

## Some Further Properties of $\varphi$ -Functions

by

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1. Denote by  $S$  the class of continuous positive functions defined for  $u > 0$ , and define the following functions (which may assume also the value  $\infty$ ):

$$\underline{h}_\varphi(\lambda) = \lim_{u \rightarrow \infty} \frac{\varphi(u)}{\varphi(\lambda u)}, \quad \overline{h}_\varphi(\lambda) = \overline{\lim}_{u \rightarrow \infty} \frac{\varphi(u)}{\varphi(\lambda u)} \quad \text{for } \lambda > 0.$$

A function  $\varphi \in S$  will be called a quasi  $\varphi$ -function (briefly:  $q\varphi$ -function), if there exist the limits

$$(*) \quad s_\varphi = \lim_{\lambda \rightarrow 0+} \frac{\lg \underline{h}_\varphi(\lambda)}{-\lg \lambda}, \quad (**) \quad \sigma_\varphi = \lim_{\lambda \rightarrow 0+} \frac{\lg \overline{h}_\varphi(\lambda)}{-\lg \lambda},$$

finite or infinite. A function  $\varphi$ , continuous and nondecreasing for  $u \geq 0$ , vanishing at zero only and tending to  $\infty$  as  $u \rightarrow \infty$  is a  $q\varphi$ -function, and  $\sigma_\varphi \geq s_\varphi \geq 0$  (cf. [5]). Such  $q\varphi$ -functions are called  $\varphi$ -functions according to the terminology of [4].

Nonincreasing functions of the class  $S$  are also  $q\varphi$ -functions, and  $s_\varphi \leq \sigma_\varphi \leq 0$ . To denote  $q\varphi$ -functions, we shall use Greek letters  $\varphi, \psi, \chi, \varrho, \dots$ . In some cases the same symbols are to denote  $\varphi \in S$ .

Generalizing the definition from [4], functions  $\varphi, \psi \in S$  will be said equivalent for large  $u$  ( $l$ -equivalent), in symbols  $\varphi \stackrel{l}{\sim} \psi$ , if

$$a\varphi(k_1 u) \leq \psi(u) \leq b\varphi(k_2 u) \quad \text{for } u \geq u_0,$$

$a, b, k_1, k_2$  being positive constants. It is easily seen that  $\stackrel{l}{\sim}$  is an equivalence relation.

We shall give now some simple properties of the  $l$ -equivalence and of the indices  $s_\varphi, \sigma_\varphi$ .

1.1. If  $\varphi \stackrel{l}{\sim} \psi$ , where  $\varphi$  is a  $q\varphi$ -function,  $\psi \in S$ , then  $\psi$  is a  $q\varphi$ -function, and  $s_\varphi = s_\psi, \sigma_\varphi = \sigma_\psi$ .

1.2. (a) Let  $\varphi_r(u) = (\varphi(u))^r, r \neq 0$ ; then  $s_{\varphi_r} = r s_\varphi, \sigma_{\varphi_r} = r \sigma_\varphi$ , and if  $\varphi \stackrel{l}{\sim} \varphi_1$ , then  $\varphi_r \stackrel{l}{\sim} \varphi_{1r}$ .

(b) If  $\varphi(u) = u^r \psi(u)$ , then  $s_\psi = r + s_\varphi, \sigma_\psi = r + \sigma_\varphi$  (the existence of indices on one side of these equations implies existence of the indices on the other side).

1.3. If  $s_\varphi = \sigma_\varphi = r \neq 0$ , then such a  $q\varphi$ -function will be called *quasiregularly increasing*; if  $s_\varphi = \sigma_\varphi = 0$ , *quasislowly varying*  $\varphi$ -functions of a regular increase in the sense of Karamata [2], i.e.  $q\varphi$ -functions satisfying the condition

$$(1.3.1) \quad \varphi(u)/\varphi(\lambda u) \rightarrow g(\lambda) \text{ for } \lambda > 0,$$

where  $g(\lambda)$  is finite and  $\neq 0$  for every  $\lambda$ ,  $g(\lambda)$  not identically equal to 1, are quasiregularly increasing.

If  $\lambda > 0$ , from (1.3.1) it follows  $g(\lambda) = \lambda^{-r}$ ,  $r \neq 0$ , for  $g(\lambda_1 \lambda_2) = g(\lambda_1) g(\lambda_2)$  and  $g(\lambda)$  is obviously of the first class of Baire. Hence,  $s_\varphi = \sigma_\varphi = r$ .

Assuming  $g(\lambda) = 1$  for  $\lambda > 0$ , we obtain  $q\varphi$ -functions slowly varying in the sense of Karamata; then  $s_\varphi^\pm = \sigma_\varphi^\pm = 0$ . 1.2 implies immediately

1.4.  $\varphi$  is quasiregularly increasing if and only if  $\varphi(u) = u^r \psi(u)$ ,  $r \neq 0$ , where  $\psi$  is quasislowly varying.

1.5. If  $\varphi$  is a convex (concave)  $\varphi$ -function, then  $\varphi \stackrel{q}{\sim} \varphi_1$ , where  $\varphi_1$  is a convex (concave)  $\varphi$ -function possessing a continuous, strictly increasing (decreasing) derivative for  $u \geq 0$ .

Let  $\varphi$  be a convex  $\varphi$ -function and let  $\varphi(u) u^{-1} \rightarrow \infty$  as  $u \rightarrow \infty$ . Then  $\varphi(u) u^{-1}$  is increasing for sufficiently large  $u$  and replacing  $\varphi$  by an equivalent function we may assume  $\varphi(u) u^{-1}$  to be increasing for  $u > 0$ . Let  $\varphi_1(u) = \int_0^u \varphi(t) t^{-1} dt$ ; since  $\varphi(\frac{1}{2}u) \leq \varphi_1(u) \leq \varphi(u)$  for  $u \geq 0$ ,  $\varphi_1$  possesses the required properties. If  $\varphi(u) u^{-1} \rightarrow d$ ,  $d < \infty$ , then  $\varphi(u) \stackrel{l}{\sim} du$  and the function  $\varphi_1(u) = du - d \lg(1+u)$  is  $l$ -equivalent to  $\varphi$  and satisfies the required conditions. If  $\varphi$  is concave, then it is strictly increasing. Since  $\varphi^{-1}$  is a convex  $\varphi$ -function,  $\varphi^{-1} \stackrel{l}{\sim} (\varphi^{-1})_1$ , where  $(\varphi^{-1})_1$  denotes the function defined for  $\varphi^{-1}$  in the same way as  $\varphi_1$  was defined for  $\varphi$ . Obviously,  $((\varphi^{-1})_1)^{-1}$  possesses the required properties and by 1.61,  $\varphi \stackrel{l}{\sim} ((\varphi^{-1})_1)^{-1}$ .

1.6. If  $\varphi \stackrel{l}{\sim} \varphi_1$ ,  $\varrho(u) = \int_0^u \varphi(t) dt$ ,  $\varrho_1(u) = \int_0^u \varphi_1(t) dt$ ,  $\varrho(u) \rightarrow \infty$ ,  $\varrho_1(u) \rightarrow \infty$  as  $u \rightarrow \infty$  for two  $q\varphi$ -functions  $\varphi, \varphi_1$ , then  $\varrho \stackrel{l}{\sim} \varrho_1$ .

The inequality

$$(1.6.1) \quad a\varphi(k_1 u) \leq \varphi_1(u) \leq b\varphi(k_2 u) \text{ for } u \geq u_0$$

is satisfied for some positive constants  $a, b, k_1, k_2$ ; hence,

$$ak_1^{-1} \int_{u_0 k_1}^{uk_1} \varphi(t) dt \leq \int_{u_0}^u \varphi_1(t) dt \leq bk_2^{-1} \int_{u_0 k_2}^{uk_2} \varphi(t) dt \quad \text{for } u \geq u_0$$

and

$$\frac{1}{2} ak_1^{-1} \int_0^{uk_1} \varphi(t) dt \leq \int_0^u \varphi_1(t) dt \leq 2 bk_2^{-1} \int_0^{uk_2} \varphi(t) dt$$

for  $u \geq \bar{u}_0 \geq u_0$ , where  $\bar{u}_0$  is sufficiently large, i.e.

$$a'\varrho(k_1 u) \leq \varrho_1(u) \leq b'\varrho(k_2 u).$$

1.61. If  $\varphi \stackrel{l}{\sim} \varphi_1$  and  $\varphi, \varphi_1$  are strictly increasing  $\varphi$ -functions, then  $\varphi^{-1} \stackrel{l}{\sim} \varphi_1^{-1}$ .

$\varphi, \varphi_1$  satisfy the inequality (1.6.1); if  $\varphi_1(u) = v, u = \varphi_1^{-1}(v)$ , then the inequalities  $k_1 u \leq \varphi^{-1}(a^{-1}v), \varphi^{-1}(b^{-1}v) \leq k_2 u$ , i. e.  $k_2^{-1} \varphi^{-1}(b^{-1}v) \leq \varphi_1^{-1}(v) \leq k_1^{-1} \varphi^{-1}(a^{-1}v)$  hold for  $v \geq v_0 = \varphi_1(u_0)$ .

1.7. If  $\psi(u) = \int_0^u \varphi(t) dt$  is finite for  $u > 0, \psi(u) \rightarrow \infty$ , where  $\varphi$  is a  $q\varphi$ -function, then

$$(1.7.1) \quad 1 + s_\varphi \leq s_\psi, \quad \sigma_\psi \leq 1 + \sigma_\varphi.$$

L'Hopital's rule yields  $\bar{h}_\psi(\lambda) \leq \lambda^{-1} \bar{h}_\varphi(\lambda), \underline{h}_\psi(\lambda) \geq \lambda^{-1} \underline{h}_\varphi(\lambda)$ , and it suffices to apply the definition of indices  $s$  and  $\sigma$ .

Remark. If  $\varphi$  is quasiregularly increasing, i. e. if  $s_\varphi = s = r, \psi$  is also quasiregularly increasing and  $\leq$  in (1.7.1) may be replaced by  $=$ .

1.71. (a) If  $\varphi$  is a  $\varphi$ -function,  $\psi$  has the same meaning as in 1.7, then

$$(1.71.1) \quad 1 + s_\varphi = s_\psi, \quad 1 + \sigma_\varphi = \sigma_\psi.$$

(b) If  $\varphi$  is a convex  $\varphi$ -function having a continuous derivative for  $u \geq 0$ , then

$$(1.71.2) \quad s_\varphi = 1 + s_{\varphi'}, \quad \sigma_\varphi = 1 + \sigma_{\varphi'}.$$

For a nondecreasing  $\varphi$ , the inequality  $u\varphi(\frac{1}{2}u)/2 \leq \psi(u) \leq u\bar{\varphi}(u)$  is satisfied for  $u \geq 0$ , whence  $\psi \stackrel{l}{\sim} u\varphi$ . Now, it is sufficient to apply 1.1, and 1.2 (b). The part (b) is a trivial consequence of (a).

Since, according to 1.7 and [5], 2.3 (b),  $s_{\varphi'} > 0$  implies  $\varphi$  to be  $l$ -equivalent to a convex  $\varphi$ -function, owing to 1.7 we obtain:

Formula (1.71.1) holds if  $\varphi'$  is a continuous at 0  $q\varphi$ -function such that  $s_{\varphi'} > 0$  or  $s_{\varphi'} = \sigma_{\varphi'} = 0$  (in particular, if  $\varphi'$  is slowly varying).

1.8. Let  $\varphi$  be a strictly increasing  $\varphi$ -function; then  $s_\varphi = 1/\sigma_{\varphi-1}$ .

Let  $\infty > s_\varphi > 0$  and  $0 < s < s_\varphi$ . By [5], 2.3 (b),  $\varphi \stackrel{l}{\sim} \chi_s, \chi_s = \psi(u^s)$ , where  $\psi$  is a convex function. According to 1.5 we may assume  $\psi$  to be strictly increasing. If  $\chi_s(u) = v$ , then  $\psi^{-1}(v) = (\chi_s^{-1}(v))^s$ , whence  $\sigma_{\psi-1} = s\sigma_{\chi_s^{-1}}$ , by 1.2 (a). Since  $\psi^{-1}$  is a concave function, we have  $\sigma_{\psi-1} \leq 1$  and by 1.61,  $\sigma_{\varphi-1} = \sigma_{\chi_s^{-1}}$ , whence  $\sigma_{\varphi-1} \leq 1/s$ . Thus  $\sigma_{\varphi-1} \leq 1/s_\varphi$ . If  $s_\varphi = \infty$ , the inequality  $\sigma_{\varphi-1} \leq 1/s$  is satisfied for an arbitrary  $s > 0$ ; hence  $\sigma_{\varphi-1} = 0$ . Let  $0 < \sigma_\varphi < \infty$ ; assuming  $\sigma_\varphi < \sigma$ , we have  $\varphi \stackrel{l}{\sim} \chi_\sigma, \chi_\sigma = \psi(u^\sigma)$ , where  $\psi$  is concave. Arguing as above we state  $s_{\varphi-1} \geq 1/\sigma$ , whence  $s_{\varphi-1} \geq 1/\sigma_\varphi$ . If  $\sigma_\varphi = 0, \sigma$  may be taken arbitrarily small; consequently,  $s_{\varphi-1} = \infty$ . Applying the above proved inequality to  $\varphi^{-1}$ , we obtain  $s_\varphi \geq 1/\sigma_{\varphi-1}$ .

2. The following conditions play a role when investigating properties of  $q\varphi$ -functions:

$$(\infty_s) \lim_{u \rightarrow \infty} \varphi(u) u^{-s} = \infty, \quad (\infty_\sigma^0) \lim_{u \rightarrow \infty} \varphi(u) u^{-\sigma} = 0,$$

$$(0_s) \lim_{u \rightarrow 0+} \varphi(u) u^{-s} = 0.$$

Denote  $s_\varphi^* = \sup s$ , where the sup is taken over exponents  $s$  such that  $(\infty_s)$  holds,  $\sigma_\varphi^* = \inf \sigma$ , where  $\sigma$  are exponents satisfying  $(\infty_\sigma^0)$ .

2.1. The following inequalities hold for any  $\varphi$ -function:  $s_\varphi \leq s_\varphi^* \leq \sigma_\varphi^* \leq \sigma_\varphi$ .

Let  $s_\varphi > 0$ ,  $s < s' < s_\varphi$ . By [5], 2.3 (a),  $\varphi \stackrel{!}{\sim} \chi_{s'}$ ,  $\chi_{s'} = \psi(u^{s'})$ , where  $\psi$  is a convex  $\varphi$ -function. Hence  $\varphi(u) \geq a\psi(k_1^{s'} u^{s'})$  for  $u \geq u_0$ , whence  $\varphi(u) u^{-s} = \varphi(u) u^{-s'} \cdot u^{s'-s} \geq a\psi(k_1^{s'} u^{s'}) u^{-s'} \cdot u^{s'-s} \geq a\psi(k_1^{s'} u_0) u_0^{-s'} u^{s'-s}$ ; thus  $(\infty_s)$  is satisfied and  $s_\varphi \leq s_\varphi^*$ . Analogously we show  $\sigma_\varphi^* \leq \sigma_\varphi$ .

2.2. In this section we always assume  $\varphi$  to be a  $\varphi$ -function satisfying the conditions  $(0_1)$ ,  $(\infty_1)$ . Then a complementary function  $\varphi^*$  may be defined as follows:

$$\varphi^*(v) = \sup_{u \geq 0} (uv - \varphi(u)).$$

It is easily proved that  $\varphi^*$  is a  $\varphi$ -function satisfying  $(0_1)$ ,  $(\infty_1)$  and that to every  $v \geq 0$  there exists a  $u_v$  such that  $\varphi^*(v) = u_v v - \varphi(u_v)$ , [1], [7].

In the following we shall prove some theorems on complementary functions.

2.3. (a) If  $\varphi_1(u) = a\varphi(bu)$ ,  $a, b > 0$ , then  $\varphi_1^*(u) = a\varphi^*(u/ab)$ .

(b) If  $\varphi(u) \geq \varphi_1(u)$  for  $u \geq u_0$ , then  $\varphi_1^*(u) \geq \varphi^*(u)$  for  $u \geq u_0^*$ .

(c) If  $\varphi \stackrel{!}{\sim} \varphi_1$ , then  $\varphi^* \stackrel{!}{\sim} \varphi_1^*$ .

To prove (a) note that  $uv - a\varphi(bu) = a\left(bu \frac{v}{ab} - \varphi(bu)\right)$ ; hence  $\varphi_1^*(v) = \sup_{u \geq 0} (uv - a\varphi(bu)) = a \sup_{u' \geq 0} \left(u' \frac{v}{ab} - \varphi(u')\right) = a\varphi^*(v/ab)$ . As regards the proof of (b), cf. [6]. (a) and (b) imply (c) immediately.

2.4. The following formulae are satisfied for any convex  $\varphi$ -function:

$$(o) \frac{1}{s_{\varphi^*}} + \frac{1}{s_\varphi}, \quad (oo) \frac{1}{\sigma_{\varphi^*}} + \frac{1}{\sigma_\varphi} = 1.$$

These inequalities are valid also in the limit cases, when the indices assume values 1,  $\infty$ , by usual conventions as regards the indeterminate expressions under consideration.

By 1.5, taking into account 2.3 (c) and the fact that  $s_\varphi$  and  $\sigma_\varphi$  are invariants of the relation  $\stackrel{!}{\sim}$ , we may assume  $\varphi$  to possess a derivative strictly increasing to  $\infty$ .

Since  $\varphi^*(u) = \int_0^u (\varphi')^{-1}(t) dt$  is finite for convex  $\varphi$ -functions, we obtain the required formulae applying 1.71 and 1.8 successively.

The theorem may be proved also by applying [5], 1.41 and 2.3 (a) directly.

Formulae 2.4 (o), (oo) are satisfied always, if  $s_\varphi > 1$ , for this condition implies  $\varphi \stackrel{!}{\sim} \psi$ ,  $\psi$  is convex. Let  $s_\varphi \leq 1$ ; the function  $(\varphi^*)^* = \bar{\varphi}$  is called associated with the function  $\varphi$  ( $\varphi$  itself need not be convex). Obviously,  $\bar{\varphi}$  is a convex  $\varphi$ -function satisfying  $(0_1)$ ,  $(\infty_1)$ ; moreover [7], [5],

$$\bar{\varphi}(u) \leq \varphi(u) \text{ for } u \geq 0.$$

2.5. Inequalities  $s_{\bar{\varphi}} \geq s_\varphi$ ,  $\sigma_{\bar{\varphi}} \leq \sigma_\varphi^*$  are satisfied.

The first inequality is trivial; in fact, for  $s_\varphi > 1$ ,  $\varphi \stackrel{!}{\sim} \bar{\varphi}$ , and always  $s_{\bar{\varphi}} \geq 1$ ,  $\bar{\varphi}$  being convex. To prove the second inequality suppose  $\sigma_\varphi < \infty$  and note that  $\sigma_\varphi = \inf \lg d_\alpha / \lg \alpha$  for an arbitrary  $\varphi$ -function, where inf is taken over all constants  $d_\alpha$ ,  $\alpha > 1$ , satisfying the inequality  $\varphi(\alpha u) \leq d_\alpha \varphi(u)$  for  $u \geq u(\alpha)$ . Let  $\varphi_1(u) =$

$= d_a^{-1} \varphi(au)$ , where  $d_x, a > 1$ . If  $\varphi_1(u) \leq \varphi(u)$  for  $u \geq u(a)$ , then by 2.3 (b),  $\varphi_1^*(u) = d_a^{-1} \varphi^*\left(\frac{d_x}{a}u\right) \geq \varphi^*(u)$  for  $u \geq u^*(a)$ , and for  $(\varphi^*)^* = \bar{\varphi}$  and  $\left(d_a^{-1} \varphi^*\left(\frac{d_x}{a}u\right)\right)^* = d_a^{-1} \bar{\varphi}(au)$  there holds  $d_a^{-1} \bar{\varphi}(au) \leq \bar{\varphi}(u)$  for  $u \geq \bar{u}_x$ , i.e.  $\sigma_{\bar{\varphi}} \leq \lg d_x / \lg a$ ,  $\sigma_{\bar{\varphi}} \leq \sigma_{\varphi}$ .

2.6. The following inequality holds for an arbitrary  $\varphi$ -function (satisfying  $(0_1)$ ,  $(\infty_1)$ ):

$$\frac{1}{\sigma_{\varphi^*}} + \frac{1}{\sigma_{\varphi}} \leq 1.$$

By the definition of  $\bar{\varphi}$  and by 2.4, there holds  $\frac{1}{\sigma_{\varphi^*}} + \frac{1}{\sigma_{\bar{\varphi}}} = 1$  and it is sufficient to apply 2.5.

It follows from 2.4 and from [4] that the following properties are equivalent for convex  $\varphi$  [3]:

- (a)  $\varphi(2u) \leq d\varphi(u)$  for  $u \geq u_0$ ,  
 (b)  $\varphi^*(au) \geq c_a \varphi^*(u)$  for  $u \geq u^*(a)$ , where  $c_a > a > 1$ .

If the convexity of  $\varphi$  is not assumed, (a) implies (b). Another trivial consequence of 2.4 is: if  $\varphi$  is a convex pseudoregularly increasing  $\varphi$ -function, then  $\varphi^*$  has the same property.

3. Let a  $\varphi$ -function  $\varphi$  satisfy the conditions  $(0_1)$ ,  $(\infty_1)$ . Denote

$$(3.0.1) \quad g(v) = \int_0^{\infty} e^{-\varphi(t)} e^{tv} dt \quad \text{for } v \geq 0.$$

The function  $\chi(v) = \lg g(v)/g(0)$  is a strictly increasing, convex  $\varphi$ -function satisfying the condition  $(\infty_1)$  and  $\varphi^* \stackrel{!}{\sim} \chi$ . (cf. [8], where a theorem on analytic representation of a convex  $\varphi$ -function by means of a sum of a series of exponential functions is proved.)

Assuming  $t$  to be sufficiently large, we have  $e^{-\varphi(t)} e^{tv} < e^{-vt-t}$ ; hence  $g(v) < \infty$  for  $v \geq 0$ . Convexity of  $\chi(v)$  is verified in a usual manner, e.g. applying Schwarz's inequality to  $g(v)$ . Let  $0 < \lambda < 1$ ; the following inequality is satisfied for  $v > -\lg \lambda$ :

$$(*) \quad g(v + \lg \lambda) = \int_0^{\infty} e^{-\varphi(t)+tv} e^{t \lg \lambda} dt \leq e^{\varphi^*(v)} \frac{1}{-\lg \lambda}.$$

Given  $v \geq v_0$ , choose  $u_v$  so that  $\varphi^*(v) = u_v v - \varphi(u_v)$ . If  $v \geq v_0$ , we have  $u_v \geq 1$  and there holds the inequality

$$(**) \quad g(v) \geq \int_{u_v-1}^{u_v} e^{-\varphi(t)} e^{tv} dt \geq e^{u_v v - \varphi(u_v)} e^{-v} = e^{\varphi^*(v)} e^{-v}.$$

If  $v \geq v_1$ , where  $v_1$  is sufficiently large, we have  $2v + \lg \lambda > v$  and by (\*) and (\*\*),

$$-v + \varphi^*(v) \leq \lg g(v) \leq \varphi^*(2v) + \lg(-\lg \lambda).$$

Taking into account that  $\varphi^*$  fulfills the condition  $(\infty_1)$ , the last inequality yields  $\chi \stackrel{l}{\sim} \varphi^*$ .

3.1. Let  $\varphi$  be an arbitrary  $\varphi$ -function. Suppose  $0 < s \leq 1$ ,  $0 < s < s_\varphi$ , then  $\varphi$  is  $l$ -equivalent to  $\psi(u^s)$ , where  $\psi$  is a convex  $\varphi$ -function. The function  $\varphi_1(u) = \varphi(u^{1/s})$  is  $l$ -equivalent to  $\psi$  and satisfies  $(\infty_1)$ , for  $\varphi$  satisfies  $(\infty_s)$ , by 2. Moreover, one may suppose that  $\varphi_1$  satisfies  $(0_1)$ , replacing  $\varphi_1$  by an  $l$ -equivalent function. Let  $\bar{g}_1(v)$  denote the integral (3.0.1), where  $\varphi$  is replaced by  $\varphi_1^*$ . By 3,  $\bar{\varphi}_1 \stackrel{l}{\sim} \lg \bar{g}_1(u)/\bar{g}_1(0) = \chi_1(u)$ , where  $\bar{\varphi}_1 = (\varphi_1^*)^*$ . Since  $\varphi_1 \stackrel{l}{\sim} \psi$ , by 2.3 (c)  $\bar{\varphi}_1 \stackrel{l}{\sim} \varphi_1$ .

Since  $\varphi(u) = \varphi_1(u^s)$ ,  $\bar{g}_1$  is an integral function of the variable  $v$ , hence  $\lg \bar{g}_1(u^s)/\bar{g}_1(0)$  is  $l$ -equivalent to  $\varphi(u)$  and it is a locally analytic function for  $u > 0$ . If  $\alpha, \beta \geq 0$ ,  $\alpha^s + \beta^s = 1$ , then taking into account that  $\chi_1$  increases monotonically, we obtain  $\chi_1((\alpha v_1 + \beta v_2)^s) \leq \chi_1(\alpha^s v_1^s + \beta^s v_2^s) \leq \alpha^s \chi_1(v_1^s) + \beta^s \chi_1(v_2^s)$ . Hence:

Let  $\varphi$  be an arbitrary  $\varphi$ -function satisfying  $(0_1)$  and let  $s_\varphi > 0$ ,  $s < s_\varphi$  when  $s_\varphi \leq 1$ ,  $s = 1$  when  $s_\varphi > 1$  or  $s_\varphi = 1$  and  $\varphi$  is equivalent to a convex  $\varphi$ -function satisfying  $(\infty_1)$ . Let  $\varrho_s(v) = \sup_{u \geq 0} (uv - \varphi(u^{1/s}))$ . By these assumptions

(a)  $\varphi \stackrel{l}{\sim} \chi_\varphi$ , where

$$\chi_\varphi(v) = \lg \left( \int_0^\infty e^{-e_s(t)} e^{tv^s} dt \right) / \int_0^\infty e^{-e_s(t)} dt;$$

(b)  $\chi_\varphi$  is an  $s$ -convex function, i.e.  $\chi_\varphi(\alpha v_1 + \beta v_2) \leq \alpha^s \chi_\varphi(v_1) + \beta^s \chi_\varphi(v_2)$  for  $\alpha, \beta \geq 0$ ,  $\alpha^s + \beta^s = 1$ , and  $\chi_\varphi$  is locally analytic for  $v > 0$ .

Let us yet note that if  $s_\varphi = 0$ , then  $u\varphi \stackrel{l}{\sim} \psi$ , where  $\psi(u) = \int_0^u \varphi(t) dt$ , whence  $\psi$  is convex, and by the previous theorem we obtain also in this case existence of locally analytic functions  $l$ -equivalent to  $\varphi$ , defined by integrals of the above type with a factor  $u^{-1}$ .

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