\frac{1}{q_1}}(\cdot)} \right)_{\theta, q} \\ &= \left\| \inf_{f=f_0+f_1} \left(\|f_0\|_{LM_{pq_0, (\nu_{\varepsilon})^{\frac{1}{q_0}}(\cdot)}} + t \|f_1\|_{LM_{pq_1, (\nu_{\varepsilon})^{\frac{1}{q_1}}(\cdot)}} \right) \right\|_{\Phi_{\theta, q}} \\ &\leq \left\| \inf_{f=f_0+f_1} \left(\|f_0\|_{LM_{pq_0, (w^{\frac{1}{q_0}})_{\varepsilon}(\cdot)}} + t \|f_1\|_{LM_{pq_1, (w^{\frac{1}{q_1}})_{\varepsilon}(\cdot)}} \right) \right\|_{\Phi_{\theta, q}} \\ &\leq (1 + \varepsilon) \left\| \inf_{f=f_0+f_1} \left(\|f_0\|_{LM_{pq_0, w^{\frac{1}{q_0}}(\cdot)}} + t \|f_1\|_{LM_{pq_1, w^{\frac{1}{q_1}}(\cdot)}} \right) \right\|_{\Phi_{\theta, q}} \\ &= (1 + \varepsilon) \|f\| \left(LM_{pq_0, w^{\frac{1}{q_0}}(\cdot)}, LM_{pq_1, w^{\frac{1}{q_1}}(\cdot)} \right)_{\theta, q}. \end{aligned} \tag{3.4}$$

Here the infimum is taken over all representations $f = f_0 + f_1$ where

$$f_0 \in LM_{pq_0, w_\varepsilon^{\frac{1}{q_0}}(\cdot)} = LM_{pq_0, w^{\frac{1}{q_0}}(\cdot)} \quad \text{and} \quad f_1 \in LM_{pq_0, w_\varepsilon^{\frac{1}{q_1}}(\cdot)} = LM_{pq_0, w^{\frac{1}{q_1}}(\cdot)}.$$

Furthermore, let $\delta = (1 + \varepsilon)^{\frac{1}{q}} - 1$. Since q lies between q_0 and q_1 we have $\delta \geq \gamma$ and by formulas (2.3)–(2.5)

$$(w^{\frac{1}{q}})_\varepsilon = (w(r) + \delta u(r))^{\frac{1}{q}} \geq (w(r) + \gamma u_1(r))^{\frac{1}{q}} = (\nu_\varepsilon)^{\frac{1}{q}}.$$

Hence by the right-hand-side inequality in (3.3) and inequality (2.1)

$$\begin{aligned} \|f\| \left(LM_{pq_0, w^{\frac{1}{q_0}}(\cdot)}, LM_{pq_1, w^{\frac{1}{q_1}}(\cdot)} \right)_{\theta, q} &\leq \|f\| \left(LM_{pq_0, (\nu_\varepsilon)^{\frac{1}{q_0}}(\cdot)}, LM_{pq_1, (\nu_\varepsilon)^{\frac{1}{q_1}}(\cdot)} \right)_{\theta, q} \\ &\leq c_2 \|f\|_{LM_{pq, (\nu_\varepsilon)^{\frac{1}{q}}(\cdot)}} \leq c_2 \|f\|_{LM_{pq, (w^{\frac{1}{q}})_\varepsilon(\cdot)}} \leq (1 + \varepsilon) c_2 \|f\|_{LM_{pq, w^{\frac{1}{q}}(\cdot)}}. \end{aligned} \quad (3.5)$$

Since c_1 and c_2 are independent of ε , by passing to the limit in (3.4) and (3.5) as $\varepsilon \rightarrow 0^+$, we get inequality (3.3). \square

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