

MAXIMAL OPERATORS, LEBESGUE POINTS AND QUASICONTINUITY IN STRONGLY NONLINEAR POTENTIAL THEORY

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ABSTRACT. Many maximal functions defined on some Orlicz spaces \mathbf{L}_A are bounded operators on \mathbf{L}_A if and only if they satisfy a capacity weak inequality. We show also that (m, A) -quasi-every x is a Lebesgue point for f in \mathbf{L}_A sense and we give an (m, A) -quasicontinuous representative for f when \mathbf{L}_A is reflexive.

1. INTRODUCTION

The first part of this paper describes the connection between some maximal operators defined in Orlicz spaces, and capacities in this spaces. Theorem 1 states that maximal operators of strong type (A, A) , satisfy a capacity weak type inequality. The converse is the main of Theorem 2. More precisely, for N-functions satisfying the Δ_2 condition, maximal operators verifying a capacity weak type inequality are of weak type (A, A) . If in addition the conjugate N-function A^* satisfies also the Δ_2 condition, then these operators are of strong type (A, A) . Theorem 3 deals with a limiting case which connects the capacity of compact set and its Lebesgue measure.

All results in this part generalize those given in [1] for the case of Lebesgue classes.

The second part is devoted to establish some results about Lebesgue points and quasicontinuity for Orlicz spaces.

By a theorem of Lebesgue, almost every point is a Lebesgue point. And if $f \in L^p$ for some p , $1 \leq p < \infty$, then almost every x is a Lebesgue point in the sense that

$$\lim_{r \rightarrow 0} \frac{1}{|B(x, r)|} \int_{B(x, r)} |f(y) - f(x)|^p dy = 0.$$

This result is generalized in [4] to Orlicz spaces \mathbf{L}_A for A satisfying the Δ_2 condition. We give a new proof of this result and we improve it in the first part of Theorem 4.

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On the other hand, Lars Hedberg proved the following result (see [2, Chapter 6, Th 6.2.1] or [14, Chapter 3, Th 3.10.2]): *Let $1 < p < \infty$ and $m > 0$ be such that $mp \leq N$. If $f = \mathcal{G}_m * g$, $g \in L^p$, then for every $\epsilon > 0$ there is an open set U with Bessel capacity less than ϵ , and such that*

$$\lim_{r \rightarrow 0} \frac{1}{|B(x, r)|} \int_{B(x, r)} |f(y) - f(x)|^p dy = 0$$

uniformly on U^c .

We generalize this result in the second part of Theorem 4 to reflexive Orlicz spaces. The proof depends on a density argument (which needs that A verifies the Δ_2 condition) and on a weak type estimate involving the maximal Hardy-Littlewood function (which needs that A^* verifies the Δ_2 condition).

2. PRELIMINARIES

2.1. Orlicz spaces

Let $A : R \rightarrow R^+$ be an *N-function*, i.e. A is continuous, convex, with $A(t) > 0$ for $t > 0$, $\lim_{t \rightarrow 0} \frac{A(t)}{t} = 0$, $\lim_{t \rightarrow \infty} \frac{A(t)}{t} = +\infty$ and A is even.

Equivalently, A admits the representation: $A(t) = \int_0^{|t|} a(x) dx$, where $a : R^+ \rightarrow R^+$ is non-decreasing, right continuous, with $a(0) = 0$, $a(t) > 0$ for $t > 0$ and $\lim_{t \rightarrow +\infty} a(t) = +\infty$.

The N-function A^* conjugate to A is defined by $A^*(t) = \int_0^{|t|} a^*(x) dx$, where a^* is given by $a^*(s) = \sup\{t : a(t) \leq s\}$.

Let A be an N-function and let Ω be an open set in R^N . We note $\mathcal{L}_A(\Omega)$ the set, called an *Orlicz class*, of measurable functions f , on Ω , such that

$$\rho(f, A, \Omega) = \int_{\Omega} A(f(x)) dx < \infty.$$

Let A and A^* be two conjugate N-functions and let f be a measurable function defined almost everywhere in Ω . The *Orlicz norm* of f , $\|f\|_{A, \Omega}$ or $\|f\|_A$ if there is no confusion, is defined by

$$\|f\|_A = \sup \left\{ \int_{\Omega} |f(x)g(x)| dx : g \in \mathcal{L}_{A^*}(\Omega) \text{ and } \rho(g, A^*, \Omega) \leq 1 \right\}.$$

The set $\mathbf{L}_A(\Omega)$ of measurable functions f , such that $\|f\|_A < \infty$ is called an *Orlicz space*. When $\Omega = R^N$, we set \mathbf{L}_A in place of $\mathbf{L}_A(R^N)$.

The *Luxemburg norm* $|||f|||_{A, \Omega}$ or $|||f|||_A$ if there is no confusion, is defined in $\mathbf{L}_A(\Omega)$ by

$$|||f|||_A = \inf \left\{ r > 0 : \int_{\Omega} A\left(\frac{f(x)}{r}\right) dx \leq 1 \right\}.$$

Let A be an N-function. We say that A verifies the Δ_2 condition if there exists a constant $C > 0$ such that $A(2t) \leq CA(t)$ for all $t \geq 0$.

We denote by $C(A)$ the smallest constant C such that $A(2t) \leq CA(t)$ for all $t \geq 0$.

We recall the following results. Let A be an N-function and a its derivative. Then

1. A verifies the Δ_2 condition if and only if one of the following holds:

- i) $\forall r > 1, \exists k = k(r) : (\forall t \geq 0, A(rt) \leq kA(t))$,
- ii) $\exists \alpha > 1 : (\forall t \geq 0, ta(t) \leq \alpha A(t))$,
- iii) $\exists \beta > 1 : (\forall t \geq 0, ta^*(t) \geq \beta A^*(t))$,
- iv) $\exists d > 0 : \left(\forall t \geq 0, \left(\frac{A^*(t)}{t} \right)' \geq d \frac{A^*(t)}{t} \right)$.

Moreover, α in ii) and β in iii) can be chosen such that $\alpha^{-1} + \beta^{-1} = 1$.

We note $\alpha(A)$ the smallest α such that ii) holds. By a simple computation we have $C(A) \leq 2^\alpha$. See [5].

2. If A verifies the Δ_2 condition, then

- i) $\forall t \geq 1, A(t) \leq A(1)t^\alpha$ and $\forall t \leq 1, A(t) \geq A(1)t^\alpha$,
- ii) $\forall t \geq 1, A^*(t) \geq A^*(1)t^\beta$ and $\forall t \leq 1, A^*(t) \leq A^*(1)t^\beta$.

See for instance [7, 9, 11]. For more details on the theory of Orlicz spaces, see [3, 9, 11].

2.2. Capacity and Bessel kernels

We define a *capacity* as a positive set function C given on a σ -additive class of sets Γ , which contains compact sets and has the properties:

- (i) $C(\emptyset) = 0$.
- (ii) If X and Y are in Γ and $X \subset Y$, then $C(X) \leq C(Y)$.
- (iii) If $X_i, i = 1, 2, \dots$ are in Γ , then $C(\bigcup_{i \geq 1} X_i) \leq \sum_{i \geq 1} C(X_i)$.

Let k be a positive and integrable function in R^N and let A be an N-function. For $X \subset R^N$, we define

$$C_{k,A}(X) = \inf\{A(\|f\|_A) : f \in \mathbf{L}_A^+ \text{ and } k * f \geq 1 \text{ on } X\}$$

$$C'_{k,A}(X) = \inf\{\|f\|_A : f \in \mathbf{L}_A^+ \text{ and } k * f \geq 1 \text{ on } X\}$$

where $k * f$ is the usual convolution. The sign $+$ deals with positive elements in the considered space. From [6] $C'_{k,A}$ is a capacity.

If a statement holds except on a set X where $C_{k,A}(X) = 0$, then we say that the statement holds $C_{k,A}$ -*quasieverywhere* (abbreviated $C_{k,A}$ -*q.e* or (k, A) -*q.e* if there is no confusion).

For $m > 0$, the *Bessel kernel*, \mathcal{G}_m , is most easily defined through its Fourier transform $\mathfrak{F}(\mathcal{G}_m)$ as:

$$[\mathfrak{F}(\mathcal{G}_m)](x) = (2\pi)^{-\frac{N}{2}} (1 + |x|^2)^{-\frac{m}{2}}$$

where $[\mathfrak{F}(f)](x) = (2\pi)^{-\frac{N}{2}} \int f(y)e^{-ixy}dy$ for $f \in \mathbf{L}^1$. \mathcal{G}_m is positive, in \mathbf{L}^1 and verifies the equality: $\mathcal{G}_{r+s} = \mathcal{G}_r * \mathcal{G}_s$.

In the sequel, we put $B_{m,A} = C_{\mathcal{G}_m,A}$ and $B'_{m,A} = C'_{\mathcal{G}_m,A}$. We write $(m, A) - q.e.$ in place of $B_{m,A} - q.e.$ We denote $\mathcal{I}_m(x) = |x|^{m-N}$ the Riesz kernel. We have (see for instance [2])

$$(2.1) \quad \mathcal{G}_m(x) \sim \mathcal{I}_m(x), \text{ when } |x| \rightarrow 0, \text{ with } 0 < m < N,$$

On the other hand, for every $c < 1$,

$$(2.2) \quad \mathcal{G}_m(x) = O(e^{-c|x|}), \text{ when } |x| \rightarrow \infty, \text{ with } 0 < m.$$

Another inequality which serves in this paper is

$$(2.3) \quad \mathcal{G}_m(x) \leq C\mathcal{G}_m(x+y), \quad |x| \geq 2, \quad |y| \leq 1.$$

3. MAXIMAL OPERATORS AND CAPACITY.

For $i, j \in N$, let $\theta_{i,j}$ be a complex valued function defined on R^N and such that $\theta_{i,j} \in \mathbf{L}_B$ for all N-functions B .

Let the sequence $(\theta_j)_j$ be such that

1. $\theta_{i,j} * f \rightarrow \theta_j * f$ in \mathbf{L}_B for all $f \in \mathbf{L}_B$
2. $\theta_j * f_n \rightarrow \theta_j * f$ in \mathbf{L}_B if $f_n \rightarrow f$ in \mathbf{L}_B .

Define the *maximal operator* \mathcal{M}

$$(3.1) \quad \mathcal{M}(f) = \sup_j |\theta_j * f|$$

and assume that $\mathcal{M}(f)$ is Lebesgue measurable on R^N .

An operator $H : \mathbf{L}_A \rightarrow \mathbf{L}_A$ is of weak type (A,A) if

$$\forall f \in \mathbf{L}_A, \forall t > 0, \mathbf{m}(\{x : |H(f)(x)| > t\}) \leq \frac{1}{A \left(\frac{Ct}{\|f\|_A} \right)}$$

where C is a constant dependent only on A , and \mathbf{m} is the Lebesgue measure on R^N .

H is of strong type (A,A) if

$$\forall f \in \mathbf{L}_A, \|H(f)\|_A \leq C\|f\|_A$$

where C is a constant dependent only on A . For more details, see [13].

Theorem 1. *Let A be an N-function and \mathcal{M} the maximal operator defined by (3.1). Suppose \mathcal{M} is of strong type (A,A) . Then*

$$\forall f \in \mathbf{L}_A, \forall t > 0, C_{k,A}(\{x : \mathcal{M}(k * f)(x) > t\}) \leq A \left(C_A \frac{\|f\|_A}{t} \right).$$

C_A is the constant in the strong type.

Proof. It is easy to see that if $\theta_j \in \mathbf{L}_B$ for all B , then

$$\theta_j * (k * f) = k * (\theta_j * f).$$

In general case, if $\theta_{i,j} * f \rightarrow \theta_j * f$ in \mathbf{L}_A , then by [6, Théorème 4], there is a subsequence $(\theta'_{i,j})_i$ such that

$$\theta'_{i,j} * (k * f) = k * (\theta'_{i,j} * f) \rightarrow k * (\theta_j * f) \quad C_{k,A} - q.e.$$

Since $k * f \in \mathbf{L}_A$, we get

$$k * (\theta'_{i,j} * f) = \theta'_{i,j} * (k * f) \rightarrow \theta_j * (k * f) \text{ in } \mathbf{L}_A.$$

Hence

$$\theta_j * (k * f) = k * (\theta_j * f) \quad C_{k,A} - q.e.$$

There exists X_j such that $C_{k,A}(X_j) = 0$ and for all $x \notin X_j$,

$$\theta_j * (k * f)(x) = k * (\theta_j * f)(x).$$

We get for $x \notin X_j$,

$$|\theta_j * (k * f)(x)| = |k * (\theta_j * f)(x)| \leq k * |\theta_j * f|(x).$$

Put $X = \bigcup_j X_j$. Then $C_{k,A}(X) = 0$ and

$$\mathcal{M}(k * f)(x) \leq k * \mathcal{M}(f)(x) \quad C_{k,A} - q.e.$$

It follows that for all $t > 0$,

$$C_{k,A}(\{x : \mathcal{M}(k * f)(x) > t\}) \leq C_{k,A}(\{x : k * \mathcal{M}(f)(x) > t\}).$$

From [6, Théorème 3], we deduce for all $t > 0$,

$$C_{k,A}(\{x : \mathcal{M}(k * f)(x) > t\}) \leq A \left(C_A \frac{\| \| f \| \|_A}{t} \right).$$

This completes the proof. \square

Remark 1. *If we suppose in addition that A verifies the Δ_2 condition, then there exists a constant C' dependent only on A , such that for all $t > 0$,*

$$C_{k,A}(\{x : \mathcal{M}(k * f)(x) > t\}) \leq C' A \left(\frac{\| \| f \| \|_A}{t} \right).$$

Lemma 1. *Let $f \in \mathbf{L}_A$. Then there exists $\lambda > 0$ such that*

$$\int A \left(\frac{\mathcal{G}_m * f - f}{\lambda} \right) dx \rightarrow 0 \text{ as } m \rightarrow 0.$$

Proof. We have $\mathcal{G}_m * f \rightarrow f$ a.e. as $m \rightarrow 0$. On the other hand, there is a constant $\gamma > 0$ such that $\frac{f}{\gamma} \in \mathcal{L}_A$. Let $\lambda = 2\gamma$. Then

$$A \left(\frac{\mathcal{G}_m * f - f}{\lambda} \right) \leq 2^{-1} A \left(\frac{2\mathcal{G}_m * f}{\lambda} \right) + 2^{-1} A \left(\frac{2f}{\lambda} \right).$$

Jensen's inequality gives

$$A\left(\frac{2\mathcal{G}_m * f}{\lambda}\right) \leq A\left(\frac{2f}{\lambda}\right) * \mathcal{G}_m.$$

The desired result follows by Vitali's Theorem. \square

Theorem 2. *Let A be an N -function satisfying the Δ_2 condition, and let \mathcal{M} be the maximal operator defined by (3.1). Choose $k = \mathcal{G}_m$ with $m > 0$. Let C be a constant dependent only on A and such that for all $t > 0$ and all $f \in \mathbf{L}_A$,*

$$C_{k,A}(\{x : \mathcal{M}(\mathcal{G}_m * f)(x) > t\}) \leq CA \left(\frac{\|f\|_A}{t} \right).$$

Then \mathcal{M} is of weak type (A, A) .

Proof. Let X be a set and $f \in \mathbf{L}_A^+$ such that $\mathcal{G}_m * f \geq 1$ on X . Then

$$\mathbf{m}(X) \leq \int_X (\mathcal{G}_m * f) dx \leq \| \mathcal{G}_m * f \|_A \| \chi_X \|_{A^*}$$

where χ_X is the characteristic function of X .

The identity $\| \chi_X \|_{A^*} = \mathbf{m}(X) A^{-1} \left(\frac{1}{\mathbf{m}(X)} \right)$ gives

$$\frac{1}{A^{-1} \left(\frac{1}{\mathbf{m}(X)} \right)} \leq C'_{\mathcal{G}_m, A}(X).$$

This implies

$$\mathbf{m}(\{x : \mathcal{M}(\mathcal{G}_m * f)(x) > t\}) \leq \frac{1}{A \left(\frac{Ct}{\|f\|_A} \right)}.$$

Note that if $s = \inf(m, b)$, then

$$\mathcal{G}_m * f - \mathcal{G}_b * f = \mathcal{G}_s * (\mathcal{G}_{m-s} * f - \mathcal{G}_{b-s} * f).$$

This implies

$$\mathbf{m}(\{x : \mathcal{M}(\mathcal{G}_m * f - \mathcal{G}_b * f)(x) > t\}) \leq \frac{1}{A \left(\frac{Ct}{\| \mathcal{G}_{m-s} * f - \mathcal{G}_{b-s} * f \|_A} \right)}.$$

By the previous Lemma, $\mathcal{G}_m * f \rightarrow f$ in \mathbf{L}_A as $m \rightarrow 0$, since A verifies the Δ_2 condition. By the sublinearity of \mathcal{M} , $(\mathcal{M}(\mathcal{G}_m * f))_m$ is Cauchy in measure as $m \rightarrow 0$. Thus $(\mathcal{M}(\mathcal{G}_m * f))_m$ converges in measure to a function h , as $m \rightarrow 0$. This implies

$$\mathbf{m}(\{x : |h(x)| > t\}) \leq \frac{1}{A \left(\frac{Ct}{2\|f\|_A} \right)}.$$

There exists a subsequence $(\mathcal{M}(\mathcal{G}_{m'} * f))_{m'}$ of the sequence $(\mathcal{M}(\mathcal{G}_m * f))_m$ such that $\mathcal{M}(\mathcal{G}_{m'} * f) \rightarrow h$ a.e. And there exists a subsequence $(\mathcal{M}(\mathcal{G}_{m''} * f))_{m''}$ of the sequence $(\mathcal{M}(\mathcal{G}_{m'} * f))_{m'}$ such that

$$\theta_j * (\mathcal{G}_{m''} * f) \rightarrow \theta_j * f \text{ a.e.}$$

Hence there exists X_j such that $\mathbf{m}(X_j) = 0$ and $\theta_j * f(x) \leq h(x)$ for $x \notin X_j$. Thus $\mathcal{M}(f)(x) \leq h(x)$ a.e. This gives

$$\mathbf{m}(\{x : |\mathcal{M}(f)(x)| > t\}) \leq \frac{1}{A \left(\frac{Ct}{2\|f\|_A} \right)}.$$

Then \mathcal{M} is of weak type (A, A) . \square

Corollary 1. *If in addition to hypothesis of Theorem 2 we suppose that A^* verifies the Δ_2 condition, then \mathcal{M} is of strong type (A, A) .*

Proof. From Theorem 2, \mathcal{M} is of weak type (A, A) for all A satisfying the Δ_2 condition. \mathcal{M} is then of weak type (p, p) for all $1 < p < \infty$. The Marcinkiewicz interpolation Theorem shows that \mathcal{M} is of strong type (p, p) for all $1 < p < \infty$. By [7] and [13] \mathcal{M} is of strong type (A, A) . \square

Theorem 3. *Let $(k_i)_i$ be a sequence of positive integrable functions on R^N such that*

1. $\int k_i(x) dx \rightarrow 1$, as $i \rightarrow \infty$
2. $\int_{\{|x| \geq \delta\}} k_i(x) dx \rightarrow 0$, as $i \rightarrow \infty$.

Then for any compact K in R^N , $\lim_{i \rightarrow \infty} C_{k_i, A}(K) = A \left[\frac{1}{A^{-1} \left(\frac{1}{\mathbf{m}(K)} \right)} \right]$.

Proof. Let $f \in \mathbf{L}_A^+$ such that $k_i * f \geq 1$ on K . Then

$$\mathbf{m}(K) \leq \int_K (k_i * f) dx \leq \|k_i * f\|_A \|\chi_K\|_{A^*}$$

where χ_K is the characteristic function of K .

But $\|\chi_K\|_{A^*} = \mathbf{m}(K) A^{-1} \left(\frac{1}{\mathbf{m}(K)} \right)$, and by [10] (see also [7] for a simple proof)

$$\|k_i * f\|_A \leq \|k_i\|_1 \|f\|_A.$$

Hence

$$\frac{1}{A^{-1} \left(\frac{1}{\mathbf{m}(K)} \right)} \leq \|k_i\|_1 \|f\|_A.$$

This implies

$$\frac{1}{A^{-1} \left(\frac{1}{\mathbf{m}(K)} \right)} \leq \|k_i\|_1 C'_{k_i, A}(K).$$

Thus

$$\frac{1}{A^{-1} \left(\frac{1}{\mathbf{m}(K)} \right)} \leq \liminf_{i \rightarrow \infty} C'_{k_i, A}(K).$$

On the other hand, let O be a bounded open set such that $K \subset O$ and let ϵ be such that $0 < \epsilon < 1$. Then there is i_0 such that for $i \geq i_0$, we have $k_i * \chi_O \geq 1 - \epsilon$ on K .

Since $\chi_O \in \mathbf{L}_A$, we deduce that $C'_{k_i, A}(K) \leq \frac{\|\chi_O\|_A}{1 - \epsilon}$. From the identity $\|\chi_O\|_A = \frac{1}{A^{-1}\left(\frac{1}{\mathbf{m}(O)}\right)}$, we have

$$\limsup_{i \rightarrow \infty} C'_{k_i, A}(K) \leq (1 - \epsilon)^{-1} \frac{1}{A^{-1}\left(\frac{1}{\mathbf{m}(O)}\right)}.$$

This implies $\limsup_{i \rightarrow \infty} C'_{k_i, A}(K) \leq \frac{1}{A^{-1}\left(\frac{1}{\mathbf{m}(K)}\right)}$. Thus

$$\lim_{i \rightarrow \infty} C'_{k_i, A}(K) = \frac{1}{A^{-1}\left(\frac{1}{\mathbf{m}(K)}\right)}.$$

The proof is complete. \square

4. LEBESGUE POINT AND QUASICONTINUITY

Recall that if $f \in L^1_{loc}$, a point $x \in R^N$ is called a Lebesgue point for f if

$$\lim_{r \rightarrow 0} \frac{1}{|B(x, r)|} \int_{B(x, r)} |f(y) - f(x)| dy = 0.$$

Here $|B(x, r)|$ is the Lebesgue measure of $B(x, r)$ on R^N .

By a theorem of Lebesgue, almost every point is a Lebesgue point. On the other hand, if $f \in L^p$ for some p , $1 \leq p < \infty$, then almost every x is a Lebesgue point in the sense that

$$\lim_{r \rightarrow 0} \frac{1}{|B(x, r)|} \int_{B(x, r)} |f(y) - f(x)|^p dy = 0.$$

See [12, Section I.5.7].

This result is generalized in [4] to Orlicz spaces \mathbf{L}_A for A satisfying the Δ_2 condition. More precisely

Lemma 2. [4] *Let A be an N -function verifying the Δ_2 condition and $\alpha = \alpha(A)$. Then*

$$\lim_{r \rightarrow 0} r^{-\frac{N}{\alpha}} \|\|f_x\|\|_{A, B(x, r)} = 0 \text{ a.e. on } R^N.$$

Here f_x is defined by $f_x(y) = f(y) - f(x)$.

We shall give a new proof of this result.

Lemma 3. *Let A be an N -function verifying the Δ_2 condition and $\alpha = \alpha(A)$. Then, for all $t \geq 0$ and all $0 < s \leq 1$,*

$$A(s^{-\frac{1}{\alpha}} t) \leq C(A) s^{-1} A(t).$$

Proof. If $s = 1$, the result is obvious.

Let $s < 1$, and q be the smallest positive integer such that $s^{\frac{-1}{\alpha}} \leq 2^q$. Then

$$q \geq \frac{\text{Log}(s^{\frac{-1}{\alpha}})}{\text{Log}2} \quad \text{and} \quad q - 1 \leq \frac{\text{Log}(s^{\frac{-1}{\alpha}})}{\text{Log}2} = K(s, \alpha).$$

Since $2^\alpha \geq C(A)$, we get

$$C(A)^q \leq C(A).C(A)^{K(s, \alpha)} \leq C(A).e^{(\alpha \text{Log}2).K(s, \alpha)} = C(A)s^{-1},$$

and

$$A(s^{\frac{-1}{\alpha}} t) \leq A(2^q t) \leq C(A)^q A(t) \leq C(A)s^{-1} A(t).$$

The proof is finished. \square

Now we give a new proof of Lemma 2.

New Proof of Lemma 2. Since the function $A \circ f_x$ is locally integrable, by [13, Section I.5.7] we have

$$\lim_{r \rightarrow 0} r^{-N} \int_{B(x, r)} (A \circ f_x)(y) dy = 0 \text{ a.e. on } R^N.$$

Lemma 3 implies

$$\int_{B(x, r)} A(r^{\frac{-N}{\alpha}} f_x)(y) dy \leq C(A) r^{-N} \int_{B(x, r)} (A \circ f_x)(y) dy.$$

Hence

$$\lim_{r \rightarrow 0} \int_{B(x, r)} A(r^{\frac{-N}{\alpha}} f_x)(y) dy = 0 \text{ a.e. on } R^N.$$

The result follows since A verifies the Δ_2 condition.

Lemma 4. *Let A be an N -function satisfying the Δ_2 condition. Then there is a constant C such that $\forall u \geq 1$, $u^{\frac{1}{\alpha}} \leq CA^{-1}(u)$.*

Proof. Let $u \geq 1$. Then

$$A(u^{\frac{1}{\alpha}}) \leq A(1)u.$$

This implies

$$u^{\frac{1}{\alpha}} \leq A^{-1}[A(1)u] \leq A^{-1}(\beta u),$$

where $\beta = \sup(1, A(1))$.

From the inequality $\beta A(t) \leq A(\beta t)$, valid for all t , we get

$$A^{-1}[\beta A(t)] \leq \beta t.$$

Hence

$$A^{-1}(\beta u) \leq \beta A^{-1}(u).$$

So

$$u^{\frac{1}{\alpha}} \leq \beta A^{-1}(u).$$

The proof is finished. \square

Recall that the Hardy-Littlewood maximal function of a locally integrable function f is

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

Lemma 5. *Let A be an N -function such that A^* satisfies the Δ_2 condition. Let m be a positive number and $f = \mathcal{G}_m * g$, $g \in \mathbf{L}_A^+$. Let $E_s = \{x : M(f)(x) > s\}$. Then there exists a constant C independent of f such that*

$$B'_{m,A}(E_s) \leq \frac{C}{s} \| \|g\| \|_A.$$

Proof. Let χ be the normalized characteristic function of the unit ball, and for $r > 0$, define χ_r by $\chi_r(x) = r^{-N} \chi(\frac{x}{r})$. Then

$$\chi_r * f(x) = \chi_r * \mathcal{G}_m * g(x) \leq \mathcal{G}_m * Mg(x).$$

Thus

$$M(f)(x) = \sup_{r>0} \chi_r * f(x) \leq \mathcal{G}_m * Mg(x).$$

This implies

$$\{x : M(f)(x) > s\} \subset \{x : \mathcal{G}_m * Mg(x) > s\}.$$

We get by the definition of $B'_{m,A}$, $B'_{m,A}(E_s) \leq \frac{1}{s} \| \|Mg\| \|_A$.

Since A^* satisfies the Δ_2 condition, there is a constant C such that $\| \|Mg\| \|_A \leq C \| \|g\| \|_A$. (See for instance [8]). The Lemma follows. \square

Remark 2. *We can also derive quickly the Lemma from Theorem 1. In fact, we are in the conditions of this theorem because M is of strong type since A^* satisfies the Δ_2 condition.*

Lemma 6. *Let A be an N -function such that A and A^* satisfy the Δ_2 condition. Let m be a positive number such that $0 < \alpha m \leq N$, and $f = \mathcal{G}_m * g$, $g \in \mathbf{L}_A^+$. Let $E_s = \left\{ x : \sup_{r>0} |B(x,r)|^{-\frac{1}{\alpha}} \| \|f\| \|_{A,B(x,r)} > s \right\}$. Then there exists a constant C independent of f such that*

$$B'_{m,A}(E_s) \leq \frac{C}{s} \| \|g\| \|_A$$

for all $s \geq \| \|g\| \|_A$.

Proof. Let $s \geq \| \|g\| \|_A$ and $x_0 \in E_s$. Then there exists r such that

$$|B(x_0, r)|^{-\frac{1}{\alpha}} \| \|f\| \|_{A,B(x_0,r)} > s.$$

Now the inequality

$$\| \|f\| \|_A \leq \| \mathcal{G}_m \|_1 \| \|g\| \|_A$$

implies $\| \frac{f}{s} \| \|_A \leq 1$, since $\| \mathcal{G}_m \|_1 = 1$. Hence

$$|B(x_0, r)| < 1.$$

We set $g = g_1 + g_2$, where $g_1(x) = 0$ for $|x - x_0| > 2r$, and $g_1(x) = g(x)$ for $|x - x_0| \leq 2r$. Then

$$s < |B(x_0, r)|^{\frac{-1}{\alpha}} \left[\| \|g_1 * \mathcal{G}_m\| \|_{A, B(x_0, r)} + \| \|g_2 * \mathcal{G}_m\| \|_{A, B(x_0, r)} \right].$$

So that either

$$(4.1) \quad s < 2 |B(x_0, r)|^{\frac{-1}{\alpha}} \| \|g_1 * \mathcal{G}_m\| \|_{A, B(x_0, r)}$$

or

$$(4.2) \quad s < 2 |B(x_0, r)|^{\frac{-1}{\alpha}} \| \|g_2 * \mathcal{G}_m\| \|_{A, B(x_0, r)}.$$

On the other hand, by [2, Lemma 3.1.1], for any $x \in B(x_0, r)$,

$$\frac{g_1 * \mathcal{G}_m(x)}{s} \leq \frac{1}{s} \int_{B(x, 3r)} \mathcal{G}_m(x - y) g_1(y) dy \leq KM \left(\frac{g_1(x)}{s} \right) r^m.$$

If the inequality (4.1) holds, we get

$$r^{\frac{N}{\alpha}} < \frac{K}{s} \| \|g_1 * \mathcal{G}_m\| \|_{A, B(x_0, r)} \leq \frac{K''}{s} r^m \| \|Mg_1\| \|_{A, B(x_0, r)} \leq \frac{K'''}{s} r^m \| \|g_1\| \|_{A, B(x_0, 2r)}.$$

So

$$(4.3) \quad r^{\frac{N}{\alpha} - m} < \frac{K'''}{s} \| \|g\| \|_{A, B(x_0, 2r)}.$$

Remark that when $N = m\alpha$, then (4.3) cannot occur if $s \geq K''' \| \|g\| \|_A$ since always

$$\| \|g\| \|_{A, B(x_0, r)} \leq \| \|g\| \|_A.$$

If the inequality (4.2) holds, then we claim that

$$(4.4) \quad Cg * \mathcal{G}_m(x) > s.$$

In fact, if $x_1, x_2 \in B(x, r)$ and y outside of $B(x_0, 2r)$, then

$$\frac{|x_2 - y|}{3} \leq |x_1 - y| \leq 3|x_2 - y|,$$

and

$$|x_2 - y| - 2r \leq |x_1 - y| \leq |x_2 - y| + 2r.$$

By the estimates (2.1) and (2.3) for Bessel kernels, we have

$$\mathcal{G}_m(x_1 - y) \leq C\mathcal{G}_m(x_2 - y).$$

So for any $x_1 \in B(x, r)$

$$g_2 * \mathcal{G}_m(x_1) \leq C \inf_{x \in B(x_0, r)} g_2 * \mathcal{G}_m(x) \leq C \inf_{x \in B(x_0, r)} g * \mathcal{G}_m(x).$$

Hence

$$s < 2C |B(x_0, r)|^{\frac{-1}{\alpha}} \inf_{x \in B(x_0, r)} g * \mathcal{G}_m(x) \| \|1\| \|_{A, B(x_0, r)}.$$

But

$$\| \|1\| \|_{A, B(x_0, r)} = \frac{1}{A^{-1} \left(|B(x_0, r)|^{-1} \right)}.$$

So

$$s < 2C \frac{|B(x_0, r)|^{\frac{-1}{\alpha}}}{A^{-1} \left(|B(x_0, r)|^{-1} \right)} \inf_{x \in B(x_0, r)} g * \mathcal{G}_m(x).$$

By Lemma 4 we have

$$s < K_1 \inf_{x \in B(x_0, r)} g * \mathcal{G}_m(x).$$

This implies the claim. Let U be the set of all $x \in E_s$ and satisfying (4.3). Then by (4.4),

$$Cg * \mathcal{G}_m(x) > s \text{ on } E_s \setminus U.$$

So

$$B'_{m,A}(E_s \setminus U) \leq \frac{C}{s} \|g\|_A.$$

By the simple covering Vitali lemma, see [2, Theorem 1.4.1], there are disjoint balls $\{B(x_i, 2r_i)\}_1^\infty$ such that

$$r_i^{\frac{N}{\alpha} - m} < \frac{K}{s} \|g\|_{A, B(x_i, 2r_i)},$$

and

$$U \subset \bigcup_1^\infty B(x_i, 10r_i).$$

We may take $10r_i < 1$, for all i . We have, by the subadditivity of $B'_{m,A}$ (see [6])

$$B'_{m,A}(U) \leq \sum_1^\infty B'_{m,A}(B(x_i, 10r_i)).$$

By [5, Lemma 2] we get

$$B'_{m,A}(B(x_i, 10r_i)) \leq Cr_i^{-m} 2^{-q_i}.$$

Here q_i is the greatest positive integer such that $q_i \leq \frac{\text{Log}(r_i^{-N})}{\text{Log}(C(A))}$.

A simple computation shows that $2^{-q_i} \leq 2r_i^{\frac{N}{\alpha}}$. This implies

$$B'_{m,A}(U) \leq C \sum_1^\infty r_i^{\frac{N}{\alpha} - m} \leq \sum_1^\infty \frac{K'}{s} \|g\|_{A, B(x_i, 2r_i)}.$$

From the definition of the Orlicz norm we get easily

$$\sum_1^\infty \|g\|_{A, B(x_i, 2r_i)} \leq \|g\|_A.$$

The equivalence

$$\|g\|_{A, \Omega} \leq \|g\|_{A, \Omega} \leq 2\|g\|_{A, \Omega},$$

valid for all Ω , implies

$$B'_{m,A}(U) \leq \frac{K}{s} \|g\|_A.$$

Since $B'_{m,A}(E_s) \leq B'_{m,A}(E_s \setminus U) + B'_{m,A}(U)$, the lemma follows. \square

Recall the definition of quasicontinuity.

Definition 1. Let \mathcal{C} be a capacity on R^N and let f be a function defined \mathcal{C} -quasieverywhere on R^N or on some open subset of R^N . Then f is said to be \mathcal{C} -quasicontinuous if for every $\epsilon > 0$, there is an open set O such that $\mathcal{C}(O) < \epsilon$ and $f|_{O^c} \in C(O^c)$.

In other words, the restriction of f to the complement of O is continuous in the induced topology.

We write (m, A) -quasicontinuous in place of $B'_{m,A}$ -quasicontinuous.

Let A be an N -function and $m > 0$. We define the space of Bessel potentials $\mathbf{L}_{m,A}$ by

$$\mathbf{L}_{m,A} = \{\psi = G_m * f : f \in \mathbf{L}_A\},$$

and a norm on $\mathbf{L}_{m,A}$ by $\|\psi\|_{m,A} = \|f\|_A$ if $\psi = G_m * f$.

Theorem 4. Let A be an N -function such that A and A^* satisfy the Δ_2 condition and let $\alpha = \alpha(A)$. Let m be a positive number and $f = \mathcal{G}_m * g \in \mathbf{L}_{m,A}$, $0 < m\alpha < N$. Then (m, A) -quasievery x is a Lebesgue point for f in \mathbf{L}_A -sense, i.e.

$$\lim_{r \rightarrow 0} \frac{1}{|B(x, r)|} \int_{B(x, r)} f(y) dy = \tilde{f}(x) \text{ exists,}$$

and

$$\lim_{r \rightarrow 0} r^{-\frac{N}{\alpha}} \|f_x\|_{A, B(x, r)} = 0,$$

where f_x is defined as $f_x(y) = f(y) - \tilde{f}(x)$.

Moreover, the convergence is uniform outside an open set of arbitrarily small (m, A) -capacity, \tilde{f} is an (m, A) -quasicontinuous representative for f , and

$$\tilde{f}(x) = \mathcal{G}_m * g \text{ (m, A) - q.e.}$$

Proof. Let $f = \mathcal{G}_m * g \in \mathbf{L}_{m,A}$ and define χ_r as in the proof of Lemma 5. We denote by \mathbf{S} the Schwartz class of rapidly decreasing infinitely differentiable functions on R^N . For $\epsilon > 0$, there exists $g_0 \in \mathbf{S}$ such that $\|g - g_0\|_A < \epsilon$, since A verifies the Δ_2 condition. Then $f_0 = \mathcal{G}_m * g_0 \in \mathbf{S}$ and $\lim_{r \rightarrow 0} \chi_r * f_0 = f_0$.

Let $\delta > 0$ and define

$$\Omega_\delta f(x) = \sup_{0 < r < \delta} (\chi_r * f)(x) - \inf_{0 < r < \delta} (\chi_r * f)(x).$$

We have

$$\Omega_\delta f(x) \leq \Omega_\delta(f - f_0)(x) + \Omega_\delta f_0(x).$$

By uniform continuity we can choose δ such that $\Omega_\delta f_0(x) < \epsilon$, for all x .

On the other hand

$$|\chi_r * (f - f_0)(x)| \leq M(f - f_0)(x),$$

so

$$\Omega_\delta f(x) \leq 2M(f - f_0)(x) + \epsilon.$$

Let $\epsilon < \frac{s}{2}$. Then

$$\{x : \Omega_\delta f(x) > s\} \subset \left\{x : 2M(f - f_0)(x) > \frac{s}{2}\right\}.$$

Lemma 5 implies

$$(4.5) \quad B'_{m,A}(\{x : \Omega_\delta f(x) > s\}) \leq \frac{C}{s} \|g - g_0\|_A \leq \frac{C\epsilon}{s}.$$

Choose $s = 2^{-n}$, and $\epsilon = 4^{-n}$ for $n = 1, 2, \dots$, and denote the corresponding δ by δ_n . Set

$$D_n = \{x : \Omega_{\delta_n} f(x) > 2^{-n}\}.$$

Then

$$B'_{m,A}(D_n) \leq C2^{-n}.$$

If we set $F_p = \bigcup_{n=p}^{\infty} D_n$, we get

$$B'_{m,A}(F_p) \leq C \sum_{n=p}^{\infty} 2^{-n},$$

which tends to 0 as p tends to ∞ . Whence

$$B'_{m,A}\left(\bigcap_{p=1}^{\infty} F_p\right) = 0.$$

If $x \notin F_p$, then $\Omega_\delta f(x) \leq 2^{-n}$ for $\delta \leq \delta_n$ and all $n \geq p$. This implies that $\lim_{r \rightarrow 0} \chi_r * f(x) = \tilde{f}(x)$ exists if $x \notin \bigcap_{p=1}^{\infty} F_p$ and uniformly outside F_p for any p . This proves the first part of the theorem.

To prove the second part, we define

$$\Omega_{A,\delta}(f - \tilde{f}(x))(x) = \sup_{0 < r \leq \delta} |B(x,r)|^{\frac{-1}{\alpha}} \|f_x\|_{A,B(x,r)},$$

where f_x is defined as $f_x(y) = f(y) - \tilde{f}(x)$. We choose $\epsilon > 0$, g_0 , and $f_0 = \mathcal{G}_m * g_0$ as before. Then $\tilde{f}_0 = f_0$ and as before we can choose δ so small that $\Omega_{A,\delta}(f_0 - \tilde{f}_0(x))(x) < \epsilon$ for all x . We have

$$\begin{aligned} \Omega_{A,\delta}(f - \tilde{f}(x))(x) &\leq \Omega_{A,\delta}(f - f_0 - (\tilde{f}(x) - f_0(x)))(x) \\ &\quad + \Omega_{A,\delta}(f_0 - \tilde{f}_0(x))(x) \\ &\leq \sup_{0 < r \leq \delta} |B(x,r)|^{\frac{-1}{\alpha}} \|f - f_0\|_{A,B(x,r)} \\ &\quad + \sup_{0 < r \leq \delta} |B(x,r)|^{\frac{-1}{\alpha}} |\tilde{f}(x) - f_0(x)| \|1\|_{A,B(x,r)} + \epsilon. \end{aligned}$$

We know that

$$\|1\|_{A,B(x,r)} = \frac{1}{A^{-1} \left(\frac{1}{|B(x,r)|} \right)}.$$

From Lemma 4, there is a constant Q such that

$$\frac{|B(x, r)|^{\frac{-1}{\alpha}}}{A^{-1}\left(\frac{1}{|B(x, r)|}\right)} \leq Q.$$

Whence

$$\Omega_{A, \delta} \left(f - \tilde{f}(x) \right) (x) \leq \sup_{r>0} |B(x, r)|^{\frac{-1}{\alpha}} \|f - f_0\|_{A, B(x, r)} + Q \left| \tilde{f}(x) - f_0(x) \right| + \epsilon.$$

If $\epsilon < \frac{s}{3}$, then

$$\begin{aligned} & \left\{ x : \Omega_{A, \delta} \left(f - \tilde{f}(x) \right) (x) > s \right\} \\ & \subset \left\{ x : \sup_{r>0} |B(x, r)|^{\frac{-1}{\alpha}} \|f - f_0\|_{A, B(x, r)} > \frac{s}{3} \right\} \cup \left\{ x : \left| \tilde{f}(x) - f_0(x) \right| > \frac{s}{3Q} \right\}. \end{aligned}$$

We know that

$$\left| \tilde{f}(x) - f_0(x) \right| \leq \mathcal{G}_m * |g - g_0| (x) \quad (m, A) - q.e.$$

So by the definition of capacity we get

$$B'_{m, A} \left(\left\{ x : \left| \tilde{f}(x) - f_0(x) \right| > \frac{s}{3Q} \right\} \right) \leq \frac{3Q}{s} \|g - g_0\|_A.$$

Lemma 6 applied to $\mathcal{G}_m * |g - g_0|$ gives

$$B'_{m, A} \left(\left\{ x : \sup_{r>0} |B(x, r)|^{\frac{-1}{\alpha}} \|f - f_0\|_{A, B(x, r)} > \frac{s}{3} \right\} \right) \leq \frac{3C}{s} \|g - g_0\|_A.$$

Hence

$$(4.6) \quad B'_{m, A} \left(\left\{ x : \Omega_{A, \delta} \left(f - \tilde{f}(x) \right) (x) > s \right\} \right) \leq \frac{C' \epsilon}{s}.$$

The estimate (4.6) gives the conclusion as the estimate (4.5) for the first part. \square

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