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Geometry of Orlicz spaces
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Preface

60 years ago, in 1932, there appeared both the famous book on functional analysis by S. Banach, *Théorie des opérations linéaires*, and the article on spaces, later called Orlicz spaces, by W. Orlicz, *Über eine gewisse Klasse von Räumen vom Typus B* in Bull. Internat. Acad. Polon. Sci. Sér. A. The latter notion was an important extension of the notion of $L_p$ and $l_p$ spaces, introduced by F. Riesz in 1910 and 1913, respectively. The investigations of geometric properties of Banach spaces, i.e., properties which are invariant with respect to linear isometries, date back to 1936, when J. A. Clarkson introduced the notion of uniformly rotund spaces in the paper *Uniformly convex spaces* in Trans. Amer. Math. Soc. 40, and it was shown that $L_p$ with $1 < p < \infty$ are examples of such spaces. Between the two notions of uniform rotundity and rotundity of a Banach space, a number of intermediate geometric properties have recently been investigated. Applications were found in such seemingly distant branches of mathematics as approximation theory and probability theory. Now, the scale of $L_p$ spaces seems to be too narrow in order to provide a good model for distinguishing subtleties connected with various geometric properties of Banach spaces. A much richer field of examples is obtained by considering Orlicz spaces $L_M$ of functions and $l_M$ of sequences, where $M$ is an Orlicz function. Also, one distinguishes in Orlicz spaces two norms, the Orlicz norm $\| \cdot \|_o$ and the Luxemburg norm $\| \cdot \|$, which are equivalent, but the identity operator from $(L_M, \| \cdot \|_o)$ to $(L_M, \| \cdot \|)$ is not a linear isometry, which implies that from the point of view of geometric properties, these spaces differ essentially.

The importance of this book lies in the fact that it is the first book in English devoted to the problem of geometric properties of Orlicz spaces, and that it provides complete, up-to-date information in this domain. In most cases the theorems concern necessary and sufficient conditions for a given geometric property expressed by properties of the function $M$ which generates the space $L_M$ or $l_M$. Some applications to best approximation, predictors and optimal control problems are also discussed.

This book shows the great role played recently by the Harbin School of Functional Analysis in problems of geometric properties of Orlicz spaces. There are many results in this book which have so far been published only in Chinese.

Anyone interested in the domain of geometric properties of Banach spaces will certainly find the present book indispensable.

Poznań, September 1992

Julian Musielak
Introduction

Although the concept of Orlicz space was introduced by W. Orlicz early in 1932 and the book *Convex Functions and Orlicz Spaces* by M. A. Krasnosel’ski˘ı and Ya. B. Rutitski˘ı appeared 30 years ago, it was not until the last ten years that the theory of geometry of Orlicz spaces was developed extensively. In 1986, the author, in collaboration with C. Wu, T. Wang and Y. Wang, published a book, *Theory of Geometry of Orlicz Spaces* (in Chinese), which collected the main results on geometry of Orlicz spaces as well as some applications obtained by that time. The author is pleased that the subject has made great advances in the very short time since the book was published. The fundamental theory, such as weak topology and isomorphic subspaces, has been perfected, and, at the same time, many geometric properties have been discussed more precisely, to the local behavior, to the pointwiseness. For instance, criteria for smooth points, uniformly rotund points, $H$ points and uniformly non-$l^p$ or nonsquare points have all been obtained recently. Moreover, it is impressive that many open problems have been solved; for example, sufficient and necessary conditions for normal structure, uniformly normal structure, uniform rotundity in every direction have been found.

It is the aim of this book to collect those important results and to introduce the basic techniques as well as some special techniques to solve problems in Orlicz spaces. This book also includes most background material so that the reader can comprehend classical Orlicz spaces. This material is basically selected from the two books mentioned above and the book *Orlicz Spaces and their Applications* (in Chinese) by C. Wu and T. Wang, published in 1983.

This book can be used as a one-semester course for graduates. Mathematicians who are working on Banach space theory may also find this book useful.

The author would like to express his thanks to all mathematicians who have made contributions to this text. Particular thanks are due to C. Wu, T. Wang, Y. Wang, Z. Ren, H. Sun, J. Musielak, A. Kamińska, M. Wisła and R. Pluciennik who communicated their ample works with the author. The author feels deeply in debt to H. Hudzik who checked this whole book carefully and made numerous improvements.

Harbin, August 1992

*Shutao Chen*
1. Orlicz spaces

1.1. Orlicz functions

**Definition 1.1.** A continuous function $M : \mathbb{R} \to \mathbb{R}$ is called **convex** if

\[ M\left(\frac{u + v}{2}\right) \leq \frac{M(u) + M(v)}{2} \]  

for all $u, v \in \mathbb{R}$. If, in addition, the two sides of (1.1) are not equal for all $u \neq v$, then we call $M$ **strictly convex**.

**Definition 1.2.** A continuous function $M : \mathbb{R} \to \mathbb{R}$ is said to be **uniformly convex** if

\[ M\left(\frac{u + v}{2}\right) \leq (1 - \delta)\frac{M(u) + M(v)}{2} \]  

for all $u, v \in \mathbb{R}$ satisfying $|u - v| \geq \varepsilon \max\{|u|, |v|\} \geq \varepsilon u_0$.

**Proposition 1.3.** Let $M : \mathbb{R} \to \mathbb{R}$ be a continuous function.

(1) The following are equivalent:

(a) $M$ is convex.

(b) There exist affine functions $L_n(u) = a_n u + b_n$ such that $M(u) = \sup_n L_n(u)$.

(c) For any $u, v \in \mathbb{R}$ and $\alpha \in [0, 1]$,

\[ M(\alpha u + (1 - \alpha)v) \leq \alpha M(u) + (1 - \alpha)M(v). \]  

(d) For any $u_1, \ldots, u_n \in \mathbb{R}$ and $\alpha_i \geq 0$ with $\sum_{i=1}^n \alpha_i = 1$,

\[ M\left(\sum_{i=1}^n \alpha_i u_i\right) \leq \sum_{i=1}^n \alpha_i M(u_i). \]  

(2) $M$ is strictly convex iff for any $u \neq v$ and $\alpha \in (0, 1)$, inequality (1.3) holds but the two sides are not equal.

(3) $M$ is uniformly convex iff for any $\varepsilon > 0$ and $[a, b]$ contained in $(0, 1)$, there exists $\delta > 0$ such that

\[ M(\alpha u + (1 - \alpha)v) \leq (1 - \delta)[\alpha M(u) + (1 - \alpha)M(v)] \]  

for all $\alpha \in [a, b]$ and all $u, v \in \mathbb{R}$ satisfying $|u - v| \geq \varepsilon \max\{|u|, |v|\} \geq \varepsilon u_0$.

**Proof.** Exercise.

**Proposition 1.4.** Suppose that $M$ is strictly convex.

(1) $M$ is uniformly convex on any bounded interval.
(2) For any $k > 0$, $\varepsilon > 0$, there exists $\delta > 0$ such that (1.2) holds for all $u, v \in \mathbb{R}$ satisfying $|u|, |v| \leq K$ and $|u - v| \geq \varepsilon$.

(3) For any $k > 0$, $\varepsilon > 0$ and $[a, b] \subset (0, 1)$, there exists $\delta > 0$ such that (1.4) holds for all $\alpha \in [a, b]$ and $u, v \in \mathbb{R}$ satisfying $|u|, |v| \leq K$ and $|u - v| \geq \varepsilon$.

**Proof.** An easy exercise. □

**Definition 1.5.** $M : \mathbb{R} \to \mathbb{R}$ is called an Orlicz function if it has the following properties:

1. $M$ is even, continuous, convex and $M(0) = 0$.
2. $M(u) > 0$ for all $u \neq 0$.
3. $\lim_{u \to 0} M(u)/u = 0$ and $\lim_{u \to \infty} M(u)/u = \infty$.

**Proposition 1.6.** $M$ is an Orlicz function iff $M(u) = \int_0^{|u|} p(t) \, dt$, where the right derivative $p$ of $M$ satisfies:

1. $p$ is right-continuous and nondecreasing.
2. $p(t) > 0$ whenever $t > 0$.
3. $p(0) = 0$ and $\lim_{t \to \infty} p(t) = \infty$.

**Proof.** Exercise. □

From Proposition 1.6, we derive a useful inequality

\[(1.5) \quad \frac{1}{2} p\left(\frac{u^2}{2}\right) \leq \frac{M(u)}{u} \leq p(u) \quad (u > 0).\]

By the convexity of $M$ and $M(0) = 0$, we find

\[(1.6) \quad M(\alpha u) < \alpha M(u) \quad (0 < \alpha < 1),\]

which yields

\[(1.7) \quad \frac{M(v)}{v} < \frac{M(u)}{u} \quad (0 < v < u).\]

Let $p$ satisfy (1)–(3) of Proposition 1.6. Then we call

\[q(s) = \sup\{t : p(t) \leq s\} = \inf\{t : p(t) > s\}\]

the right-inverse function of $p$. Clearly, $q$ also satisfies (1)–(3) of Proposition 1.6.

**Definition 1.7.** Let $M$ be an Orlicz function, $p$ be the right derivative of $M$, and $q$ be the right-inverse function of $p$. Then we call

\[N(v) = \int_0^{|v|} q(s) \, ds\]

the complementary function of $M$.

The relation between $M, N, p, q$ is described as in the following graph.

From Graph 1.1, we see that

1. $M$ is strictly convex iff $p$ is strictly increasing, i.e., $q$ is continuous.
2. (Young Inequality) $uv \leq M(u) + N(v)$.
1. Orlicz spaces

Graph 1.1

(3) \[ uv = M(u) + N(v) \iff u = q(|v|) \text{ sign } v \text{ or } v = p(|u|) \text{ sign } u. \]

(4) $M$ and $N$ are complementary to each other.

**Example 1.8.** Let $M$ be an Orlicz function. Consider the complementary function $N_1$ of $M_1(u) = aM(bu)$ ($a, b > 0$). Let $p$ be the right derivative of $M$. Then the right derivative of $M_1$ is $p_1(t) = abp(bt)$, and so its right-inverse function is

\[ q_1(s) = \frac{1}{b} q \left( \frac{1}{ab} s \right), \]

where $q$ is the right derivative of $N$. Hence

\[ N_1(v) = \int_0^{|v|} q_1(s) ds = \int_0^{|v|/(ab)} q(s) ds = aN \left( \frac{|v|}{ab} \right). \]

**Example 1.9.** Let $N_1, N_2$ be the complementary functions of $M_1$ and $M_2$ respectively. Suppose that

\[ M_1(u) \leq M_2(u) \quad (u \geq u_0 \geq 0). \]

Consider the relation between $N_1$ and $N_2$. By (1.8) and (1.9),

\[ M_2(q_2(v)) + N_2(v) = q_2(v) v \leq M_1(q_2(v)) + N_1(v) \quad (v \geq 0). \]

Hence by

\[ M_2(q_2(v)) \geq M_1(q_2(v)) \quad (q_2(v) \geq u_0), \]

we obtain

\[ N_2(v) \leq N_1(v) \quad (q_2(v) \geq u_0). \]
If there exist $a, b > 0$ and $u_0 \geq 0$ such that
\[ M_1(u) \leq a M_2(bu) \quad (u \geq u_0), \]
then we write $M_1 \prec M_2$. If $M_1 \prec M_2$ and $M_2 \prec M_1$, then we say that $M_1$ and $M_2$ are equivalent (written $M_1 \sim M_2$).

By Examples 1.8 and 1.9, $M_1 \prec M_2 \Rightarrow N_2 \prec N_1$, whence $M_1 \sim M_2 \Rightarrow N_1 \sim N_2$.

**Example 1.10.** Let $M_1(u) = \alpha^{-1}|u|^{\alpha} (\alpha > 1)$. Then $p_1(t) = t^{\alpha-1}$ and $q_1(s) = s^{\beta-1}$ ($1/\alpha + 1/\beta = 1$), and so $N_1(v) = \beta^{-1}|v|^\beta$.

**Example 1.11.** Let $M_2(u) = e^{|u|} - |u| - 1$. Then $p_2(t) = e^t - 1$ and $q_2(s) = \ln(s+1)$, whence $N_2(v) = (1 + |v|) \ln(1 + |v|) - |v|$.

**Definition 1.12.** We say that an Orlicz function $M$ satisfies condition $\Delta_2$ if there exist $K > 2$ and $u_0 \geq 0$ such that
\[ (1.10) \quad M(2u) \leq KM(u) \quad (u \geq u_0). \]

In this case, we write $M \in \Delta_2$ or $N \in \nabla_2$. If $M \in \Delta_2$ and $N \in \Delta_2$, then we write $M \in \Delta_2 \cap \nabla_2$.

Since condition $\Delta_2$ plays a very important role in the theory of Orlicz spaces, we introduce some criteria of the condition for later application.

**Theorem 1.13.** The following are equivalent:

1. $M \in \Delta_2$.
2. There exist $l > 1, u_0 > 0$, and $K > 1$ such that
\[ (1.11) \quad M(lu) \leq KM(u) \quad (u > u_0). \]
3. For any $l_1 > 1$ and $u_1 > 0$, there exists $K' > 0$ such that (1.11) holds for $l = l_1$, $u_0 = u_1$ and $K = K'$.
4. For any $l_2 > 1$ and $u_2 > 0$ there exists $\varepsilon$ in $(0, 1)$ such that
\[ (1.12) \quad M((1+\varepsilon)u) \leq l_2 M(u) \quad (u > u_2). \]
5. For any $l_3 > 1$, there exist $v_0 > 0$ and $\delta > 0$ such that
\[ (1.13) \quad N(l_3v) \geq (l_3 + \delta) N(v) \quad (v \geq v_0). \]
6. There exist $l_3 > 1$, $v_0 > 0$, and $\delta > 0$ such that (1.13) holds.

**Proof.** (1) $\Rightarrow$ (2). Trivial.
(2) $\Rightarrow$ (3). Given $l_1 > 1$, choose an integer $\alpha$ such that $l^\alpha > l_1$. Then by (1.11),
\[ M(l_1 u) \leq M(l^\alpha u) < K^\alpha M(u) \quad (u \geq u_0). \]
Hence, if $u_1 \geq u_0$, then $K' = K^\alpha$ is a candidate. If $u_1 < u_0$, then we choose $K' = \max\{K^\alpha, K_0\}$, where
\[ K_0 = \max\{M(l_1 u)/M(u) : u \in [u_1, u_0]\}. \]
(3) $\Rightarrow$ (4). For $l_2 > l$ and $u_2 > 0$, by (3), there exists $K' > l_2$ such that
\[ M(2u) \leq K'M(u) \quad (u \geq u_2). \]
Take $\varepsilon = (l_2 - 1)/(K' - 1)$. Then $0 < \varepsilon < 1$ and by the convexity of $M$,

$$M((1 + \varepsilon)u) = M((1 - \varepsilon)u + 2\varepsilon u) \leq (1 - \varepsilon)M(u) + \varepsilon M(2u) \leq (1 - \varepsilon)M(u) + \varepsilon K'M(u) = l_2 M(u) \quad (u \geq u_2).$$

(4)$\Rightarrow$(5). For any $l_3 > 1$ and $v_0 > 0$, choose $u_2 \in (0, q(v_0)]$. Then (1.12) and Examples 1.8 and 1.9 imply

$$N(v) \leq \frac{1}{l_3} N\left(\frac{l_3}{1 + \varepsilon} v\right) \quad (v > v_0).$$

It follows that

$$l_3 N(v) \leq N\left(\frac{l_3}{1 + \varepsilon} v\right) \leq \frac{1}{1 + \varepsilon} N(l_3 v) \quad (v \geq v_0).$$

Setting $\delta = l_3 \varepsilon$, we obtain (1.13).

(5)$\Rightarrow$(6). Trivial.

(6)$\Rightarrow$(1). Let $\beta = (l_3 + \delta)/l_3$. Then (1.13) becomes

$$\frac{1}{\beta l_3} N(l_3 v) \geq N(v) \quad (v \geq v_0).$$

Select an integer $n$ such that $\beta^n \geq 2$ and let $K = \beta^n l_3^n$. Then by Examples 1.8 and 1.9,

$$M(2u) \leq M(\beta^n u) \leq \beta^n l_3^n M(u) = K M(u) \quad (u \geq u_0).$$

**Remark.** Set $v = 0$ in (1.2). Condition (6) in Theorem 1.13 shows that uniformly convex Orlicz functions satisfy condition $\nabla_2$.

In the geometrical theory of Orlicz spaces, the rotundity of Orlicz spaces relates to the convexity of generating Orlicz functions. In general, an Orlicz function may not be strictly convex, and even if it is, it may fail to be uniformly convex. However, we still have the following:

**Lemma 1.14.** For any Orlicz function $M$ and $\varepsilon > 0$, there exists a strictly convex Orlicz function $M_1$ such that

$$M(u) \leq M_1(u) \leq (1 + \varepsilon)M(u) \quad (u \in \mathbb{R}).$$

**Proof.** If $M$ is affine on an interval $[a, b]$ and it is not affine on either $[a - \delta, b]$ or $[a, b + \delta]$ for each $\delta > 0$, then we call $[a, b]$ a structural affine interval of $M$. Let $\{[a_k, b_k]\}_k$ be all structural affine intervals of $M$. Then $p$ is a constant on each $[a_k, b_k]$. Now, we define a strictly increasing function $p_1(t)$ with $p(t) \leq p_1(t) \leq (1 + \varepsilon)p(t)$. Consider $[a_1, b_1]$. If $p(b_1) > p(a_1)$, then we let $b_1 = b_1'$ and

$$\beta_1 = \min\{p(b_1), (1 + \varepsilon)p(a_1)\}.$$

If $p(b_1) = p(a_1)$, then we choose $b_1' > b_1$ such that $p(b_1') < (1 + \varepsilon)p(a_1)$. Since $p$ is continuous at $b_1$ in this case, such a $b_1'$ does exist. On the interval $[a_1, b_1']$, we define $p_1(t)$ to be affine and $p_1(a_1) = p(a_1)$, $\lim_{t \to b_1'} - p_1(t) = \beta_1$. Next, we choose the first interval $[a_{k(1)}, b_{k(1)}]$ in $\{[a_k, b_k]\}_k$ such that $[a_{k(1)}, b_{k(1)}] \setminus [a_1, b_1'] \neq \emptyset$ and define $p_1(t)$ on $[a_{k(1)}, b_{k(1)}]$ in the same way but $b_{k(1)} \leq b_{k(1)}' \leq a_1$ if $b_{k(1)}' \leq a_1$. And so on, by induction, $p_1(t)$ is defined on $\bigcup_k [a_k, b_k']$. Finally, we set $p_1(t) = p(t)$ elsewhere. Then $p_1(t)$ is a
candidate. We complete the proof by setting

$$M_1(u) = \int_0^{|u|} p_1(t) \, dt.$$  

**Lemma 1.15.** For any Orlicz function $M$ and any $\varepsilon > 0$, there exists an Orlicz function $M_1$ such that

$$M(u) \leq M_1(u) \leq (1 + \varepsilon)M(u)$$

and that its right derivative $p_1$ is continuous. Moreover, if $M$ is strictly convex, then so is $M_1$.

**Proof.** Take $\varepsilon_n > 0$ such that $\sum_{n=1}^{\infty} \varepsilon_n \leq \varepsilon$. Since $p$ is monotone, its discontinuity points $(b_n)$ are countable. Observing that $p$ is defined only on $[0, \infty)$, $p$ is right-continuous and $p(0) = 0$, we see that each $b_n$ is positive.

Let $b'_1 = b_1$. Choose $a_1 \in (0, b'_1)$ such that

$$(b'_1 - a_1)p(b'_1) < \varepsilon_1 M(b'_1)$$

and define $p_1$ on $[a_1, b'_1]$ to be affine and

$$p_1(a_1) = p(a_1), \quad p_1(b'_1) = p(b'_1).$$

Find the first point $b'_2 \in \{b_n\} \setminus (a_1, b'_1]$ and choose $a_2 \in (0, b_2) \setminus [a_1, b'_1]$ such that

$$(b'_2 - a_2)p(b'_2) < \varepsilon_2 M(b'_2).$$

Then define $p_1$ on $[a_2, b'_2]$ to be affine and

$$p_1(a_2) = p(a_2), \quad p_1(b'_2) = p(b'_2).$$

And so on, we have defined $p_1$ on $\bigcup_k [a_k, b'_k]$ by induction. For other $t \geq 0$, we set $p_1(t) = p(t)$. Then clearly, $p_1(t) \geq p(t)$ is continuous and is strictly increasing if so is $p$.

Moreover,

$$0 \leq M_1(u) - M(u) = \int_0^{|u|} [p_1(t) - p(t)] \, dt = \sum_{b'_k \leq |u|} \int_{b'_k}^{b'_k + |u|} [p_1(t) - p(t)] \, dt$$

$$\leq \sum_{b'_k \leq |u|} (b'_k - a_k)p_1(b'_k) \leq \sum_{b'_k \leq |u|} \varepsilon_k M(b'_k) \leq \varepsilon M(u).$$

Summing up Lemmas 1.14 and 1.15, we obtain

**Theorem 1.16.** For any Orlicz function $M$ and $\varepsilon > 0$, there exists an Orlicz function $M_1$ such that

$$M(u) \leq M_1(u) \leq (1 - \varepsilon)M(u) \quad (u \in \mathbb{R})$$

and both $M_1$ and its complementary function are strictly convex.

Now, we consider the case where $M \in \Delta_2 \cap \nabla_2$.

**Lemma 1.17.** If for each $\varepsilon > 0$, there exists $K > 1$ such that

$$p((1 + \varepsilon)t) \geq Kp(t) \quad (t \geq 0),$$

then $M$ is uniformly convex.
Proof. Given $\varepsilon \in (0, 1)$, take $K > 1$ such that

$$p((1 + \varepsilon/2)t) \geq Kp(t) \quad (t \geq 0).$$

For any $u, v \in \mathbb{R}$ satisfying $|u - v| \geq \varepsilon \max\{|u|, |v|\}$, we shall show that (1.2) holds for $\delta = \varepsilon(1 - 1/K)/4 > 0$. Without loss of generality, we may assume that $u - v \geq \varepsilon u > \varepsilon v > 0$, i.e., $(1 - \varepsilon)u \geq v > 0$. Define

$$\varphi(t) = M(u) + M(t) - 2M\left(\frac{u + t}{2}\right) \quad (t \geq 0).$$

Then for almost all $t \in [0, u]$, we have

$$\varphi'(t) = p(t) - p\left(\frac{u + t}{2}\right) \leq 0.$$

Hence, $\varphi(t)$ is nonincreasing on $[0, u]$. It follows that

$$\varphi(v) \geq M(u) + M((1 - \varepsilon)u) - 2M((1 - \varepsilon/2)u) = \int_{(1 - \varepsilon/2)u}^{u} p(t) \, dt - \int_{(1 - \varepsilon)u}^{(1 - \varepsilon/2)u} p(t) \, dt \geq (1 - 1/K)p(t) \, dt \geq (1 - 1/K)[M(u) - (1 - \varepsilon/2)M(u)]$$

$$\geq \frac{\varepsilon}{4}(1 - \frac{1}{K})[M(u) + M(v)],$$

i.e., (1.2) holds for $\delta = \varepsilon/4(1 - 1/K) > 0$.

Theorem 1.18. If $M \in \Delta_2 \cap \nabla_2$, then there exists $M_1 \sim M$ such that both $M_1$ and its complementary function are uniformly convex.

Proof. Choose $u_0 > 0$, $K > 2$ and $\delta > 0$ such that

$$(2 + \delta)M(u) \leq M(2u) \leq KM(u) \quad (u \geq u_0).$$

Since changing the value of $M$ on $[0, u_0]$ does not affect the equivalence, we may assume that the above inequalities hold for all $u \in \mathbb{R}$. Let

$$M_0(u) = \int_{0}^{[u]} \frac{M(t)}{t} \, dt, \quad M_1(u) = \int_{0}^{[u]} \frac{M_0(t)}{t} \, dt.$$

We claim that $M_0 \sim M_1 \sim M$. Indeed, by (1.5),

$$p(u) \geq \frac{M(u)}{u} \geq \frac{M(2u)}{Ku} \geq \frac{1}{K}p(u) \quad (u > 0).$$

Integrating each term in the inequalities from zero to $u$, we get $KM(u) \geq KM_0(u) \geq M(u)$, i.e., $M \sim M_0$. Similarly, we have $M_0 \sim M_1$.

Next, we show that $M_1$ is uniformly convex. Since

$$K^{-1}M(u) \leq M\left(\frac{u}{2}\right) = \int_{0}^{[u]/2} \frac{M(u/2)}{|u/2|} \, dt \leq \int_{[u]/2}^{[u]} \frac{M(t)}{t} \, dt \leq M_0(u),$$
\[ = \int_0^{\lfloor u/2 \rfloor} \frac{M(t)}{t} \, dt + \int_{\lfloor u/2 \rfloor}^{\lfloor u \rfloor} \frac{M(t)}{t} \, dt \leq M\left(\frac{u}{2}\right) + \frac{M(u)}{2} \leq \left(\frac{1}{2 + \delta} + \frac{1}{2}\right)M(u) = \frac{1}{L}M(u), \]

where \( L = \frac{4 + 2\delta}{\delta + 1} > 1 \), we obtain

\[ L \leq \frac{M(t)}{M_0(t)} = \frac{tM_0'(t)}{M_0(t)} \leq K. \]

Dividing each term by \( t > 0 \) and integrating each term in \( t \) from \( u \) to \( \theta u \), we have

\[ \theta L M_0(u) \leq M_0(\theta u) \leq \theta^K M_0(u) \quad (\theta \geq 1, u \in \mathbb{R}). \]

Set \( p_1(t) = M'_1(t) = M_0(t)/t \). It follows for any \( \varepsilon > 0 \) that

\[ p_1((1 + \varepsilon)u) = \frac{M_0((1 + \varepsilon)u)}{(1 + \varepsilon)u} \geq \frac{(1 + \varepsilon)^L M_0(u)}{(1 + \varepsilon)u} = (1 + \varepsilon)^{L-1} M_0(u)/u = (1 + \varepsilon)^{L-1} p_1(u), \]

which means that \( M_1 \) is uniformly convex by Lemma 1.17.

Finally, we verify that the complementary function \( N_1 \) of \( M_1 \) is also uniformly convex. Let \( N'_1(u) = q_1(u) \) and

\[ q_1((1 + \varepsilon)u) = \alpha(v) q_1(v) \quad (v \geq 0). \]

Then \( \alpha(v) > 1 \) \( (v > 0) \). Replacing \( v \) by \( p_1(u) \), we get

\[ (1 + \varepsilon) p_1(u) = p_1(\alpha(v)u) = \frac{M_0(\alpha(v)u)}{\alpha(v)u} \leq \frac{\alpha^K(v) M_0(u)}{\alpha(v)u} = \alpha^{K-1}(v) p_1(u). \]

Hence, \( \alpha(v) \geq (1 + \varepsilon)^{1/(K-1)} \), and so \( q_1((1 + \varepsilon)v) \geq (1 + \varepsilon)^{1/(K-1)} q_1(v) \), i.e., \( N_1 \) is uniformly convex. \( \square \)

**Remark.** When we deal with Orlicz sequence spaces, instead of condition \( \Delta_2 \), we need the following condition. We say an Orlicz function \( M \) satisfies condition \( \Delta_2 \) near zero if there exist \( u_0 > 0 \) and \( K > 2 \) such that

\[ M(2u) \leq KM(u) \quad (|u| \leq u_0). \]

Whenever we mention Orlicz sequence spaces, \( M \in \Delta_2 \) means that \( M \) satisfies condition \( \Delta_2 \) near zero.

In this case, we also need the following condition. An Orlicz function \( M \) is said to be uniformly convex on \([0, u_0]\) if for any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that

\[ M\left(\frac{u + v}{2}\right) \leq (1 - \delta)\frac{M(u) + M(v)}{2} \]

for all \( u, v \in [0, u_0] \) satisfying \( |u - v| \geq \varepsilon \max\{|u|, |v|\} \).

**1.2. Orlicz spaces.** From now on, we always denote by \((G, \Sigma, \mu)\) the Lebesgue measure space in a Euclidean space with \( 0 < \mu G < \infty \), and by \( M_N \) a pair of Orlicz
functions complementary to each other. Moreover, for a measurable function \( u \) on \( G \), we introduce its modular by
\[
\varrho_M(u) = \int_G M(u(t)) \, dt.
\]
Then the **Orlicz space** \( L_M \) and its subspace \( E_M \) are defined as follows:
\[
L_M = \{ u : \varrho_M(\lambda u) < \infty \text{ for some } \lambda > 0 \},
\]
\[
E_M = \{ u : \varrho_M(\lambda u) < \infty \text{ for all } \lambda > 0 \}.
\]

**Remark.** If we change the set \( G \) to be \( N = \{1, 2, \ldots\} \) and regard \( \mu \) as the counting measure on \( 2^N \), then we get an Orlicz sequence space in the same way. In this case, we write \( l_M \) and \( h_M \) instead of \( L_M \) and \( E_M \), respectively.

**Example 1.19.** Suppose \( M \not\in \Delta_2 \). By (2) of Theorem 1.13, there exist \( \alpha_k \uparrow \infty \) such that
\[
M((1 + 1/k)\alpha_k) > 2^k M(\alpha_k) \quad (k \in \mathbb{N}),
\]
where \( \varepsilon > 0 \), \( F \in \Sigma \) with \( \mu_F > 0 \) are given previously. Select a sequence \( \{ F_k \} \) of disjoint subsets of \( F \) such that
\[
M(\alpha_k)\mu_{F_k} = 2^{-k}\varepsilon \quad (k \in \mathbb{N})
\]
and define
\[
u_n(t) = \sum_{k=n+1}^{\infty} M(\alpha_k)\mu_{F_k} = 2^{-n}\varepsilon < \infty.
\]
Then \( u_n \in L_M \). But for any \( l > 1 \), let \( n_0 \in \mathbb{N} \) satisfy \( l \geq 1 + 1/n_0 \). Then for all \( n \geq n_0 \),
\[
\varrho_M(lu_n) > \sum_{k=n+1}^{\infty} M((1 + 1/k)\alpha_k)\mu_{F_k} > \sum_{k=n+1}^{\infty} 2^k M(\alpha_k)\mu_{F_k} = \sum_{k=n+1}^{\infty} \varepsilon = \infty,
\]
which shows that \( u_n \not\in E_M \) \((n \in \mathbb{N})\).

**Remark.** From Example 1.19, it is easily deduced that \( E_M = L_M \iff M \in \Delta_2 \).

**Theorem 1.20 (Jensen Inequality).** If \( \varrho_M(u) < \infty \), then
\[
M \left( \frac{1}{\mu_G} \int_G u(t) \, dt \right) \leq \frac{1}{\mu_G} \int_G M(u(t)) \, dt.
\]

**Proof.** By Proposition 1.3 (1), there are \( k_n, b_n \in \mathbb{R} \) such that \( M(t) = \sup_n \{ k_n t + b_n \} \).

Hence
\[
M \left( \frac{1}{\mu_G} \int_G u(t) \, dt \right) = \sup_n \left\{ k_n \frac{1}{\mu_G} \int_G [k_n u(t) + b_n] \, dt \right\}
\]
\[
\leq \frac{1}{\mu_G} \int_G \sup_n \{ k_n u(t) + b_n \} \, dt = \frac{1}{\mu_G} \int_G M(u(t)) \, dt.
\]

For each \( u \in L_M \), let
\[
\| u \|^o = \| u \|_M^o = \sup \left\{ \int_G u(t) v(t) \, dt : \varrho_N(v) \leq 1 \right\}.
\]
Then it is easily verified that \((L_M, \| \cdot \|^o)\) and \((E_M, \| \cdot \|^o)\) are Banach spaces. We call 
\((L_M, \| \cdot \|^o)\) the Orlicz space generated by the Orlicz function \(M\), and \(\| \cdot \|^o\) the Orlicz norm.

**Theorem 1.21.** Suppose \(u \in L_M\).

1. \(\| u \|^o \leq 1 \Rightarrow \varrho_N(p(|u|)) \leq 1.\)
2. \(\| u \|^o \leq 1 \Rightarrow \varrho_M(u) \leq \| u \|^o.\)

**Proof.** (1) For each \(n \in \mathbb{N}\), set
\[
G(n) = \{ t \in G : |u(t)| \leq n \}, \quad u_n(t) = u(t)\chi_{G(n)}(t).
\]
Then \(|u_n(t)| \uparrow |u(t)|\) implies \(\| u_n \|^o \uparrow \| u \|^o\). If (1) is not true, then for all large \(n\),
\[
1 < \varrho_N(p(|u_n|)) < \infty.
\]
It follows from (1.6) that
\[
\varrho_N(p(|u_n|)) < \frac{1}{\varrho_N(p(|u_n|))} \varrho_N(p(|u_n|)) = 1.
\]
Consequently, by (1.9), we find a contradiction:
\[
1 \geq \| u \|^o \geq \| u_n \|^o \geq \frac{1}{\varrho_N(p(|u_n|))} \varrho_N(p(|u_n|)) dt
\]
\[
= \frac{1}{\varrho_N(p(|u_n|))} \varrho_N(u_n) + \varrho_N(p(|u_n|)) > 1.
\]
(2) It follows immediately from (1) and (1.9) that
\[
\varrho_M(u) \leq \frac{1}{\varrho_N(p(|u_n|))} \varrho_N(u_n) dt \leq \| u \|^o. \quad \blacksquare
\]

**Example 1.22** (The norm of characteristic functions). Let \(E \in \Sigma\) and \(\mu_E > 0\). For each \(v \in L_N\) and \(\varrho_N(v) \leq 1\), by the Jensen Inequality,
\[
N \left( \frac{1}{\mu_E} \int_E v(t) dt \right) \leq \frac{1}{\mu_E} \varrho_N(v) \leq \frac{1}{\mu_E}.
\]
Therefore,
\[
\| \chi_E \|^o = \sup \left\{ \int_E v(t) dt : \varrho_N(v) \leq 1 \right\} \leq N^{-1} \left( \frac{1}{\mu_E} \right) \mu_E.
\]
On the other hand, observing that
\[
\varrho_N \left( N^{-1} \left( \frac{1}{\mu_E} \chi_E \right) \right) = \frac{1}{\mu_E} \int_G \chi_E(t) dt = 1,
\]
we obtain
\[
\| \chi_E \|^o \geq \int_G N^{-1} \left( \frac{1}{\mu_E} \chi_E(t) \right) \chi_E(t) dt = N^{-1} \left( \frac{1}{\mu_E} \right) \mu_E.
\]
Thus,
\[
\| \chi_E \|^o = N^{-1} \left( \frac{1}{\mu_E} \right) \mu_E.
\]
Theorem 1.21 suggests that \( \|x_n\|^\circ \to 0 \Rightarrow \varrho_M(x_n) \to 0 \). Now, we consider the inverse implication.

**Theorem 1.23.** Convergences in norm and in modular are equivalent iff \( M \in \Delta_2 \).

**Proof.** Necessity. If \( M \not\in \Delta_2 \), then by Example 1.19, there exists \( u_n \in L_M \) such that \( \varrho_M(u_n) \to 0 \) and \( \varrho_M(2u_n) = \infty \). It follows from Theorem 1.21 that \( \|2u_n\|^\circ > 1 \).

Sufficiency. Let \( M \in \Delta_2 \) and \( \varepsilon > 0 \). Choose \( u_0 > 0 \) and \( K > 1 \) such that

\[
M(u_0/\varepsilon)\mu_G < \varepsilon, \quad M(u/\varepsilon) \leq KM(u) \quad (u \geq u_0).
\]

Suppose \( x_n \in L_M \) and \( \varrho_M(x_n) \to 0 \). Then

\[
\varrho_M(x_n/\varepsilon) \leq M(u_0/\varepsilon)\mu_G + K \int_G M(x_n(t)) \, dt < \varepsilon + K\varrho_M(x_n) \to \varepsilon
\]

and thus, by the Young Inequality,

\[
\|\varepsilon^{-1}x_n\|^\circ = \sup_G \left\{ \varepsilon^{-1}x_n(t)v(t) \, dt : \varrho_N(v) \leq 1 \right\}
\]

\[
\leq \sup \{ \varrho_N(v) + \varrho_M(x_n/\varepsilon) : \varrho_N(v) \leq 1 \} \leq 1 + \varepsilon + K\varrho_M(x_n) \to 1 + \varepsilon.
\]

Since \( \varepsilon > 0 \) is arbitrary, we deduce that \( \|x_n\|^\circ \to 0 \) \( \blacksquare \).

Now, we turn to the subspace \( E_M \). Let \( D \) be the set of all bounded measurable functions on \( G \). We shall show that \( E_M = \overline{D} \).

**Lemma 1.24.** If \( \varrho_M(u) < \infty \), then the distance \( d(u, D) \) from \( u \) to \( D \) is no more than 1.

**Proof.** For any \( \varepsilon > 0 \), choose \( n \in \mathbb{N} \) such that \( \varrho_M(u_n) > \varrho_M(u) - \varepsilon \), where \( u_n \) is defined as in (1.14). Since \( u_n \in D \), the Young Inequality implies

\[
d(u, D) \leq \|u - u_n\|^\circ \leq 1 + \varrho_M(u - u_n) = 1 + \varrho_M(u) - \varrho_M(u_n) < 1 + \varepsilon.
\]

Therefore, \( d(u, D) \leq 1 \) since \( \varepsilon > 0 \) is arbitrary. \( \blacksquare \)

**Theorem 1.25.** \( E_M = \overline{D} \).

**Proof.** For any \( u \in E_M \) and \( k \geq 1 \), we have \( ku \in E_M \). Therefore, by Lemma 1.24, \( d(ku, D) \leq 1 \) or \( d(u, D) \leq 1/k \). Since \( k \) is arbitrary, we find that \( u \in \overline{D} \).

On the other hand, observing that \( D \) is contained in \( E_M \) and that \( E_M \) is a closed subspace of \( L_M \), we find that \( \overline{D} \) is contained in \( E_M \). \( \blacksquare \)

**Definition 1.26.** If \( u \in L_M \) and

\[
\lim_{\mu_E \to 0} \|u\chi_E|\|^\circ = 0,
\]

then \( u \) is called norm absolutely continuous.

**Theorem 1.27.** The following are equivalent:

1. \( u \in E_M \).
2. \( \|u - u_n\|^\circ \to 0 \) as \( n \to \infty \), where \( u_n \) is defined as in (1.14).
3. \( u \) is norm absolutely continuous.
1.3. Orlicz norm

Since $u$ lemma. directly, we have to derive some formulae for the norm for later use. We begin with a 

$$\left\| \varepsilon^{-1}(u - u_n) \right\| \leq 1 + g_M(\varepsilon^{-1}(u - u_n)) \leq 2$$

for such $n \in \mathbb{N}$. This yields $\|u - u_n\| \to 0$ as $n \to \infty$ since $\varepsilon$ is arbitrary.

(2)$\Rightarrow$(3). For any given $\varepsilon > 0$, choose $n \in \mathbb{N}$ such that $\|u - u_n\| < \varepsilon$. Since $u_n \in D$, we can find $\delta > 0$ such that $\mu E < \delta$ implies $\|u_n\chi_E\| < \varepsilon$. Hence, when $\mu E < \delta$,

$$\|u\chi_E\| < \left\| (u - u_n)\chi_E \right\| + \|u_n\chi_E\| < 2\varepsilon.$$  

(3)$\Rightarrow$(1). Under the notation in (1.14), we have $\mu(G \setminus G(n)) \to 0$. Therefore,

$$\|u - u_n\| = \|u\chi_{G \setminus G(n)}\| \to 0 \quad (n \to \infty).$$

Since $u_n \in D$, $u \in \mathcal{D} = E_M$. ■

Remarks. 1. By Theorems 1.25, 1.27 and the Lusin Theorem, it is easy to check that the set of all bounded continuous functions is dense in $E_M$. Thus, $E_M$ is a separable Banach space. The reader will see in §1.8 that $L_M$ is not separable if $M \notin \Delta_2$.

2. All the results in this section and the following six sections can be deduced for Orlicz sequence spaces.

1.3. Orlicz norm. Since the Orlicz norm does not rely on the generating function directly, we have to derive some formulae for the norm for later use. We begin with a lemma.

**Lemma 1.28.** Suppose that two Orlicz functions $M$ and $M_1$ satisfy

$$b_1M(a_1u) \leq M_1(u) \leq b_2M(a_2u) \quad (u \in \mathbb{R}),$$

where $a_1$, $a_2$, $b_1$, and $b_2$ are positive constants and $b_1 \leq 1 \leq b_2$. Then

$$a_1b_1\|x\|^o_M \leq \|x\|^o_{M_1} \leq a_2b_2\|x\|^o_M \quad (x \in L_M).$$

**Proof.** Let $N_1$ be the complementary function of $M_1$. Then by Examples 1.8 and 1.9,

$$\frac{1}{a_1b_1}v \geq b_1N\left(\frac{1}{a_1b_1}v\right) \geq N_1(v) \geq b_2N\left(\frac{1}{a_2b_2}v\right) \geq \frac{1}{a_2b_2}v.$$  

Hence,

$$\|x\|^o_{M_1} \leq \sup_G \left\{ x(t)v(t) : \frac{1}{a_2b_2}v \leq 1 \right\} \leq \sup_G \left\{ a_2b_2x(t)v(t) : \frac{1}{a_2b_2}v \leq 1 \right\} = a_2b_2\|x\|^o_M.$$  

Similarly, we have $\|x\|^o_{M} \geq a_1b_1\|x\|^o_M$. ■

**Theorem 1.29.** If there exists $k > 0$ such that

$$\int_G N(p(|k\mu|)) \, dt = 1,$$
then

\[ \|u\|_o^p = \int_G |u(t)|p(k|u(t)|) \, dt = \frac{1}{k}[1 + g_M(ku)]. \]

**Proof.** The second equality follows immediately from (1.9). Now, we show the first one. By the assumption and the definition of \( \| \cdot \| \), we immediately have

\[ \|u\|_o \geq \int_G |u(t)|p(k|u(t)|) \, dt. \]

Conversely, by the Young Inequality and (1.9),

\[ \|u\|_o^p = \frac{1}{k} \sup \left\{ \int_G ku(t)v(t) \, dt : g_N(v) \leq 1 \right\} \leq \frac{1}{k}[1 + g_M(ku)] = \frac{1}{k}[g_N(p(k|u|)) + g_M(ku)] = \int_G |u(t)|p(k|u(t)|) \, dt. \]

**Remark.** If \( u \in E_M \) and \( p \) is continuous, a \( k \) as in Theorem 1.29 does exist. In general, we have

**Theorem 1.30.** For any \( u \in L_M \),

\[ (1.15) \quad \|u\|_o = \inf_{k>0} \frac{1}{k}[1 + g_M(ku)]. \]

**Proof.** For any \( k > 0 \), by the Young Inequality, we always have

\[ \|u\|_o^p = \frac{1}{k} \sup \left\{ \int_G ku(t)v(t) \, dt : g_N(v) \leq 1 \right\} \leq \frac{1}{k}[1 + g_M(ku)]. \]

Hence,

\[ \|u\|_o \leq \inf_{k>0} \frac{1}{k}[1 + g_M(ku)]. \]

Conversely, for any \( \varepsilon > 0 \), by Theorem 1.16, we can find an Orlicz function \( M_1 \) such that

\[ M(\alpha) \leq M_1(\alpha) \leq (1 + \varepsilon)M(\alpha) \quad (\alpha \in \mathbb{R}) \]

and that the complementary function \( N_1 \) of \( M_1 \) is strictly convex, i.e., its right derivative \( p_1 \) is continuous. Define \( u_n \) as in (1.14). Without loss of generality, we may assume that \( u_n \neq 0 \). It follows that there exist \( k_n > 0 \) such that \( g_{N_1}(p_1(k_n|u_n|)) = 1 \) and thus, by Theorem 1.29,

\[ \|u\|_{M_1}^p \geq \|u_n\|_{M_1}^p = \frac{1}{k_n}[1 + g_{M_1}(k_n u_n)] \geq \frac{1}{k_n}[1 + g_M(k_n u_n)]. \]

Since \( k_n \) is decreasing and \( k_n > (\|u\|_{M_1}^p)^{-1} \), it converges to some \( k_0 > 0 \). Letting \( n \to \infty \) and applying the Fatou Lemma and Lemma 1.28, we have

\[ (1 + \varepsilon)\|u\|_o \geq \|u\|_{M_1}^p \geq \frac{1}{k_0}[1 + g_M(k_0 u)] \geq \inf_{k>0} k^{-1}[1 + g_M(ku)]. \]

Letting \( \varepsilon \to 0 \), we complete the proof. \( \blacksquare \)

An important question is the attainability of the “inf” in (1.15). The answer is positive. To show this, we introduce some notations first. Let

\[ k^* = k^*(u) = \inf\{k > 0 : g_N(p(k|u|)) \geq 1\}, \]
Clearly, for any \( u \in L_M, u \neq 0 \), we have \( k^* \leq k^{**} \), whence,

\[
K(u) = K_M(u) = [k^*, k^{**}] \neq \emptyset.
\]

**Theorem 1.31.** \( k \in K(u) \) \((u \neq 0)\) iff

\[
||u||^o = k^{-1}[1 + g_M(ku)].
\]

**Proof.** Let

\[
L(k) = k^{-1}[1 + g_M(ku)], \quad \theta = \theta(u) = \inf\{\lambda > 0 : g_M(u/\lambda) < \infty\}.
\]

Then \( L(k) \) is continuous on \((0, \theta^{-1})\). First, we show that \( g_M(k^{**}u) < \infty \), i.e., \( L(k^{**}) < \infty \). In fact, for any \( k \in (0, k^{**}) \), by the definition of \( k^{**} \), \( g_N(p(k|u|)) \leq 1 \). Hence, by (1.9),

\[
L(k) \leq k^{-1}\left[1 + \int_G k|u(t)|p(k|u(t)|)\,dt\right] \leq k^{-1} + ||u||^o.
\]

Let \( k \to k^{**} \). The Fatou Lemma implies that \( L(k^{**}) \leq 1/k^{**} + ||u||^o \leq \infty \).

To complete the proof, we shall show that \( L(k_0) = \inf_{k_0 \in K(u)} L(k) \in K(u) \) according to Theorem 1.30. For any \( k_1, k_2 \in (0, \theta^{-1}) \) \((k_1 > k_2)\), take \( u_n \) as in (1.14). Then by (1.8) and (1.9),

\[
g_M(k_1u_n) \geq \int_G k_1|u_n(t)|p(k_2|u_n(t)|)\,dt - g_N(p(k_2|u_n|)),
\]

\[
g_M(k_2u_n) = \int_G k_2|u_n(t)|p(k_2|u_n(t)|)\,dt - g_N(p(k_2|u_n|)).
\]

It follows that

\[
\frac{1}{k_1}[1 + g_M(k_1u_n)] - \frac{1}{k_2}[1 + g_M(k_2u_n)] = \frac{k_1 - k_2}{k_1k_2}\left\{1 + \frac{k_2}{k_1 - k_2}[g_M(k_1u_n) - g_M(k_2u_n)] - g_M(k_2u_n)\right\}
\]

\[
\geq \frac{k_1 - k_2}{k_1k_2}\left\{1 + \frac{k_2}{k_1 - k_2}\int_G (k_1 - k_2)|u_n(t)|p(k_2|u_n(t)|)\,dt - g_M(k_2u_n)\right\}
\]

\[
= \frac{k_1 - k_2}{k_1k_2}\{g_N(p(k_2|u_n|)) - 1\}.
\]

Letting \( n \to \infty \), we obtain

\[
L(k_1) - L(k_2) \geq \frac{k_1 - k_2}{k_1k_2}\{g_N(p(k_2|u|)) - 1\}.
\]

Similarly, if \( 0 < k_1 < k_2 < \theta^{-1} \), we can deduce that

\[
L(k_1) - L(k_2) \geq \frac{k_1 - k_2}{k_1k_2}\{g_N(p(k_1|u|)) - 1\}.
\]

It follows from the definition of \( k^* \) and \( k^{**} \) that \( k^{**} < k_2 < k_1 \leq \theta^{-1} \) or \( k^* > k_2 > k_1 > 0 \) implies \( L(k_1) > L(k_2) \). This means that \( L(k) \) is strictly increasing on \((k^{**}, \theta^{-1}]\) and that it is strictly decreasing on \((0, k^*)\).

If \( k_0 \in (k^*, k^{**}) \), then the definition of \( k^* \) and \( k^{**} \) indicates that \( g_N(p(k_0|u|)) = 1 \). Therefore, by Theorems 1.29 and 1.30, \( L(k_0) = ||u||^o = \inf\{L(k) : k > 0\} \). Moreover, by
the Fatou Lemma, we derive

\[ L(k^{**}) = \lim_{k \to k^{**}-} L(k) = \inf \{ L(k) : k > 0 \}, \]
\[ L(k^*) = \lim_{k \to k^*+} L(k) = \inf \{ L(k) : k > 0 \}. \]

If \( k^* = k^{**} \), then by the monotonicity of \( L(k) \) and Fatou’s Lemma, we also have \( L(k^*) = \inf \{ L(k) : k > 0 \} \). ■

REMARKS 1. Inequality (1.18) implies \( \theta(u) < 1 \Rightarrow q_N(p(|u|)) < \infty \).

2. From Theorem 1.31, we also have \( \theta(u) \leq 1/k^{**}(u) \) (\( u \in L_M \)).

For the moment, we turn to the set-valued mapping \( K(u) \).

A set-valued mapping \( F : X \to 2^Y \) is upper semicontinuous if for any \( x \in X \) and open set \( U \) containing \( F(x) \), there exists a neighborhood \( V \) of \( x \) such that for all \( y \in V \), we have \( F(y) \subseteq U \). \( F \) is lower semicontinuous if for any \( x \in X \), \( x_n \to x \) and \( y \in F(x) \), there exist \( y_n \in F(x_n) \) such that \( y_n \to y \). If \( F \) is both upper and lower semicontinuous, then we say that \( F \) is continuous.

**Proposition 1.32.** \( K : L_M \setminus \{0\} \to 2^R \) is upper semicontinuous.

**Proof.** Let \( x_n \to u \neq 0 \), \( k_n \in K(x_n) \) and \( k_0 = \lim_n k_n \). We have to show that \( k_0 \in K(u) \). First, we show that \( 0 < k_0 < \infty \). Indeed, since \( \|x_n\|^o > 1/k_0 \), we have \( 0 < \|u\|^o \geq 1/k_0 \). If \( k_0 = \lim_n k_n = \infty \), then from Definition 1.5 (3) and

\[ \limsup_n k_n^{-1} g_M(k_n x_n) \leq \lim \|x_n\|^o = \|u\|^o, \]

we derive that \( x_n(t) \stackrel{\mu}{\to} 0 \). But \( x_n \to u \) implies that \( x_n(t) \stackrel{\mu}{\not \to} u(t) \neq 0 \), a contradiction. Now, applying Fatou’s Lemma, we obtain

\[ k_0^{-1}[1 + g_M(k_0 u)] \geq \|u\|^o = \lim \|x_n\|^o = \lim k_n^{-1}[1 + g_M(k_n x_n)] \geq k_0^{-1}[1 + g_M(k_0 u)]. \]

Generally, \( K(u) \) is not continuous. But by Proposition 1.32, if \( K(u) \) is a single-valued mapping, then it is continuous.

**Proposition 1.33.** \( K(u) \) is a single-valued mapping iff

1. \( M \) is strictly convex on \([\pi, \infty)\) and

2. for all \( u \in (0, \pi), p(u) < N^{-1}(1/\mu G) \), where \( \pi = q(N^{-1}(1/\mu G)) \).

**Proof.** Suppose that (1) and (2) hold but \( k^*(u) < k^{**}(u) \) for some \( u \neq 0 \). Arbitrarily pick \( k \in \text{int} K(u) \). Then \( q_N(p(k|u|)) = 1 \). Since by (1), \( p \) is strictly increasing on \([\pi, \infty)\), we find \( k|u(t)| < \pi \) \( \mu \)-a.e. on \( G \), and so, by (2), for \( \mu \)-a.e. \( t \in G \),

\[ p(k|u(t)|) < N^{-1}\left(\frac{1}{\mu G}\right), \]

which implies a contradiction: \( q_N(p(k|u(t)|)) < 1 \).

Conversely, if (1) is not true, then \( p \) is a constant on some interval \([a, b] \subset [\pi, \infty)\).

Since \( p \) is nondecreasing, we have \( p(a) \geq p(\pi) \geq N^{-1}(1/\mu G) \), hence, \( N(p(a))\mu G \geq 1 \). Pick \( F \in \Sigma \) such that \( N(p(a))\mu F = 1 \). Then \( K(\chi_F) \) contains \([a, b]\), which shows that \( K \) is not single-valued at \( \chi_F \).
If (2) does not hold, then there exists \( \alpha \in (0, \pi) \) such that \( p(\alpha) \geq N^{-1}(1/\mu G) \). Since for any \( \beta \in (\alpha, \pi) \),

\[
\beta < \pi = q \left( N^{-1} \left( \frac{1}{\mu G} \right) \right) = \sup \left\{ s : p(s) \leq N^{-1} \left( \frac{1}{\mu G} \right) \right\},
\]

we infer that

\[
p(\beta) \leq N^{-1} \left( \frac{1}{\mu G} \right) \leq p(a) \leq p(\beta).
\]

This means that \( p \) is a constant on \((\alpha, \pi)\). With the same method as in case (1), we can show that \( K \) is not single-valued.

**Corollary 1.34.** \( K \) is a single-valued mapping if \( M \) is strictly convex.

Now, we consider the boundedness of \( K \).

**Theorem 1.35.**

1. \( \inf \{ k : k \in K(x), \|x\|^o = 1 \} > 1 \) iff \( M \in \Delta_2 \).
2. The set \( Q = \bigcup \{ K(x) : a \leq \|x\|^o \leq b \} \) is bounded for each \( b \geq a > 0 \) iff \( M \in \nabla_2 \).

**Proof.**

1. If \( M \not\in \Delta_2 \), then by taking \( u_n \) as in Example 1.19, we have \( \kappa_M(u_n) \to 0 \) \((n \to \infty)\) and \( \vartheta(u_n) = 1 \). Hence, by Theorem 1.30,

\[
\|u_n\|^o \leq 1 + \varrho_M(u_n) \to 1.
\]

But for any \( k_n \in K(u_n/\|u_n\|^o) \), since

\[
k_n = 1 + \varrho_M(k_nu_n/\|u_n\|^o) < \infty,
\]

from \( \vartheta(u_n) = 1 \), we deduce that

\[
k_n \leq \|u_n\|^o \leq 1 + \varrho_M(u_n) \to 1.
\]

If \( M \in \Delta_2 \), then by Theorem 1.23, there exists \( \delta > 0 \) such that \( \|x\|^o = 1 \) implies \( \varrho_M(x) \geq \delta \). Therefore, for any \( x \in S(L_M) \) and any \( k \in K(x) \), we have \( k > 1 \), and so,

\[
k = 1 + \varrho_M(kx) > 1 + \varrho_M(x) \geq 1 + \delta.
\]

2. Suppose \( M \in \nabla_2 \). Let \( u_0 = M^{-1}(1/(2\mu G)) \). By Theorem 1.13 (5), there exists \( \delta > 0 \) satisfying

\[
M(2u) \geq (2 + \delta)M(u) \quad (u \geq u_0).
\]

Set \( \beta = 1 + \delta/2 > 1 \). The inequality becomes

\[
M(2u) \geq 2\beta M(u) \quad (u \geq u_0).
\]

For given \( b \geq a > 0 \), we claim that \( \frac{1}{a}2^{2+\log_2 \frac{ab}{a}} \) is an upper bound of \( Q \). Indeed, if \( a \leq \|x\|^o \leq b \), then by Theorem 1.30,

\[
a \leq \|x\|^o \leq \frac{a}{2} \left[ 1 + \varrho_M \left( \frac{2}{a}x \right) \right],
\]

which yields \( \varrho_M(2a^{-1}x) \geq 1 \). Hence,

\[
\varrho_M \left( \frac{2}{a}xH \right) \geq \varrho_M \left( \frac{2}{a}x \right) - M(u_0)\mu G \geq \frac{1}{2},
\]

where \( H = \{ t \in G : 2a^{-1}|x(t)| \geq u_0 \} \).
Hence, and $k_n \to \infty$, then by Theorems 1.21 and 1.30, we have

$$M(t^2 u) \geq 2^2 \beta^2 M(u) \quad (u \geq u_0),$$

For any $k \in K(x)$, if $k > 4/a$, then there exists an integer $i \geq 1$ such that $2^i < 2^{-1}ak \leq 2^{i+1}$. To complete the “if” part, it suffices to show $\beta^i \leq 8b/a$. Since

$$M(2^i u) \geq 2^i \beta^i M(u),$$

we have

$$b \geq \|x\|^\alpha = k^{-1}[1 + \varphi_M(kx)] \geq \int_H \frac{1}{k^1M(2^{-1}ak2a^{-1}x(t))} dt$$

$$\geq \int_H \frac{1}{k^1\beta^22^iM(2a^{-1}x(t))} dt \geq k^{-1}\beta^i \geq 8^{-1}a\beta^i,$$

i.e., $\beta^i \leq 8b/a$.

Next, we assume $M \not\in \nabla_2$. By Theorem 1.13 (6), there exist $l_n \uparrow \infty$ and $u_1 \uparrow \infty$ such that $l_1 > 2^2$, $u_1 \geq M^{-1}((1/2)\mu G)$ and that

$$M(l_nu_n) < (1 + 1/n)l_nM(u_n) \quad (n \in \mathbb{N}).$$

For each $n \in \mathbb{N}$, pick $G_n \in \Sigma$ such that $M(u_n)\mu G_n = 1/2$ and define $x_n(t) = u_n\chi_{G_n}(t)$. Then by Theorems 1.21 and 1.30,

$$2^{-1} = \varphi_M(x_n) \leq 2^{-1}(1 + \varphi_M(l_nx_n)) = l_n^{-1} + l_n^{-1}M(l_n\mu G_n)$$

$$< l_n^{-1} + l_n^{-1}(1 + n^{-1})l_n\mu G_n = l_n^{-1} + 2^{-1}(1 + n^{-1}) \to 2^{-1}.$$ 

If $k_n \in K(x_n)$, then since $\|x_n\|^\alpha < 1 \ (n \geq 2)$, we have $k_n > 1$ (thanks to Theorem 1.31). Hence,

$$1 + \frac{1}{l_n} > \|x_n\|^\alpha = \frac{1}{k_n} + \frac{1}{k_n}M(k_nu_n)\mu G_n$$

$$> 1/k_n + M(u_n)\mu G_n = 1/k_n + 1/2 \quad (n \geq 2).$$

Letting $n \to \infty$, we obtain $k_n \to \infty$. 

**Remark.** By Theorem 1.31, it is easy to verify

$$K(au) = \alpha^{-1}K(u) \quad (\alpha > 0, u \neq 0) \quad \text{and} \quad K^*(u) > 1/\|u\|^\alpha \to \infty \quad (u \to 0).$$

Furthermore, (1.19) implies $K^*(au) \to 0$ as $\alpha \to \infty$. But in general, $u_n \to \infty$ does not imply $K^*(u_n) \to 0$.

**Theorem 1.36.** If (and only if) $M \in \nabla_2$, we have

$$\|u_n\|^\alpha \to \infty \Rightarrow K^*(u_n) \to 0.$$ 

**Proof.** If $M \in \nabla_2$ and $u_n \to \infty$, then $\bigcup K(u_n/<\|u_n\|^\alpha)$ is bounded by Theorem 1.35, and so, by (1.19),

$$k^*(u_n) \leq \frac{1}{\|u_n\|^\alpha}K\left(\frac{u_n}{\|u_n\|^\alpha}\right) \to 0.$$ 

If $M \not\in \nabla_2$, then by taking $x_n$ as in the proof of Theorem 1.35, we have $\|x_n\|^\alpha \to 1/2$ and $k_n = k^*(x_n) \to \infty$. Hence, by (1.19),

$$k^*(k_n^{1/2}x_n) = k_n^{-1/2}k^*(x_n) = k_n^{1/2} \to \infty$$

and $\|k_n^{1/2}x_n\|^\alpha \to \infty$. 

Remark. Let
\[ K_M = \sup \{ k \in K(x) : \|x\| = 1 \}, \quad k_M = \inf \{ k \in K(x) : \|x\| = 1 \}. \]
T. Wang & Q. Wang [256] proved that
\[ K_M = \sup \left\{ \sum_{i=1}^{n} m_i u_i p(u_i) : \sum_{i=1}^{n} m_i \leq \mu G, \sum_{i=1}^{n} m_i N(p(u_i)) = 1, n \in \mathbb{N} \right\}, \]
\[ k_M = \inf \left\{ \sum_{i=1}^{n} m_i u_i p(u_i) : \sum_{i=1}^{n} m_i \leq \mu G, \sum_{i=1}^{n} m_i N(p(u_i)) = 1, n \in \mathbb{N} \right\}. \]
Applying these formulas, we can prove an interesting result that \( M \) is a power function iff \( K_M = k_M \). In fact, if \( M \) is a power function, then
\[ C = \frac{u p(u)}{M(u)} = \frac{M(u) + N(p(u))}{M(u)} = 1 + \frac{N(p(u))}{M(u)} \]
for some \( C > 1 \). For any \( u_i > 0 \) and \( m_i > 0 \) with \( \sum m_i \leq \mu G \) and \( \sum m_i N(p(u_i)) = 1 \), by \((*)\) and \((1.9)\),
\[ \sum m_i u_i p(u_i) = C \sum m_i M(u_i) = C \sum m_i u_i p(u_i) - C \sum m_i N(p(u_i)) \]
\[ = C \sum m_i u_i p(u_i) - C. \]
This shows \( \sum m_i u_i p(u_i) = C/(C - 1) \), and hence, \( K_M = k_M = C/(C - 1) \).
Next, we assume \( K_M = k_M = h \). For any \( 0 < \varepsilon < 1 \), pick \( u_0 > 0 \) such that
\[ N(p(u_0)) \mu G > 2(1 - \varepsilon) \]
and let \( m_0 < \mu G/2 \) satisfy \( m_0 N(p(u_0)) = 1 - \varepsilon \). Then for each \( u \) with \( N(p(u)) \mu G > 2 \varepsilon \), we can choose \( m < \mu G/2 \) such that \( m N(p(u)) = \varepsilon \). Therefore,
\[ h = m u p(u) + m_0 u_0 p(u_0) = m M(u) + m_0 M(u_0) + 1, \]
and hence,
\[ \frac{u p(u)}{M(u)} = \frac{m u p(u)}{m M(u)} = \frac{h - m_0 u_0 p(u_0)}{h - m_0 M(u_0) - 1}. \]
This means that \( M(u) \) is a power function for \( u \) satisfying \( N(p(u)) \mu G > 2 \varepsilon \). Since \( \varepsilon > 0 \) is arbitrary, \( M(u) \) is a power function for all \( u > 0 \).

1.4. Luxemburg norm

Definition 1.37. For an Orlicz space \( L_M \), we call the functional
\[ \|u\| = \|u\|_M = \inf \{ \lambda > 0 : \varphi_M(u/\lambda) \leq 1 \} \quad (u \in L_M) \]
the Luxemburg norm.

We leave the verification that \( \| \cdot \| \) is a norm on \( L_M \) to the reader.

Theorem 1.38. Let \( u \in L_M \) and \( v \in L_N \).
1. \( \|u\| \leq 1 \Rightarrow \varphi_M(u) \leq \|u\| \).
2. \( \|u\| > 1 \Rightarrow \varphi_M(u) > \|u\| \).
1. Orlicz spaces

(3) (Hölder Inequality)
\[ \langle u, v \rangle = \int_G u(t)v(t) \, dt \leq \|u\|_M \|v\|_N. \]

(4) \( \|u\| < \|u\|_M \leq 2\|u\| \) (\( u \neq 0 \)).

Proof. (1) For any \( u \in L_M \), we may assume \( u \neq 0 \). By the definition of \( \| \cdot \| \), there exist \( \lambda_n \downarrow \|u\| \) such that \( \varphi_M(u/\lambda_n) \leq 1 \), and so Levy’s Theorem ensures that \( \varphi_M(u/\|u\|) \leq 1 \). Therefore, by (1.6),
\[ 1 \geq \varphi_M \left( \frac{u}{\|u\|} \right) \geq \frac{\varphi_M(u)}{\|u\|}. \]

(2) If \( \|u\| > 1 \), then for all small \( \varepsilon > 0 \),
\[ 1 < \varphi_M \left( \frac{u}{(1-\varepsilon)\|u\|} \right) \leq \frac{\varphi_M(u)}{(1-\varepsilon)\|u\|}. \]
Letting \( \varepsilon \to 0 \), we obtain (2).

(3) From (1), we infer that \( \|u\|_M \geq \langle u, v/\|v\|_N \rangle (v \neq 0) \). This is (3).

(4) By Theorem 1.30 and (1), we immediately have
\[ \|u\|_M \leq 1 + \varphi_M \left( \frac{u}{(1-\varepsilon)\|u\|} \right) \leq 2 \] (\( u \neq 0 \)), i.e., \( \|u\|_M \leq 2\|u\| \) (\( u \in L_M \)). On the other hand, Theorem 1.21(2) shows that \( \varphi_M(u/\|u\|) \leq 1 \), i.e., \( \|u\| \leq \|u\|_M \).

Finally, if \( \|u\| = \|u\|_M = 1 \) for some \( u \in L_M \), then for any fixed \( k \in K(u) \), we have \( k > 1 \). Hence, for any \( \varepsilon \in (0, 1-1/k) \), we have \( k(1-\varepsilon) > 1 \) and \( \varphi_M(u/(1-\varepsilon)) > 1 \), and thus,
\[ 1 = \|u\|_M = \frac{1}{k} \left[ 1 + \varphi_M \left( \frac{(1-\varepsilon)ku}{1-\varepsilon} \right) \right] \geq \frac{1}{k} \left[ 1 + (1-\varepsilon)k \varphi_M \left( \frac{u}{1-\varepsilon} \right) \right] > \frac{1}{k} [1 + (1-\varepsilon)k] = \frac{1}{k} + 1 - \varepsilon. \]
This is impossible if \( \varepsilon \leq 1/k \).

Theorem 1.39. Suppose \( M \in \Delta_2 \) and \( u_n, u \in L_M \).

(1) \( \varphi_M(u_n) \to \infty \Rightarrow \|u_n\| \to \infty \).
(2) \( \|u\| = 1 \Rightarrow \varphi_M(u) = 1 \).
(3) For any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that
\[ \|u\| \geq \varepsilon \Rightarrow \varphi_M(u) \geq \delta. \]
(4) For any \( \varepsilon \in (0, 1) \), there exists \( \delta \in (0, 1) \) such that
\[ \varphi_M(u) \leq 1 - \varepsilon \Rightarrow \|u\| \leq 1 - \delta. \]
(5) For any \( \varepsilon \in (0, 1) \), there exists \( \delta \in (0, 1) \) such that
\[ \varphi_M(u) > 1 + \varepsilon \Rightarrow \|u\| \geq 1 + \delta. \]

Proof. (1) Suppose that \( M \in \Delta_2 \) and \( L > 0 \). Choose \( u_0 \geq 0 \) and \( K \geq 1 \) such that
\[ M(Lu) \leq KM(u) \] (\( u \geq u_0 \)).
Then \(\|u\| \leq L\) implies \(g_M(u/L) \leq 1\) and so,
\[
g_M(u) = g_M(u \chi_H) + g_M(u \chi_{G/H}) \\
\leq M(u_0)\mu G + K g_M((\overline{L^{-1}} u \chi_{G/H})) \leq M(u_0)\mu G + K,
\]

where \(H = \{ t \in G : |u(t)| \leq u_0 \} \).

(2) follows from the fact that \(g_M(u/k)\) is a continuous function of \(k\) on \((0, \infty)\) since \(u \in L_M = E_M\).

(3) is an immediate consequence of Theorems 1.23 and 1.38 (4).

If (4) does not hold, then there exist \(\varepsilon > 0\) and \(u_n \in L_M\) such that \(g_M(u_n) < 1 - \varepsilon\) and \(1/2 \leq \|u_n\| \uparrow 1\). Since \(1 \geq 1/\|u_n\| - 1 \equiv a_n \downarrow 0\) and \(L = \sup_n\{g_M(2u_n)\} < \infty\) by (1), we have
\[
1 = g_M(u_n/\|u_n\|) = g_M(2a_n u_n + (1 - a_n)u_n) \\
\leq a_n g_M(2u_n) + (1 - a_n)g_M(u_n) \leq a_n L + (1 - \varepsilon) \rightarrow 1 - \varepsilon,
\]
a contradiction.

(5) is verified similarly to (4). ■

Now, we present a very useful lemma.

**Lemma 1.40.** Assume \(M \in \Delta_2\). Then for any \(L > 0\), and \(\varepsilon > 0\), there exists \(\delta > 0\) such that
\[
g_M(u) \leq L, \ g_M(v) \leq \delta \Rightarrow |g_M(u + v) - g_M(u)| < \varepsilon.
\]

**Proof.** Let \[h = \sup\{g_M(2u + 2v) : g_M(u) \leq L, \ g_N(v) \leq 1\}.\]
Then \(L < h < \infty\) since \(M \in \Delta_2\). Without loss of generality, we may assume \(L > 1\) and \(\varepsilon < 1\). Set \(\beta = \varepsilon/h\). By Theorem 1.39, there exists \(\delta > 0\) such that \(g_M(v) \leq \delta\) implies \(\|v\| \leq \min\{\beta/2, \varepsilon/2\}\). Hence, if \(g_M(u) \leq L\) and \(g_N(v) \leq \delta\), then
\[
g_M(u + v) = g_M((1 - \beta)u + \beta(u + v/\beta)) \leq (1 - \beta)g_M(u) + \beta g_M(u + v/\beta) \\
\leq (1 - \beta)g_M(u) + 2^{-1}\beta g_M(2u) + g_M(2u/\beta) \\
\leq g_M(u) + \beta h/2 + \|v\| \leq g_M(u) + \varepsilon.
\]
Replacing \(u, v\) by \(u + v, -v\) respectively in the above inequalities, we also have
\[
g_M(u) = g_M(u + v) - (v)) \leq g_M((u + v) + \varepsilon. ■
\]

The following theorem shows that under the condition \(M \in \Delta_2\), the convergences in norm and in measure coincide on the unit sphere of \((L_M, \|\cdot\|)\).

**Theorem 1.41.** Assume \(u_n, u \in L_M\). Then
\[
g_M(u_n) \rightarrow g_M(u) \text{ and } u_n(t) \overset{\mu}{\rightarrow} u(t) \Rightarrow g_M\left(\frac{u_n - u}{2}\right) \rightarrow 0.
\]

Hence, if in addition, \(M \in \Delta_2\), then by Theorem 1.39, \(\|u_n - u\| \rightarrow 0\).

**Proof.** Suppose that \(g_M(u_n) \rightarrow g_M(u)\) and \(u_n(t) \overset{\mu}{\rightarrow} u(t)\). Since every subsequence of \(\{u_n\}\) has a subsequence convergent to \(u\) \(\mu\)-a.e., without loss of generality, we may
assume \( u_n(t) \to u(t) \) \( \mu \)-a.e. on \( G \). By the convexity of \( M \), we have

\[
\frac{M(u(t)) + M(u_n(t))}{2} - M\left(\frac{u(t) - u_n(t)}{2}\right) \geq 0
\]

for all \( t \in G \). Therefore, by the Fatou Lemma,

\[
g_M(u) = \lim_{n \to \infty} \left[ \frac{M(u(t)) + M(u_n(t))}{2} - M\left(\frac{u(t) - u_n(t)}{2}\right) \right] dt
\]

\[
\leq \liminf_{n \to \infty} \left[ \frac{M(u(t)) + M(u_n(t))}{2} - M\left(\frac{u(t) - u_n(t)}{2}\right) \right] dt
\]

\[
= g_M(u) - \limsup_n g_M\left(\frac{u - u_n}{2}\right),
\]

which implies \( g_M((u - u_n)/2) \to 0. \)

The following proposition corresponds to Lemma 1.28.

**Proposition 1.42.** Under the condition of Lemma 1.28, we have

\[
b_1 a_1 \|u\|_M \leq \|u\|_{M_1} \leq b_2 a_2 \|u\|_M.
\]

**Proof.** An easy exercise. \( \blacksquare \)

Before ending this section, we discuss the relation between the distance from \( u \in L_M \) to \( E_M \) and the functional \( \theta = \theta(u) = \inf\{\lambda > 0 : g_M(u/\lambda) < \infty\} \).

**Theorem 1.43.** For any \( u \in L_M \),

\[
\lim_n \|u - u_n\| = \lim_{n \to \infty} \|u - u_n\|^o = \theta(u),
\]

where \( u_n \) is defined as in (1.14).

**Proof.** If \( u \in E_M \), then each term in the theorem is zero. Now, let \( u \in L_M \setminus E_M \), i.e., \( \theta(u) > 0 \). Since \( \|u - u_n\| \) and \( \|u - u_n\|^o \) are monotone as \( n \to \infty \), the two limits in the theorem exist. For any \( \varepsilon < (0, \theta) \), we have

\[
g_M\left(\frac{u}{\theta - \varepsilon}\right) = \infty, \quad \text{i.e.,} \quad g_M\left(\frac{u - u_n}{\theta - \varepsilon}\right) = \infty \quad (n \in \mathbb{N}),
\]

and hence, \( \|u - u_n\| \geq \theta - \varepsilon \). This implies

\[
\lim_{n \to \infty} \|u - u_n\|^o \geq \lim_{n \to \infty} \|u - u_n\| \geq \theta(u).
\]

It remains to show that \( \lim_{n \to \infty} \|u - u_n\|^o \leq \theta \). For this purpose, let \( \varepsilon > 0 \) be arbitrary. Then

\[
g_M\left(\frac{u}{\theta + \varepsilon}\right) < \infty, \quad \text{i.e.,} \quad \lim_{n \to \infty} g_M\left(\frac{u - u_n}{\theta + \varepsilon}\right) = 0.
\]

It follows from Theorem 1.30 that

\[
\|u - u_n\|^o \leq (\theta + \varepsilon)\left[1 + g_M\left(\frac{u - u_n}{\theta + \varepsilon}\right)\right] \to \theta + \varepsilon.
\]

Thus, \( \lim_n \|u - u_n\|^o \leq \theta(u) \). \( \blacksquare \)
**Theorem 1.44.** For any \( u \in L_M \), \( d(u) = d^\circ(u) = \theta(u) \), where 
\[
d(u) = \inf \{ \| u - w \| : w \in E_M \}, \quad d^\circ(u) = \inf \{ \| u - w \|^\circ : w \in E_M \}.
\]

**Proof.** We only need to consider the case \( u \in L_M \setminus E_M \). Since by Theorem 1.43, 
\[
\theta(u) = \lim_n \| u - u_n \|^\circ \geq d^\circ(u) \geq d(u),
\]
it suffices to show \( d(u) \geq \theta(u) \). Let \( 0 < \varepsilon < \theta/2 \) and \( w \in D \). Set \( h = \sup \{ |w(t)| < \infty : t \in G \} \), find \( a > 0 \) such that 
\[
\frac{1}{\theta - 2\varepsilon} > \frac{1}{\theta - \varepsilon},
\]
and define \( F_n = \{ t \in G : |u(t)| \geq n \} \). Then 
\[
|u(t) - w(t)| > (1 - a)|u(t)| \quad (t \in F_n, \; n > h/a).
\]
It follows that 
\[
\varrho_M \left( \frac{u - w}{\theta - 2\varepsilon} \right) \geq \varrho_M \left( \frac{u - w}{\theta - \varepsilon} \chi_{F_n} \right) \geq \varrho_M \left( \frac{1 - a}{\theta - 2\varepsilon} \chi_{F_n} \right)
\]
\[
\geq \varrho_M \left( \frac{u}{\theta - \varepsilon} \chi_{F_n} \right) = \infty > 1,
\]
which means \( \| u - w \| \geq \theta - 2\varepsilon \). Since \( \overline{D} = E_M \) and \( w \in D, \; \varepsilon > 0 \) are arbitrary, the proof is complete. ■

### 1.5. Bounded linear functionals

For convenience, from now on, we write 
\[
L^\circ_M = (L_M, \| \cdot \|^\circ), \quad L_M = (L_M, \| \cdot \|), \quad E^\circ_M = (E_M, \| \cdot \|^\circ), \quad E_M = (E_M, \| \cdot \|).
\]

**Theorem 1.45.** \((E^\circ_M)^* = L_N \) and \( E_M^* = L_N^\circ \) in the sense that for any \( f \in (E^\circ_M)^* \) (resp. \( f \in (E_M)^* \)), there is a unique \( v \in L_N \) such that 
\[
(1.21) \quad f(u) = \langle v, u \rangle = \int_G u(t)v(t) \, dt \quad (u \in E_M)
\]
and the mapping \( f \mapsto v \) is isometric from \((E^\circ_M)^* \) onto \( L_N \) (resp. from \((E_M)^* \) onto \( L_N \)).

**Proof.** For each \( v \in L_N \), (1.21) clearly defines a linear functional on \( E_M \), and the Hölder Inequality gives 
\[
|\langle v, u \rangle| \leq \| u \|^\circ \| v \|_N.
\]
Conversely, let \( f \in (E^\circ_M)^* \). For each \( E \in \Sigma \), define \( F(E) = f(\chi_E) \). Then \( F \) is an additive set function. We claim that it is absolutely continuous. Indeed, for any \( \varepsilon > 0 \), set \( \delta = M(1/\varepsilon)^{-1} \). Then 
\[
\mu E < \delta \Rightarrow \varrho_M \left( \frac{1}{\varepsilon} \chi_E \right) = M \left( \frac{1}{\varepsilon} \right) \mu E < \delta M \left( \frac{1}{\varepsilon} \right) = 1,
\]
i.e., \( \| \chi_E \| \leq \varepsilon \). It follows that \( |F(E)| = |f(\chi_E)| \leq \| f \| \cdot \| \chi_E \|^\circ \leq 2\varepsilon \| f \| \), which shows that \( F \) is absolutely continuous.

By the Radon–Nikodym Theorem, there exists a measurable function \( v(t) \) on \( G \) such that 
\[
F(E) = \int_E v(t) \, dt \quad (E \in \Sigma).
\]
Hence, for every simple function $u \in E_M$,

$$f(u) = \int_G u(t)v(t) \, dt. \tag{1.22}$$

Since the set of simple functions is dense in $E_M$, (1.22) holds true for all $u \in E_M$, and moreover, the Hölder Inequality shows $\|f\| \leq \|v\|_N$.

We need to show $\|f\| \geq \|v\|_N$. Let

$$F_n = \{t \in G : |v(t)| \leq n\}, \quad v_n(t) = v(t)\chi_{F_n}(t) \quad (n \in \mathbb{N}).$$

Then by (1.22), (1.9) and Theorem 1.30,

$$\|q\left(\frac{v_n}{\|f\|}\right)\| \geq \left\langle \frac{|f|}{\|f\|}, q\left(\frac{|v_n|}{\|f\|}\right) \right\rangle = \left\langle q\left(\frac{|v_n|}{\|f\|}\right), |v_n| \right\rangle
\]

$$= q_M\left(q\left(\frac{|v_n|}{\|f\|}\right) + 1\right) + q_N\left(\frac{|v_n|}{\|f\|}\right) - 1
\]

$$\geq q\left(\frac{|v_n|}{\|f\|}\right) + q_N\left(\frac{|v_n|}{\|f\|}\right) - 1,$$

i.e., $q_N(v_n/\|f\|) \leq 1$. Letting $n \to \infty$, we have $q_N(v/\|f\|) \leq 1$, or $\|v\|_N \leq \|f\|$. Similarly, we can prove $E_M^* = L_N^*$. ■

**Corollary 1.46.** $L_M$ is reflexive iff $M \in \Delta_2 \cap \nabla_2$.

**Proof.** The condition is sufficient by Theorem 1.45. On the other hand, if $L_M$ is reflexive, then so is $E_M$. Hence from

$$L_M = L_M^* \supset E_M^* = (E_N^*)^* \supset (E_N^*) = L_M,$$

we deduce $L_M = E_M$, i.e., $M \in \Delta_2$. Analogously, we have $M \in \nabla_2$. ■

We say that $\varphi \in L_M^*$ is a singular functional, or simply, $\varphi \in F$, if $\varphi(E_M) = \{0\}$.

**Theorem 1.47.** Any $f \in L_M^*$ has a unique decomposition

$$f = v + \varphi \quad (v \in L_N^\circ, \varphi \in F). \tag{1.23}$$

**Proof.** Since $E_M^* = L_M^*/F$, we have $L_M^* = L_N^\circ \oplus F$. ■

For each $f \in L_M^*$, we define

$$\|f\|_N^\circ = \|f\|^\circ = \sup\{f(u) : \|u\| = 1\}, \quad \|f\|_N = \|f\| = \sup\{f(u) : \|u\|^\circ = 1\}.$$

**Theorem 1.48.** Let $f$ be as in (1.23). Then

$$\|f\|^\circ = \|f\|_N^\circ + \|\varphi\|^\circ.$$

**Proof.** It suffices to check that $\|f\|^\circ \geq \|v\|_N^\circ + \|\varphi\|^\circ$. For any $\varepsilon > 0$, choose $x, y \in S(L_M) = \{u \in L_M : \|u\| = 1\}$ such that

$$\|v\|_N^\circ - \varepsilon < \int_G x(t)v(t) \, dt, \quad \|\varphi\|^\circ - \varepsilon < \langle \varphi, y \rangle.$$

Without loss of generality, we may assume $x \in E_M$. Select $\delta > 0$ such that

$$\mu E < \delta \Rightarrow \int_E |x(t)v(t)| \, dt < \varepsilon,$$
then pick $k > 0$ such that $\mu H < \delta$ and that
\[
\int_H |y(t)v(t)|dt < \varepsilon, \quad \int_H M(y(t))dt < \varepsilon,
\]
where $H = \{t \in G : |y(t)| > k\}$, and define
\[
u(t) = \begin{cases} x(t), & t \in G \setminus H, \\ y(t), & t \in H. \end{cases}
\]
Then
\[\varphi_M(u) \leq \varphi_M(x) + \int_H M(y(t))dt < 1 + \varepsilon,
\]
whence
\[\varphi_M\left(\frac{u}{1+\varepsilon}\right) \leq \frac{1}{1+\varepsilon}\varphi_M(u) \leq 1,
\]
i.e., $\|u\| \leq 1 + \varepsilon$. It follows from the singularity of $\varphi$ that
\[(1+\varepsilon)\|f\|^\varphi \geq f(u) = f(x\chi_G H) + f(y\chi_H) = \langle v, x\chi_G H \rangle + \langle v, y\chi_H \rangle + \langle \varphi, y \rangle \geq \|v\|\varphi + \|\varphi\|^\varphi - 4\varepsilon. \]

Next, we consider the Luxemburg norm of $f$. We begin with a lemma.

**Lemma 1.49.** For any $\varphi \in F$,
\[\|\varphi\| = \|\varphi\|^\varphi = \sup \{\varphi(u) : \varphi_M(u) < \infty\} = \sup \{\varphi(u)/\theta(u) : u \in L_M / E_M\}.
\]

**Proof.** Given $u \in L_M \setminus E_M$, let $u_n$ be as in (1.14). Then $\varphi(u) = \varphi(u - u_n) \leq \|\varphi\|\|u - u_n\|$. Hence, $\varphi(u) \leq \theta(u)\|\varphi\|$. Moreover, if $\varphi_M(u) < \infty$, then $\varphi_M(u - u_n) \to 0$ as $n \to \infty$. This implies $\theta(u) = \lim_n \|u - u_n\| \leq 1$. It follows that
\[\|\varphi\| = \sup_u \varphi(u)/\|u\|^\varphi \leq \sup_u \varphi(u)/\|u\| = \|\varphi\|^\varphi
\leq \sup \{\varphi(u) : u \in L_M \setminus E_M, \varphi_M(u) < \infty\}
\leq \sup \{\varphi(u)/\theta(u) : u \in L_M \setminus E_M, \varphi_M(u) < \infty\}
\leq \sup \{\varphi(u)/\theta(u) : u \in L_M \setminus E_M\} \leq \|\varphi\|. \]

Applying Theorem 1.48, Lemma 1.49 and Theorem 1.38 (4), we obtain

**Corollary 1.50.** $f \in F \Leftrightarrow \|f\| = \|f\|^\varphi$.

**Theorem 1.51.** If $f$ has the form (1.23), then
\[\|f\| = \inf \{\lambda > 0 : \varphi_N(v/\lambda) + \gamma^{-1}\|\varphi\| \leq 1\}.
\]

**Proof.** Without loss of generality, we may assume $\|f\| = 1$. For any $u \in S(L_M^\prime)$, $k \in K(u)$ and $\gamma > 0$ satisfying $\varphi_N(v/\gamma) + \gamma^{-1}\|\varphi\| \leq 1$, by Lemma 1.49, we have
\[\gamma^{-1}f(ku) = \gamma^{-1}(ku, v) + \gamma^{-1}\varphi(ku) \leq \varphi_M(ku) + \varphi_N(v/\gamma) + \gamma^{-1}\|\varphi\|
\leq \varphi_M(ku) + 1 = k\|u\|^\varphi = k,
\]
i.e., $f(u) \leq \gamma$. Since $u$ and $\gamma$ are arbitrary, we deduce that
\[\|f\| \leq \inf \{\lambda > 0 : \varphi_N(v/\lambda) + \lambda^{-1}\|\varphi\| \leq 1\}.
\]
It follows from Lemma 1.49 that there exists $u_1 \in L_M$ such that $\varrho_M(u_1) \leq 1$ and that
\[ \varrho_N(v) + \varphi(u_1) > 1 + \delta. \]
Without loss of generality, we may assume that $v$ is a bounded function. Since by (1.9),
\[ \varrho_N(v) = \int_G \left[ q(|v(t)|)|v(t)| - M(q(|v(t)|)) \right] dt, \]
there exists $u_2 \in E_M$ such that
\[ \varrho_N(v) - \delta/2 < \int_G [u_2(t)v(t) - M(u_2(t))] dt. \]
Hence, as in the proof of Theorem 1.48, we can construct $u \in L_M$ such that
\[ \langle u, v \rangle + \varphi(u) - \varrho_M(u) > \langle u_2, v \rangle + \varphi(u_1) - \varrho_M(u_2) - \delta/2. \]
It follows that
\[ \langle u, v \rangle + \varphi(u) - \varrho_M(u) > \varrho_N(v) + \varphi(u_1) - \delta > 1. \]
Combining this with Theorem 1.30, we deduce a contradiction:
\[ 1 = \|f\| \geq f \left( \frac{u}{\|u\|} \right) = \left\langle \frac{u}{\|u\|}, v \right\rangle + \left\langle \frac{u}{\|u\|}, \varphi \right\rangle > 1 + \frac{\varrho_M(u)}{\|u\|} \geq 1. \]

Now, we investigate singular functionals. Let $L^+_M = \{ u \in L_M : u(t) \geq 0 \ \mu\text{-a.e.} \}$. If $\varphi \in F$ and $\varphi(u) \geq 0$ for all $u \in L^+_M$, then we say $\varphi$ is positive, or simply, $\varphi \in F^+$. 

**Theorem 1.52.** If $\varphi, \psi \in F^+$, then $\|\varphi + \psi\| = \|\varphi\| + \|\psi\|$. 

**Proof.** For any $x, y \in L_M$, $\varrho_M(x) < \infty$, $\varrho_M(y) < \infty$, let $w(t) = \max\{|x(t)|, |y(t)|\}$. Then $\varrho_M(w) \leq \varrho_M(x) + \varrho_M(y) < \infty$, whence by Lemma 1.49 and $\varphi, \psi \in F^+$,
\[ \|\varphi + \psi\| \geq \varphi(w) + \psi(w) \geq \varphi(x) + \psi(y). \]
It follows again by Lemma 1.49 that
\[ \|\varphi + \psi\| \geq \sup\{\varphi(x) + \psi(y) : \varrho_M(x) + \varrho_M(y) < \infty\} = \|\varphi\| + \|\psi\|. \]

For each $\varphi \in F, x \in L^+_M$, we define
\[ \varphi^+(x) = \sup\{\varphi(y) : 0 \leq y(t) \leq x(t)\}, \quad \varphi^-(x) = -\inf\{\varphi(y) : 0 \leq y(t) \leq x(t)\} \]
and extend them to $L_M$. Then $\varphi^+, \varphi^- \in F^+$ and $\varphi = \varphi^+ - \varphi^-$. 

**Theorem 1.53.** For any $\varphi \in F, \|\varphi\| = \|\varphi^+\| + \|\varphi^-\|$. 

**Proof.** For any $\varepsilon > 0$, by the definition of $\varphi^+, \varphi^-$, there exist $x, y \in L^+_M$ such that $\varrho_M(x) < \infty, \varrho_M(y) < \infty$ and that
\[ \|\varphi^+\| - \varepsilon < \varphi(x), \quad \|\varphi^-\| - \varepsilon < \varphi(-y). \]
Since $\varrho_M(x - y) \leq \varrho_M(x) + \varrho_M(y) < \infty$,
\[ \|\varphi\| \geq \varphi(x - y) \geq \|\varphi^+\| + \|\varphi^-\| - 2\varepsilon. \]
For convenience, we define

\[ u|_E(t) = u(t) \chi_E(t), \quad f|_E(u) = f(u|_E), \]

where \( u \in L_M, f \in L^*_M \) and \( E \in \Sigma \).

**Theorem 1.54.** If \( \varphi \in F, A, B \in \Sigma \) and \( A \cap B = \emptyset \), then \( \|\varphi|_{A \cup B}\| = \|\varphi|_A\| + \|\varphi|_B\| \).

**Proof.** It is easily verified that \( \varphi|_{A \cup B} = \varphi|_A + \varphi|_B \) and \( \varphi|_{A \cup B} = \varphi|_A + \varphi|_B \). Therefore, by Theorems 1.52 and 1.53,

\[ \|\varphi|_{A \cup B}\| = \|\varphi|_A\| + \|\varphi|_{A \cap B}\| = \|\varphi|_A\| + \|\varphi|_B\| = \|\varphi|_A\| + \|\varphi|_B\|. \]

**Theorem 1.55.** If \( \varphi \in F \) and \( \varepsilon > 0 \), then there exists \( E \in \Sigma \) such that \( \|\varphi^+|_{G \setminus E}\| < \varepsilon \) and \( \|\varphi^-|_E\| < \varepsilon \).

**Proof.** Find \( u \in S(L_M) \) such that \( \varphi(u) > \|\varphi\| - \varepsilon \). Let \( E = \{ t \in G : u(t) \geq 0 \} \). Then

\[ \|\varphi^+\| + \|\varphi^-\| - \varepsilon = \|\varphi\| - \varepsilon < \varphi(u) = \varphi^+(u) - \varphi^-(u) \leq \varphi^+(u|_E) + \varphi^-(-u|_{G\setminus E}) \leq \|\varphi^+|_E\| + \|\varphi^-|_{G\setminus E}\| \]

and thus, by Theorem 1.52,

\[ \|\varphi^+|_{G\setminus E}\| = \|\varphi^+\| - \|\varphi^+|_E\| < \varepsilon, \quad \|\varphi^-|_E\| = \|\varphi^-\| - \|\varphi^-|_{G\setminus E}\| < \varepsilon. \]

**Theorem 1.56.** The decomposition \( \varphi = \varphi^+ - \varphi^- \in F \) is unique in the sense that if \( \varphi = f - g, f, g \in F^+ \) and \( \|f\| + \|g\| = \|\varphi\| \), then \( f = \varphi^+ \) and \( g = \varphi^- \).

**Proof.** For any \( u \in L^+_M \), we have

\[ \varphi^+(u) = \sup\{\varphi(w) : 0 \leq w \leq u\} = \sup\{f(w) - g(w) : 0 \leq w \leq u\} \leq \sup\{f(w) : 0 \leq w \leq u\} = f(u). \]

By the same reason, we have \( \varphi^-(u) \leq g(u) \). This shows \( \|\varphi^+\| \leq \|f\| \) and \( \|\varphi^-\| \leq \|g\| \). It follows from \( \|f\| + \|g\| = \|\varphi\| = \|\varphi^+\| + \|\varphi^-\| \) that \( \|\varphi^+\| = \|f\| \) and \( \|\varphi^-\| = \|g\| \).

For any given \( \varepsilon > 0 \), pick \( E \in \Sigma \) as in Theorem 1.55. Then

\[ \|\varphi^+|_E\| = \|\varphi^+\| - \|\varphi^+|_{G\setminus E}\| > \|\varphi^+\| - \varepsilon = \|f\| - \varepsilon. \]

It follows from Theorem 1.54 and (1.24) that

\[ \|f|_{G\setminus E}\| = \|f\| - \|f|_E\| \leq \|f\| - \|\varphi^+|_E\| < \varepsilon. \]

Similarly, we have \( \|g|_E\| < \varepsilon \).

Now, for any \( u \in L^+_M \) with \( \varphi_M(u) < \infty \),

\[ \varphi^+(u) = \varphi^+|_E(u) + \varphi^+|_{G\setminus E}(u) > \varphi^+|_E(u) - \varepsilon = \sup\{f(w|_E) - g(w|_E) : 0 \leq w \leq u\} - \varepsilon \geq \sup\{f(w|_E) - \varepsilon : 0 \leq w \leq u\} - \varepsilon = f(u|_E) - 2\varepsilon = f(u) - f(u|_E) - 2\varepsilon > f(u) - 3\varepsilon. \]

Combine this with (1.24) to obtain

\[ 0 \leq (f - \varphi^+)(u) < 3\varepsilon \quad (u \in L^+_M, \varphi_M(u) < \infty). \]

Taking “sup” over such \( u \) and letting \( \varepsilon \to 0 \), we deduce \( \|f - \varphi^+\| = 0 \), and so \( g = \varphi - f = \varphi - \varphi^+ = \varphi^- \).
1.6. Weak topology. Let $H$ be a subset of $L^*_M$. If $u_n, u \in L_M$ and $f(u_n) \to f(u)$ for each $f \in H$, then we say that $\{u_n\}_{n=1}^\infty$ is H-weakly convergent to $u$, written $u_n \overset{w}{\to} u$. If $f(u_n - u_m) \to 0$ for all $f \in H$ as $n, m \to \infty$, then we say that $u_n$ is an H-weakly Cauchy sequence. We say that $L_M$ is H-weakly sequentially complete if every H-weakly Cauchy sequence is H-weakly convergent. A subset of $L_M$ is called H-weakly compact if each subsequence of it has an H-weakly convergent subsequence.

By the general theory of functional analysis, $L_M$ is $w^*$ sequentially complete, i.e., $L_M$ is $E_N$-weakly sequentially complete. Moreover, we have

**Theorem 1.57.** $L_M$ is $L_N$-weakly sequentially complete.

**Proof.** Any $L_N$-weakly Cauchy sequence $\{u_n\}$ has an $E_N$-weak limit $u \in L_M$. Without loss of generality, we may assume $u = 0$. If $u_n$ is not $L_N$-weakly convergent, then by passing to a subsequence, we may assume that there exists $v \in L_N$ such that

$$\lim_n \langle v, u_n \rangle = \lim_n \int_G u_n(t)v(t)\,dt = \alpha > 0.$$ 

Let $G(m) = \{t \in G : |v(t)| \leq m\}$. Then $\mu(G \setminus G(m)) \to 0$ and $v|G(m)} \in E_N$. Hence, there exist $n_1, m_1 \in \mathbb{N}$ such that

$$\langle v, u_{n_1} \rangle > 4\alpha/5, \quad \int_{G \setminus G(m_1)} |u_{n_1}(t)v(t)|\,dt < \alpha/5.$$ 

Therefore,

$$\int_{G(m_1)} u_{n_1}(t)v(t)\,dt > 3\alpha/5.$$ 

Since $\langle v|G(m_1), u_n \rangle \to 0$ as $n \to \infty$, there exist $n_2 > n_1$ and $m_2 > m_1$ such that $\langle v, u_{n_2} \rangle > 4\alpha/5$, and

$$\int_{G(m_1)} u_{n_2}(t)v(t)\,dt < \alpha/5, \quad \int_{G \setminus G(m_2)} |u_{n_2}(t)v(t)|\,dt < \alpha/5.$$ 

It follows that

$$\int_{G(m_2) \setminus G(m_1)} u_{n_2}(t)v(t)\,dt > 3\alpha/5 - \alpha/5 = 2\alpha/5.$$ 

And so on, by induction, we can find $n_1 < n_2 < \ldots$, and $m_1 < m_2 < \ldots$, such that

$$\int_{G \setminus G(m_i)} |u_{n_i}(t)v(t)|\,dt < \alpha/5, \quad \int_{G(m_i) \setminus G(m_{i-1})} u_{n_i}(t)v(t)\,dt > 2\alpha/5 \quad (i = 2, 3, \ldots).$$ 

Since for each $E \in \Sigma$,

$$\int_E [u_{n_{i+1}}(t) - u_{n_i}(t)]v(t)\,dt = \langle u_{n_{i+1}} - u_{n_i}, v|E \rangle \to 0$$

as $i \to \infty$, thanks to the Lebesgue Theorem, $(u_{n_{i+1}} - u_{n_i})$ has equi-continuous integrals, i.e., for any $\varepsilon > 0$, there exists $\delta > 0$ such that $\mu E < \delta$ implies

$$\int_E |[u_{n_{i+1}}(t) - u_{n_i}(t)]v(t)|\,dt < \varepsilon \quad (i \in \mathbb{N}).$$
1.6. Weak topology

But this is impossible since $\mu(G(m_i)) \to 0$ and

\[
\int_{G(m_i) \setminus G(m_{i-1})} |u_{n}(t) - u_{n-1}(t)|v(t)| \, dt \\
\geq \int_{G(m_i) \setminus G(m_{i-1})} u_{n}(t)v(t) \, dt - \int_{G \setminus G(m_{i-1})} |u_{n-1}(t)v(t)| \, dt \\
> 2\alpha/5 - \alpha/5 = \alpha/5. \, \blacksquare
\]

**Theorem 1.58.** $L_M$ is weakly sequentially complete iff $M \in \Delta_2$.

**Proof.** If $M \in \Delta_2$, then $L_M = E^*_M = L^*_N$, hence, by Theorem 1.57, $L_M$ is weakly sequentially complete.

If $M \notin \Delta_2$, then there exists $u \in L_M \setminus E_M$. Let $\{u_n\}$ be defined as in (1.14). Then $u_n \in E_M$ and for each $f \in L_M^*$, we have $f = v + \varphi$, where $v \in L_N$ and $\varphi \in F$. Hence,

\[
|f(u_n - u_{n+p})| = |(u_n - u_{n+p}, v)| \leq \int_{G} |u(t)v(t)| \, dt \\
= \int_{G \setminus G(n)} |u(t)v(t)| \, dt \to 0.
\]

This means that $u_n$ is a weak Cauchy sequence, and that $u_n^{E_N} \to u$. If $\{u_n\}$ converges weakly, then $u_n^{w} \to u$. But by the Hahn–Banach Theorem, we can find $\varphi \in F$ such that $\varphi(u) = d(u, E_M) > 0$, which yields a contradiction: $\varphi(u - u_n) = \varphi(u) > 0. \, \blacksquare$

Next, we turn to $L_N$-weak compactness and $L_N$-weak convergence.

**Theorem 1.59.** Let $H = L_N$ or $E_N$. Then a subset $A$ of $L_M$ is $H$-weakly compact iff

\[
\lim \sup_{\mu E \to 0} \left\{ \int_{E} |u(t)v(t)| \, dt : u \in A \right\} = 0 \quad \text{for each } v \in H.
\]

**Proof.** If the condition is not necessary, then

\[
\int_{E(n)} |u_n(t)v(t)| \, dt \geq \alpha > 0 \quad (n \in \mathbb{N})
\]

for some $v \in H$, $\{u_n\}$ contained in $A$ and $\mu E(n) \to 0$. Since $A$ is $H$-weakly compact, we may assume $u_n^{H} \to 0$. Therefore, in the same way as in the proof of Theorem 1.57, we have

\[
\lim_{\mu E \to 0} \sup_n \int_{E} |u_n(t)v(t)| \, dt = 0,
\]

a contradiction.

**Sufficiency.** By the assumption, we know that $A$ is $E_N$-weakly bounded. Hence, for each $u_n$ contained in $A$, by passing to a subsequence, we may assume $u_n^{E_N} \to 0$. We claim that $u_n^{H} \to 0$. Indeed, for any $v \in H$, $\varepsilon > 0$, by the assumption, there exists $\delta > 0$ such that

\[
\mu E < \delta \Rightarrow \int_{E} |u_n(t)v(t)| \, dt < \varepsilon \quad (n \in \mathbb{N}).
\]
Choose \( m \in \mathbb{N} \) such that \( \mu(G \setminus G(m)) < \delta \), where \( G(m) = \{ t \in G : |v(t)| \leq m \} \). Then \( v|_{G(m)} \in E_N \), whence there exists \( n' \in \mathbb{N} \) such that

\[
\left| \int_G u_n(t)v(t)\chi_{G(m)}(t) \, dt \right| < \varepsilon \quad (n > n'),
\]

and so, for all \( n > n' \),

\[
\left| \int_G u_n(t)v(t) \, dt \right| \leq \left| \int_{G(m)} u_n(t)v(t) \, dt \right| + \int_{G \setminus G(m)} |u_n(t)v(t)| \, dt < \varepsilon + \varepsilon = 2\varepsilon. \]

**Theorem 1.60.** A subset \( A \) of \( L_M \) is \( L_N \)-weakly compact iff

\[
\limsup_{\lambda \to 0} \{ \lambda^{-1} \varrho_M(\lambda u) : u \in A \} = 0.
\]

**Proof. Necessity.** For any \( v \in L_N, v \neq 0 \), let \( \gamma = \|v\|_{L_N}^{-1} \). Then \( \varrho_N(\gamma v) \leq 1 \). Given \( \varepsilon > 0 \), by the assumption, we can find \( \lambda > 0 \) such that \( \lambda^{-1} \varrho_M(\lambda u) < \gamma \varepsilon \) for all \( u \in A \). Choose \( \delta > 0 \) such that

\[
\mu E < \delta \Rightarrow \int_E N(\gamma v(t)) \, dt < \lambda \gamma \varepsilon.
\]

Then, by the Young Inequality, \( \mu E < \delta \) implies

\[
\int_E |u(t)v(t)| \, dt \leq \gamma \varepsilon \gamma + \lambda \gamma \varepsilon / (\lambda \gamma) = 2\varepsilon.
\]

It follows from Theorem 1.59 that \( A \) is \( L_N \)-weakly compact.

**Sufficiency.** Since \( A \) is \( E_N \)-weakly compact, without loss of generality, we may assume \( \|u\| \leq 1 \) for all \( u \in A \). If the condition is not necessary, then

\[
\varrho_M(\lambda_k u_k) \geq 3\lambda_k \alpha \quad (k \in \mathbb{N})
\]

for some \( \alpha > 0 \), \( \{u_k\} \in A \) and \( 0 < \lambda_k \downarrow 0, \sum_{k=1}^{\infty} \lambda_k \leq 1/2 \) and \( M(k\lambda_k)\mu G \leq \lambda_k \alpha \quad (k \in \mathbb{N}) \).

Recalling that

\[
N(p(u)) \leq M(u) + N(p(u)) = up(u) \leq M(2u) \quad (u \geq 0),
\]

we have

\[
\varrho_N(p(\lambda_k|u_k|)) \leq \varrho_M(2\lambda_k|u_k|) \leq 2\lambda_k \varrho_M(u_k) \leq 2\lambda_k.
\]

Hence, if we define \( v(t) = \sup_k p(\lambda_k|u_k(t)|) \), then by the Fatou Lemma,

\[
\varrho_N(v) \leq \sum_{k=1}^{\infty} \varrho_N(p(\lambda_k|u_k|)) \leq 2 \sum_{k=1}^{\infty} \lambda_k \leq 1.
\]

Set \( E(k) = \{ t \in G : |u_k(t)| \geq k \} \). Then from \( M(k)\mu E(k) \leq \varrho_M(u_k) \leq 1 \), we have \( \mu E(k) \to 0 \). Hence by Theorem 1.59, there exists \( k' > 0 \) such that

\[
\int_{E(k)} |u_k(t)v(t)| \, dt < \alpha \quad (k > k').
\]

This leads to a contradiction:

\[
3\lambda_k \alpha < \varrho_M(\lambda_k u_k) = \int_{G \setminus E(k)} M(\lambda_k u_k(t)) \, dt + \int_{E(k)} M(\lambda_k u_k(t)) \, dt \leq \lambda_k \alpha + \lambda_k \alpha = 2\lambda_k \alpha \quad (k > k'). \]
**Theorem 1.61.** Let $H = L_N$ or $E_N$. Then $u_n \to 0$ $H$-weakly iff

(i) $\lim_{n} \int_E u_n(t) \, dt = 0$ ($E \in \Sigma$), and

(ii) $\lim_{\mu E \to 0} \sup_n \int_E |u_n(t)v(t)| \, dt = 0$ ($v \in H$).

**Proof.** Necessity. (i) follows from $\chi_E \in H$ ($E \in \Sigma$) and (ii) follows immediately from Theorem 1.59.

**Sufficiency.** For any $v \in H$, if $v$ is a simple function, i.e., $v(t) = \sum_{i=1}^{m} a_i \chi_{E(i)}(t)$ ($a_i \in \mathbb{R}$), then by (i),

$$\langle u_n, v \rangle = \sum_{i=1}^{m} a_i \int_{E(i)} u_n(t) \, dt \to 0.$$

If $v \in D$, then for any $\varepsilon > 0$, there exists a simple function $w$ such that $|v(t) - w(t)| < \varepsilon$ ($t \in G$). Choose $n' \in \mathbb{N}$ such that $|\langle u_n, w \rangle| < \varepsilon$ ($n > n'$). Then

$$|\langle u_n, v \rangle| \leq |\langle u_n, v - w \rangle| + |\langle u_n, w \rangle| < \varepsilon \int_{G} |u_n(t)| \, dt + \varepsilon \quad (n > n').$$

Since by (ii), $\{\int_{G} |u_n(t)| \, dt\}_{n}$ is bounded, by letting $n \to \infty$ and $\varepsilon \to 0$, we have $\langle u_n, v \rangle \to 0$.

Finally, we consider the general case $v \in H$. For any $\varepsilon > 0$, by (ii), there exists $\delta > 0$ such that

$$\mu E < \delta \Rightarrow \int_{E} |u_n(t)v(t)| \, dt < \varepsilon \quad (n \in \mathbb{N}).$$

Let $G(m) = \{ t \in G : |v(t)| < m \}$. Then there exists $m > 0$ such that $\mu(G \setminus G(m)) < \delta$. Since $v|_{G(m)} \in D$, there exists $n'$ such that $|\langle u_n, v|_{G(m)} \rangle| < \varepsilon$ ($n > n'$). It follows that

$$|\langle u_n, v \rangle| \leq |\langle u_n, v|_{G(m)} \rangle| + |\langle u_n, v|_{G \setminus G(m)} \rangle| < 2\varepsilon. \quad \blacksquare$$

From Theorems 1.59–1.61, we obtain

**Theorem 1.62.** $u_n \overset{EN}{\to} 0$ iff $\{u_n\}$ is bounded and $\int_E u_n(t) \, dt \to 0$ as $n \to \infty$ for all $E \in \Sigma$.

**Theorem 1.63.** $u_n \overset{L_N}{\to} 0$ iff

(i) $\lim_{n} \int_E u_n(t) \, dt = 0$ ($E \in \Sigma$), and

(ii) $\lim_{\lambda \to 0} \sup \lambda^{-1} g_{\lambda}(\lambda u_n) = 0$.

We now turn to $F$-weak convergence and $F$-weak compactness. Since by the Rainwater Theorem, a sequence $x_n$ in a Banach space $X$ is weakly convergent iff $(f, x_n) \to 0$ for all $f \in \text{Ext}(B(X^*))$, where $B(X^*) = \{ \varphi \in X^* : ||\varphi|| \leq 1 \}$ and $f \in \text{Ext}(B(X^*))$ means that $f$ is an extreme point of $B(X^*)$, we start by investigating the extreme points of $B(L_M^*)$ in $F$.

**Lemma 1.64.** Let $\varphi \in F$, $x, y \in B(L_M)$ and $A \in \Sigma$. Then

(i) $x(t)y(t) \geq 0$ on $A \Rightarrow \varphi(y|_A) \geq \varphi(x) - ||\varphi||$, and

(ii) $x(t)y(t) \leq 0$ on $A \Rightarrow \varphi(y|_A) \leq ||\varphi|| - \varphi(x)$.

**Proof.** Since (i) and (ii) are obviously equivalent, we only prove (i). As $g_{M}(x - y|_A) \leq g_{M}(x) + g_{M}(y) \leq 2 < \infty$, in light of Lemma 1.49, $\varphi(x - y|_A) \leq ||\varphi||. \quad \blacksquare$
Theorem 1.65. \( \varphi \in S(F) \) is an extreme point of \( B(L^*_M) \) iff \( \|\varphi|_{E}\| = 0 \) or \( \|\varphi|_{G \setminus E}\| = 0 \) for every \( E \in \Sigma \).

Proof. If the necessity does not hold, then there exists \( E \in \Sigma \) such that \( \alpha = \|\varphi|_{E}\| \) and \( \beta = \|\varphi|_{G \setminus E}\| > 0 \). In view of Theorem 1.54, \( \alpha + \beta = 1 \). Define \( \varphi' = \alpha^{-1}\varphi|_{E} \) and \( \varphi'' = \beta^{-1}\varphi|_{G \setminus E} \). Then \( \varphi', \varphi'' \in B(L^*_M) \), \( \varphi' \neq \varphi'' \) and \( \varphi = \alpha \varphi' + \beta \varphi'' \), contradicting the condition \( \varphi \in \text{Ext}(B(L^*_M)) \).

 Sufficiency. From the assumption and Theorem 1.55, we deduce that \( \|\varphi^+\| = 0 \) or \( \|\varphi^-\| = 0 \). Without loss of generality, we may assume \( \varphi^- = 0 \), i.e., \( \varphi = \varphi^+ \). Let \( f_1, f_2 \in B(L^*_M) \) be such that \( \varphi = 2^{-1}(f_1 + f_2) \). We have to prove \( f_1 = f_2 \). Write \( f_i = v_i + \varphi_i \), where \( v_i \in L_N \) and \( \varphi_i \in F \), \( i = 1, 2 \). Then by Theorem 1.48,

\[
\begin{align*}
2 &= \|f_1\|^o + \|f_2\|^o = \|\varphi_1\|^o + \|\varphi_2\|^o + \|v_1\|_{\mathcal{N}}^o + \|v_2\|_{\mathcal{N}}^o, \\
\geq \|f_1 + f_2\| = 2\|\varphi\| = 2,
\end{align*}
\]

i.e., \( v_1 = v_2 = 0 \), or \( f_i = \varphi_i \in F \), \( i = 1, 2 \).

Now, we show \( \varphi = f_1 \), or equivalently, \( \varphi^0 \) is contained in \( f_i^0, i = 1, 2 \), where \( f^0 = \{u \in L_M : f(u) = 0\} \). Let \( \varepsilon > 0 \) and \( \varphi(y) = 0 \). Find \( x \in S(L_M) \) such that \( \varphi(x) > 1 - \varepsilon \). Set \( E = \{t \in G : x(t)g(t) \leq 0\} \). Then, by the assumption, we may assume \( \varphi|_{G \setminus E} = 0 \). As in (1.25), we deduce \( f_{\varepsilon}|_{G \setminus E} = 0, i = 1, 2 \). Since \( f_{\varepsilon}(x) \leq 1 \) and \( f_1 + f_2 = 2\varphi \), we find \( f_{\varepsilon}(x) > 1 - 2\varepsilon, i = 1, 2 \). Hence, Lemma 1.64 yields

\[
f_{\varepsilon}(y) = f_i(y|_{E}) \leq \|f_i\| - f_i(x) < 2\varepsilon \quad (i = 1, 2).
\]

Letting \( \varepsilon \to 0 \), we obtain \( f_i(y) \leq 0 \). Observing that \( y \in \varphi^0 \) is arbitrary and that \( \varphi^0 \) is a linear space, we deduce \( f_i(y) = 0, i = 1, 2 \).

From Theorems 1.55 and 1.65, we obtain

Corollary 1.66. If \( \varphi \in F \cap \text{Ext}(B(L^*_M)) \), then \( \|\varphi^+\| \cdot \|\varphi^-\| = 0 \).

Lemma 1.67. For any \( x \in L_M \) and any measurable partition \( \{E(i)\}_{i=1}^m \) of \( G \),

\[
\theta(x) = \max\{\theta|x|_{E(i)}\}.
\]

Proof. It is obvious that \( \theta(x|_{E(i)}) \leq \theta(x) \) for all \( i \leq m \). If \( \alpha = \max_i\{\theta|x|_{E(i)}\} < \theta(x) \), then for all \( \beta \in (\alpha, \theta(x)) \),

\[
\varphi_M(x/\beta) = \sum_{i=1}^m \varphi_M(\beta^{-1}x|_{E(i)}) < \infty.
\]

This means \( \beta \geq \theta(x) \), contradicting the choice of \( \beta \).

Theorem 1.68. \( x_n \xrightarrow{F} 0 \) iff

\[
\lim_{m} \min_{i \leq m} \{\theta|y_i|\} = 0
\]

for each subsequence \( \{y_i\} \) of \( \{x_n\} \).

Proof. If the condition is not sufficient, then by the Rainwater Theorem, there exist \( \varepsilon > 0, f \in F \), an extreme point of \( B(L^*_M) \) and \( \{y_i\} \), a subsequence of \( \{x_n\} \), such that
It follows that for each $k \leq m$, there exists $G$ such that $f(z) \neq f(y_k)$ where $y_k$ satisfies $\min_{k \leq m} |y_k| > \varepsilon$. Thanks to Theorems 1.63 and 1.68, we obtain

\[ f(y_k) > \varepsilon \] for all $k \in \mathbb{N}$. Choose $m \in \mathbb{N}$ such that $\theta(\min_{k \leq m} |y_k|) < \varepsilon$ and let

\[ E(k) = \{ t \in G : |y_k(t)| = \min_{k \leq m} |y_k(t)| \} \quad (k \leq m). \]

Then, by Theorem 1.65, there exists $k' \leq m$ such that

\[ f(y_{k'}) \neq f(E(k')) \] and $f(y_{k'}) = f(y_{k'}) > \varepsilon$.

But this is not true since by Lemma 1.49,

\[ f(y_{k'}) \leq \theta(y_{k'})|f| \leq \theta(\min_{k \leq m} |y_k|) < \varepsilon. \]

Now, we suppose that the condition is not necessary, i.e., there exist $\varepsilon > 0$ and $\{y_k\}$, a subsequence of $\{x_n\}$, such that

\[ \theta(\min_{k \leq m} |y_k|) > \varepsilon \quad (m \in \mathbb{N}). \]

Let $G_1^s = \{ t \in G : y_1(t) \geq 0 \}$ and $G_2^s = G \setminus G_1^s$. Suppose that $\{G^s_k\}$ have been found for $s = 1, 2, \ldots, 2^n$, $k = 1, 2, \ldots, m$. Then we define

\[ G_{2s+1}^m = \{ t \in G_s^m : y_{m+1}(t) \geq 0 \}, \quad G_{2s+1}^m = G_s^m \setminus G_{2s}^m \quad (s = 1, 2, \ldots, 2^n). \]

By induction, for each $k \in \mathbb{N}$, we construct a partition $\{G^k_s\}_{s \leq 2^n}$ of $G$ in $\Sigma$ such that for any $m \geq k$, $y_k(t)$ is nonnegative or nonpositive on $G^m_s, s = 1, 2, \ldots, 2^n$. In light of Lemma 1.67, there exists $s = s_m \leq 2^m$ such that

\[ \theta(z_m) = \theta(\min_{k \leq m} |y_k|) > \varepsilon, \]

where $z_m = (\min_{k \leq m} |y_k|)G^m$. Therefore, Theorem 1.44 yields an $f_m \in F$ such that $\|f_m\| = 1$ and

\[ f_m(z_m) = \theta(z_m) > \varepsilon \quad (m \in \mathbb{N}). \]

Notice that $B(L^*_\Sigma)$ is $w^*$ compact, and the sequence $f_m$ has a $w^*$-cluster point $f \in F$. It follows that for each $k \in \mathbb{N}$, there exists $m > k$ such that

\[ |f(y_k) - f_m(y_k)| < \varepsilon/2. \]

In view of

\[ \|f_m|G^n\| \geq \frac{f_m(z_m)}{\theta(z_m)} = 1 = \|f_m\|, \]

we know $\|f_m|G^n\| = 0$ thanks to Theorem 1.54. Hence,

\[ |f(y_k)| \geq |f_m(y_k)| - |f(y_k) - f_m(y_k)| \geq |f_m(y_k|G^n\|) - \varepsilon/2. \]

Recalling that

\[ \theta(z_m) = f_m(z_m) = f^*_m(z_m) - f^*_m(z_m) \leq f^*_m(z_m) \leq \theta(z_m) \|f^*_m\| \leq \theta(z_m), \]

we find that $f_m \in F^*$. Therefore, observing that $0 \leq z_m(t) \leq |y_k(t)|$ and that $y_k(t)$ is either nonpositive or nonnegative on $G^m_s$, we deduce $|f(y_k)| \geq f_m(z_m) - \varepsilon/2 > \varepsilon/2$. This contradicts the hypothesis that $f(x_n) \not\in F^*$. ■

Thanks to Theorems 1.63 and 1.68, we obtain

**Theorem 1.69.** $x_n \rightarrow 0$ weakly iff

\[ \lim_n \int_E x_n(t) \, dt = 0 \quad \text{for all } E \in \Sigma, \]

(i)
Theorem 1.70. A subset $A$ of $L_M$ is weakly compact if
and only if

(i) $\lim_{\lambda \to 0} \sup_{x \in A} \lambda^{-1} g_M(\lambda x) = 0$, and
(ii) $\lim_{m} \theta(\sup_{n \leq m} |y_n|) = 0$ for every subsequence $\{y_n\}$ of $\{x_n\}$.

Proof. $(\Rightarrow)$ is a direct consequence of Theorem 1.60.

$(\Leftarrow)$ Let $\{x_n\}$ be contained in $A$ and
$$\lim_{k \to E} \int [x_k(t) - x(t)] dt = 0 \quad (E \in \Sigma).$$

Since $A$ is weakly compact, $\{x_k\}$ has a subsequence $\{y_n\}$ converging to $x'$ weakly. It follows from Theorem 1.69 that
$$\lim_{m} \theta(\sup_{k \leq m} |x_k - x'|) \leq \lim_{m} \theta(\sup_{n \leq m} |y_n - x'|) = 0.$$

Observe that $y_n \to x'$ $E_N$-weakly, and so, by Theorem 1.62, $x' = x$.

$(\Leftarrow)$ For any $\{x_k\}$ in $A$, by (i), we may assume that $x_k \to x$ $L_N$-weakly. Hence, for any subsequence $\{y_n\}$ of $\{x_k\}$, by condition (ii) and Theorem 1.62, $\lim_{m} \theta(\sup_{n \leq m} |y_n - x|) = 0$, i.e., $x_k \to x$ $F$-weakly.

1.7. Norm attainable functionals. Let $x, x^*$ be elements in a Banach space and its dual respectively. If $\langle x^*, x \rangle = \|x^*\| \cdot \|x\| > 0$, then we say that $x^*$ is norm attainable at $x/\|x\|$, and $x^*/\|x^*\|$ a supporting functional of $x$.

Theorem 1.71. $\varphi \in F \setminus \{0\}$ is not norm attainable on $S(L_M^o)$.

Proof. For any $u \in S(L_M^o)$, we have $\varphi(u) \leq \|\varphi\| \cdot \|u\| < \|\varphi\| \cdot \|u\| = \|\varphi\|$. ■

Theorem 1.72. Each $\varphi \in F^+$ is norm attainable on $S(L_M)$.

Proof. For any $\varepsilon_n \downarrow 0$, choose $u_n \in S(L_M)$ such that $\varphi(u_n) > \|\varphi\| - \varepsilon_n$. Since $\varphi_M(u_n) \leq 1 < \infty$ and $\varphi(E_M) = \{0\}$, we may assume that $\varphi_M(u_n) \leq 2^{-n}$. Define $u(t) = \sup_{n \geq 1} |u_n(t)|$. Then $\varphi_M(u) \leq \sum_{n=1}^{\infty} \varphi_M(u_n) \leq 1$, i.e., $u \in S(L_M)$, and $\varphi(u) \geq \sup_n \varphi(|u_n|) = \|\varphi\|$ since $\varphi \in F^+$. ■

Theorem 1.73. $\varphi \in F \setminus \{0\}$ is norm attainable on $S(L_M)$ if and only if there exists $E \in \Sigma$ such that $\varphi^+ = \varphi|_E$ and $\varphi^- = \varphi|_{G \setminus E}$.

Proof. $(\Leftarrow)$ By Theorem 1.72, there exist $x, y \in S(L_M^o)$ such that $\varphi|_E(x) = \varphi^+(x) = \|\varphi^+\|$ and $\varphi|_{G \setminus E}(y) = \varphi^-(y) = \|\varphi^-\|$. Without loss of generality, we assume $\varphi_M(x|_E) \leq 1/2$ and $\varphi_M(y|_{G \setminus E}) \leq 1/2$. Hence, $\varphi_M(x|_E - y|_{G \setminus E}) \leq \varphi_M(x) + \varphi_M(y) \leq 1$, i.e., $x|_E - y|_{G \setminus E} \in B(L_M)$, and
$$\varphi(x|_E - y|_{G \setminus E}) = \|\varphi^+\| + \|\varphi^-\| = \|\varphi\|.$$  

$(\Rightarrow)$ Let $x \in S(L_M)$ satisfy $\varphi(x) = \|\varphi\|$. Define $E = \{t \in G : x(t) \geq 0\}$. Then by Theorems 1.54 and 1.56, it suffices to show that $\varphi|_E, -\varphi|_{G \setminus E} \in F^+$. ■
If $\varphi|_E \not\in F^+$, then there exists $y \in L^+_M$ such that $\varphi|_E(y) < 0$. The singularity of $\varphi$ allows us to assume $g_M(y) \leq 1/2$ and $g_M(x) \leq 1/2$. Therefore, $u = x|_{G \setminus E} - y|_E \in B(L_M)$ and so,

$$\|\varphi^-\| \geq \varphi^-(u) + \varphi(u) = \varphi(x|_{G \setminus E}) - \varphi|_E(y) > \varphi(x|_{G \setminus E}).$$

This leads to a contradiction:

$$\|\varphi\| = \|\varphi^-\| + \|\varphi^-\| > \varphi(x|_{E}) + \varphi(x|_{G \setminus E}) = \varphi(x) = \|\varphi\|.$$  

Similarly, we can show $-\varphi|_{G \setminus E} \in F^+$. ■

**Theorem 1.74.** If $\varphi \in F \setminus \{0\}$ is norm attainable at $x \in S(L_M)$, then $\varphi|_A = \|\varphi|_A\|$ for all $A \in \Sigma$.

**Proof.** This follows from

$$\|\varphi\| = \|\varphi|_A\| + \|\varphi|_{G \setminus A}\| \geq \varphi|_A(x) + \varphi|_{G \setminus A}(x) = \varphi(x) = \|\varphi\|. ■$$

**Theorem 1.75.** The set of all norm attainable singular functionals is dense in $F$.

**Proof.** For any $\varphi \in F$ and $\varepsilon > 0$, Theorem 1.55 yields an $E \in \Sigma$ such that $\|\varphi^+|_{E}\| < \varepsilon$ and $\|\varphi^-|_{E}\| < \varepsilon$. Let $\psi = \varphi^+|_{E} - \varphi^-|_{G \setminus E}$. Then by Theorems 1.54, 1.56 and 1.73, $\psi$ is norm attainable, and we also have

$$\|\varphi - \psi\| \leq \|\varphi^+ - \psi|_{E}\| + \|\varphi^- - \psi|_{G \setminus E}\| = \|\varphi^+|_{E}\| + \|\varphi^-|_{E}\| < 2 \varepsilon. ■$$

**Theorem 1.76.** $f = v + \varphi$ ($0 \neq v \in L_N$, $\varphi \in F$) is norm attainable at $x \in S(L_M)$ if

(i) $g_M(x) = 1$,
(ii) $\varphi(x) = \|\varphi\|$, and
(iii) $\int_{E} kv(t) x(t) \, dt = g_M(x) + g_N(kv)$,

where $k \in K_N(v) = \{k : k^{-1}[1 + g_N(kv)] = \|v\|_N\}$.

**Proof.** The conclusion follows from

$$\|f\| = f(x) = k^{-1}\langle kv, x \rangle + \varphi(x) \leq k^{-1}[g_M(x) + g_N(kv)] + \varphi(x) \leq k^{-1}[1 + g_N(kv)] + \|\varphi\| = \|v\|_N + \|\varphi\| = \|f\|_o. ■$$

**Remark.** By Theorem 1.44, Theorem 1.76 (ii) and the fact that $\varphi(x) \leq \theta(x)||\varphi||$, we find that $\theta(x) < \|x\|$ iff all supporting functionals of $x$ belong to $L^+_N$.

**Theorem 1.77.** $0 \neq f = v + \varphi$ ($v \in L_N$, $\varphi \in F$) is norm attainable at $x \in S(L_M^\ast)$ if

(i) $g_N(v/\|f\|) + \|\varphi\|/\|f\| = 1$,
(ii) $\|\varphi\| = \varphi(kx)$, and
(iii) $\int_{E} kx(t)(v(t)/\|f\|) \, dt = g_M(kx) + g_N(v/\|f\|)$,

where $k \in K_x (x)$.

**Proof.** Since by Theorem 1.51 and the Levy Theorem, we always have $g_N(v/\|f\|) + \|\varphi\|/\|f\| \leq 1$, the conclusion follows from

$$1 = \frac{f(x)}{\|f\|} = k^{-1}\left[\frac{v}{\|f\|}, kx + \frac{\varphi(kx)}{\|f\|}\right]$$

$$\leq k^{-1}\left[g_N\left(\frac{v}{\|f\|}\right) + g_M(kx) + \|\varphi\|/\|f\|\right].$$
where \( \varphi(kx) \leq \| \varphi \| \) holds by Lemma 1.49 and \( g_M(kx) = k - 1 < \infty. \)

**Remark.** From Theorem 1.77, Theorem 1.44 and (1.9), we know that all supporting functionals of a point \( x \in L_M^k \) are in \( L_N \) iff for any \( k \in [k^*(x), k^{**}(x)] \), either \( \theta(x) < 1/k \) or \( g_N(p_-(k|x|)) = 1 \), where \( p_-(0) = 0 \) and \( p_-(t) = \sup \{ p(s) : 0 \leq s < t \} \) for \( t > 0. \)

Now, we turn to the case \( f = v \in L_N \). First we observe, by Theorem 1.76 (i), that \( x \) has no supporting functional in \( S(L_N^k) \) iff \( g_N = (x/\|x\|) < 1. \)

**Theorem 1.78.** Let \( g_M(x/\|x\|) = 1. \) Then \( v \in S(L_N^k) \) is a supporting functional of \( x \) iff \( v = (w/\|w\|_N^k) \text{sign } x \) for some \( w \) satisfying

\[
p_-(|x(t)|/\|x\|) \leq w(t) \leq p(|x(t)|/\|x\|) \quad (\mu\text{-a.e. } t \in G).
\]

**Proof.** Suppose \( (v, x) = \|v\|_N^k \|x\| = \|x\| \). Then \( v(t)x(t) \geq 0 \mu\text{-a.e.} \). Given \( k \in K_N(v) \), by Theorem 1.76 (iii) and (1.9),

\[
p_-(|x(t)|/\|x\|) \leq k|v(t)| \leq p(|x(t)|/\|x\|) \quad (\mu\text{-a.e. } t \in G).
\]

Hence, \( w = k|v| \) is as required.

Now, let

\[
v = \frac{w}{\|w\|_N^k} \text{sign } x, \quad p_-(|x(t)|/\|x\|) \leq w(t) \leq p(|x(t)|/\|x\|).
\]

Then by (1.9) and Theorem 1.30,

\[
1 \geq \left\langle v, \frac{x}{\|x\|} \right\rangle = \frac{1}{\|w\|_N^k} \left\langle w, \frac{|x|}{\|x\|} \right\rangle = \frac{1}{\|w\|_N^k} \left[ g_N(w) + g_M\left( \frac{x}{\|x\|} \right) \right]
\]

\[
= \frac{1}{\|w\|_N^k} \left[ g_N(\| |v|_N^k v) + 1 \right] \geq \|v\|_N^k = 1. \quad \blacksquare
\]

**Corollary 1.79.** If \( g_M(x/\|x\|) = 1, \) then \( x \) has a supporting functional in \( S(L_N^k) \) iff \( p_-(|x|/\|x\|) \in L_N \).

The following theorem is proved analogously.

**Theorem 1.80.** \( v \in S(L_N^k) \) is a supporting functional of \( x \in L_M^k \) iff \( g_N(v) = 1 \) and \( p_-(k|x(t)|) \leq v(t) \text{sign } x(t) \leq p(k|x(t)|) \mu\text{-a.e. on } G, \) where \( k \in K(x). \)

**Corollary 1.81.** If \( K(x) \) contains more than one point, then \( x \) has the unique supporting functional \( v = p(k|x|) \text{sign } x, \) where \( k \in \text{int } K(x). \)

**Proof.** Let \( f = v + \varphi \) \( (v \in L_N, \varphi \in F) \) be a supporting functional of \( x. \) Then by Theorem 1.77 (ii), \( \varphi = 0. \) Since \( g_N(p(k|x|)) = 1 \) for all \( k \in K(x) \) by the proof of Theorem 1.31, we deduce that for \( \mu\text{-a.e. } t \in G, \) \( p(k|x(t)|) \) is a constant on \( \text{int } K(x), \) and so \( p(k|x(t)|) = p_-(k|x(t)|) \) for such \( t \in G \) and \( k \in K(x). \) The conclusion follows from Theorem 1.80. \( \blacksquare \)

**Corollary 1.82.** If \( K(x) \) has only one point \( k, \) then \( x \) has a supporting functional in \( L_N \) iff \( g_N(p(k|x|)) \geq 1. \)
To end this section, we deal with the special case where \( x \) has only countably many values.

**Proposition 1.83.** If \( x \) has only countably many values, i.e., \( x = \sum_{k=1}^{\infty} u_k \chi_{G_k} \), where \( \{u_k\} \subset \mathbb{R} \) and \( \{G_k\} \) is a partition of \( G \) in \( \Sigma \), and \( x \) has a supporting functional \( v \in S(L_N) \), then \( x \) has a supporting functional \( w \) having the form \( w = \sum_{k=1}^{\infty} w_k \chi_{G_k} \), where \( \{w_k\} \subset \mathbb{R} \).

**Proof.** Without loss of generality, we may assume \( \mu_{G_k} > 0 \), \( k \in \mathbb{N} \). Let

\[
w_k = \frac{1}{\mu_{G_k}} \int_{G_k} v(t) \, dt, \quad w = \sum_{k=1}^{\infty} w_k \chi_{G_k}.
\]

Then

\[
\|x\|_N = \langle v, x \rangle = \sum_{k=1}^{\infty} u_k \int_{G_k} v(t) \, dt = \langle x, w \rangle
\]

and by the Jensen Inequality,

\[
\varrho_N(w) = \sum_{k=1}^{\infty} N \left( \frac{1}{\mu_{G_k}} \int_{G_k} v(t) \, dt \right) \mu_{G_k} \leq \sum_{k=1}^{\infty} \int_{G_k} N(v(t)) \, dt = \varrho_N(v) = 1.
\]

Hence, \( w \) is a supporting functional of \( x \). \( \blacksquare \)

**Proposition 1.84.** Let \( x \) have the form as in Proposition 1.83 and \( v \in S(L_N) \) be a supporting functional of \( x \). Then \( x \) has a supporting functional \( w \) having the form as in Proposition 1.83.

**Proof.** Let

\[
w_k = \frac{1}{\mu_{G_k}} \int_{G_k} v(t) \, dt, \quad w = \sum_{k=1}^{\infty} w_k \chi_{G_k}.
\]

Then \( \langle w, x \rangle = \|x\|_N \). It remains to show \( \|w\|_N^o \leq 1 \).

For any \( u^* \in L_M \), \( \varrho_M(u^*) \leq 1 \), let

\[
u'_k = \frac{1}{\mu_{G_k}} \int_{G_k} u^*(t) \, dt, \quad u' = \sum_{k=1}^{\infty} u'_k \chi_{G_k}.
\]

Then by the Jensen Inequality, we can prove \( \varrho_M(u') \leq \varrho_M(u^*) \leq 1 \). Hence, \( \langle w, u' \rangle = \langle v, u' \rangle \leq \|v\|_N^o = 1 \). Since \( u' \) is arbitrary, we get \( \|w\|_N^o \leq 1 \). \( \blacksquare \)

### 1.8. Isomorphic subspaces

In this section, we seek for the criteria so that \( L_M \) has (complemented) subspaces isomorphic to \( l^\infty, c_0 \) or \( l^1 \).

**Lemma 1.85.** If \( M \not\in \Delta_2 \), then for each \( \varepsilon \in (0,1) \), there exists \( x_n = u_n \chi_{G_n} \in L_M \), where \( u_n > 0 \), \( \mu_{G_n} > 0 \) and \( G_i \cap G_j = \emptyset \) (\( i \neq j \)), \( n = 1, 2, \ldots \), such that \( \varrho_M(\sum_{n=1}^{\infty} x_n) \leq \varepsilon \) and

\[
i \frac{1}{1 + \varepsilon} \leq \|x_n\| \leq \sum_{n=1}^{\infty} |x_n| \leq 1, \quad \frac{1}{1 + \varepsilon} \leq \|x_n\|_N^o \leq \sum_{n=1}^{\infty} |x_n| \leq 1 + \varepsilon,
\]
Hence,
\[
\frac{1}{1 + 2\varepsilon} \|\alpha\|_\infty \leq \left\| \sum_{n=1}^{\infty} \alpha_n x_n \right\| \leq \|\alpha\|_\infty, \quad \frac{1}{1 + 2\varepsilon} \|\alpha\|_\infty \leq \left\| \sum_{n=1}^{\infty} \alpha_n x_n \right\|^\circ \leq (1 + \varepsilon) \|\alpha\|_\infty.
\]

**Proof.** By Theorem 1.13 (2), there exist \( u_n \uparrow \infty \) and disjoint \( \{G_n\} \) in \( \Sigma \) such that \( M((1 + \varepsilon)u_n) > \varepsilon^{-1}2^{n+1}M(u_n), \quad M(u_n)\mu G_n = 2^{-n}\varepsilon \).

Let \( x_n = u_n \chi_{G_n} \). Then
\[
\varrho_M(x_n) < \varrho_M \left( \sum_{n=1}^{\infty} x_n \right) = \sum_{n=1}^{\infty} M(u_n)\mu G_n = \varepsilon < 1
\]
and
\[
\varrho_M((1 + \varepsilon)x_n) > \varepsilon^{-1}2^{n+1}M(u_n)\mu G_n = 2 > 1.
\]
Hence,
\[
\frac{1}{1 + \varepsilon} \leq \|x_n\| \leq \left\| \sum_{n=1}^{\infty} x_n \right\| \leq 1
\]
and by Theorem 1.30,
\[
\frac{1}{1 + \varepsilon} < \|x_n\| < \|x_n\|^\circ \leq \left\| \sum_{n=1}^{\infty} x_n \right\|^\circ \leq 1 + \varrho_M \left( \sum_{n=1}^{\infty} x_n \right) \leq 1 + \varepsilon.
\]

For (ii), let \( \alpha = (\alpha_n) \in l^\infty \). By (i), we immediately have
\[
\left\| \sum_{n=1}^{\infty} \alpha_n x_n \right\| \leq \left\| \sum_{n=1}^{\infty} \|\alpha_n\|_\infty x_n \right\| = \|\alpha\|_\infty \left\| \sum_{n=1}^{\infty} x_n \right\| \leq \|\alpha\|_\infty,
\]
\[
\left\| \sum_{n=1}^{\infty} \alpha_n x_n \right\|^\circ \leq \|\alpha\|_\infty \left\| \sum_{n=1}^{\infty} x_n \right\|^\circ \leq (1 + \varepsilon)\|\alpha\|_\infty.
\]

On the other hand, if we choose \( m \in \mathbb{N} \) such that \( (1 + 2\varepsilon)|\alpha_m| \geq (1 + \varepsilon)\|\alpha\|_\infty \), then
\[
\left\| (1 + 2\varepsilon) \sum_{n=1}^{\infty} \alpha_n x_n \right\|^\circ \geq \left\| (1 + 2\varepsilon) \sum_{n=1}^{\infty} \alpha_n x_n \right\| \geq \|\alpha\|_\infty \|x_m\| \geq \|\alpha\|_\infty.
\]

**Definition 1.86.** Let \( X, Y \) be Banach spaces. If for each \( \varepsilon > 0 \), \( X \) has a complemented subspace isomorphic to \( Y \) and the isomorphism \( T \) satisfies
\[
\max\{\|T\|, \|T^{-1}\|\} < 1 + \varepsilon,
\]
then we say that \( Y \) is an almost isometric complemented copy of \( X \).

**Theorem 1.87.** If \( M \notin \Delta_2 \), then

(i) \( l^\infty \) is an almost isometric complemented copy of \( L_M^\circ (L^\infty_M) \), and
(ii) \( c_0 \) is an almost isometric complemented copy of \( E_M (E^\circ_M) \).

**Proof.** We only prove the theorem for the spaces \( L_M \) and \( E_M \).
Given \( \varepsilon \in (0, 1) \). Construct \( x_n \) as in Lemma 1.85 and define
\[
T(\alpha_n) = \sum_{n=1}^{\infty} \alpha_n x_n \quad (\alpha_n) \in l^\infty,
\]
\[
X = \left\{ \sum_{n=1}^{\infty} \alpha_n x_n : (\alpha_n) \in l^\infty \right\}, 
\]
\[
X_0 = \left\{ \sum_{n=1}^{\infty} \alpha_n x_n : (\alpha_n) \in c_0 \right\}.
\]

Then by Lemma 1.85, \( T \) is an isomorphism from \( l^\infty \) to \( X \), \( \|T\| \leq 1 \) and \( \|T^{-1}\| \leq 1 + 2\varepsilon \).

It remains to show that

(a) \( X \) is a complemented subspace of \( L_M \), and
(b) \( X_0 \) is a complemented subspace of \( E_M \).

Define \( P : L_M \rightarrow L_M \) by
\[
P x = \sum_{n=1}^{\infty} \left[ \frac{1}{\mu G_n} \int_{G_n} x(t) \, dt \right] \chi_{G_n}.
\]

Then clearly, \( P \) is a linear operator and \( P^2 = P \). Hence, to verify (a), it suffices to show that \( P \) is bounded and that \( PL_M = X \). Let \( x \in L_M \) and \( a > 0 \). By the Jensen inequality,

\[
q_M(aP x) = \sum_{n=1}^{\infty} M \left( \frac{1}{\mu G_n} \int_{G_n} ax(t) \, dt \right) 
\leq \sum_{n=1}^{\infty} \int_{G_n} M(ax(t)) \, dt = q_M(ax).
\]

This means \( \|P\| \leq 1 \).

Now, we show \( PL_M = X \). Given \( x \in X \), it is trivial to check that \( Px = x \), so \( X \) is contained in \( PL_M \). Conversely, for any \( x \in L_M \), let
\[
\alpha_n = \frac{1}{u_n \mu G_n} \int_{G_n} x(t) \, dt.
\]

Then
\[
P x = \sum_{n=1}^{\infty} \left( \frac{1}{\mu G_n} \int_{G_n} x(t) \, dt \right) \chi_{G_n} = \sum_{n=1}^{\infty} \alpha_n x_n \in L_M.
\]

Hence,
\[
\|P x\| \geq \|\alpha_n x_n\| \geq \frac{1}{1 + \varepsilon} |\alpha_n|.
\]

This shows \((\alpha_n) \in l^\infty\), therefore, \( Px \in X \).

To prove (b), we need to show that \( X_0 \) is contained in \( E_M \) and that \( PE_M \) is contained in \( X_0 \). For any \( x = \sum_{n=1}^{\infty} \alpha_n x_n \in X_0 \), i.e., \( \alpha_n \rightarrow 0 \),
\[
\left\| \sum_{n=m}^{\infty} \alpha_n x_n \right\| \leq \sup_{n \geq m} |\alpha_n| \left\| \sum_{n=m}^{\infty} x_n \right\| \leq \sup_{n \geq m} |\alpha_n| \rightarrow 0 \quad (m \rightarrow \infty).
\]

It follows from Theorem 1.27 that \( x \in E_M \).
Finally, for any \( x \in E_M \), by (1.26), \( P x = \sum_{n=1}^{\infty} \alpha_n x_n \in E_M \). Hence, Theorem 1.27 implies
\[
|\alpha_n| \leq (1 + \varepsilon)\|\alpha_n x_n\| \leq (1 + \varepsilon)\left\| \sum_{k=n}^{\infty} \alpha_n x_n \right\| \to 0
\]
as \( n \to \infty \). This means \( (\alpha_n) \in c_0 \), so that \( P x \in X_0 \).\( \blacksquare \)

**Corollary 1.88.** \( L_M \) is separable iff \( M \in \Delta_2 \).

**Theorem 1.89.** If \( M \not\in \Delta_2 \), then \( L_M \) has a subspace isometric to \( l^\infty \).

**Proof.** Choose \( \varepsilon_n > 0 \) such that \( \sum \varepsilon_n \leq 1 \) and pairwise disjoint \( \{G_n\} \) in \( \Sigma \) such that \( \mu_{G_n} > 0, n \in \mathbb{N} \). For each \( n \in \mathbb{N} \), as in Example 1.19, we can construct a point \( x_n \in L_M \) such that \( g_M(x_n) \leq \varepsilon_n, \|x_n\| = 1 \) and the support of \( x_n \) is in \( G_n \). Since
\[
\theta_M \left( \sum_{n=1}^{\infty} x_n \right) = \sum_{n=1}^{\infty} \theta_M(x_n) = \sum_{n=1}^{\infty} \varepsilon_n \leq 1,
\]
it follows that \( 1 = \|x_n\| \leq \| \sum_{n=1}^{\infty} x_n \| \leq 1 \). Let
\[
X = \left\{ \sum_{n=1}^{\infty} \alpha_n x_n : (\alpha_n) \in l^\infty \right\}, \quad T(\alpha_n) = \sum_{n=1}^{\infty} \alpha_n x_n.
\]
Then for each \( (\alpha_n) \in l^\infty \),
\[
\|T(\alpha_n)\| = \left\| \sum_{n=1}^{\infty} \alpha_n x_n \right\| \leq \| (\alpha_n) \|_\infty \left\| \sum_{n=1}^{\infty} x_n \right\| = \| (\alpha_n) \|_\infty,
\]
and
\[
\left\| T^{-1}(\sum_{n=1}^{\infty} \alpha_n x_n) \right\|_\infty = \| (\alpha_n) \|_\infty = \sup_n |\alpha_n| = \sup_n \|\alpha_n x_n\| \leq \left\| \sum_{n=1}^{\infty} \alpha_n x_n \right\|.
\]
This means \( \|T\| = \|T^{-1}\| = 1 \), i.e., \( T : l^\infty \to X \) is an isometry.\( \blacksquare \)

**Remark.** Consulting Theorem 3.26, one will find that \( L_M^\infty \) has no subspace isometric to \( l^\infty \).

**Theorem 1.90.** The following are equivalent:

(i) \( M \not\in \Delta_2 \).

(ii) \( L_M \) has a subspace isometric to \( l^\infty \).

(iii) \( l^\infty \) is an almost isometric complemented copy of \( L_M (L_M^\infty) \).

(iv) \( c_0 \) is an almost isometric complemented copy of \( E_M (E_M^\infty) \).

(v) \( L_M \) has a subspace isomorphic to \( c_0 \).

**Proof.** We only need to prove (v)\( \Rightarrow \) (i). If \( M \in \Delta_2 \), then by Theorem 1.58, \( L_M \) is weakly sequentially complete. Since \( c_0 \) is not weakly sequentially complete, it cannot be isomorphic to a subspace of \( L_M \).\( \blacksquare \)

**Theorem 1.91.** If \( M \not\in \Sigma_2 \), then \( l^1 \) is an almost isometric complemented copy of \( E_M, E_M^\infty, L_M \) and \( L_M^\infty \).

**Proof.** Once more, we only deal with \( L_M \) and \( E_M \). For given \( \varepsilon \in (0, 1) \), by Lemma 1.85, there exist \( y_n = v_n \chi_{G_n} \), where \( v_n > 0, \mu_{G_n} > 0 \) and \( \{G_n\} \) are pairwise disjoint,
such that \( g_N(\sum_{n=1}^{\infty} y_n) \leq \varepsilon \) and
\[
\frac{1}{1 + \varepsilon} \leq \|y_n\|^o_N < \left\| \sum_{n=1}^{\infty} y_n \right\|^o_N < 1 + \varepsilon.
\]
Since \( y_n \in E^o_N \), by Proposition 1.83, there exist \( x_n = u_n \chi G_n \) \((u_n > 0)\) such that \( \|x_n\| = 1 \) and \( \|y_n\|^o_N = \|x_n, y_n\| = u_n v_n \mu G_n \). Set \( X = \{\sum_{n=1}^{\infty} \alpha_n x_n : (\alpha_n) \in l^1\} \). We claim that \( X \) is contained in \( E_M \). Indeed, for any \( x = \sum_{n=1}^{\infty} \alpha_n x_n \in X \),
\[
\lim_m \left\| \sum_{n=m}^{\infty} \alpha_n x_n \right\| \leq \lim_m \sum_{n=m}^{\infty} |\alpha_n| \cdot \|x_n\| = \lim_m \sum_{n=m}^{\infty} |\alpha_n| \to 0
\]
as \( m \to \infty \). In light of Theorem 1.27, we deduce \( x \in E_M \).

Define \( T : l^1 \to X \) by \( T(\alpha_n) = \sum_{n=1}^{\infty} \alpha_n x_n \). Then
\[
\|T(\alpha_n)\| = \left\| \sum_{n=1}^{\infty} \alpha_n x_n \right\| \leq \sum_{n=1}^{\infty} |\alpha_n| \cdot \|x_n\| = \|\alpha_n\|_1,
\]
i.e., \( \|T\| \leq 1 \). On the other hand, we have
\[
\|(1.27)\| = \left\| \sum_{n=1}^{\infty} \alpha_n x_n \right\| \geq \left( \sum_{n=1}^{\infty} x_n, \frac{1}{1 + \varepsilon} \sum_{n=1}^{\infty} y_n \text{sign} \alpha_n \right) = \frac{1}{1 + \varepsilon} \sum_{n=1}^{\infty} |\alpha_n| \cdot \|y_n\|^o_N \geq \frac{1}{(1 + \varepsilon)\|\| \alpha_n\|_1},
\]
i.e., \( \|T^{-1}\| \leq (1 + \varepsilon)^2 \).

It remains to show that \( X \) is a complemented subspace of both \( E_M \) and \( L_M \). Define
\[
P x = \sum_{n=1}^{\infty} \left( \frac{1}{\mu G_n} \int_{G_n} x(t) \, dt \right) \chi G_n \quad (x \in L_M).
\]
By the proof of Theorem 1.87, \( P \) is a projection from \( L_M \) to \( L_M \) and \( X \) is contained in \( PE_M \). Thus, to complete the proof, we only need to show that \( PL_M \) is contained in \( X \).

For any \( x \in L_M \), \( Px \) has the form \( Px = \sum_{n=1}^{\infty} \alpha_n x_n \). Therefore, by (1.26) and (1.27),
\[
\infty > \|x\| \geq \|Px\| = \left\| \sum_{n=1}^{\infty} \alpha_n x_n \right\| \geq \frac{1}{(1 + \varepsilon)^2} \sum_{n=1}^{\infty} |\alpha_n|.
\]
This ensures \( (\alpha_n) \in l^1 \), and so \( Px \in X \). □

Now, we turn to the case where \( M \in \nabla_2 \). We start by introducing a general lemma.

**Lemma 1.92.** If \( X = Y + Z \) contains a subspace isomorphic to \( c_0 \), then so does either \( Y \) or \( Z \).

**Proof.** Let \( P : X \to Y \) be an isomorphism and \( T e_n = y_n + z_n \), where \( y_n \in Y \), \( z_n \in Z \) and \( e_n \) is the natural basis of \( c_0 \). For any \( (\varepsilon_n) \in \{-1, 1\}^m \) and \( m \in \mathbb{N} \),
\[
\| \sum_{n=1}^{m} \varepsilon_n y_n \| = \| \sum_{n=1}^{m} \varepsilon_n P T e_n \| \leq \|P\| \cdot \|T\|
\]
and
\[ \left\| \sum_{n=1}^{m} \epsilon_n z_n \right\| = \left\| \sum_{n=1}^{m} \epsilon_n (I - P)T e_n \right\| \leq \| I - P \| \cdot \| T \|. \]

Hence, by the Kwapien Theorem (see Diestel [69], p. 254), if neither Y nor Z contains a subspace isomorphic to \( c_0 \), then \( y_n \to 0 \) and \( z_n \to 0 \). This cannot be true since
\[ 1 = \| e_n \| = \| T^{-1}(y_n + z_n) \| \leq \| T^{-1} \| \left( \| y_n \| + \| z_n \| \right). \]

Since a Banach space \( X \) has a complemented subspace isomorphic to \( l^1 \) iff \( X^* \) has a subspace isomorphic to \( c_0 \), due to Lemma 1.92 and the fact that \( L^*_M = L^*_N \oplus F \), we shall focus our attention on \( F \).

**Theorem 1.93.** \( F \) has no subspace isomorphic to \( c_0 \).

**Proof.** Suppose that \( T : c_0 \to F_0 \subset F \) is an isomorphism and \( T e_n = f_n, n \in \mathbb{N} \). We will find a contradiction. First, by Theorem 1.75, we may assume that each \( f_n \) is norm attainable.

Set \( G^0 = G \). Then by Theorem 1.73, there exist \( G_1^1, G_2^1 \in \Sigma \) such that \( G_1^1 \cup G_2^1 = G^0 \), \( G_1^1 \cap G_2^1 = \emptyset \) and \( f_1^1 |_{G_1^1} = f_1 |_{G_1^1}, -f_1^1 |_{G_2^1} = f_1 |_{G_2^1} \). Assume that \( \{G_{2k}^m\}_{k=1}^{2^m}, m = 1, \ldots, n \), are found satisfying
\[ (1.28) \quad \bigcup_{k \leq 2^n} G_{k}^m = G, \quad G_i^m \cap G_j^m = \emptyset \quad (i, j \leq 2^m, i \neq j), \quad G_{2k-1}^m \cup G_{2k}^m = G_{k}^m \]
and
\[ (1.29) \quad f_{m} |_{G_{2k-1}^m} = f_{m} |_{G_{2k-1}^m}, \quad f_{m} |_{G_{2k}^m} = -f_{m} |_{G_{2k-1}^m} \]
\((k = 1, 2, \ldots, 2^m, m = 1, 2, \ldots, n)\). Then for each \( k \leq 2^n \), since \( f_{n+1} |_{G_k^m} \) is norm attainable by Theorem 1.74, Theorem 1.73 allows us to find \( G_{2k-1}^{n+1}, G_{2k}^{n+1} \in \Sigma \) such that
\[ G_{2k-1}^{n+1} \cup G_{2k}^{n+1} = G_{k}^{n+1}, \quad G_{2k-1}^{n+1} \cap G_{2k}^{n+1} = \emptyset \]
and
\[ f_{n+1} |_{G_{2k-1}^{n+1}} = f_{n+1} |_{G_{2k}^{n+1}}, \quad f_{n+1} |_{G_{2k}^{n+1}} = -f_{n+1} |_{G_{2k}^{n+1}}. \]
By induction, we can construct \( \{G_k^m : k = 1, 2, \ldots, 2^n, n = 1, 2, \ldots\} \) satisfying (1.28) and (1.29).

Let \( \varepsilon_k^m = 1 \) when \( f_{m} |_{G_k^m} \in F^+ \), and \( -1 \) when \( f_{m} |_{G_k^m} \in -F^+ \), and set
\[ \alpha_k^m = \frac{\varepsilon_k^m \| f_{m} |_{G_k^m} \|}{n \in \mathbb{N}, m \leq n, k \leq 2^n}, \quad \alpha^m = (\alpha_1^m, \alpha_2^m, \ldots, \alpha_{2^n}^m, 0, 0, \ldots) \quad (m = 1, \ldots, n). \]

Then by Theorem 1.54,
\[ \| \alpha^m \|_1 = \| f_{m} \| \geq \frac{1}{\| T^{-1} \|} \| T^{-1} f_{m} \|_\infty = \frac{1}{\| T^{-1} \|}. \]

Since \( l^1 \) has cotype 2, we can find \( C > 0 \) such that
\[ 2^{-n} \sum_{\theta_i = \pm 1} \| \sum_{i=1}^{n} \theta_i \alpha_i^m \|_1 \geq C \left[ \sum_{i=1}^{n} \| \alpha_i^m \|_1^2 \right]^{1/2} \geq C n^{1/2} \| T^{-1} \|. \]
This enables us to find \( \gamma_i = \pm 1 \) \((i \leq n)\) such that

\[
\left\| \sum_{i=1}^{n} \gamma_i a_i \right\|_1 \geq \frac{C_n^{1/2}}{\|T^{-1}\|} \quad (n \in \mathbb{N}).
\]

Set

\[
I_k = \{ i \leq n : \gamma_i f_i \mid G_k^o \in F^+ \}, \quad J_k = \{ i \leq n : -\gamma_i f_i \mid G_k^o \in F^+ \}.
\]

Then

\[
\|T\| \geq \left\| T \left( \sum_{i=1}^{n} \gamma_i e_i \right) \right\| = \sum_{i=1}^{n} \| \gamma_i f_i \| = \sum_{k=1}^{2^n} \sum_{i \in I_k} \| \gamma_i f_i \mid G_k^o \| - \sum_{i \in J_k} \| \gamma_i f_i \mid G_k^o \|
\]

\[
\geq \sum_{k=1}^{2^n} \left\| \sum_{i \in I_k} \| f_i \mid G_k^o \| - \sum_{i \in J_k} \| f_i \mid G_k^o \| \right\| = \sum_{k=1}^{2^n} \sum_{i=1}^{n} \| \gamma_i c_k \| \| f_i \mid G_k^o \| = \sum_{k=1}^{2^n} \sum_{i=1}^{n} \| \gamma_i a_k \| = \left\| \sum_{i=1}^{n} \gamma_i a_i \right\|_1 \geq \frac{C_n^{1/2}}{\|T^{-1}\|} \rightarrow \infty.
\]

This contradiction completes the proof. \( \blacksquare \)

Summing up the above results, we get

**Theorem 1.94.** The following are equivalent:

(i) \( M \not\in \nabla_2 \).

(ii) \( l^1 \) is a complemented copy of \( L_M \) \((E_M)\).

(iii) \( l^1 \) is an almost isometric complemented copy of \( L_M \) \((L^1_M, E_M, E^*_M)\).

**Corollary 1.95.** \( L_M \) has a subspace isomorphic to \( l^1 \) iff it is not reflexive.

**Proof.** The necessity is a general result of Banach space theory, and the sufficiency follows from Corollary 1.46, Theorem 1.90, 1.94 and the fact that \( l^\infty \) has a subspace isometric to \( l^1 \). \( \blacksquare \)

1.9. Basis

**Theorem 1.96.** (i) The natural basis \( \{ e_i \} \) is an unconditional symmetric basis of \( h_M \).

(ii) The natural basis \( \{ e_i \} \) is a bounded complete basis of \( l_M \) iff \( M \in \Delta_2 \).

**Proof.** (i) For any \( x = \sum a_i e_i \in h_M \), as in the proof of Theorem 1.27, we have

\[
\lim_{n} \left\| \sum_{i=1}^{n} a_i e_i \right\| = 0.
\]

This shows that \( \{ e_i \} \) is a basis of \( h_M \), and it is obvious that \( \{ e_i \} \) is an unconditional symmetric basis of \( h_M \).

(ii) If \( l_M \) has a basis, then it has no copy isometric to \( l^\infty \). This is equivalent to the condition \( M \in \Delta_2 \) according to the proof of Theorem 1.89.

On the other hand, if \( M \in \Delta_2 \), then by (i), \( \{ e_i \} \) is a symmetric basis of \( l_M \). Assume that \( \sup \left\| \sum_{i=1}^{n} a_i e_i \right\| \leq 1 \). Then \( \sup \sum_{i=1}^{n} M(a_i) \leq 1 \), so \( \sum_{i=1}^{\infty} M(a_i) \leq 1 \). It follows that \( \{ a_i \} \in l_M \), and hence, \( \{ e_i \} \) is a bounded complete basis of \( l_M \). \( \blacksquare \)
Next, we discuss the existence of a basis in $L_M$ and $E_M$. Since $L_M(G)$ and $L_M([0, μG])$ are linearly isometric, without loss of generality, we may assume that $G = [0, 1]$.

**Theorem 1.97.** The Haar system $\{h_i\}$ is a basis of $E_M$.

**Proof.** Recall that the Haar system $\{h_i\}$ consists of the functions $x_0^i(t) \equiv 0$ and

$$
\begin{align*}
x_0^i(t) &= \begin{cases} 
1, & 0 \leq t < 1/2, \\
-1, & 1/2 \leq t \leq 1, \\
0, & t = 1/2, 
\end{cases} \\
x_n^i(t) &= \begin{cases} 
2^n/2, & 2^{-n-1}(2k - 2) \leq t < 2^{-n-1}(2k - 1), \\
-2^n/2, & 2^{-n-1}(2k - 1) \leq t < 2^{-n-1}(2k), \\
0, & \text{otherwise},
\end{cases}
\end{align*}
$$

for $n \in \mathbb{N}$ and $k \leq 2^n$. For each integrable function $u(t)$ on $[0, 1]$, we define

$$
c_i = \frac{1}{b - a} \int_a^b u(t)h_i(t) dt, \quad S_m u(t) = \sum_{i=1}^m c_i h_i(t) \quad (i, m \in \mathbb{N}).
$$

For fixed $m \in \mathbb{N}$, let $a, b \in [0, 1]$ be two discontinuity points of some $h_i(t)$ ($i \leq m$) but each $h_i(t)$ ($i \leq m$) is continuous on $(a, b)$. Then it is directly calculated that for any integrable function $u(t)$ on $[a, b]$,

$$
S_m u(t) = \frac{1}{b - a} \int_a^b u(s) ds \quad (a < t < b).
$$

Hence, by the Jensen Inequality, $M(S_m u(t)) \leq M(u(t))$ except for finitely many points which $h_i$ is discontinuous for some $i \leq m$. This shows that the norm of the operator $S_m : L_M \to L_M$ is no more than one. Since for every $x \in C[0, 1]$, $S_m x$ is uniformly convergent to $x$, it follows from Theorem 1.25 that for every $u \in E_M$, $\{S_m u\}$ converges to $u$ in $L_M$. This proves that $\{h_i\}$ is a basis of $E_M$. ■

**Theorem 1.98.** The Haar system $\{h_i\}$ is an unconditional basis of $L_M$ iff $L_M$ is reflexive, i.e., $M \in \Delta_2 \cap \nabla_2$.

To prove the theorem, we introduce the following two lemmas.

We say that a Banach space $X$ of measurable functions on $[0, 1]$ is symmetric if (i) $x, y \in X$ and $|x(t)| \leq |y(t)|$ imply $||x|| \leq ||y||$, and (ii) if $x \in X$ and $|y(t)|, |x(t)|$ are equi-measurable, then $y \in X$ and $||y|| = ||x||$.

**Lemma 1.99.** The Haar system $\{h_i\}$ is an unconditional basis of a separable symmetric Banach space $X$ of functions on $[0, a]$ containing $\chi_{[0, a]}$ for all $s \in [0, a]$ iff

$$
1 < \liminf_{s \to 0} \frac{F(2s)}{F(s)} \leq \limsup_{s \to 0} \frac{F(2s)}{F(s)} < 2,
$$

where $F(s) = ||\chi_{[0, s]}||$.

**Proof.** See E. M. Semenov [207]. ■

Let

$$
\alpha_M(l) = \liminf_{u \to \infty} \frac{M^{-1}(u)}{M^{-1}(lu)}, \quad \beta_M(l) = \limsup_{u \to \infty} \frac{M^{-1}(u)}{M^{-1}(lu)}.
$$
Then $\alpha_M(l) \leq \beta_M(1) \leq 1$ for all $l \geq 1$. Moreover, set $\alpha_l(u) = M^{-1}(u)/M^{-1}(lu)$. Then from

$$u = M(\alpha_l(u)M^{-1}(lu)) \leq \alpha_l(u)M(M^{-1}(lu)) = l\alpha_l(u)$$

we deduce that $\alpha_l(u) \geq 1/l$ ($l \geq 1$), whence

$$1/l \leq \alpha_M(l) \leq \beta_M(l) \leq 1.$$  

Lemma 1.100. The following are equivalent:

1. $M \in \Delta_2$.
2. For any $v_0 > 0$ and $l > 1$, there exists $k > 1$ such that

$$N(v) \geq lN\left(\frac{k}{l}v\right) \quad (v > v_0).$$  

3. There exist $v_0 > 0$, $l > 1$ and $k > 1$ such that (1.33) holds.
4. $\alpha_N(l) > 1/l$ for all $l > 1$.
5. $\alpha_N(l) > 1/l$ for some $l > 1$.
6. $\beta_M(l) < 1$ for all $l > 1$.
7. $\beta_M(l) < 1$ for some $l > 1$.

Proof. (1)⇒(2). Given $v_0 > 0$ and $l > 1$, pick $u_0 > 0$ such that $q(v_0/l) > u_0$. By (1.12), we can find $k > 1$ such that $M(ku) \leq lM(u)$ for all $u \geq u_0$. Then it follows from Examples 1.8 and 1.9 that

$$N(v/k) \geq lN(v/l) \quad (q(v/l) > u_0).$$

Replace $v$ by $kv$ to get (1.33).

(2)⇒(3) is trivial.

(3)⇒(1) is a direct consequence of Examples 1.8, 1.9 and Theorem 1.13.

(2)⇒(4). For any $v_0 > 0$ and $l > 1$, pick $k > 1$ satisfying (1.33). Define $\beta_l(v) = N^{-1}(v)/N^{-1}(lu)$. Then by (1.33),

$$lv = N\left(\frac{N^{-1}(v)}{\beta_l(v)}\right) \geq lN\left(\frac{kN^{-1}(v)}{l\beta_l(v)}\right)$$

for all large $v$. Since $N$ is increasing, we must have $\beta_l(v) \geq k/l$ for all large $v$, and hence, $\alpha_M(l) \geq k/l > 1/l$.

(4)⇒(5). Trivial.

(5)⇒(3). If (3) fails, then for any $l > 1$ and $1 < k \downarrow 1$, there exist $v_n \to \infty$ such that

$$N(v_n) < lN\left(\frac{k}{l}v_n\right).$$

Set $N(v_n) = lw_n$. Then the above inequality is nothing but

$$w_n < N\left(\frac{k}{l}N^{-1}(lw_n)\right), \quad \text{i.e.,} \quad N^{-1}(w_n) < \frac{k}{l}N^{-1}(lw_n).$$

This yields $1/l \leq \alpha_N(l) \leq \lim k_n/l = 1/l$.

(1)⇒(6). Again, define $\alpha_l(u) = M^{-1}(u)/M^{-1}(lu)$. Then by (1.12), for any $l > 1$, there exists $k > 1$ such that $M(ku) \leq lM(u)$ for all large $u$. Therefore, for all large $u$,

$$u = (1/l)lM(\alpha_l(u)M^{-1}(lu)) \geq (1/l)M(k\alpha_l(u)M^{-1}(lu))$$

1.9. Basis
and hence, from the fact that $M$ is increasing, we deduce that $k\alpha(u) \leq 1$. This yields $\beta_M(I) \leq 1/k < 1$.

(6) $\Rightarrow$ (7) is obvious.

(7) $\Rightarrow$ (1). If (1) does not hold, then by (1.11), for any $I > 1$ and $1 < k_n \downarrow 1$, there exist $u_n \to \infty$ such that $M(k_n u_n) > l M(u_n), n \in \mathbb{N}$. Set $M(u_n) = w_n$. Then the inequality becomes $M(k_n M^{-1}(w_n)) > l w_n$, i.e.,

$$k_n M^{-1}(w_n) > M^{-1}(l w_n).$$

Letting $n \to \infty$, we find $1 \geq \beta_M(l) \geq \lim n 1/k_n = 1$.

**Proof of Theorem 1.98.** Since for any $E \in \Sigma$ with positive measure, $\|\chi_E\| = [M^{-1}(1/\mu E)]^{-1}$, we can easily deduce that (1.30) is equivalent to $1/2 < \alpha_M(2) \leq \beta_M(2) < 1$. Therefore, the conclusion of Theorem 1.98 follows from Lemmas 1.99 and 1.100.

**Notes and remarks.** Most of the material in the first four sections is selected from C. Wu, T. Wang, S. Chen & Y. Wang [295], C. Wu & T. Wang [291], and M. A. Krasnosel’ski˘ ı & Ya. B. Ruticki˘ ı [154] while Propositions 1.32 and 1.33 are from S. Chen & M. Wisha [50]. It is worth mentioning that Theorem 1.31 obtained by C. Wu, S. Zhao & J. Chen [296] plays a big role in the geometry of Orlicz spaces. Furthermore, the author [12] gives Theorem 1.35 which is also quite useful. The powerful Lemma 1.40 was first obtained by A. Kami´ nski [136], and from it, S. Chen & Y. Wang [47] obtained Theorem 1.41 (the short proof in this book is due to the author).

In §1.5, Theorems 1.45–1.51 are taken from T. Ando [4], Theorems 1.52–1.54 can be found in S. Chen, H. Hudzik & H. Sun [33] while Theorems 1.55 and 1.56 are due to the author.

In §1.6, Theorem 1.57 comes from Y. Wang [264], Theorem 1.59 was first obtained by C. Wu, Theorems 1.61–1.63 were chosen from T. Ando [5] and Y. Wu [297]. Recently, S. Chen & H. Sun [40] and S. Chen, H. Hudzik & H. Sun [33] investigated the general weak convergence and weak compactness, and obtained Theorems 1.65–1.75 which complete the discussion of this topic.

Many mathematicians including T. Wang, Y. Wang, Y. Ye, H. Hudzik, S. Chen considered the norm attainability for different purposes. Here, Theorem 1.76–Corollary 1.82 were proved by S. Chen, A. Kami´ nski & H. Hudzik [32], and Propositions 1.83 and 1.84 were given by H. W. Milnes [181] and S. Chen [13].

S. Chen, H. Hudzik & H. Sun [33] deals with the problem of isomorphic subspaces and finds all the results of §1.8.

The theory of bases is of course a very important topic. Here, in §1.9, we only give a brief investigation about the existence of bases in Orlicz spaces, and all the material in this section is due to Z. Ren except Lemma 1.100 which is revised by the author while preparing the book.
2. Convexity and smoothness

2.1. Extreme points and rotundity. Let us recall some geometrical concepts first. Consider a convex subset \( A \) of a Banach space \( X \). A point \( x \in A \) is called an extreme point of \( A \) if \( 2x = y + z \) and \( y, z \in A \) imply \( y = z \). Moreover, if \( x \in A, y_n + z_n = 2x \) and \( d(y_n, A) \to 0, d(z_n, A) \to 0 \) imply \( \|y_n - z_n\| \to 0 \) as \( n \to \infty \), then \( x \) is called a strongly extreme point of \( A \). The set of all extreme points of \( A \) is denoted by \( \text{Ext} A \). If \( \text{Ext} B(X) = S(X) \), then \( X \) is called a rotund (R) space. If the set of all strongly extreme points of \( B(X) \) is equal to \( S(X) \), then \( X \) is called a mid-point locally uniformly rotund (MLUR) space.

Let \( M \) be an Orlicz function. An interval \([a, b]\) is called a structural affine interval of \( M \), or simply, SAI of \( M \), provided that \( M \) is affine on \([a, b]\) and it is not affine on either \([a - \epsilon, b]\) or \([a, b + \epsilon]\) for any \( \epsilon > 0 \). Let \( \{[a_i, b_i]\}_i \) be all the SAIs of \( M \). We call \( S_M = \mathbb{R} \setminus \bigcup_i [a_i, b_i] \) the set of strictly convex points of \( M \). Clearly, if \( u, v \in \mathbb{R}, \alpha \in (0, 1) \) and \( \alpha u + (1 - \alpha) v \in S_M \), then

\[
M((\alpha u + (1 - \alpha) v) < \alpha M(u) + (1 - \alpha) M(v).
\]

Furthermore, \( 0 \in S_M \) since \( M(u) > 0 \) iff \( u \neq 0 \). If we recall Definition 1.5 (3), we find that \( S_M \) contains infinitely many points near origin and infinity.

**Theorem 2.1.** \( x \in \text{Ext} B(L_M) \) iff (i) \( \varrho_M(x) = 1 \) and (ii) \( \mu \{t \in G : x(t) \notin S_M \} = 0 \).

**Proof.** Sufficiency. Suppose \( y, z \in B(L_M) \) and \( y + z = 2x \). We have to show \( y = z \).

Since the convexity of \( M \) implies

\[
1 = \varrho_M(x) = \int_G M\left(\frac{y(t) + z(t)}{2}\right) \, dt \leq \int_G \frac{M(y(t)) + M(z(t))}{2} \, dt
\]

\[
= \frac{1}{2} [\varrho_M(y) + \varrho_M(z)] \leq 1,
\]

again by the convexity of \( M \),

\[
M(x(t)) = M\left(\frac{y(t) + z(t)}{2}\right) = \frac{1}{2} [M(y(t)) + M(z(t))] \quad \mu\text{-a.e.}
\]

But \( \mu \{t \in G : x(t) \notin S_M \} = 0 \), and so by (2.1), \( x(t) = y(t) = z(t) \) \( \mu\text{-a.e.} \), i.e., \( x = y = z \).

Necessity. Let \( x \in \text{Ext} B(L_M) \). If \( \epsilon = 1 - \varrho_M(x) > 0 \), then we can choose \( E \in \Sigma \) such that

\[
0 < \int_E M(2x(t)) \, dt \leq \epsilon.
\]
Define
\[(y(t), z(t)) = \begin{cases} (x(t), x(t)), & t \in G \setminus E, \\ (0, 2x(t)), & t \in E. \end{cases} \]
Then \(y \neq z, y + z = 2x\) and
\[g_M(y) < g_M(z) < g_M(x) + \varepsilon = 1,\]
a contradiction to \(x \in \text{Ext} B(L_M)\).

Next, we assume \(\mu \{t \in G : x(t) \not\in S_M\} > 0\). Since \(\mathbb{R} \setminus S_M\) is the union of at most countably many open intervals, there exists an interval \((a, b)\) such that
\[\mu \{t \in G : x(t) \in (a + \varepsilon, b - \varepsilon)\} > 0 \quad (\varepsilon > 0)\]
and that \(M\) is affine on \([a, b]\): \(M(u) = ku + \beta\) for \(u \in [a, b]\). Divide the set \(\{t \in G : x(t) \in (a + \varepsilon, b - \varepsilon)\}\) into two sets \(A\) and \(B\) with \(\mu A = \mu B\) and let
\[(y(t), z(t)) = \begin{cases} (x(t), x(t)), & t \in G \setminus (A \cup B), \\ (x(t) - \varepsilon, x(t) + \varepsilon), & t \in A, \\ (x(t) + \varepsilon, x(t) - \varepsilon), & t \in B. \end{cases} \]
Then \(y \neq z, y + z = 2x\) and through an easy calculation, we find \(g_M(y) = g_M(z) = g_M(x) = 1\), also a contradiction.  

**Theorem 2.2.** \(L_M\) is rotund iff (i) \(M \in \Delta_2\) and (ii) \(M\) is strictly convex.

**Proof.** \(\Leftarrow\) For any \(x \in \text{S}(L_M)\), by (i) and Theorem 1.39, \(g_M(x) = 1\). Moreover, since (ii) means \(S_M = \mathbb{R}\), it follows by Theorem 2.1 that \(x \in \text{Ext} B(L_M)\).

\(\Rightarrow\) The necessity of (i) follows from Example 1.19 and Theorem 2.1. If (ii) does not hold, there exists \(a \in \mathbb{R} \setminus S_M\). Choose \(E \in \Sigma\) such that \(M(a)\mu E \leq 1\) and \(0 < \mu E < \mu G\), and let \(b\) satisfy \(M(b)\mu (G \setminus E) = 1 - M(a)\mu E\). Then the point \(x = a\chi_E + b\chi_{G \setminus E} \in \text{S}(L_M)\) and \(x \not\in \text{Ext} B(L_M)\) by Theorem 2.1.

**Theorem 2.3.** \(x \in \text{S}(L_M^o)\) is an extreme point of \(B(L_M^o)\) iff \(\mu \{t \in G : kx(t) \in \mathbb{R} \setminus S_M\} = 0\) for any \(k \in K(x)\). Consequently, \(K(x)\) is a singleton in this case by its definition.

**Proof.** \(\Rightarrow\) Suppose \(\mu \{t \in G : kx(t) \in \mathbb{R} \setminus S_M\} > 0\) for some \(k \in K(x)\). Then in the same way as in the proof of Theorem 2.1, we can construct \(y, z \in L_M, y \neq z,\) such that \(y + z = 2x\) and
\[\int_G M(ky(t)) \, dt = \int_G M(kz(t)) \, dt = \int_G M(kx(t)) \, dt.\]
Hence,
\[\|y\| = k^{-1}[1 + g_M(ky)] = k^{-1}[1 + g_M(kx)] = \|x\| = 1\]
and similarly, \(\|z\| \leq 1\). This shows \(x \not\in \text{Ext} B(L_M^o)\).

\(\Leftarrow\) Let \(y, z \in B(L_M^o)\) satisfy \(y + z = 2x\). We should show \(y = z\). Take \(k' \in K(y), k'' \in K(z)\) and define \(k = k'k''/(k' + k'')\). Then by the convexity of \(M\) and Theorem 1.30,
\[2 = \|y\| + \|z\| = \frac{k' + k''}{k'k''} \left[ 1 + \frac{k''}{k' + k''} g_M(k'y) + \frac{k'}{k' + k''} g_M(k''z) \right] \geq \frac{1}{k'}[1 + g_M(ky + kx)] = 2 \cdot \frac{1}{2k} [1 + g_M(2kx)] \geq 2\|x\| = 2.\]
This implies
\[ \|x\|^o = \frac{1}{2k} [1 + \varphi_M(2kx)] \]
(i.e., \(2k \in K(x)\)) and
\[ \frac{k''}{k'' + k'''} M(k'y(t)) + \frac{k'}{k' + k''} M(k''z(t)) = M(2kx(t)) \quad \text{\(\mu\)-a.e.} \]
Hence, \(\mu\{t \in G : 2kx(t) \in \mathbb{R} \setminus \mathcal{S}_M\} = 0\), and so \(k'y(t) = k''z(t) = 2kx(t) \quad \text{\(\mu\)-a.e.} \) It follows that \(k' = \|k'y\|^o = \|k''z\|^o = k''\). Thus, \(x = y = z\). \(\blacksquare\)

**Theorem 2.4.** \(L^o_M\) is rotund iff \(M\) is strictly convex.

**Proof.** Trivial by Theorem 2.3. 

\(\Rightarrow\) If \(M\) is not strictly convex, then there exists \(a \in \mathbb{R} \setminus \mathcal{S}_M\) (\(a > 0\)). Choose \(A \in \Sigma\) such that \(0 < \mu A < \mu G\) and that \(N(p(a)) \mu A \leq 1\). Let \(b > 0\) satisfy \(N(p(b)) \mu (G \setminus A) \geq 1\). Then there exists \(B \subseteq G \setminus A\) such that
\[ N(p(a)) \mu A + N(p(b)) \mu B = 1. \]
Define \(x = a\chi_A + b\chi_B\). Then \(\varphi_N(p(x)) = 1\) and so \(\|x\|^o \in K(x/\|x\|^o)\). But
\[ \mu \left\{ t \in G : \|x\|^o \frac{x(t)}{\|x\|^o} \in \mathbb{R} \setminus \mathcal{S}_M \right\} \geq \mu A > 0, \]
hence we deduce by Theorem 2.3 that \(x/\|x\|^o \notin \text{Ext}(L^o_M)\). \(\blacksquare\)

**Corollary 2.5.** For any \(\varepsilon > 0\), \(L^o_M\) has a rotund Orlicz norm \(\| \cdot \|_M\) satisfying
\[ \|x\|_M \leq \|x\|_M^o \leq (1 + \varepsilon)\|x\|_M^o \quad (x \in L_M). \]
Moreover, if \(M \in \Delta_2\), then \(L_M\) has a rotund Luxemburg norm \(\| \cdot \|_M\) such that
\[ \|x\|_M \leq \|x\|_M \leq (1 + \varepsilon)\|x\|_M \quad (x \in L_M) \]
and such that its dual is also rotund.

**Proof.** Direct consequences of Theorem 1.16, Lemma 1.28, Proposition 1.42 and Theorems 2.2 and 2.4. \(\blacksquare\)

Now, we turn to Orlicz sequence spaces. We also write \(l_M = (l_M, \| \cdot \|)\), \(l^o_M = (l_M, \| \cdot \|^o)\), \(h_M = (h_M, \| \cdot \|)\) and \(h^o_M = (h_M, \| \cdot \|^o)\).

**Theorem 2.6.** \(x = (x(i)), i \in \text{Ext}(B(l_M)) \text{ iff } (i) \varphi_M(x) = 1 \text{ and } (ii) \mu \{ i : x(i) \in \mathbb{R} \setminus \mathcal{S}_M \} \leq 1.\)

**Proof.** \(\Leftarrow\) Let \(y + z = 2x, y, z \in B(l_M)\). Since
\[ 1 = \varphi_M(x) = \varphi_M\left(\frac{y + z}{2}\right) \leq \frac{1}{2}[\varphi_M(y) + \varphi_M(z)] \leq 1, \]
we have
\[ M\left(\frac{y(i) + z(i)}{2}\right) = \frac{1}{2}[M(y(i)) + M(z(i))], \]
for all \(i \in \mathbb{N}\). By (ii), there exists at most one \(j \in \mathbb{N}\) such that \(x(j) \in \mathbb{R} \setminus \mathcal{S}_M\). Hence, (2.1) implies \(x(i) = y(i) = z(i)\) for all \(i \neq j\). Since \(\sum_i M(y(i)) = 1 = \sum_i M(z(i))\), we deduce \(|y(j)| = |z(j)|\). But \(y(j), z(j), x(j)\) are in the same SAI of \(M\) and \(0 \in \mathcal{S}_M\), so we must have \(y(j) = z(j) = x(j)\). Hence, \(y = z = x\).
⇒ \( g_M(x) = 1 \) can be proved as in the proof of Theorem 2.1. If (ii) is not true, then we may assume \( x(1), x(2) \in \mathbb{R} \setminus S_M \), i.e., \( x(1), x(2) \) belong to some affine intervals \((a_1, b_1), (a_2, b_2)\) of \( M \) respectively.

Let \( M(u) = k_i u + \beta_i, u \in (a_i, b_i) \) \((i = 1, 2)\). Then by the definition of Orlicz functions, \( k_i > 0, i = 1, 2 \). Select \( \varepsilon_1, \varepsilon_2 > 0 \) such that \( k_1 \varepsilon_1 = k_2 \varepsilon_2 \) and that \( x(i) + \varepsilon_i \in (a_i, b_i) \) \((i = 1, 2)\). Define \( y = (y(i), z = (z(i))) \) by \( y(1) = x(1) + \varepsilon_1, y(2) = x(2) - \varepsilon_2, y(i) = x(i) \) \((i \geq 3)\), \( z(i) = 2x(i) - y(i) \) \((i \in \mathbb{N})\). Then \( y \neq z \) and \( g_M(y) = g_M(z) = g_M(x) \leq 1 \). This contradicts the hypothesis \( x \in \text{Ext} B(l_M) \). ◼

**Theorem 2.7.** \( l_M \) is rotund iff (i) \( M \in \Delta_2 \) and (ii) \( M \) is strictly convex on \([0, M^{-1}(1/2)]\).

**Proof.** \( \Leftarrow \) For any \( x \in S(l_M) \), by (i), \( g_M(x) = 1 \). Let \( I = \{ i \in \mathbb{N} : x(i) \in \mathbb{R} \setminus S_M \} \). Then by (ii), for any \( i \in I, |x(i)| > M^{-1}(1/2) \). Hence, \( I \) contains at most a single point. This yields that \( x \in \text{Ext} B(l_M) \) by Theorem 2.6.

⇒ If \( M \notin \Delta_2 \), then as in Example 1.19, we can construct \( x \in l_M \) such that \( \|x\| = 1 \) and \( g_M(x) < 1 \), whence, \( x \notin \text{Ext} B(l_M) \).

If (ii) does not hold, then \( M \) is affine on some interval \([a, b] \) in \([0, M^{-1}(1/2)]\). Since \( 2M(b) \leq 1 \), we can find \( c \in (a, b) \) and \( d > 0 \) such that \( 2M(c) + M(d) = 1 \). Define \( x = (c, c, d, 0, 0, \ldots) \). Then \( g_M(x) = 1 \) and by Theorem 2.6, \( x \notin \text{Ext} B(l_M) \). ◼

**Theorem 2.8.** \( x = (x(i)) \in S(l_M) \) is an extreme point of \( B(l_M^p) \) iff (i) \( I = \{ i \in \mathbb{N} : x(i) \neq 0 \} \) is a singleton or (ii) for any \( k \in K(x) \) and any \( i \in \mathbb{N} \), \( kx(i) \in S_M \).

**Proof.** \( \Leftarrow \) If (ii) is true, then with the same method as in the proof of Theorem 2.3, we can show \( x \in \text{Ext} B(l_M^p) \).

Now we assume \( x = (0, 0, \ldots, x(i), 0, 0, \ldots) \). Then for any \( y, z \in B(l_M^p) \) with \( y + z = 2x \), as in the proof of Theorem 2.3, we find that for each \( i \in \mathbb{N} \), \( k' y(i), k'' z(i) \) and \( 2kx(i) \) are in the same SAI of \( M \), where \( k' \in K(y), k'' \in K(z) \) and \( k = k' k'' / (k' + k'') \). Since \( 0 \in S_M \), we find \( y(j) = z(j) = 0 \) for all \( j \neq i \). It follows from \( \|y\| = \|z\| = \|x\| = 1 \) that \( |y(i)| = |z(i)| = |x(i)| \), and so \( y(i) = z(i) = x(i) \).

⇒ Suppose that both (i) and (ii) are false. Without loss of generality, we may assume that \( x(1) > 0, x(2) > 0 \) and that there exists \( k \in K(x) \) such that \( M(u) = au + b \) on \([|k - \varepsilon| x(1), (k + \varepsilon) x(1)]\) for some \( \varepsilon > 0 \). By the definition of \( K(-) \),

\[
1 \geq \sum_i N(p(|k - \varepsilon| |x(i)|)) > N(p((k - \varepsilon)|x(1)|)) = N(a),
\]

i.e., \( a < N^{-1}(1) \). Let \( \{e_i\}_i \) be the natural basis of \( l^1 \). Then by Example 1.22, \( \|e_i\|^\circ = N^{-1}(1) \). Therefore,

\[
1 = \|x\|^\circ = \left\| \sum_i x(i) e_i \right\|^\circ > \|x(1)e_1\|^\circ = x(1)N^{-1}(1).
\]

This implies \( ax(1) < 1 \). Therefore, since

\[
1 = \|x\|^\circ = k^{-1}[1 + g_M(kx)] = k^{-1}\left[1 + \sum_{i \geq 2} M(kx(i)) + akx(1) + b\right],
\]
we have
\[ k = \frac{1 + b + \sum_{i \geq 2} M(kx(i))}{1 - ax(1)}. \]

Define
\[ k_1(u) = \frac{1 + b + \sum_{i \geq 2} M(kx(i))}{1 - au}, \quad k_2(u) = \frac{1 + b + \sum_{i \geq 2} M(kx(i))}{1 - 2ax(1) + au}. \]

Then \( k_1(u), k_2(u) \to k \) as \( u \to x(1) \). This allows us to find \( y(1) > x(1) \) close enough to \( x(1) \) such that
\[(2.2) \quad k_1(y(1))y(1), k_2(y(1))(2x(1) - y(1)) \in [(k - \varepsilon/2)x(1), (k + \varepsilon/2)x(1)].\]

Now, we define
\[ k_1 = k_1(y(1)), \quad k_2 = k_2(y(1)), \quad z(1) = 2x(1) - y(1), \]
\[ y(i) = \frac{k}{k_1}x(i), \quad z(i) = \frac{k}{k_2}x(i) \quad (i \geq 2). \]

Then \( y = (y(i)) \neq z = (z(i)) \), since \( y(1) - z(1) = 2[y(1) - x(1)] \geq 0 \). Moreover, observing that
\[ \frac{1}{k_1} + \frac{1}{k_2} = \frac{2[1 - ax(1)]}{1 + b + \sum_{i \geq 2} M(kx(i))} = \frac{2}{k}, \]
we find
\[ \frac{y(i) + z(i)}{2} = k \left( \frac{1}{k_1} + \frac{1}{k_2} \right) x(i) = x(i) \quad (i \geq 2), \]
\[
\text{i.e., } 2x = y + z. \text{ We finish the proof by showing } \|y\|^{\circ} < 1 \text{ and } \|z\|^{\circ} \leq 1. \text{ In fact, by the definition of } k_1, \\
\quad k_1 - ak_1y(1) = 1 + b + \sum_{i \geq 2} M(kx(i)).
\]

Hence, by (2.2),
\[ 1 = \frac{1}{k_1}[1 + \varphi_M(k_1y)] \geq \|y\|^{\circ}. \]

Similarly, we have \( \|z\|^{\circ} \leq 1. \]

**Theorem 2.9.** \( l_M^{\circ} \) is rotund iff \( M \) is strictly convex on \([0, \pi_M(1)]\), where
\[ \pi_M(\alpha) = \inf\{t > 0 : N(p(t)) \geq \alpha\}. \]

**Proof.** \( \Leftarrow \) For any \( x = (x(i)), \in S(l_M^{\circ}) \), if \( x \) has only one nonzero coordinate, then \( x \in \text{Ext } B(l_M^{\circ}) \) by Theorem 2.8. Otherwise, for any \( i \in \mathbb{N}, \ k \in K(x) \) and \( \varepsilon \in (0, k) \), we have \( N(p(k - \varepsilon)|x(i)|) \leq 1 \). Therefore, \( (k - \varepsilon)|x(i)| \leq \pi_M(1) \), and thus, \( kx(i) \in S_M \). Consequently, by Theorem 2.8, \( x \in \text{Ext } B(l_M^{\circ}) \).

\( \Rightarrow \) If \( M \) is not strictly convex on \([0, \pi_M(1)]\), then there exists \( a \in (0, \pi_M(1)) \) and \( a \in \mathbb{R} \setminus S_M \). Clearly, \( N(p(a)) < 1 \), and so,
\[ b = \sup\{u : N(p(a)) + N(p(u)) \leq 1\} > 0. \]

Define
\[ k = 1 + M(a) + M(b), \quad x = k^{-1}(a, b, 0, 0, \ldots). \]
Then by the definition of \( b, k \in K(x) \) and hence,
\[
\|x\| = k^{-1}[1 + M(a) + M(b)] = 1.
\]
By applying Theorem 2.8, we find \( x \notin \text{Ext}B(l_0^\infty) \). ■

Remark. From the proof of Theorems 2.2 and 2.7, it is easy to see that:

(i) \( E_M \) is rotund iff \( M \) is strictly convex.
(ii) \( h_M \) is rotund iff \( M \) is strictly convex on \([0, M^{-1}(1/2)]\).
(iii) \( E_M^\circ \) (or \( h_M^\circ \)) is rotund iff \( M \) is \( k \)-rotund.

Y. Cui & T. Wang [59] investigated the strongly extreme points of Orlicz spaces. We mention the results below without proofs.

**Theorem 2.10.** Let \( B = B(L_M), B(L_M^*), B(L_M) \) or \( B(l_M^\infty) \).

(i) If \( M \notin \Delta_2 \), then \( B \) has no strongly extreme points.
(ii) If \( M \in \Delta_2 \), then \( x \in B \) with norm one is a strongly extreme point of \( B \) iff it is an extreme point of \( B \).

A Banach space \( X \) is called a \( k \)-rotund \((k \geq 1)\) \( (k-R) \) space provided that \( \|x_i\| = 1 \) \((i = 1, \ldots, k+1)\) and \( \|x_1 + \ldots + x_{k+1}\| = k + 1 \) implies that \( \{x_i\}_{i=k+1} \) are linearly dependent.

**Theorem 2.11.** (i) \( L_M \) \((or \ L_M^* \)) is \( k \)-rotund iff it is rotund.
(ii) \( l_M \) is \( k \)-rotund iff \( M \in \Delta_2 \) and \( M \) is strictly convex on \([0, M^{-1}(1/(k + 1))]\).
(iii) \( l_M^* \) is \( k \)-rotund iff \( M \) is strictly convex on \([0, \pi_M(1/k)]\).

**Proof.** We only prove (ii), the most difficult one, and leave the others to the reader.

Suppose that \( M \) is not strictly convex on \([0, \pi_M(1/k)]\), i.e., there exists \([a, b]\) contained in \((0, \pi_M(1/k))\) such that \( M(u) = au + \beta \) on \([a, b]\). Arbitrarily pick \( c \in (a, b) \). Then \( 0 < c < \pi_M(1/k) \) implies \( N(\alpha) = N(p(c)) < 1/k \). Hence,

\[
(2.3) \quad t = \sup\{s : kN(\alpha) + N(p(s)) \leq 1\} > 0.
\]

Let \( h = 1 + kM(c) + M(t) \) and define \( x = (x(i))_i \) by \( x(i) = c/h \) \((1 \leq i \leq k)\), \( x(k+1) = t/h \) and \( x(i) = 0 \) for \( i > k + 1 \). By (2.3), we have \( h \in K(x) \), and thus,

\[
\|x\| = h^{-1}[1 + \varphi_M(hx)] = 1.
\]

Therefore, \( M(c) = \alpha c + \beta \) implies

\[
h = 1 + kac + k\beta + M(t).
\]

Moreover, from Example 1.22 and the inequality \( N(\alpha) < 1/k \), we deduce that

\[
1 = \|x\| = \Big\| \frac{c}{h} (e_1 + \ldots + e_k) \Big\| = \frac{kc}{h} N^{-1}(1/k) > \frac{\alpha kc}{h}.
\]

This allows us to write

\[
h = \frac{1 + k\beta + M(t)}{1 - \alpha ck/h}.
\]

Consider the continuous functions

\[
k'(s) = \frac{1 + k\beta + M(t)}{1 - \alpha cs}, \quad k''(s) = \frac{1 + k\beta + M(t)}{1 - (k-1)\alpha c/h - \alpha s}.
\]
Clearly, $k'(s), k''(s) \to h$, and so $sk'(s), sk''(s) \to c$ as $s \to c/h$. Hence, there exists $\delta > 0$ such that

$$(c/h - \delta)k'(c/h - \delta) \in (a, b), \quad (c/h + \delta)k''(c/h + \delta) \in (a, b).$$

Let $k' = k'(c/h - \delta), k'' = k''(c/h + \delta)$ and define

$$x_1 = (c/h - \delta)(e_1 + \ldots + e_k) + (t/k')e_{k+1},$$
$$x_i = (c/h + \delta)e_{i-1} + (c/h) \sum_{1 \leq j < k, j \neq i-1} e_j + (t/k'')e_{k+1} \quad (i = 2, \ldots, k + 1).$$

Clearly, $\{x_i\}_{i \leq k+1}$ are linearly independent, $k' \in K(x_1)$ and $k'' \in K(x_j), j = 2, \ldots, k + 1,$ by (2.3). Thus, $\|x_i\|^o = 1 (i = 1, \ldots, k + 1)$ by the definition of $k'$ and $k''$. On the other hand, noticing that

$$\frac{1}{k'} + \frac{k}{k''} = \frac{1}{h}(k+1),$$

we find $\|x_1 + \ldots + x_{k+1}\|^o = \|(k+1)x\|^o = k + 1$, which shows that $l^o_{\sigma'}$ is not $h$-rotund.

Next, we assume that $M$ is strictly convex on $[0, \pi_M(1/k)]$. Let $\|x_i\|^o = 1 (i = 1, \ldots, k + 1)$ and $\|x_1 + \ldots + x_{k+1}\|^o = k + 1$. We complete the proof by showing that $\{x_i\}_{i \leq k+1}$ are linearly dependent. Choose $k_j = K(x_i) (i = 1, \ldots, k + 1)$ and write

$$h_j = \prod_{i \neq j} k_i, \quad h = (k+1) \prod_{i \leq k+1} \frac{k_i}{\sum_{j \leq k+1} h_j}, \quad x = \frac{1}{k+1}(x_1 + \ldots + x_{k+1}).$$

Then by the convexity of $M,$

$$k + 1 = \sum_{i \leq k+1} \|x_i\|^o = \sum_{i \leq k+1} \frac{1}{h_i}[1 + g_M(k_i x_i)]$$
$$= (k+1) \frac{1}{h} \left[1 + \sum_{m \leq k+1} \frac{h_m}{\sum_{j \leq k+1} h_j} g_M(k_m x_m)\right]$$
$$\geq (k+1) \frac{1}{h} [1 + g_M(h x)] \geq (k+1) \|x\|^o = k + 1.$$

This implies $h \in K(x)$ and

$$M(h x(t)) = M\left(\sum_{m \leq k+1} \frac{h_m}{\sum_{j \leq k+1} h_j} k_m x_m(t)\right) = \sum_{m \leq k+1} \frac{h_m}{\sum_{j \leq k+1} h_j} M(k_m x_m(t))$$

for all $t \in \mathbb{N}$. Hence, for each $t \in \mathbb{N}$, $\{k_m x_m(t)\}_{m \leq k+1}$ are in the same SAI of $M$. Since $M$ is strictly convex on $[0, \pi_M(1/k)]$, if

$$t \in I = \{t \in \mathbb{N} : k_i x_i(t) \neq k_j x_j(t) \text{ for some } i, j \leq k + 1\},$$

then $|k_m x_m(t)| \geq \pi_M(1/k)$ ($m = 1, \ldots, k + 1$). Hence, $I$ contains only finitely many elements $\{t_1, \ldots, t_n\}$ and

$$\pi_M(1/k) = (1 + \varepsilon_i)|h x(t_i)| < |h x(t_i)| \quad (i \leq n).$$

Let $\varepsilon = \min_{i \leq n} \varepsilon_i > 0$. Then $(1 - \varepsilon)|h x(t_i)| \geq \pi_M(1/k), i.e.,$

$$N(p((1 + \varepsilon)|h x(t_i)|)) \geq 1/k \quad (i \leq n).$$

Since $h \in K(x)$ implies
2. Convexity and smoothness

\[ 1 \geq C_n(p((1 - \varepsilon)|hx|)) \geq \sum_{i=1}^{n} C(p((1 - \varepsilon)|hx(t_i)|)) \geq n/k, \]

we find \( n \leq k \).

We finish the proof by considering the two cases \( n = k \) and \( n < k \).

If \( n = k \), then the above inequalities show that \( x(t) = 0 \), and so \( x_m(t) = 0 \) \((m = 1, \ldots, k + 1)\) for all \( t \not\in I \). Observing that the system

\[ \sum_{i \leq k+1} l_i k_i x_i(t_j) = 0 \quad (j = 1, \ldots, k) \]

always has a nontrivial solution \((l_1, \ldots, l_{k+1})\), we find \( \sum_{i \leq k+1} l_i k_i x_i = 0 \), i.e., \( \{x_i\}_{i \leq k+1} \) are linearly dependent.

If \( n < k \), then the system

\[ \sum_{i \leq k+1} l_i k_i x_i(t_j) = 0 \quad (j = 1, \ldots, n), \quad \sum_{i \leq k+1} l_i = 0, \]

also has a nontrivial solution \((l_1, \ldots, l_{k+1})\). Recalling that \( k_1 x_1(t) = \ldots = k_{k+1} x_{k+1}(t) \) for all \( t \not\in I \), we also obtain \( \sum_{i \leq k+1} l_i k_i x_i = 0 \).

Remark. Observing that \( S_M \) contains infinitely many elements near the origin and infinity, it is easy to show \( \text{Ext} B(X) \neq \emptyset \) for each \( X = L_M, L_{M}^{\infty}, I_{M} \) and \( I_{M}^{\infty} \).

2.2. \( \lambda \) property. Let \( X \) be a Banach space. With each \( x \in B(X) \), we associate the number

\[ \lambda(x) = \sup\{\lambda \in [0, 1] : x = \lambda e + (1 - \lambda)y, \ y \in B(X), \ e \in \text{Ext} B(X)\}. \]

If \( \lambda(x) > 0 \), then we call \( x \) a \( \lambda \) point of \( B(X) \). If \( \lambda(x) > 0 \) for all \( x \in B(X) \), then \( X \) is said to have the \( \lambda \) property. Moreover, if

\[ \lambda(X) = \inf\{\lambda(x) : x \in B(X)\} > 0 \]

then \( X \) is said to have the uniform \( \lambda \) property.

It is well known that if \( X \) has the \( \lambda \) property, then \( B(X) = \overline{\text{Ext} B(X)} \) and each element \( x \in B(X) \) can be expressed as \( x = \sum \lambda_i e_i \), where \( e_i \in \text{Ext} B(X) \) and \( \lambda_i \geq 0, \sum \lambda_i = 1 \). Moreover, if \( X \) has the uniform \( \lambda \) property, then the series \( x = \sum \lambda_i e_i \) converges uniformly for all \( x \in B(X) \).

Proposition 2.12. Let \( \text{Ext} B(X) \neq \emptyset \). If \( x, y, z \in B(X) \) and \( x = \alpha y + (1 - \alpha)z \) for some \( \alpha \in (0, 1) \), then \( \lambda(x) \geq \alpha \lambda(y) \). Consequently, \( \lambda(0) = 1/2 \) and

\[ \lambda(u) \geq \max\{2^{-1} \|u\|, \lambda(u/\|u\|)\|u\|\} \quad (u \neq 0 \in X). \]

Proof. For any given \( \varepsilon > 0 \), choose \( e \in \text{Ext} B(X) \) and \( y \in B(X) \) such that \( y = \lambda e + (1 - \lambda)u \) and \( \lambda(y) - \varepsilon < \lambda \). Then

\[ x = \alpha y + (1 - \alpha)z = \alpha \lambda e + (1 - \alpha)\lambda \frac{\alpha(1 - \lambda)u + (1 - \alpha)z}{1 - \alpha \lambda}. \]

Since

\[ \left\| \frac{\alpha(1 - \lambda)u + (1 - \alpha)z}{1 - \alpha \lambda} \right\| \leq \frac{\alpha(1 - \lambda) + (1 - \alpha)}{1 - \alpha \lambda} = 1, \]

we deduce \( \lambda(x) \geq \alpha \lambda(y) \) as \( \varepsilon > 0 \) is arbitrary.
Arbitrarily pick $e \in \text{Ext } B(X)$. Then $0 = 2^{-1}e + (-2^{-1})e$, hence, $\lambda(0) \geq 2^{-1}\lambda(e) = 1/2$. On the other hand, if $0 = \lambda c + (1 - \lambda)y$, where $e \in \text{Ext } B(X)$ and $y \in B(X)$, then $1 \geq \|y\| = \lambda/(1 - \lambda)$. Therefore, $\lambda \leq 1/2$, and hence, $\lambda(0) = 1/2$.

The last claim follows from

$$u = (1 - \|u\|)0 + \|u\| \frac{u}{\|u\|}.$$  

**Theorem 2.13.** For any Orlicz function $M$, $L_M$ has the $\lambda$ property.

**Proof.** We need to show $\lambda(x) > 0$ for each $x \in B(L_M)$. In view of Proposition 2.12, we may assume $\|x\| = 1$ and $x \not\in \text{Ext } B(L_M)$. For convenience, we may assume $x(t) \geq 0$ on $G$.

First we consider the case $\varrho_M(x) = 1$. This implies $\mu\{t \in G : x(t) \in \mathbb{R} \setminus S_M\} > 0$ by Theorem 2.1. Let $\{[a_i, b_i]\}$ be all the SAI of $M$. For each $\lambda \in (0, 1)$, define

$$g_\lambda(t) = \begin{cases} b_i, & b_i > x(t) > \lambda a_i + (1 - \lambda)b_i \text{ for some } i \geq 1, \\ a_i, & a_i < x(t) \leq \lambda a_i + (1 - \lambda)b_i \text{ for some } i \geq 1, \\ x(t), & \text{otherwise.} \end{cases}$$

Then the function $f(\lambda) = \varrho_M(g_\lambda)$ is nondecreasing and

$$\varrho_M(g_\lambda) \leq \left( 1 + \frac{1}{1 - \lambda} \right) \varrho_M(x) < \infty.$$ 

Hence,

$$\sigma = \sup \{ \lambda : f(\lambda) \leq 1 \} \in (0, 1).$$

Therefore, if we define $G_i = \{ t \in G : x(t) = \sigma a_i + (1 - \sigma)b_i \}$ ($i \geq 1$) then there exist $E_i \in G_i$ ($i \geq 1$) such that $\varrho_M(y) = 1$, where

$$y(t) = \begin{cases} b_i, & b_i > x(t) > \sigma a_i + (1 - \sigma)b_i \text{ or } t \in E_i \text{ for some } i \geq 1, \\ a_i, & a_i < x(t) < \sigma a_i + (1 - \sigma)b_i \text{ or } t \in G_i \setminus E_i \text{ for some } i \geq 1, \\ x(t), & \text{otherwise.} \end{cases}$$

Clearly, by Theorem 2.1, $y \in \text{Ext } B(L_M)$. Set $z = \sigma^{-1}[x - (1 - \sigma)y]$ when $\sigma \geq 1/2$. Then $x = (1 - \sigma)y + \sigma z$ and $z(t) = y(t)$ when $y(t) = x(t)$. If $y(t) = b_i$, then $a_i > x(t) > \sigma a_i + (1 - \sigma)b_i$. Therefore,

$$b_i > x(t) \geq z(t) = \sigma^{-1}[x(t) - (1 - \sigma)y(t)] \geq \sigma^{-1}[\sigma a_i + (1 - \sigma)b_i - (1 - \sigma)b_i] = a_i.$$ 

If $y(t) = a_i$, then by $\sigma \geq 1/2$, we also have

$$a_i < z(t) \leq \sigma^{-1}[\sigma a_i + (1 - \sigma)b_i - (1 - \sigma)a_i] = a_i + (\sigma^{-1} - 1)(b_i - a_i) \leq b_i.$$ 

Observing that $M$ is affine on each $[a_i, b_i]$, we deduce that

$$1 = \varrho_M(x) = \varrho_M((1 - \sigma)y + \sigma z)) = (1 - \sigma)\varrho_M(y) + \sigma \varrho_M(z) = 1 - \sigma + \sigma \varrho_M(z).$$

This shows that $\varrho_M(z) = 1$, and thus, $\lambda(x) \geq 1 - \sigma > 0$. Similarly, if $0 < \sigma < 1/2$, then by defining

$$z = \frac{1}{1 - \sigma}(x - \sigma y),$$

we can deduce that $\lambda(x) \geq \sigma > 0$. 
If \( g_M(x) < 1 \), then for any \( \alpha \in (0, 1) \), since \( g_M(x/(1-\alpha)) = \infty \), we can select \( E \in \Sigma \) such that

\[
\int_{\mathcal{G}\setminus E} M(x(t)) \, dt + \int_E M \left( \frac{x(t)}{1-\alpha} \right) \, dt = 1.
\]

Let \( u = x|_{\mathcal{G}\setminus E} + (1-\alpha)^{-1} x|_E \) and \( v = x|_{\mathcal{G}\setminus E} \). Then \( x = (1-\alpha)u + \alpha v \), \( g_M(u) = 1 \) and \( g_M(v) < 1 \). Thus, \( \lambda(u) > 0 \) by the first part of the proof. Thus, Proposition 2.12 shows that \( \lambda(x) \geq (1-\alpha)\lambda(u) > 0 \).

**Theorem 2.14.** \( L^2 \) has the uniform \( \lambda \) property iff \( L \) is strictly convex.

**Proof.** Suppose that \( M \) is strictly convex. Then for each \( x \in S(L_M) \setminus \operatorname{Ext} B(L_M) \), we have \( g_M(x) < 1 \) by Theorem 2.1. Take \( u \) as in the last part of the proof of Theorem 2.13. Then \( \lambda(x) \geq (1-\alpha)\lambda(u) = 1 - \alpha \). Hence \( \lambda(x) = 1 \) since \( \alpha > 0 \) is arbitrary.

If \( u \in B(L_M) \setminus \{0\} \), then since

\[
u = \|u\| \frac{u}{\|u\|} + (1 - \|u\|)0,
\]

we deduce from Proposition 2.12 that \( \lambda(u) > \max\{\|u\|, 2^{-1}(1 - \|u\|)\} = 1/3 \). Thus, \( \lambda(L_M) \geq 1/3 \).

If \( M \) is not strictly convex, then it has a SAI \([a, b]\) with \( a > 0 \). For any \( \alpha \in (0, 1) \), set \( c = \alpha a + (1-\alpha)b \), and find \( s \in S_M \) and \( E, F \in \Sigma \) such that \( E \cap F = \emptyset \), \( \mu E > 0 \), \( \mu F > 0 \) and \( M(c)\mu E + M(s)\mu F = 1 \).

Consider the element \( u = s\chi_E + c\chi_F \). For any \( e \in \operatorname{Ext} B(L_M), v \in B(L_M) \) and \( \lambda \in (0, 1) \) such that \( u = \lambda e + (1-\lambda)v \), we have

\[
1 = g_M(u) = g_M(e) = g_M(v)
\]

by the convexity of \( M \). Moreover, for \( \mu \)-a.e. \( t \in F, e(t) = a \) or \( b \) and \( v(t) \in [a, b] \); for \( \mu \)-a.e. \( t \in G \setminus F, e(t) = v(t) = u(t) \). This implies that \( \{t \in F : e(t) = a\} \) is not a null set and for almost all \( t \) in this set, we have

\[
u(t) = \alpha a + (1-\alpha)b = \lambda a + (1-\lambda)v(t) \leq \lambda a + (1-\lambda)b.
\]

This implies \( \lambda \leq \alpha \), i.e., \( \lambda(u) \leq \alpha \). Hence \( \lambda(L_M) = 0 \) since \( \alpha \in (0, 1) \) is arbitrary.

**Theorem 2.15.** Each Orlicz space \( L_M^\infty \) has the \( \lambda \) property.

**Proof.** We shall prove \( \lambda(x) > 0 \) for all \( x \in S(L_M^\infty) \setminus \operatorname{Ext} B(L_M^\infty) \). Without loss of generality, we may assume \( x(t) \geq 0 \) for all \( t \) in \( G \). Let \( \{[a_i, b_i]\}_i \) be the set of all SAI of \( M \).

First, we select a point \( k \in K(x) \) in the following way: if \( K(x) = \{k\} \), then we have no alternative; if \( K(x) \) contains more than one point, then we choose \( k \in K(x) \) such that neither

\[
\{t \in G : a_i \leq kx(t) \leq (a_i + b_i)/2 \text{ for some } i \in \mathbb{N}\}
\]

nor

\[
\{t \in G : b_i \geq kx(t) \geq (a_i + b_i)/2 \text{ for some } i \in \mathbb{N}\}
\]

is a null set. Clearly, such a \( k \) exists. Therefore, for each \( i \geq 1 \), we can divide the set \( \{t \in G : a_i \leq kx(t) \leq b_i\} \) into two sets \( E_i \) and \( F_i \) such that neither \( \bigcup_i E_i \) nor \( \bigcup_i F_i \) is a
null set and that
\[ t \in E_i \Rightarrow kx(t) \leq (a_i + b_i)/2, \quad t \in F_i \Rightarrow kx(t) \geq (a_i + b_i)/2. \]

Next, we define a function \( y(t) \) on \( G \) by considering two cases. If \( K(x) = \{ k \} \), then let
\[
y(t) = \begin{cases} 
a_i, & a_i < kx(t) < (a_i + b_i)/2 \text{ for some } i \geq 1, 
b_i, & b_i > kx(t) \geq (a_i + b_i)/2 \text{ for some } i \geq 1, 
kx(t), & \text{otherwise.} \end{cases}
\]

If \( K(x) \) contains more than one point, then we set
\[
y(t) = \begin{cases} 
a_i, & t \in E_i, \ i \geq 1, 
b_i, & t \in F_i, \ i \geq 1, 
kx(t), & \text{otherwise.} \end{cases}
\]

Obviously, \( y(t) \in S_M \) for all \( t \in G \). Now, we prove \( y/\|y\|\circ \in \text{Ext } B(L_M^\circ) \). It suffices to verify \( K(y/\|y\|\circ) = \{ \|y\|\circ \} \), i.e., \( K(y) = \{ 1 \} \) according to Theorem 2.3. Indeed, taking into account the definition of \( E_i, F_i \) and the fact that \( p \) is a constant on each \( [a_i, b_i] \), when \( K(x) = k \), we have, for any \( \varepsilon \in (0, 1) \),
\[
g_N(p(1 + \varepsilon)\|y\|\circ) \geq g_N(p(1 + \varepsilon/2)\|kx\|) > 1, \quad g_N(p(1 - \varepsilon)\|y\|\circ) \leq g_N(p(1 - \varepsilon/2)\|kx\|) < 1.
\]

When \( K(x) \) contains more than one point, we have
\[
g_N(p(1 + \varepsilon)\|y\|\circ) > g_N(p((1 + \varepsilon/2)\|kx\|) \geq 1, \quad
\]
\[
g_N(p(1 - \varepsilon)\|y\|\circ) < g_N(p((1 - \varepsilon/2)\|kx\|) \leq 1.
\]

Hence, \( K(y) = \{ 1 \} \).

Finally, we set \( z = 2kx - y \). Then \( y(t) = kx(t) \) implies \( z = kx(t) \); \( y(t) = a_i \) implies \( a_i \leq kx(t) \leq z(t) \leq b_i \); and \( y(t) = b_i \) implies \( b_i \geq kx(t) \geq z(t) \geq a_i \). Moreover, by the same method, we can verify \( 1 \in K(z) \). Hence, by Theorem 1.30,
\[
k = \|kx\|\circ = 1 + g_M(kx) = 1 + g_M(2y/2k + z/2k) = 1/2 + g_M(y) + 1/2 + g_M(z) = 1/2\|y\|\circ + 1/2\|z\|\circ,
\]
and so,
\[
x = 1/2k + 1/2z = \|y\|\circ + \|z\|\circ + \|z\|\circ = \|y\|\circ + \|z\|\circ + \|y\|\circ\|z\|\circ = 1/2\|y\|\circ + 2k - \|y\|\circ\|z\|\circ,
\]
which implies \( \lambda(x) \geq \|y\|\circ/(2k) > 0 \).

**Theorem 2.16.** \( L_M^\circ \) has the uniform \( \lambda \) property iff \( \sup \{ b_i/a_i : b_i > 1 \} < \infty \), where \( \{ [a_i, b_i] \} \) is the set of all \( \text{SAIs of } M \).

**Proof.** \( \Leftarrow \) For each \( x \in S(L_M^\circ) \setminus \text{Ext } B(L_M^\circ) \), define \( y \) as in Theorem 2.15. We already proved that \( \lambda(x) \geq \|y\|\circ/(2k) \). Let
\[ \alpha = 1/\|x\|\circ, \quad c_M = 1 + \sup \{ b_i/a_i : b_i > \alpha \}, \quad E = \{ t \in G : |x(t)| > \alpha \}. \]
Then \( \|x\|_E^\circ \geq \|x\| - \|x\|_{G^\circ E} \geq 1 - 1/2 = 1/2 \) and \( |y(t)| \geq \frac{1}{e_M} |x(t)| \) on \( E \). Hence,

\[
\lambda(x) \geq \frac{1}{2k} \|y\|^\circ \geq \frac{1}{2k} \|y\|_{E} \geq \frac{1}{2k} \|x\|_{E} \geq \frac{1}{4e_M}. 
\]

Combine this with Proposition 2.12 to find that \( L_{\mathcal{M}}^\circ \geq 1/(8e_M) \).

⇒ Suppose that \( M \) has SAI \( \{[a_n, b_n]\}_n \) such that \( b_n > n^3a_n > 0 \) and \( N(p(a_n))\mu_G \geq 1 \ (n \in \mathbb{N}) \). Pick disjoint \( G_n, E_n, F_n \in \Sigma \) such that

\[
N(p(a_1))\mu_E = N(p(b_1))\mu_F = 1/(2n), \quad N(p(a_n))\mu_G = 1 - 1/n \quad (n \in \mathbb{N}).
\]

Clearly, \( \mu_{E_n} \to 0 \) and \( \mu_{F_n} \to 0 \) as \( n \to \infty \). Then we decompose \( G_n \) into \( \{G_i^\circ\}_i \) such that \( \mu_{G_i^\circ} = \frac{1}{n} \mu_G \ (i \leq n) \). Define

\[
x_n = a_1 \chi_{E_n} + b_1 \chi_{F_n} + \sum_{i=1}^{n} \left( 1 - \frac{1}{i \ln(n)} \right) a_n + \frac{1}{i \ln(n)} b_n \chi_{G_i^\circ} \quad (n \geq 1).
\]

We complete the proof by showing \( \lambda(x_n/\|x_n\|^\circ) \to 0 \).

From the fact that each \( [a_i, b_i] \) is a SAI of \( M \), we immediately deduce that \( K(x_n) = \{1\} \), i.e., \( K(x_n/\|x_n\|^\circ) = \{\|x_n\|^\circ\} \) by (1.19). For any \( \lambda_n \in (0, 1), u_n \in B(L_{\mathcal{M}}^\circ) \) and \( e_n \in \text{Ext}(L_{\mathcal{M}}^\circ) \) satisfying \( x_n/\|x_n\|^\circ = \lambda_n e_n + (1 - \lambda_n) u_n \), we have to show \( \lambda_n \to 0 \).

First, we take \( k_n \in K(e_n) \) and \( h_n \in K(u_n) \). Then by the convexity of \( M \) and Theorem 1.30,

\[
1 = \lambda_n \|e_n\|^\circ + (1 - \lambda_n) \|u_n\|^\circ = \frac{1}{k_n} \left[ 1 + g_M(k_n e_n) \right] + \frac{1}{h_n} \left[ 1 + g_M(h_n u_n) \right] \\
\quad = \frac{1 - \lambda_n}{k_n h_n} + \frac{\lambda_n h_n}{k_n h_n} \left[ 1 + g_M \left( \frac{k_n e_n}{1 - \lambda_n} \right) + \frac{1 - \lambda_n}{k_n h_n} + \frac{\lambda_n h_n}{k_n h_n} \right] g_M \left( \frac{k_n e_n}{1 - \lambda_n} \right) + \frac{1 - \lambda_n}{k_n h_n} + \frac{\lambda_n h_n}{k_n h_n} (\lambda_n e_n + (1 - \lambda_n) u_n) \\
\geq \frac{1 - \lambda_n}{k_n h_n} + \frac{\lambda_n h_n}{k_n h_n} \left[ 1 + g_M \left( \frac{k_n e_n}{1 - \lambda_n} + \lambda_n h_n \right) \right] (\lambda_n e_n + (1 - \lambda_n) u_n).
\]

This implies

\[
\|x_n\|^\circ = \frac{k_n h_n}{1 - \lambda_n k_n + \lambda_n h_n} \quad \text{i.e.,} \quad \frac{1}{\|x_n\|^\circ} = \frac{1 - \lambda_n}{h_n} + \frac{\lambda_n}{k_n}
\]

and

\[
k_n e_n(t), h_n u_n(t) \in [a_n, b_n] \quad \text{\( \mu \)-a.e. on } G_n, \\
k_n e_n(t) = h_n u_n(t) = x(t) \quad \text{\( \mu \)-a.e. on } E_n \cup F_n.
\]

But by Theorem 2.3 and since \( e_n \in \text{Ext}(L_{\mathcal{M}}^\circ) \), we derive

\[
k_n e_n(t) = a_n \quad \text{or} \quad b_n \quad \text{\( \mu \)-a.e. on } G_n.
\]

Second, since

\[
M(b_n) = \int_{0}^{b_n} p(t) \, dt > \int_{a_n}^{b_n} p(t) \, dt \geq (b_n - a_n) p(a_n),
\]
2.2. λ property

\[ N(p(a_n)) = a_n p(a_n) - M(a_n) < a_n p(a_n), \]

we find

\[ M(b_n) \mu G_n \geq (b_n / a_n - 1) N(P(a_n)) \mu G_n \geq (n^3 - 1)(1 - 1/n). \]

Let

\[ H_n = \{ t \in G_n : k_n e_n(t) = b_n \}, \quad i(n) = \max\{ i \leq n : \mu(G_i \cap H_n) > 0 \}. \]

Then for \( \mu \)-a.e. \( t \in H_n \cap G_{i(n)}^n \),

\[ (2.5) \quad \left( 1 - \frac{1}{i(n) \ln(n)} \right) a_n + \frac{1}{i(n) \ln(n)} b_n 
   = x_n(t) = \frac{\lambda_n \|x_n\|^\alpha}{k_n} k_n e_n(t) + \frac{(1 - \lambda_n) \|x_n\|^\alpha}{h_n} h_n u_n(t) 
   \geq \frac{\lambda_n \|x_n\|^\alpha}{k_n} b_n. \]

Combining this inequality with (2.4) and (2.5), we obtain: (a) if \( i(n) = 0 \), then

\[ \lim_n \lambda_n \leq \lim k_n / \|x_n\|^\alpha = 0, \]

and (b) if \( i(n) \neq 0 \), then

\[ \lim_n \lambda_n \leq \lim_n \frac{k_n}{\|x_n\|^\alpha} \left( \left( 1 - \frac{1}{i(n) \ln(n)} \right) a_n + \frac{1}{i(n) \ln(n)} b_n \right) < \lim_n \left[ a_n / b_n + \frac{1}{\ln(n)} \right] \leq \lim_n \left[ 1 / n^2 + 1 / \ln(n) \right] = 0. \]

Now we discuss the \( \lambda \) property of Orlicz sequence spaces.

**Theorem 2.17.** Each \( \ell_M \) has the \( \lambda \) property.

**Proof.** We need to show \( \lambda(x) > 0 \) for each \( x \in S(\ell_M) \setminus \text{Ext} B(\ell_M) \). Referring to the proof of Theorem 2.13, we may assume \( x(i) \geq 0 \) for any \( i \in N \) and \( g_M(x) = 1 \). Therefore, there exist at least two coordinates of \( x \) belonging to the interiors of some SAIs of \( M \).

For each \( \lambda \in (0,1) \), define

\[ y_{\lambda}(i) = \begin{cases} 
   b_k, & b_k > x(i) > \lambda a_k + (1 - \lambda)b_k \quad \text{for some } k \geq 1, \\
   a_k, & a_k < x(i) \leq \lambda a_k + (1 - \lambda)b_k \quad \text{for some } k \geq 1, \\
   x(i), & \text{otherwise},
\end{cases} \]
and let \( \sigma = \sup \{ \lambda : g_M(y_\lambda) \leq 1 \} \). Then \( \sigma \in (0, 1) \) and \( g_M(y_\sigma) \leq 1 \). Set

\[ N_k = \{ i \in \mathbb{N} : x(i) = \lambda a_k + (1 - \lambda)b_k \} . \]

Then there exists \( E_k \) in \( N_k \) \( (k \geq 1) \) such that the element \( u = (u(i))_i \) defined by

\[
u(i) = \begin{cases} b_k, & b_k > x(i) > \sigma a_k + (1 - \sigma)b_k \text{ or } i \in E_k \text{ for some } k \geq 1, \\ a_k, & a_k < x(i) < \sigma a_k + (1 - \sigma)b_k \text{ or } i \in N_k \setminus E_k \text{ for some } k \geq 1, \\ x(i), & \text{otherwise}, \end{cases} \]

has the property that \( g_M(u) \leq 1 \) and that for any \( i \in N_k \setminus E_k \), if we change the value of \( u(i) \) to be \( \rho \), then the modular of \( u \) will become greater than one (by the definition of \( \sigma \), such \( \{E_k\}_k \) do exist). If \( g_M(u) = 1 \), then we define \( y = u \). If \( g_M(u) < 1 \), then there exists at least one nonempty set \( E_k \). In this case, we arbitrarily pick \( i' \in E_k \) and find \( \alpha \in (a_{i'}, b_{i'}) \) such that \( g_M(y) = 1 \), where \( y = (y(i))_i \) is defined by

\[
y(i) = \begin{cases} \alpha, & i = i', \\ u(i), & i \neq i'. \end{cases} \]

The rest part to verify, that \( \lambda(x) \geq \min(\sigma, 1 - \sigma) > 0 \), is analogous to the proof of Theorem 2.13, hence we omit it here. \( \blacksquare \)

**Theorem 2.18.** \( l_M \) has the uniform \( \lambda \) property iff \( M \) is strictly convex near the origin.

**Proof.** \( \Leftarrow \) Let \( M \) be strictly convex on \([0, d]\). Set \( \beta = 1/M(d) + 2 \). Referring to the proof of Theorem 2.13, we only need to show \( \lambda(x) \geq 1/\beta \) for all \( x = (x(i))_i \in S(l_M) \setminus \text{Ext } B(l_M) \) with \( g_M(x) = 1 \) and \( x(i) \geq 0 \) \( (i \in \mathbb{N}) \). For any \( \lambda \in (0, 1) \), we define \( y_\lambda \) and \( \sigma \in (0, 1) \) as in the proof of Theorem 2.17. First we assume \( \sigma \geq 1/2 \). If \( \sigma \leq 1 - 1/\beta \), then by the proof of Theorem 2.17, \( \lambda(x) \geq 1 - \sigma \geq 1/\beta \). Now, we consider the case \( \sigma \geq 1 - 1/\beta \). Let \( I = \{ i \in \mathbb{N} : x(i) \in R \setminus S_M \} \). Without loss of generality, we may assume \( I = \{1, \ldots, m\} \) (clearly, \( m < \beta \)) and \( x(i) \in (a_i, b_i) \) \( (i \leq m) \), where \( \{a_i, b_i\}_{i \leq m} \) are SAI's of \( M \). Set

\[ J = \{ i \leq m : \lambda_i < 1/\beta , x(i) = (1 - \lambda_i)a_i + \lambda_i b_i \} \]

Then \( J = \emptyset \) since \( \sigma > 1 - 1/\beta \). For convenience, we assume \( J = \{1, \ldots, r\} \) and

\[
\lambda_r[M(b_r) - M(a_r)] = \max_{i \leq r} \{\lambda_i[M(b_i) - M(a_i)]\}.
\]

For any \( \delta \in [0, 1] \), if we define \( u_\delta = (u(i))_i \) by

\[
u(i) = \begin{cases} (1 - \delta)a_r + \delta b_r, & i = r, \\ a_i, & i < r, \\ b_i, & r < i \leq m, \\ x(i), & i > m, \end{cases} \]

then since \( r\lambda_r < 1 \) and \( g_M(u_\delta) = g_M(y_{1 - \beta}) \leq g_M(y_\sigma) \leq 1 \) and

\[
g_M(u_\sigma) - 1 = g_M(u_\sigma) - g_M(x) = \sum_{i=1}^{r} M(a_i) + \delta[M(b_r) - M(a_r)]
\]

\[
- \left\{ \sum_{i=1}^{r} [(1 - \lambda_i)M(a_i) + \lambda_i M(b_i)] + \sum_{i=r+1}^{m} M(x(i)) \right\}
\]
\[ \geq \delta [M(b_r) - M(a_r)] - \sum_{i=1}^{r} \lambda_i [M(b_i) + M(a_i)] \]
\[ \geq (\delta - r \lambda_r) [M(b_r) - M(a_r)], \]
we can find \( \delta' \in [0, r \lambda_r] \) such that \( g_M(u_{\delta'}) = 1 \). Let \( y = u_{\delta'} \) and
\[ z = \frac{1}{1 - 1/\beta} (x - y/\beta). \]
Then
\[ z(r) = \frac{\beta x(r) - y(r)}{\beta - 1} = a_r + \frac{1}{\beta + 1} (\beta \lambda_r - \delta)(b_r - a_r) > a_r. \]

Showing that \( \lambda(x) \geq 1/\beta \) is similar to the proof of Theorem 2.13. Symmetrically, if \( \sigma < 1/2 \), we also derive \( \lambda(x) \geq 1/\beta \).

⇒ If \( M \) is not strictly convex near the origin, then for any \( n \in \mathbb{N} \), \( M \) has a SAI \([a, b]\) such that \( nM(b) \leq 1 \). Define \( x(i) = (1 - 1/n)a + b/n \) for \( i \leq n \) and find \( x(j) \in S_M \) \((j > n)\) such that \( \sum_{i=1}^{\infty} M(x(i)) = 1 \). Then \( x = (x(i)) \in S(l_M) \). Now, for any \( \lambda \in (0, 1) \), \( e \in \text{Ext } B(l_M) \) and \( u \in B(l_M) \) satisfying \( x = \lambda e + (1 - \lambda)u \), we have \( e(i) = x(i) \) for all \( i > n \) and \( e(i) = a \) or \( b \) for all \( i \leq n \) but at most one exception \( i' \leq n \) according to Theorem 2.6. Since \( e(i') \in [a, b] \) and
\[ \sum_{i \leq n} M(e(i)) = \sum_{i \leq n} M(x(i)) = (n - 1)M(a) + M(b), \]
we deduce that \( e(j) = b \) for some \( j \leq n \) and \( e(i) = a \) for all \( i \leq n \) other than \( j \). Observing \( z(j) \in [a, b] \), we find
\[ (1 - 1/n)a + b/n = x(j) = \lambda e(j) + (1 - \lambda)u(j) \geq \lambda b + (1 - \lambda)a, \]
i.e., \( \lambda \leq 1/n \). This shows \( \lambda(x) \leq 1/n \), and so \( \lambda(l_M) = 0 \) since \( n \in \mathbb{N} \) is arbitrary. ■

Slightly varying the proofs of Theorems 2.15 and 2.16, we obtain

**Theorem 2.19.** (i) Each \( l_M^n \) has the \( \lambda \) property.
(ii) \( l_M^n \) has the uniform \( \lambda \) property iff \( \sup \{ b_i/a_i : 0 < b_i \leq 1 \} < \infty \), where \( \{ [a_i, b_i] \} \) is the set of SAIs of \( M \).

The following theorem shows that \( L_M^\ast \) may fail to have the \( \lambda \) property even if \( L_M \) has the uniform \( \lambda \) property.

**Theorem 2.20.** \( L_M^\ast \) does not have the \( \lambda \) property if \( M \notin \Delta_2 \).

**Proof.** By the assumption, there exist \( u_k > 0 \) and disjoint sets \( T_k \in \Sigma \) such that
\[ M((1 + 1/n)u_k) > 2^k M(u_k), \quad M(u_k)\mu T_k = 2^{-k} \quad (k \in \mathbb{N}). \]
Define \( u = \sum_{k \geq 1} u_k \chi_{T_k} \). For each \( n \in \mathbb{N} \), we divide \( T_n \) into two disjoint sets \( T_{n,1}, T_{n,2} \) such that \( \mu T_{n,j} = 2^{-1} \mu T_n \) \((j = 1, 2)\) and let \( G_{1,j} = \bigcup_{n \geq 1} T_{n,j} \) \((j = 1, 2)\). Then we divide \( T_{n,1} \) and \( T_{n,2} \) into \( T_{n,3}, T_{n,4} \) and \( T_{n,5}, T_{n,6} \) respectively such that \( \mu T_{n,j} = 4^{-1} \mu T_n \) \((j = 3, 4, 5, 6)\) and let \( G_{2,j} = \bigcup_{n \geq 1} T_{n,j+2} \) \((j = 1, 2, 3, 4)\). And so on, by induction, for each \( k \in \mathbb{N} \), we obtain disjoint sets \( \{ G_{j,k} : j \leq 2^k \} \) such that \( \| u|_{G_{j,k}} \| = 1 \) \((j \leq 2^k)\). Let \( B = \text{span}\{ E_M, u|_{G_{j,k}} : j \leq 2^k, k \in \mathbb{N} \} \) and define \( f \in B^\ast \) by \( f(E_M) = \{ 0 \} \) and \( f(u|_{G_{j,k}}) = 2^{-k} \) \((j \leq k, k \in \mathbb{N})\). Then it is easy to verify \( \| f \| = 1 \). Now, we extend \( f \) onto
Let \( L_M \) without changing its norm. Then by Theorem 1.65, \( f \not\in \text{Ext} B(L_M^*) \). We claim that neither is \( f \) a \( \lambda \) point. Indeed, if there exist \( \lambda \in (0,1), e \in \text{Ext} B(L_M^*) \) and \( \varphi \in B(L_M^*) \) such that \( f = \lambda e + (1 - \lambda)\varphi \), then by Theorem 1.65, for any fixed \( n \in \mathbb{N} \) with \( 2^n > 1/\lambda \), there exists \( j' \leq 2^n \) such that \( \varphi(u|_{G_{n,j'}}) = 1 \) and \( \varphi(u|_{G_{n,j}}) = 0 \) for \( j' \neq j \leq 2^n \). Hence, if we set \( x = \sum_{j \neq j', j \leq 2^n} u|_{G_{n,j}} - u|_{G_{n,j'}} \), then \( ||x|| = 1 \), and so

\[
1 = \|\varphi\| \geq \varphi(x) = \frac{1}{1 - \lambda} |f(x) - \lambda e(x)| = \frac{1}{1 - \lambda} [1 - 2^{1-n} + \lambda] > 1,
\]

a contradiction. \( \blacksquare \)

Let \( C \) be a convex subset of a Banach space \( X \). A point \( z \in C \) is called a stable point of \( C \) if the set-valued mapping \( u \to \{(x,y) \in C \times C : x + y = 2u\} \) from \( C \) to \( C \times C \) is lower semicontinuous at \( z \) with respect to the inherited topology. The set \( C \) is called stable if it consists of stable points. If the unit ball \( B(X) \) is stable, then \( X \) is called a stable space. It is known that the set of extreme points of a stable set is closed. The stability is introduced as a tool to study extremal operators.

A. S. Granero [81], M. Wisła [278] and H. Sun & S. Chen [210] investigated the stability of Orlicz spaces; we only mention some of their results here.

**Theorem 2.21.** (i) \( x \in S(L_M) \) or \( S(l_M) \) is a stable point of \( B(L_M) \) or \( B(l_M) \) iff \( \varphi_M(x) = 1 \).

(ii) \( x \in S(L_M^\circ) \) is a stable point of \( B(L_M^\circ) \) iff \( K(x) \) is a singleton.

### 2.3. Locally uniform rotundity

Let \( X \) be a Banach space. Then \( x \in S(X) \) is called a uniformly rotund point (URP) of \( B(X) \) if \( x_n \in B(X) \) and \( ||x_n + x|| \to 2 \) imply \( x_n \rightharpoonup x \) as \( n \to \infty \). If \( x_n \in B(X) \) and \( ||x_n + x|| \to 2 \) imply \( x_n \to x \) weakly as \( n \to \infty \), then \( x \) is called a weakly uniformly rotund point (WURP) of \( B(X) \). \( X \) is called a locally uniformly rotund (LUR) space provided that every point of \( S(X) \) is a URP of \( B(X) \). If all points in \( S(X) \) are WURPs of \( B(X) \), then \( X \) is called a weakly locally uniformly rotund (WLUR) space.

**Theorem 2.22.** If \( M \not\in \Delta_2 \), then \( B(L_M) \) has no WURP; if \( M \in \Delta_2 \) and \( x \in S(L_M) \), then the following are equivalent:

(i) \( x \) is a URP of \( B(L_M) \).

(ii) \( x \) is a WURP of \( B(L_M) \).

(iii) (a) \( x(t) \in S_M \) \( \mu \)-a.e.

(b) if \( \mu\{t \in G : |x(t)| = b\} > 0 \) for some SAI \([a,b]\) of \( M \), then \( M \in \nabla_2 \), and \( \mu\{t \in G : |x(t)| = c\} = 0 \) for each SAI \([c,d]\) of \( M \).

**Theorem 2.23.** If \( M \not\in \Delta_2 \cap \nabla_2 \), i.e., \( M \not\in \Delta_2 \) or \( M \not\in \nabla_2 \), then \( B(L_M^\circ) \) has no WURP; if \( M \in \Delta_2 \cap \nabla_2 \) and \( x \in S(L_M^\circ) \), then the following are equivalent:

(i) \( x \) is a URP of \( B(L_M^\circ) \).

(ii) \( x \) is a WURP of \( B(L_M^\circ) \).
2.3. Locally uniform rotundity

(iii) (a) If $p$ is a constant on an interval $I$ and $k \in K(x)$, then $\mu(t \in G : k(x(t) - x) \geq 1) = 0$, and

(b) $\mu(p(k|x|)) = 1$ or $\mu(t \in G : k(x(t)) = b) = 0$ for any SAI $[a, b]$ of $M$.

THEOREM 2.24. If $M \notin \Delta_2$, then $B(l_M)$ has no WURP; if $M \in \Delta_2$ and $x = (x(i)) \in S(l_M)$, then the following are equivalent:

(i) $x$ is a URP of $B(l_M)$.
(ii) $x$ is a WURP of $B(l_M)$.
(iii) $|x(j)| \in [a, b]$ for some SAI $[a, b]$ of $M$, then $M \in \nabla_2$ and $|x(i)| \notin [c, d]$ for all $i \neq j$ and all SAI $[c, d]$ of $M$.

THEOREM 2.25. If $M \notin \Delta_2 \cap \nabla_2$, then $B(l^o_M)$ has no WURP; if $M \in \Delta_2 \cap \nabla_2$, and $x = (x(i)) \in S(l^o_M)$, then the following are equivalent:

(i) $x$ is a URP of $B(l^o_M)$.
(ii) $x$ is a WURP of $B(l^o_M)$.
(iii) $\{i \in \mathbb{N} : x(i) \neq 0\}$ is a singleton or

(a) for any $k \in K(x)$ and any $i \in \mathbb{N}$, $kx(i) \in S_M$ and for every SAI $[a, b]$ of $M$,
(b) $k|x(j)| = b \Rightarrow \sum_{i \neq j} N(p(k|x(i)|)) + N(p(k|x(j)|)) < 1$ and
(c) $k|x(j)| = a \Rightarrow \sum_{i \neq j} N(p(k|x(i)|)) + N(p(k|x(j)|)) > 1$.

We only prove Theorems 2.22 and 2.25; the other two can be analogously verified.

We begin with introducing two lemmas.

LEMMA 2.26. Assume that $M$ is strictly convex.

(i) Suppose $x_n, y_n \in B(L^o_M)$, $\|x_n + y_n\|^o \to 2$, $k_n \in K(x_n)$ and $h_n \in K(y_n)$. Then

$b = \sup_n \{k_n, h_n\} < \infty$ implies $k_n x_n - h_n y_n \to 0$ in measure.

(ii) $x_n, y_n \in B(L_M)$ and $\varphi_M((x_n + y_n)/2) \to 1$ imply $x_n - y_n \to 0$ in measure.

(iii) $x_n, y_n \in B(l_M)$, $\|x_n + y_n\|^o \to 2$ and $\sup_n \{k_n, h_n\} < \infty$ (where $k_n \in K(x_n)$ and $h_n \in K(y_n)$) imply $k_n x_n(i) - h_n y_n(i) \to 0$ for any $i \in \mathbb{N}$.

(iv) $x_n, y_n \in B(l_M)$ and $\varphi_M((x_n + y_n)/2) \to 1$ imply $x_n(i) - y_n(i) \to 0$ for all $i \in \mathbb{N}$.

Proof. We only verify (i), the others can be proved similarly. By Theorem 1.30, we immediately have

\begin{equation}
2 - \|x_n + y_n\|^o \geq \frac{1}{k_n} [1 + \varphi_M(k_n x_n)] + \frac{1}{h_n} [1 + \varphi_M(h_n y_n)]
\end{equation}

\begin{align}
&= \frac{k_n + h_n}{k_n h_n} \left[1 + \varphi_M(\frac{k_n h_n}{k_n + h_n} (x_n + y_n))\right] \\
&= \frac{k_n + h_n}{k_n h_n} \left[\frac{h_n}{k_n + h_n} M(k_n x_n(t)) + \frac{k_n}{k_n + h_n} M(h_n y_n(t)) - M(\frac{k_n h_n}{k_n + h_n} (x_n(t) + y_n(t)))\right] dt \\
&= \int_G f_n(t) dt.
\end{align}

If $\{k_n h_n - h_n y_n\}_n$ does not converge to zero in measure, then without loss of generality, we may assume that $\mu E_n > \varepsilon$, $n \in \mathbb{N}$, where
\[ E_n = \{ t \in G : |k_n x_n(t) - h_n y_n(t)| \geq \sigma \} \]

and \( \sigma, \varepsilon \) are fixed positive numbers.

Pick \( k > 1 \) such that \( \mu F = \varepsilon / 4 \) implies \( \| \chi_F \|^o = 1/k \), and define

\[ A_n = \{ t \in G : |x_n(t)| > k \}, \quad B_n = \{ t \in G : |y_n(t)| > k \}. \]

Then from \( 1 \geq \| x_n \|^o \geq \| x_n \|_{\mu} \geq k \| \chi_{A_n} \|^o \), we have \( \mu A_n < \varepsilon / 4 \). Similarly, we also have \( \mu B_n < \varepsilon / 4 \).

By Proposition 1.4 (3), there exists \( \delta > 0 \) such that (1.4) holds for all \( \alpha \in [1/(1 + b), b/(1 + b)] \) and all \( u, v \in \mathbb{R} \) with \( |u| \leq bk \) and \( |v| \leq bk \) and \( |u - v| \geq \sigma \). Since

\[ \frac{k_n}{k_n + h_n}, \frac{h_n}{k_n + h_n} \in \left[ \frac{1}{1 + b}, \frac{b}{1 + b} \right], \]

for all \( t \in E_n \setminus (A_n \cup B_n) \) we have

\[ M \left( \frac{k_n h_n}{k_n + h_n} (x_n(t) + y_n(t)) \right) \leq (1 - \delta) \left[ \frac{h_n}{k_n + h_n} M(k_n x_n(t)) + \frac{k_n}{k_n + h_n} M(h_n y_n(t)) \right]. \]

Therefore, by the convexity of \( M \),

\[
\begin{align*}
    f_n(t) &\geq \delta \left[ \frac{1}{k_n} M(k_n x_n(t)) + \frac{1}{h_n} M(h_n y_n(t)) \right] \\
    &\geq 2 \frac{\delta}{b} M(k_n x_n(t)) + M(-h_n y_n(t)) \\
    &\geq 2 \frac{\delta}{b} M \left( \frac{k_n x_n(t) - h_n y_n(t)}{2} \right) \geq 2 \delta M(\sigma/2)/b.
\end{align*}
\]

It follows from (2.6) that

\[ 2 - \| x_n + y_n \|^o \geq \int_{E_n \setminus (A_n \cup B_n)} f_n(t) dt \geq \varepsilon \delta M(\sigma/2)/b > 0. \]

This contradicts \( \| x_n + y_n \|^o \to 2 \). \( \blacksquare \)

**Lemma 2.27.** Let \((X, \| \cdot \|) = L_M, L^*_M, l_M \) or \( l'_M \). Assume \( M \in \Delta_2 \cap \nabla_2 \), \( x_n, y_n \in B(X) \)

and \( \| x_n + y_n \| \to 2 \). Then for any \( \varepsilon > 0 \), there exist \( n' \in \mathbb{N} \) and \( \delta > 0 \) such that for all \( n > n' \) and \( E \in \Sigma \),

\[ \| y_n \|_E < \delta \Rightarrow \| x_n \|_E < \varepsilon. \]

**Proof.** We only consider the case \((X, \| \cdot \|) = L_M\); the other three cases are analogously proved.

Choose \( u' > 0 \) such that \( \| u' \chi_G \| < \varepsilon / 2 \). Then we may assume \( |x_n(t)| \geq u' \) on \( G \).

Since \( M \in \nabla_2 \), there exists \( \beta > 0 \) such that \( u \geq u' \) implies

\[ M \left( \frac{u}{2} \right) \leq \frac{1 - \beta}{2} M(u). \]

Moreover, for any \( \alpha > 0 \), by Lemma 1.40, there exists \( \delta > 0 \) such that \( g_M(x) \leq 1 \) and \( g_M(y) < \delta \) imply

\[ |g_M(x + y) - g_M(y)| < \alpha. \]
Therefore, \( \| y_n \|_E < \delta \) implies
\[
\int_E M\left( \frac{x_n(t) + y_n(t)}{2} \right) dt \leq \int_E M\left( \frac{x_n(t)}{2} \right) dt + \alpha \leq \frac{1}{2}(1 - \beta) \int_E M(x_n(t)) dt + \alpha.
\]

Pick \( n' \) such that \( g_M((x_n + y_n)/2) > 1 - \alpha \) when \( n > n' \). Then by the convexity of \( M \), for all \( n > n' \),
\[
\alpha > 1 - g_M\left( \frac{x_n + y_n}{2} \right) \geq \int_G \left[ M(x_n(t)) + M(y_n(t)) - M\left( \frac{x_n(t) + y_n(t)}{2} \right) \right] dt \geq \frac{\beta}{2} \int_E M(x_n(t)) dt - \alpha.
\]

Since \( \alpha > 0 \) is arbitrary, by Theorem 1.23, we arrive at the conclusion. \( \blacksquare \)

**Proof of Theorem 2.22.** Take \( d > 0 \) such that \( E = \{ t \in G : |x(t)| \leq d \} \) is not a null set. If \( M \not\in \Delta_2 \), then there exists \( u \in L_M \) such that \( g_M(u) < 1 \) and \( \theta(u|_E) = 1 \). Hence, there exists a singular functional \( \varphi \) such that \( \varphi(u|_E) = \| \varphi \| = 1 \). Set \( E_n = \{ t \in E : |u(t)| > n \} \) and \( x_n = x|_{G\setminus E_n} + u|_{E_n} \). Then
\[
\| x_n + x \| \geq \| 2x|_{G\setminus E_n} \| \to 2
\]
and
\[
g_M(x_n) = g_M(x|_{G\setminus E_n}) + g_M(u|_{E_n}) \to g_M(x) \leq 1.
\]
Therefore, \( \limsup_n \| x_n \| \leq 1 \). But \( \varphi(x_n - x) = \varphi(u|_{E_n}) - \varphi(x|_{E_n}) = \varphi(u) = 1 \), contradicting the assumption that \( x_n \rightharpoonup x \) weakly.

Now, we prove the second part of the theorem.

(i)\( \Rightarrow \) (ii) is trivial.

(ii)\( \Rightarrow \) (iii). (a) follows from the fact that a URP is an extreme point of \( B(L_M) \).

If (b) is not true, then we have the following two cases.

(I) \( M \not\in \nabla_2 \) and \( D = \{ t \in G : |x(t)| = b \} \) is not a null set for some SAI \( [a, b] \) of \( M \), or

(II) \( M \) has two SAI \( [a, b] \) and \( [c, d] \) such that both \( A = \{ t \in G : |x(t)| = a \} \) and \( B = \{ t \in G : |x(t)| = d \} \) have positive measure.

In case (II), we can find nonnull sets \( E \subset A \) and \( F \subset B \) satisfying
\[
[M(b) - M(a)]\mu E = [M(d) - M(c)]\mu F.
\]
Define
\[
y = x|_{G\setminus (E \cup F)} + b\chi_E \operatorname{sign} x + c\chi_F \operatorname{sign} x.
\]
Then \( y \neq x \), \( g_M(y) = g_M(x) = 1 \) and
\[
g_M\left( \frac{x + y}{2} \right) = \frac{g_M(x) + g_M(y)}{2} = 1,
\]
a contradiction.
In case (I), we may assume $x(t) = b$ on $D$. Since $M \not\in \nabla_2$, there exist $u_n \uparrow \infty$ and $E_n \downarrow$ such that $M(u_n/2) > 2^{-1}(1 - 1/n)M(u_n)$ and 
\[ M(u_n - b)\mu E_n + M(a)\mu(D \setminus E_n) = M(b)\mu D. \]

Let $x_n = x|_{G \setminus D} + a\chi_{D \setminus E_n} + (u_n - b)\chi_{E_n}$. Then $g_M(x_n) = g_M(x) = 1$ and 
\[ g_M\left(\frac{x + x_n}{2}\right) = g_M(x|_{G \setminus D}) + M\left(\frac{a + b}{2}\right)\mu(D \setminus E_n) + M\left(\frac{u_n}{2}\right)\mu E_n \]
\[ \geq g_M(x|_{G \setminus D}) + \frac{M(a) + M(b)}{2}\mu(D \setminus E_n) + \frac{1}{2} \left(1 - \frac{1}{n}\right) M(u_n)\mu E_n \]
\[ \to g_M(x) = 1. \]

Hence, $\|x_n\| = 1$ and $\|x_n + x\| \to 2$. But $\langle \chi_{D \setminus E_1}, x - x_n \rangle = (b - a)\mu(D \setminus E_1) > 0$. This contradiction completes the proof of (ii)$\Rightarrow$(iii).

(iii)$\Rightarrow$(i). Let $x_n \in S(L_M)$ and $\|x_n + x\| \to 2$. Then $g_M((x_n + x)/2) \to 1$ since $M \in \Delta_2$. Thanks to Theorem 1.41, to show $x_n \to x$, it is sufficient to verify that $x_n \to x$ in measure. Set 
\[ E = \{t \in G : |x(t)| \not\in [a, b] \text{ for all SAI } [a, b] \text{ of } M\}. \]

Then by the same method as in the proof of Lemma 2.26, we deduce that $x_n \to x$ in measure on $E$. Hence, 
\[ \lim_{n} \inf_{E} \int M(x_n(t)) \, dt \geq \int_{E} M(x(t)) \, dt. \]

Since $g_M(x_n) = g_M(x) = 1$, the above inequality means 
\[ \lim_{n} \sup_{G \setminus E} \int G \setminus E M(x_n(t)) \, dt \leq \int_{G \setminus E} M(x(t)) \, dt. \]

Moreover, for any $\alpha > 0$, we define $G_\alpha = \{t \in G : |x(t)| = \alpha\}$. Then by the same method, when $\alpha \neq b$ for any SAI $[a, b]$ of $M$, we have 
\[ \mu\{t \in G_\alpha : |x_n(t)| \leq \alpha - \varepsilon\} \to 0 \quad (n \to \infty) \]

for all $\varepsilon > 0$; and when $\alpha \neq c$ for any SAI $[c, d]$ of $M$, we have 
\[ \mu\{t \in G_\alpha : |x_n(t)| \leq \alpha + \varepsilon\} \to 0 \quad (n \to \infty) \]

for all $\varepsilon > 0$.

Hence, if (1) $\mu\{t \in G_\alpha : |x(t)| = b\} = 0$ for all SAI $[a, b]$ of $M$, then (2.9) and (2.8) show that $x_n \to x$ in measure on $G \setminus E$, and hence, on $G$.

If (1) is not true, then we have $M \in \nabla_2$ and $\mu\{t \in G_\alpha : |x(t)| = a\} = 0$ for each SAI $[a, b]$ of $M$. In this case, by applying Theorem 1.27, Lemma 2.27 and the fact that $x_n \to x$ in measure on $E$, we obtain 
\[ \lim_{n} \int_{E} M(x_n(t)) \, dt = \int_{E} M(x(t)) \, dt, \]
which means 
\[ \lim_{n} \int_{G \setminus E} M(x_n(t)) \, dt = \int_{G \setminus E} M(x(t)) \, dt. \]
Thus, by (2.10) and Lemma 2.27, we find that $x_n \to x$ in measure on $G \setminus E$, and thus, on G. $
$

**Proof of Theorem 2.25.** Let $\{e_n\}_n$ be the natural basis of $l^1$ and $\{P_n\}_n$ the projections $P_n x = \sum_{i \leq n} x(i)e_i$ for $x = (x(i)), \in l_M$. Assume $x \in S(l^1_M)$ and $M \not\in \Delta_2$. If $x \not\in h_M$. Then there exists a singular functional $\varphi$ such that $\varphi(x) \neq 0$. Define $x_n = P_n x$. Then $\|x_n\|^{\circ} \to 1$ and $\|x_n + x\|^{\circ} \to 2$. But $\varphi(x - x_n) = \varphi(x) \neq 0$. Therefore, $x$ is not a WURP of $B(l^1_M)$.

If $x \in h_M$, then we define $x_n = P_n x + k^{-1}(1 - P_n)u$, where $k \in K(x)$ and $u \in S(l_M) \setminus h_M$. Clearly $\|x_n + x\|^{\circ} \geq \|2P_n x\|^{\circ} \to 2$ and

$$
\|x_n\|^{\circ} \leq k^{-1}[1 + 2M(kx_n)] = k^{-1}\left[1 + \sum_{i \leq n} M(kz(i)) + \sum_{i > n} M(u(i))\right]
$$

$$
\to k^{-1}\left[1 + \sum_{i = 1}^{\infty} M(kz(i))\right] = \|x\|^{\circ} = 1.
$$

But if we choose a singular functional $\varphi$ with $\varphi(u) \neq 0$, then $\varphi(x_n - x) = k^{-1}\varphi(u) \neq 0$. This also shows that $x$ is not a WURP of $B(l^1_M)$.

Now, for each $n \in N$, we select $f_n \in S(L_N)$ such that $\langle f_n, x \rangle > 1 - 1/n$. If $M \not\in \nabla_2$, then there exist $v_n \to 0$ such that

$$
N(v_n) < 1/n, \quad N((1 - 1/n)^{-1}v_n) > 2nN(v_n).
$$

Choose a natural number $m_n$ such that

$$
m_nN(v_n) \leq 1/n, \quad (m_n + 1)N(v_n) > 1/n
$$

and pick $I_n \subset N$ with $m_n$ elements such that $\|x|_{I_n}\|^{\circ} < 1/n$. Let $w_n = v_n \sum_{i \in I_n} e_i$. Then $g_N(w_n) = m_nN(v_n) \leq 1/n$ and

$$
g_N((1 - 1/n)^{-1}w) \geq 2m_nN(v_n) > n(m_n + 1)N(v_n) > 1.
$$

This shows that $1 \geq \|w_n\|_N \geq 1 - 1/n$. Moreover, by Proposition 1.84, we can find $u_n > 0$ such that $x_n = \sum_{i \in I_n} u_n e_i$ satisfies $\|x_n\|^{\circ} = 1$ and $m_nu_nv_n = \langle x_n, w_n \rangle = \|w_n\| \geq 1 - 1/n$. Hence, if we define $g_n = (1 - 1/n)(w_n + f_n|_{N \setminus I_n})$, then

$$
g_N(g_n) \leq (1 - 1/n)[m_nN(v_n) + g_N(f_n)] \leq 1 - n^{-2} < 1,
$$

and so,

\begin{equation}
(2.11) \quad \|x_n + x\|^{\circ} \geq \langle g_n, x_n + x \rangle
\end{equation}

$$
= (1 - 1/n)[\langle f_n, x_n|_{N \setminus I_n} \rangle + \langle w_n, x_n \rangle + \langle w_n, x |_{I_n} \rangle]
\geq (1 - 1/n)[(1 - 2/n) + (1 - 1/n) - \|x|_{I_n}\|^{\circ}] \to 2.
$$

Replace $g_n$ in (2.11) by $h_n = (1 - 1/n)(w_n - f_n|_{N \setminus I_n})$. Then (2.11) implies $\|x_n - x\|^{\circ} \geq \langle h_n, x_n - x \rangle \to 2$. This proves that $x$ is not a URP of $B(l^1_M)$. The fact that $x$ is not a WURP of $B(l^1_M)$ follows from

$$
\langle f_3|_{N \setminus I_3}, x_n - x \rangle = \langle f_3, x_n |_{N \setminus I_3} \rangle \geq |\langle f_3, x \rangle - \|x|_{I_3}\|^{\circ} > 1 - 1/3 - 1/3 \neq 0.
$$

Next, we prove the second part of the theorem. We have to show (ii)$\Rightarrow$(iii)$\Rightarrow$(i).
(ii)⇒(iii). If (iii) is not true, then \( \{ i : x(i) \neq 0 \} \) is not a singleton and (a), (b) or (c) fails. Suppose that (a) does not hold, i.e., there exist \( j \in \mathbb{N} \) and \( k \in K(x) \) such that \( kx(j) \in I \), where \( I \) is an interval on which \( p \) is a constant. Define \( y = (y(i)) \), by \( y(j) \in I \) but \( y(j) \neq kx(j) \) and \( y(i) = kx(i) \) for \( i \neq j \). Then \( y \) and \( kx \) are linearly independent, and so \( y/\|y\|^\circ \neq x \). Clearly, if \( v \) is a supporting functional of \( x \), then by Theorem 1.80, \( v \) is also a supporting functional of \( y \). Therefore, \( \|y/\|y\|^\circ + x\|\circ = 2 \) and thus, \( x \) is not a WURP of \( B(l_M^p) \).

If (b) is not true, then there exist \( k \in K(x) \) and \( j \in \mathbb{N} \) such that \( k|x(j)| = b \) and

\[
(2.12) \quad \sum_{i \neq j} N(p(k|x(i)|)) + N(p_-(k|x(j)|)) \geq 1,
\]

where \( [a, b] \) is a SAI of \( M \). Since for any supporting functional \( v \in l_N \) of \( x \), Theorem 1.80 gives \( g_N(v) = 1 \) and

\[
p_-(k|x(i)|) \leq |v(i)| \leq p(k|x(i)|),
\]

by (2.12), we can find a supporting functional \( w \) of \( x \) such that \( |w(j)| = p(k|x(j)|) \). Hence, if we define \( y = (y(i)) \), by \( y(i) = \text{a sign } x(j) \) and \( y(i) = kx(i) \) for \( i \neq j \), then \( y/\|y\|^\circ \neq x \) and \( \langle w, y \rangle = \|y\|^\circ \). This yields

\[
\|y/\|y\|^\circ + x\|\circ = \langle w, y/\|y\|^\circ + x \rangle = 2,
\]

whence \( x \) cannot be a WURP of \( B(l_M^p) \). Similarly, if (c) fails, then \( x \) is not a WURP of \( B(l_M^p) \).

(iii)⇒(i). For given \( x_n \in S(l_M^p) \) with \( \|x_n + x\|\circ \to 2 \), we pick \( k \in K(x) \) and \( \kappa_n \in K(x_n) \). If we have verified \( \kappa_n x_n(i) \to kx(i), i \in \mathbb{N} \), then by Lemma 2.27, \( \varphi_M(\kappa_n x_n) \to \varphi_M(kx) \), i.e., \( \kappa_n = 1 + \varphi_M(\kappa_n x_n) \to 1 + \varphi_M(kx) = k \). Therefore, \( \|k_n x_n - kx\|\circ \to 0 \), or equivalently \( x_n \to x \), completing the proof.

Now, we show that \( \kappa_n x_n(i) \to kx(i), i \in \mathbb{N} \). If \( \{ i : x(i) \neq 0 \} \neq \{ j \} \), then for each \( i \neq j \), by Lemma 2.27, \( \kappa_n x_n(i) \to 0 = kx(i) \) and \( \|x_n|_{N \setminus \{j\}}\|\circ \to 0 \) as \( n \to \infty \). Since \( \{ \kappa_n \} \) is bounded by Theorem 1.35, we obtain \( x_n(j) \to x(j) \), and so \( x_n \to x \) as \( n \to \infty \).

Suppose that \( \{ i : x(i) \neq 0 \} \) is not a singleton. For any fixed \( i \in \mathbb{N} \), if \( kx(i) \) does not belong to any SAI of \( M \), then with the same method as in the proof of Lemma 2.26, we can show that \( \kappa_n x_n(i) \to kx(i) \). If \( k|x(i)| = b \) for some SAI \( [a, b] \) of \( M \), then similarly we can show that \( \limsup_n \kappa_n |x_n(i)| \leq b \) and \( x_n(i) \geq 0 \) for all large \( n \). Since for any SAI \( [c, d] \) of \( M \), by (a), we have \( k|x(j)| \not\in (c, d) \), the right continuity of \( p \) implies

\[
\limsup_n p(\kappa_n |x_n(j)|) \leq p(k|x(j)|)
\]

for all \( j \in \mathbb{N} \). Observe that (1.5) implies

\[
N(p(\kappa_n |x_n(j)|)) \leq k_n |x_n(j)| p(\kappa_n |x_n(j)|) \leq M(2k_n x_n(j)).
\]

By \( M \in \Delta_2 \), Theorem 1.35 and Lemma 2.27, if \( I = \{ n \in \mathbb{N} : k_n |x_n(i)| < b \} \) is an infinite set, then

\[
\limsup_n q(N(p(\kappa_n |x_n|))) \leq \sum_{j \neq i} N(p(k|x(j)|)) + N(p_-(k|x(i)|)) < 1.
\]
This is impossible, since by Theorem 1.80, any supporting functional of $x_n$ satisfies $1 = q_{\Lambda}(v) \leq q_{\Lambda}(p(k_n|x_n|))$. Hence, for all large $n$, we have $k_n|x_n(i)| \geq b$, and so $\lim_n k_n x_n(i) = b = k x(i)$.

Summing up the above discussion, we obtain $k_n x_n(j) \to k x(j)$, $j \in \mathbb{N}$. ■

**Theorem 2.28.** (i) $l_\infty^p$ is LUR or WLUR iff $M \in \Delta_2 \cap \Delta_2$ and $M$ is strictly convex.

(ii) $L_M$ is LUR iff it is rotund, i.e., $M \in \Delta_2$ and $M$ is strictly convex.

(iii) $l_\infty^p$ is LUR or WLUR iff $M \in \Delta_2 \cap \Delta_2$ and $M$ is strictly convex on $[0, \pi_M(1)]$, where $\pi_M(t) = \inf\{\alpha : N(p(\alpha)) \geq t\}$.

(iv) $l_M$ is LUR or WLUR if it is rotund and (a) $M \in \Delta_2$ or (b) $M$ is strictly convex on $[M^{-1}(1/2), M^{-1}(1)]$.

**Proof.** (i)–(iii) are direct consequences of Theorems 2.22, 2.23, 2.25 and Theorems 2.2, 2.4, 2.9. Hence, we only need to prove (iv).

Suppose that $l_M$ is WLUR. Then it is rotund. If both (a) and (b) are false, i.e., $M \notin \Delta_2$ and there exists a SAI $[a, b]$ of $M$ with $M(a) < 1$, then we can find $u \in (a, b]$ with $M(u) < 1$, and $v > 0$ with $M(u) + M(v) = 1$. Hence, if we define $x = (u, v, 0, 0, \ldots)$, then $x \in S(l_M)$ and $x$ is not a WURP of $B(l_M)$ by Theorem 2.24.

Next, we assume that $l_M$ is rotund, i.e., $M \in \Delta_2$ and $M$ is strictly convex on $[0, M^{-1}(1/2)]$. If (b) holds, then for every $x = (x(i)) \in S(l_M)$, we have $|x(i)| \notin (a, b]$ for all $i \in \mathbb{N}$ and all SAI $[a, b]$ of $M$. Therefore, Theorem 2.24 shows that $x$ is a URP of $B(l_M)$.

Suppose $M \in \Delta_2$, $x = (x(i)) \in S(l_M)$ and $|x(j)| \notin (a, b]$ for some SAI $[a, b]$. Then $M(x(j)) > 1/2$ since $M$ is strictly convex on $[0, M^{-1}(1/2)]$. Thus, for $i \neq j$, we find $M(x(i)) < 1/2$, and thus, $|x(i)| \notin (a, b]$ for any SAI $[a, b]$ of $M$. This also implies that $x$ is a URP of $B(l_M)$ by Theorem 2.24. ■

Let $Y$ be a dual Banach space. A point $x \in S(Y)$ is called a $w^*$-uniformly rotund point (WURP) of $B(Y)$ provided that $x_n \in B(Y)$ and $\|x + x_n\| \to 2$ imply $x_n \to x$ $w^*$-weakly.

If every point of $S(Y)$ is a WURP of $B(Y)$, then $Y$ is called a $w^*$-uniformly rotund (WUR) space.

T. Wang & Z. Shi [247], T. Wang, Z. Shi & Q. Wang [251], T. Wang & Q. Wang [255] and T. Wang, Y. Wu & Y. Zhang [259] obtained all the criteria of $w^*$-uniformly rotund points for $l_\infty^p$, $L_M$, $l_\infty^p$ and $l_M$, from which they derived necessary and sufficient conditions for the four spaces to be $w^*$-uniformly rotund. For instance, they proved that:

(I) $l_\infty^p$ is $w^*$-uniformly rotund iff $M$ is uniformly convex.

(II) $l_\infty^p$ is $w^*$-uniformly rotund iff $M$ is uniformly convex on $[0, \pi_M(1)]$.

Without much difficulty, the reader may verify the above two results directly.

The locally uniform rotundity can be generalized to locally uniform $k$-rotundity (LUkR). A Banach space $X$ is called LUkR ($k \geq 1$) provided that for any $x' \in S(X)$ and $\varepsilon > 0$, there exists $\delta > 0$ such that

$$\|x' + x_1 + \ldots + x_k\| \geq (k + 1) - \delta$$

implies $\Delta = \Delta(x', x_1, \ldots, x_k) < \varepsilon$, where
Clearly, when \( k = 1 \), the LUkR coincides with LUR.

Z. Shi & Y. Fan [209] and Y. Cui [52] investigated the LUkR of Orlicz spaces and obtained the following results.

**Theorem 2.29.** (i) \( L^3_M \) (or \( L_M \)) is LUkR \((k \geq 1)\) iff it is LUR.

(ii) \( L^k_M \) is LUkR \((k \geq 1)\) iff \( M \in \Delta_2 \cap \nabla_2 \) and \( M \) is strictly convex on \([0, \pi_M(1/k)]\).

(iii) \( L^k_M \) is LUkR \((k \geq 1)\) iff (a) \( M \in \Delta_2 \) and \( M \) is strictly convex on \([0, M^{-1}(1/(k + 1))]\) and (b) \( M \in \nabla_2 \) or \( M \) is strictly convex on \([M^{-1}(1/(k + 1)), M^{-1}(1/k)]\).

To end this section, we introduce a concept which is closely related to LUR.

A Banach space \( X \) is said to have the WM property if \( x, x_n \in S(X) \) and \( \|x + x_n\| \to 2 \) imply that there exists a supporting functional \( f \) of \( x \) such that \( f(x_n) \to 1 \).

It is known that \( X \) is LUR iff (a) \( X \) is rotund, (b) \( X \) is LUkR and (c) \( X \) has the WM property.

S. Chen, Y. Lu & B. Wang [37] and S. Chen & Y. Duan [24, 25] showed that:

(i) \( L^3_M \) has the WM property iff (a) \( M \in \Delta_2 \cap \nabla_2 \) and (b) for any SAI \([a, b]\) of \( M \), if \( 2N(p(a)) + N(p(b)) \leq 1 \), then \( p \) is continuous at both \( a \) and \( b \).

(ii) \( L^k_M \) has the WM property iff (a) \( M \in \Delta_2 \) and (b) if \( M \) is not strictly convex on \([0, M^{-1}(1)]\) then \( M \in \nabla_2 \).

(iii) \( L^k_M \) has the WM property iff \( M \in \Delta_2 \cap \nabla_2 \) and \( p \) is continuous at \( a \) and \( b \) for every SAI \([a, b]\) of \( M \).

(iv) \( L^k_M \) has the WM property iff (a) \( M \in \Delta_2 \) and (b) \( M \in \nabla_2 \) or \( M \) is strictly convex.

### 2.4. Mid-point locally uniform rotundity and uniform rotundity in every direction.

Recall that a Banach space \( X \) is mid-point locally uniformly rotund (MLUR) if, for any \( x \in S(X) \) and \( x_n, y_n \in B(X), x_n + y_n \to 2x \) implies \( x_n - y_n \to 0 \).

**Theorem 2.30.** (i) \( L^o_M \) is MLUR iff \( M \in \Delta_2 \) and \( M \) is strictly convex.

(ii) \( L^k_M \) is MLUR iff \( M \in \Delta_2 \) and \( M \) is strictly convex on \([0, \pi_M(1)]\).

(iii) \( L_M \) or \( L^k_M \) is MLUR iff it is rotund.

We need the following lemmas to prove the theorem independently of Theorem 2.10.

**Lemma 2.31.** If \( \{x_n\} \) is bounded in \( L^o_M \), \( k_n \in K(x_n) \) and \( k_n \to \infty \), then \( x_n \to 0 \) in measure.

**Proof.** For each \( \sigma > 0 \), set \( G_n = \{t \in G : |x_n(t)| \geq \sigma\} \). Then

\[
\|x_n\|_o = \frac{1}{k_n} \left[ 1 + g_M(k_n x_n) \right] \geq \frac{1}{k_n} M(k_n \sigma) \mu G_n.
\]

Applying the fact \( M(u)/u \to \infty \) as \( u \to \infty \), we derive \( \mu G_n \to 0 \).

**Lemma 2.32.** If \( x_n \to x \neq 0 \) \( E_N \)-weakly, then
(i) there exist $\alpha > 0$ and $\varepsilon > 0$ such that $\mu(t \in G : |x(t)| \geq \alpha) \geq \varepsilon$ for all large $n$, and

(ii) if moreover, $M \in \Delta_2$ and $M$ is strictly convex, then $\|x_n\|_o \to \|x\|_o$ implies $x_n \to x$.

Proof. (i) Since $x \neq 0$, there exist $\beta > 0$ and $\delta > 0$ such that $\mu E > \delta$, where $E = \{t \in G : |x_n(t)| \geq \beta\}$. Let $m \in \mathbb{N}$ satisfy $\delta^{2m} > 2$. If (i) does not hold, then we may assume

$$\mu(t \in G : |x_n(t)| \geq \beta/2) < 2^{-m-n} \quad (n \in \mathbb{N})$$

(passing to a subsequence if necessary). Set $F = \bigcup_n \{t \in G : |x_n(t)| \geq \beta/2\}$. Then $\mu F < 2^{-m} < \delta/2$, and $t \in G \setminus F$ implies $|x_n(t)| \geq \beta/2$. Define $v(t) = \chi_{E \setminus F}(t) \text{sign}(x(t))$. Then $v \in E_N$ and

$$|\langle v, x - x_n \rangle| \geq |\langle v, x \rangle| - |\langle v, x_n \rangle| \geq \beta \mu(E \setminus F) - 2^{-1} \beta \mu(E \setminus F) > \beta \delta/4,$$

contradicting the assumption that $x_n \to x$ $E_N$-weakly.

(ii) Without loss of generality, we may assume $\|x_n\|_o = \|x\|_o = 1$. Observing that $x_n \to x$ $E_N$-weakly is nothing but $x_n \to x$ $\ast$-weakly, we deduce that $\|x_n + x\|_o \to 2\|x\|_o = 2$. Let $k_n \in K(x_n)$ and $k \in K(x)$. Since (i) and Lemma 2.31 imply that $\{k_n\}$ is bounded, Lemma 2.26 (iii) shows that $k_n x_n \to k x$ in measure.

In the following, we show that $k_n \to k$. This will yield

$$g_M(k_n x_n) = 1 - k_n \to 1 - k = g_M(k x)$$

and then, by Theorem 1.41, $x_n \to x$, completing the proof.

For any $\varepsilon > 0$, choose $v \in E_N$ such that $g_N(v) \leq 1$ and $\langle v, x \rangle > 1 - \varepsilon$. Applying Theorem 1.27, we can find $\delta > 0$ such that $\mu E < \delta$ implies

$$\frac{\int_E |x(t)| v(t)| dt}{\|v_E\|_N} < \varepsilon.$$

Since $k_n x_n \to k x$ in measure, there exist $E_n \in \Sigma$ ($n \in \mathbb{N}$) with $\mu E_n < \delta$ such that

$$|k_n x_n(t) - k x(t)| < \varepsilon/\|\chi_G\|_o \quad (t \in G \setminus E_n)$$

for all large $n$. Hence, by the Hölder Inequality, when $n$ is large enough,

$$1 \geq \int_G |x_n(t)| v(t)| dt \geq \int_{G \setminus E_n} \frac{k}{k_n} |x(t)| v(t)| dt - \varepsilon$$

$$\geq (1 - 2\varepsilon)k/k_n - \varepsilon.$$

This shows that $\limsup_n k/k_n \leq 1$.

On the other hand, since $x_n \to x$ $E_N$-weakly, again by the Hölder Inequality, for all large $n$,

$$1 - \varepsilon < \langle v, x \rangle \leq \int_{G \setminus E_n} \frac{k}{k_n} x(t) v(t)| dt + \varepsilon + \|v\chi_{E_n}\|_N \leq k/k_n + 2\varepsilon.$$

Therefore, $\liminf_n k/k_n \geq 1$. ■
Proof of Theorem 2.30. (iii) follows immediately from Theorems 2.2, 2.7, 2.28 and the general implications $\text{LUR} \Rightarrow \text{MLUR} \Rightarrow \text{R} \ (\text{rotundity}).$ Moreover, since the proofs of (i) and (ii) are parallel, we only prove (i).

Sufficiency. For any $x, X, n \in S(L^0_M)$ such that $x + y \rightarrow 2z$, it suffices to show that \{x\} and \{y\} have subsequences \{x_n\} and \{y_n\}, respectively, such that $x_n - y_n \rightarrow 0$.

Since the unit ball of a separable dual space is $w^*$ sequentially compact, \{x\} and \{y\} have subsequences \{x_n\} and \{y_n\} $E_N$-weakly convergent to $x', y' \in B(L^0_M)$ respectively. This implies $x_n + y_n \rightarrow x' + y'$ $E_N$-weakly. But $x_n + b_n \rightarrow 2z$, and we find $x' + y' = 2z$, i.e., $x' = y' = z$ since $L^0_M$ is rotund by Theorem 2.4. Hence, by Lemma 2.32, $x_n \rightarrow x$ and $y_n \rightarrow y$.

Necessity. By Theorem 2.4, $M$ is strictly convex. If $M \notin \Delta_2$, then there exist $u_k \uparrow \infty$ and disjoint sets $G_k \in \Sigma$ such that 

$$M((1 + 1/k)u_k) > 2^k M(u_k), \quad M(u_k) \mu G_k = 2^{-k}.$$ 

Decompose each $G_k$ into $E_k$ and $F_k$ such that $\mu E_k = \mu F_k = 2^{-1} \mu G_k$ and then define 

$$z = \sum_{k=1}^{\infty} u_k \chi_{E_k} + \frac{1}{2} \sum_{k=1}^{\infty} u_k \chi_{F_k},$$ 

$$x_n = \sum_{k=1}^{\infty} u_k \chi_{E_k} + \frac{1}{2} \sum_{k=1}^{n-1} u_k \chi_{F_k},$$ 

$$y_n = \sum_{k=1}^{\infty} u_k \chi_{E_k} + \frac{1}{2} \sum_{k=1}^{n-1} u_k \chi_{F_k} + \sum_{k=n}^{\infty} u_k \chi_{F_k}.$$ 

Then $x_n + y_n = 2z$, $\|x_n\| = \|z\|$ and $\|x_n - y_n\| \geq \|x_n - y_n\| = 1$. We complete the proof by showing that $\|y_n\| \rightarrow \|z\|$. Let $\alpha \in K(z)$, i.e., 

$$\|z\| = \frac{1}{\alpha} + \frac{1}{\alpha} \sum_{k=1}^{\infty} M(\alpha u_k) \mu E_k + \frac{1}{\alpha} \sum_{k=1}^{\infty} M\left(\frac{\alpha}{2} u_k\right) \mu F_k.$$ 

Then for any $\varepsilon > 0$, 

$$\frac{1}{\alpha} \sum_{k=n}^{\infty} M(\alpha u_k) \mu E_k < \varepsilon$$ 

for all large $n$. Therefore, 

$$\|z\| \leq \|y_n\| \leq \alpha^{-1}[1 + \varrho M(\alpha y_n)]$$

$$= \frac{1}{\alpha} + \frac{1}{\alpha} \sum_{k=1}^{\infty} M(\alpha u_k) \mu E_k + \frac{1}{\alpha} \sum_{k=1}^{n-1} M\left(\frac{\alpha}{2} u_k\right) \mu F_k$$

$$+ \frac{1}{\alpha} \sum_{k=n}^{\infty} M(\alpha u_k) \mu E_k < \|z\| + \varepsilon.$$ 

A Banach space $X$ is called uniformly rotund in every direction (URED) if $x_n, z \in X, \|x_n\| \rightarrow 1, \|x_n + z\| \rightarrow 1$ and $\|2x_n + z\| \rightarrow 2$ imply $z = 0$.

Theorem 2.33. (i) $L_M$ or $l_M$ is URED iff it is rotund.
(ii) $L^*_M$ is URED iff (a) $M$ is strictly convex and (b) for any $u' > 0, \varepsilon > 0$ and $\varepsilon' > 0$, there exist $\gamma > 0$ and $D > 0$ such that for any $u \geq u'$,
\[ p((1 + \varepsilon)u) \leq (1 + \gamma)p(u) \Rightarrow p(u) \leq Dp(\varepsilon'u). \]

(iii) $L^*_M$ is URED iff (a) $M$ is strictly convex on $[0, \pi_M(1)]$ and (b) for any $\varepsilon > 0$ and $\varepsilon' > 0$, there exist $\gamma > 0$ and $D > 0$ such that for all small $u$,
\[ p((1 + \varepsilon)u) \leq (1 + \gamma)p(u) \Rightarrow p(u) \leq Dp(\varepsilon'u). \]

In the theorem, (i) results immediately from Theorems 2.2, 2.7 and Lemma 2.26. In the following, we only prove (ii) since (iii) can be deduced analogously.

We first prove two lemmas.

**Lemma 2.34.** Suppose that $x_n, y_n \in B(L_M)$ and $v_n \in B(L_N)$ satisfy $(v_n, x_n + y_n) \to 2$. Then for any $G_n \in \Sigma, k_n \in K(x_n)$ and $h_n \in K(y_n)$,
\[ \lim_n \int_{G_n} [k_n x_n(t) - h_n y_n(t)] v_n(t) \, dt = \lim_n \int_{G_n} [M(k_n x_n(t)) - M(h_n y_n(t))] \, dt \]
provided that the limits exist and that $\{k_n, h_n\}_n$ is bounded.

**Proof.** By the assumption, $(v_n, x_n) \to 1$, $(v_n, y_n) \to 1$, and thus, by the Hölder Inequality,
\[ 1 \leftarrow \frac{1}{k_n} \langle v_n, k_n x_n \rangle \leq \frac{1}{k_n} \langle \varrho_N(v_n) + \varrho_M(k_n x_n) \rangle \leq \frac{1}{k_n} [1 + \varrho_M(k_n x_n)] = \|x_n\|_o \to 1. \]
This implies
\[ \int_{G_n} [M(k_n x_n(t)) + N(v_n(t)) - k_n x_n(t)v_n(t)] \, dt \to 0. \]
Since the integrand is nonnegative, we derive
\[ \int_{G_n} [M(k_n x_n(t)) + N(v_n(t)) - k_n x_n(t)v_n(t)] \, dt \to 0. \]
Similarly, we also have
\[ \int_{G_n} [M(h_n y_n(t)) + N(v_n(t)) - h_n y_n(t)v_n(t)] \, dt \to 0. \]
The conclusion follows from the last two formulas. \[\square\]

**Lemma 2.35.** Given $\sigma \in (0, 1/2)$, $\varepsilon > 0$, and $\gamma > 0$, there exists $\delta > 0$ such that for any $u > 0$ and any $\lambda \in [\sigma, 1/2]$ satisfying
\[ (2.13) \quad \lambda M((1 + \varepsilon)u) + (1 - \lambda)M(u) \leq (1 + \delta)[M(\lambda(1 + \varepsilon)u + (1 - \lambda)u)], \]
there exists $\tau \in [(1 + \varepsilon)u, (1 + \varepsilon)u]$ such that
\[ (2.14) \quad p(\tau) \leq (1 + \gamma)p\left(\frac{1 + \sigma \varepsilon}{1 + 2\sigma \varepsilon} \right). \]

**Proof.** Set
\[ \alpha = 1 + 2\lambda \varepsilon, \quad w = \lambda(1 + \varepsilon)u + (1 - \lambda)u = u + \lambda \varepsilon u. \]
Then $w = (u + \lambda u)/2$. Since
\[ M(\alpha u) = M((1 - 2\lambda)u + 2\lambda(1 + \varepsilon)u) \leq (1 - 2\lambda)M(u) + 2\lambda M((1 + \varepsilon)u), \]

we deduce that
\[ M(\alpha u) + M(u) \leq 2[\lambda M((1 + \varepsilon)u) + (1 - \lambda)M(u)] \]
\[ \leq 2(1 + \delta)M(\lambda(1 + \varepsilon)u + (1 - \lambda)u) = 2(1 + \delta)M(w). \]

Hence,
\[
2\delta M(w) \geq [M(\alpha u) - M(w)] - [M(w) - M(u)]
\]
\[
= \int_{(\alpha + 1)u/2}^{\alpha u} p(s) \, ds - \int_{(\alpha + 1)u/2}^{u} p(s) \, ds
\]
\[
= \int_{(\alpha + 1)u/2}^{\alpha u} \left[ p(s) - p\left(s - \frac{\alpha - 1}{2}u\right)\right] \, ds
\]
\[
\geq \int_{(\alpha + 1)u/2}^{\alpha u} \left[ p(s) - p\left(s - \frac{\alpha - 1}{2}u\right)\right] \, ds.
\]

Since the integrand is nonnegative, there exists \( \tau \in [2^{-1}(\alpha + 1)u, \alpha u] \) such that
\[
2\delta M(w) > \left(\alpha u - \frac{\alpha + 1}{2}u\right) \left[p(\tau) - p\left(\tau - \frac{\alpha - 1}{2\alpha}\right)\right]
\]
\[
= \frac{\alpha - 1}{2}u \left[p(\tau) - p\left(\frac{1 + \lambda \varepsilon}{1 + 2\lambda \varepsilon}\right)\right].
\]

Finally, as
\[
M(w) \leq wp(w) = \frac{\alpha + 1}{2} wp\left(\frac{\alpha + 1}{2}u\right) \leq \frac{\alpha + 1}{2} wp(\tau),
\]
we arrive at
\[
p\left(\frac{1 + \sigma \varepsilon}{1 + 2\sigma \varepsilon}\right) \geq p\left(\frac{1 + \lambda \varepsilon}{1 + 2\lambda \varepsilon}\right) \geq \left(1 - 2\lambda\frac{\alpha + 1}{\alpha - 1}\right) p(\tau).
\]

The proof is completed by taking some \( \delta > 0 \) sufficiently small.  

**Proof of Theorem 2.33 (ii). Sufficiency.** Assume that \( L^p_M \) is not URED, i.e., there exist \( x_n, z \in L^p_M \) such that \( \|x_n\| \to 1, \|x_n + z\| \to 1 \) and \( \|2x_n + z\| \to 2 \) but \( z \neq 0 \). Since \( M \) is strictly convex, \( K(x_n) = \{k_n\} \). Without loss of generality, we may assume that \( \{x_n\} \) does not converge to zero in measure (otherwise, we consider \( x_n + z/4 \) and \( z/2 \) instead of \( x_n \) and \( z \) respectively). Hence, by Lemma 2.31, \( \{k_n\} \) is bounded. By passing to a subsequence, we may assume \( k_n \to k \) (\( \geq 1 \)) and \( 1 \leq k_n \leq 2k \). Moreover, we may assume that \( 2k\|z\| \to 1 \) and that \( \{x_n + z\} \) does not converge to zero (otherwise, instead of \( z \), we consider \( \beta z \) for some \( \beta > 0 \)).

Let \( y_n = x_n + z \) and \( K(y_n) = \{h_n\} \). Then we can also assume that \( h_n \to h \) (\( \geq 1 \)). Since by Lemma 2.26, \( k_n x_n - h_n y_n \to 0 \) in measure, we find that \( k \neq h \). Without loss of generality, we may assume \( k > h \) and \( k_n > h_n \) for all \( n \in \mathbb{N} \) and \( k_n x_n - h_n y_n \to 0 \) \( \mu \)-a.e. on \( G \). Set \( \lambda_n = h_n/(k_n + h_n) \). Then \( \lambda_n \to h/(k + h) \) and thus, \( \sigma \leq \lambda_n \leq 1/2 \) for some \( \sigma > 0 \).

Pick \( c > 0 \) such that \( \mu(E) = d > 0 \), where \( E = \{t \in G : |z(t)| \geq c\} \). For any \( \varepsilon > 0 \), by the assumption, there exist \( D > 0 \) and \( \gamma \in (0, 1) \) such that \( \tau \geq \sigma \varepsilon \) satisfying (2.14)
Therefore, there exists \( \alpha \) such that \( \delta \leq \lambda \leq 1/2 \) and (2.13) imply the existence of \( \tau \in [u + \lambda \varepsilon u, u + \varepsilon u] \) satisfying (2.14).

Since \( \|2kz\|_o \leq 1 \), by Theorem 1.21, \( \varphi_M(2kz) \leq 1 \) and

\[
\langle |z|, \varphi(|z|) \rangle = \varphi_M(z) + \varphi_N(\varphi(|z|)) \leq 2.
\]

Therefore, there exists \( \alpha \in (0, d/2) \) such that \( \mu B \leq \alpha \) implies

(2.16) \[
\langle |z|, \varphi(|z|) \rangle \leq \frac{\varepsilon^2}{4kD}, \quad \varphi_M(2kz) < \varepsilon.
\]

Recalling that \( k_n x_n - h_n y_n \to 0 \) \( \mu \)-a.e. on \( G \), we can find \( F \in \Sigma \) such that \( \mu(G \setminus F) < \alpha \) and \( k_n x_n - h_n y_n \to 0 \) uniformly on \( F \) and \( |z| \leq D' \) on \( F \) for some \( D' > 0 \). Noticing that \( \mu(E \cap F) > d/2 \), we deduce that

(2.17) \[
\varphi_M \left( \frac{h}{k-h} |z|_F \right) \geq \varphi_M \left( \frac{h}{k-h} |z|_{F \cap E} \right) \geq \frac{d}{2} M \left( \frac{hc}{k-h} \right).
\]

For each \( n \in \mathbb{N} \), set

\[
A_n = \{ t \in G \setminus F : x_n(t) y_n(t) < 0 \},
\]

\[
I_n = \{ t \in G : \max\{|k_n x_n(t)|, |h_n y_n(t)|\} < \varepsilon \},
\]

\[
J_n = \{ t \in G : |k_n x_n(t) - h_n y_n(t)| \leq \varepsilon \max\{|k_n x_n(t)|, |h_n y_n(t)|\} \},
\]

\[
H_n = \left\{ t \in G : (1 + \delta) M \left( \frac{k_n h_n}{h_n + h_n} (x_n(t) + y_n(t)) \right) < \frac{h_n}{k_n + h_n} M(k_n x_n(t)) + \frac{k_n}{k_n + h_n} M(h_n y_n(t)) \right\},
\]

\[
Q_n = \{ t \in G \setminus (F \cup A_n) : |z(t)| < \varepsilon |x_n(t)| \text{ or } |x_n(t)| < |y_n(t)| \},
\]

\[
T_n = G \setminus (F \cup A_n \cup I_n \cup J_n \cup H_n \cup Q_n).
\]

Pick \( v_n \in B(L_N) \) such that \( v_n(t)[x_n(t) + y_n(t)] \geq 0 \) and \( \langle v_n, x_n + y_n \rangle \to 2 \). Then \( \langle v_n, x_n \rangle \to 1 \) and \( \langle v_n, y_n \rangle \to 1 \), and thus,

\[
k - h = \lim_n (k_n - h_n) = \lim_n \int_G v_n(t)[k_n x_n(t) - h_n y_n(t)] dt.
\]

In the following, we estimate the above integral.

(a) Since \( k_n x_n - h_n y_n \to 0 \) uniformly on \( F \), for all large \( n \),

\[
\int_F |[k_n x_n(t) - h_n y_n(t)] v_n(t)| dt < \varepsilon.
\]

(b) Notice that \( x_n(t) y_n(t) < 0 \) implies \( x_n(t) z(t) \leq 0 \) and \( |x_n(t)| < |z(t)| \). For any \( A \in \Sigma \) contained in \( A_n \), by (2.16),
\[ \int_A |M(k_n x_n(t)) - M(h_n y_n(t))| dt \leq \int_A \left[ |M(k_n x_n(t)) + M(h_n y_n(t))| - 2 M(2k z(t)) \right] dt < 2 \varepsilon. \]

Hence, by Lemma 2.34, when \( n \) is large enough,
\[ \int_{A_n} [(k_n x_n(t) - h_n y_n(t)) v_n(t)] dt < 4 \varepsilon. \]

(c) Clearly, by the Hölder Inequality,
\[ \int_{I_n} [(k_n x_n(t) - h_n y_n(t)) v_n(t)] dt < 2\varepsilon \| \chi_G \|^2. \]

(d) We have
\[ \int_{J_n} [(k_n x_n(t) - h_n y_n(t)) v_n(t)] dt \leq \varepsilon \int_{J_n} (|k_n x_n(t)| + |h_n y_n(t)|) v_n(t) dt \leq \varepsilon (k_n + h_n). \]

(e) Using the method of the proof of Lemma 2.26, we can easily deduce that, for each \( H \in \Sigma \) contained in \( H_n \),
\[ \frac{\delta}{1 + \delta} \int_H \left[ \frac{1}{k_n} M(k_n x_n(t)) + \frac{1}{h_n} M(h_n y_n(t)) \right] dt \leq 2 - \|x_n + y_n\|^2 \to 0. \]

Therefore, for all \( n \) large enough,
\[ \int_{H_n} [(k_n x_n(t) - h_n y_n(t)) v_n(t)] dt < \varepsilon. \]

(f) By (2.17),
\[ \frac{1}{k_n} g_M(k_n x_n | F) \geq g_M(x_n | F) \to g_M \left( \frac{h}{k - h} z | F \right) \geq d \frac{h}{2} M \left( \frac{hc}{k - h} \right). \]

Combining this with
\[ 1 = \|x_n\|^2 = \frac{1}{k_n} \left[ 1 + g_M(k_n x_n | Q_n) + g_M(k_n x_n | G \backslash Q_n) \right] \geq \|x_n | Q_n\|^2 + \frac{1}{k_n} g_M(k_n x_n | F) \]
\[ \geq \int_{Q_n} |x_n(t) v_n(t)| dt + \frac{d}{2} M \left( \frac{hc}{k - h} \right), \]

when \( n \) is large enough, we have
\[ \int_{Q_n} |x_n(t) v_n(t)| dt < 1 - \frac{d}{3} M \left( \frac{hc}{k - h} \right). \]

Assume \( x_n(t) v_n(t) \geq 0 \). Then by \( v_n(t)|x_n(t) + y_n(t)| \geq 0 \), we have \( x_n(t) v_n(t) \geq 0 \) and \( y_n(t) v_n(t) \geq 0 \). Hence, if \( |x_n(t)| \geq |y_n(t)| \), then \( x_n(t) z(t) > 0 \), and so
\[ v_n(t)|k_n x_n(t) - h_n y_n(t)| = (k_n - h_n) x_n(t) v_n(t) - h_n z(t) v_n(t) < (k_n - h_n) x_n(t) v_n(t), \]
and if \( |z(t)| < \varepsilon |x_n(t)| \), then
\[ v_n(t)|k_n x_n(t) - h_n y_n(t)| \leq (k_n - h_n) x_n(t) v_n(t) + \varepsilon h_n x_n(t) v_n(t). \]
Therefore, for all large $n$,
\[ \int_{Q_n} [k_n x_n(t) - h_n y_n(t)] v_n(t) dt \leq (k_n - h_n + \varepsilon h_n) \int_{Q_n} x_n(t) v_n(t) dt \leq (k_n - h_n + \varepsilon h_n) \left[ 1 - \frac{d}{3} M \left( \frac{hc}{k - h} \right) \right]. \]

(g) For each $t \in T_n$, observing that $t \not\in Q_n \cup J_n \cup A_n$ implies
\[ \varepsilon h_n |y_n(t)| \leq \varepsilon k_n |x_n(t)| \leq k_n |x_n(t)| - h_n |y_n(t)|, \]
by Lemma 2.35 and $t \not\in H_n$, there exists
\[ \tau_n(t) \in [\lambda_n k_n x_n(t) + (1 - \lambda_n) h_n y_n(t), k_n |x_n(t)|] \]
such that
\[ p(\tau_n(t)) \leq (1 + \gamma) p \left( \frac{1 + \varepsilon}{1 + 2\varepsilon} \tau_n(t) \right). \]
Noticing that $t \not\in I_n \cup Q_n$ implies $\tau_n(t) \geq \lambda_n k_n x_n(t) \geq \sigma \varepsilon$, by (2.15), we have
\[ p(\tau_n(t)) \leq (1 + \gamma) p \left( \frac{1 + \varepsilon}{1 + 2\varepsilon} \tau_n(t) \right) \leq 2 D p \left( \frac{\varepsilon}{2k} \tau_n(t) \right). \]
It follows from $t \not\in H_n \cup Q_n$ that
\[ \lambda_n M(k_n x_n(t)) + (1 - \lambda_n) M(h_n y_n(t)) \leq (1 + \delta) M(\lambda_n k_n x_n(t) + (1 - \lambda_n) h_n y_n(t)) \leq (1 + \delta) M(\tau_n(t)) \leq (1 + \delta) \tau_n(t) p(\tau_n(t)) \leq 2 D (1 + \delta) \tau_n(t) p \left( \frac{\varepsilon}{2k} \tau_n(t) \right) \leq 2 D (1 + \delta) k_n |x_n(t)| p \left( \frac{\varepsilon}{2k} k_n |x_n(t)| \right) \leq \frac{4}{\varepsilon} D k (1 + \delta) |z(t)| p(|z(t)|). \]
This and (2.16) imply that
\[ \int_{T_n} \left[ \lambda_n M(k_n x_n(t)) + (1 - \lambda_n) M(h_n y_n(t)) \right] dt \leq \frac{4}{\varepsilon} D k (1 + \delta) \int_{G \setminus F} |z(t)| p(|z(t)|) dt \leq (1 + \delta) \varepsilon. \]
Thus, by Lemma 2.34, for all large $n$,
\[ \int_{T_n} |v_n(t)| [k_n x_n(t) - h_n y_n(t)] dt \leq 2 \left[ M(k_n x_n(t)) + M(h_n y_n(t)) \right] dt \leq 2 (k_n + h_n) (1 + \delta) \varepsilon. \]
Since $\varepsilon > 0$ is arbitrary, from (a) to (g), we derive a contradiction:
\[ k - h \leq (k - h) \left[ 1 - \frac{d}{3} M \left( \frac{hc}{k - h} \right) \right]. \]

**Necessity.** Since URED $\Rightarrow$ rotundity, by Theorem 2.4, $M$ is strictly convex, or equivalently, the right derivative $q$ of its complementary function $N$ is continuous. Keep in mind that in this case $q(p(t)) = t$ for all $t \geq 0$. 

If (b) does not hold, then there exist \( \varepsilon > 0 \) and \( u_k \uparrow \infty \) such that for every \( k \in \mathbb{N} \),

\[
(2.18) \quad p((1 + \varepsilon) u_k) \leq (1 + 1/k)p(u_k), \quad p(u_k) \geq k^{2k}p(\varepsilon u_k).
\]

Passing to a subsequence if necessary, we may assume

\[
(2.19) \quad \lim_k N(p((1 + \varepsilon) u_k))/[u_k p(u_k)] = r.
\]

Observing that

\[
N(p((1 + \varepsilon) u_k)) \leq (1 + \varepsilon) u_k p((1 + \varepsilon) u_k) \leq (1 + \varepsilon)(1 + 1/k)u_k p(u_k),
\]

we deduce that \( \varepsilon \leq r \leq 1 + \varepsilon \). From

\[
N(p((1 + \varepsilon) u_k)) - N(p(u_k)) \leq (1 + \varepsilon) u_k [p((1 + \varepsilon) u_k) - p(u_k)] \\
\leq 1 + \varepsilon u_k p((1 + \varepsilon) u_k) \leq \frac{1 + \varepsilon}{k} u_k p(u_k)
\]

(see Graph 1.1, p. 8), we also have

\[
(2.20) \quad \lim_k N(p(u_k))/[u_k p((1 + \varepsilon) u_k)] = r.
\]

Define

\[
\theta = \sum_{k=1}^{\infty} N\left(p\left(\frac{\varepsilon}{4} u_k\right)\right) \left[\frac{\varepsilon}{4} u_k p\left(\frac{\varepsilon}{4} u_k\right) 2^k\right].
\]

Then \( 0 < \theta \leq 1 \). Let \( \beta = \varepsilon/(\theta \varepsilon + 4r) \). Without loss of generality, we may assume

\[
\frac{\varepsilon}{4} u_1 p\left(\frac{\varepsilon}{4} u_1\right) \mu G \geq \beta.
\]

Hence, there exist disjoint \( G_k \in \Sigma \ (k \in \mathbb{N}) \) such that

\[
\frac{\varepsilon}{4} u_k p\left(\frac{\varepsilon}{4} u_k\right) \mu G_k = 2^{-k} \beta,
\]

so that

\[
\sum_{k=1}^{\infty} \frac{\varepsilon}{4} u_k p\left(\frac{\varepsilon}{4} u_k\right) \mu G_k = \beta, \quad \sum_{k=1}^{\infty} N\left(p\left(\frac{\varepsilon}{4} u_k\right)\right) \mu G_k = \theta \beta < 1.
\]

Since (1.5) and (2.18) imply

\[
N(p(u_n)) \mu G_n > \frac{1}{2} p(u_n) q\left(p(u_n)\right) \mu G_n \geq n 2^{n-1} p(\varepsilon u_n) q(p(\varepsilon u_n)) \mu G_n > n \beta,
\]

we may choose, for all large \( n \), \( E_n \in \Sigma \) contained in \( G_n \) satisfying

\[
(2.21) \quad N(p(u_n)) \mu E_n = 1 - \theta \beta + N\left(p\left(\frac{\varepsilon}{4} u_n\right)\right) \mu E_n
\]

(clearly, \( \mu E_n/\mu G_n \to 0 \) as \( n \to \infty \)). Let \( F_n = G_n \setminus E_n \) and define
2.4. Mid-point locally uniform rotundity

\[ k_n = \sum_{k \neq n} \frac{\varepsilon}{4} u_k p \left( \frac{\varepsilon}{4} u_k \right) \mu G_k + \frac{\varepsilon}{4} u_n p \left( \frac{\varepsilon}{4} u_n \right) \mu F_n \]
\[ + \left( 1 + \frac{3}{4} \varepsilon \right) u_n p(u_n) \mu E_n, \]

\[ h_n = \sum_{k \neq n} \frac{\varepsilon}{4} u_k p \left( \frac{\varepsilon}{4} u_k \right) \mu G_k + \frac{\varepsilon}{4} u_n p \left( \frac{\varepsilon}{4} u_n \right) \mu F_n \]
\[ + \left( 1 + \frac{\varepsilon}{2} \right) u_n p(u_n) \mu E_n. \]

Obviously, by (2.18)–(2.21),

\[ k = \lim_n k_n = \beta + \lim_n \left( 1 + \frac{3}{4} \varepsilon \right) u_n p(u_n) \mu E_n \]
\[ = \beta + \frac{1}{r} \left( 1 + \frac{3}{4} \varepsilon \right) \lim_n N(p(u_n)) \mu E_n \]
\[ = \beta + \frac{1}{r} \left( 1 + \frac{3}{4} \varepsilon \right) (1 - \theta \beta) = \frac{1}{r} (1 + \varepsilon) (1 - \theta \beta), \]

\[ h = \lim_n h_n = \beta + \frac{1}{r} \left( 1 + \frac{\varepsilon}{2} \right) (1 - \varepsilon \beta) = \frac{1}{r} \left( 1 + \frac{3}{4} \varepsilon \right) (1 - \theta \beta). \]

Define

\[ x_n = \frac{1}{k_n} \left[ \sum_{k \neq n} \frac{\varepsilon}{4} u_k \chi_{G_k} + \frac{\varepsilon}{4} u_n \chi_{F_n} - \left( 1 + \frac{3}{4} \varepsilon \right) u_n \chi_{E_n} \right], \]

\[ y_n = \frac{1}{h_n} \left[ \sum_{k \neq n} \frac{\varepsilon}{4} u_k \chi_{G_k} + \frac{\varepsilon}{4} u_n \chi_{F_n} - \left( 1 + \frac{\varepsilon}{2} \right) u_n \chi_{E_n} \right], \]

\[ v_n = \sum_{k \neq n} p \left( \frac{\varepsilon}{4} u_k \right) \chi_{G_k} + p \left( \frac{\varepsilon}{4} u_n \right) \chi_{F_n} - p(u_n) \chi_{E_n}. \]

Then by (2.21), \( \varphi_N(v_n) = 1 \) and thus, (2.19) and (2.20) imply

\[ \limsup_n \| x_n \|^o \leq \limsup_n \frac{1}{k_n} \left[ 1 + \varphi_M(k_n, x_n) \right] \]
\[ = \limsup_n \frac{1}{k_n} \left[ \varphi_N(v_n) + \varphi_M(k_n, x_n) \right] \]
\[ = \lim_n \frac{1}{k_n} \left[ \sum_{k=1}^{\infty} \frac{\varepsilon}{4} u_k p \left( \frac{\varepsilon}{4} u_k \right) \mu G_k + \left( 1 + \frac{3}{4} \varepsilon \right) u_n p(u_n) \mu E_n \right] = 1. \]

Similarly, we have \( \limsup_n \| y_n \|^o \leq 1 \) and

\[ \liminf_n \| x_n + y_n \|^o \geq \liminf_n \langle v_n, x_n + y_n \rangle = \lim_n \left[ \frac{1}{k_n} \langle v_n, k_n x_n \rangle + \frac{1}{h_n} \langle v_n, h_n y_n \rangle \right] = 2. \]

But if we let

\[ y_n'(t) = \frac{(1 + \varepsilon) h_n}{(1 + 3\varepsilon/4) k_n} y_n(t), \]
Clearly, \( UR \) is called. It follows from Theorem 2.33 that \( L \) is uniformly convex.

**Corollary 2.36.** If \( M \) is strictly convex and \( M \in \Delta_2 \) or for any \( \varepsilon > 0 \), there exists \( \gamma > 0 \) such that \( p((1 + \varepsilon)u) \leq (1 + \gamma)p(u) \) for all large \( u \), then \( L^0_M \) is URED.

**Proof.** If \( M \) is strictly convex and for any \( \varepsilon > 0 \), there exists \( \gamma > 0 \) such that \( p((1 + \varepsilon)u) \leq (1 + \gamma)p(u) \), then by Theorem 2.33, \( L^0_M \) is URED.

Now, suppose that \( M \) is strictly convex and \( M \in \Delta_2 \). For any \( l > 1 \), we can find \( K > 1 \) such that \( M(2u) \leq KM(u) \) for all large \( u \). Hence, for all large \( u \), by (1.5),

\[
2lp(u) \leq \frac{2M(2u)}{2l} \leq \frac{KM(u)}{u} \leq Kp(u).
\]

It follows from Theorem 2.33 that \( L^0_M \) is URED.

### 2.5. Uniform \( k \)-rotundity

Let \( X \) be a Banach space. If for any \( x_n, y_n \in B(X) \), \( \|x_n + y_n\| \to 2 \) implies \( \|x_n - y_n\| \to 0 \), then \( X \) is called a *uniformly rotund* (UR) space. \( X \) is called uniformly \( k \)-rotund (UKR) \((k \geq 1)\) provided that for any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that \( x_0, x_1, \ldots, x_k \in B(X) \) and \( \|x_0 + x_1 + \ldots + x_k\| \geq k + 1 - \delta \) imply

\[
\Delta(x_0, \ldots, x_k) = \sup_{f \in B(X^*)} \left\| \begin{array}{cccc}
1 & 1 & \ldots & 1 \\
\vdots & \vdots & \ddots & \vdots \\
1 & f_k(x_0) & \ldots & f_k(x_k)
\end{array} \right\| < \varepsilon.
\]

Clearly, \( UR \Leftrightarrow U1R \Rightarrow UKR \Rightarrow U(k+1)R \). \((k > 1)\).

**Theorem 2.37.** For any \( k \geq 1 \), \( L_M \) or \( L^0_M \) is UKR iff (i) \( M \in \Delta_2 \) and (ii) \( M \) is uniformly convex.

**Proof.** We only consider \( L^0_M \), the other one is analogous, but easier to prove.

**Sufficiency.** Let \( x_n, y_n \in S(L^0_M) \) satisfy \( \|x_n + y_n\| \to 2 \) and \( K(x_n) = \{k_n\}, K(y_n) = \{h_n\} \). Since the uniform convexity of \( M \) implies \( M \in \Delta_2 \), by Theorem 1.35, \( 1 < d = \sup_n \{k_n, h_n\} < \infty \). Set

\[
a = \inf_n \left\{ \frac{k_n}{k_n + h_n}, \frac{h_n}{k_n + h_n} \right\}, \quad b = \sup_n \left\{ \frac{k_n}{k_n + h_n}, \frac{h_n}{k_n + h_n} \right\}.
\]

Then \( [a, b] \subset (0, 1) \). For any \( u' > 0 \) and \( 0 < \varepsilon < 1/2 \), since \( M \) is uniformly convex, by Proposition 1.3.3, there exists \( \delta > 0 \) such that \( \lambda \in [a, b] \) and \( |u - v| \geq \varepsilon \max\{|u|, |v|\} \geq \varepsilon u' \) imply

\[
M(\lambda u + (1 - \lambda)v) \leq (1 - \delta)[\lambda M(u) + (1 - \lambda)M(v)].
\]

For each \( n \in \mathbb{N} \), let

\[
G_n = \{t \in G : |k_n x_n(t)|, |h_n y_n(t)| < u'\},
E_n = \{t \in G : |k_n x_n(t) - h_n y_n(t)| < \varepsilon \max\{|k_n x_n(t)|, |h_n y_n(t)|\}\},
F_n = \{t \in G : |k_n x_n(t) - h_n y_n(t)| \geq \varepsilon \max\{|k_n x_n(t)|, |h_n y_n(t)|\} \geq \varepsilon u'\}.
\]
Then from $k_nh_n/(k_n+h_n) \leq d/2$ and $\theta_M(k_nx_n) + \theta_M(h_ny_n) = k_n + h_n - 2$, we deduce

$$\int_{E_n} M(k_nx_n(t) - h_ny_n(t)) \, dt \leq \int_{G_n} M(2u') \, dt \leq M(2u') \mu G$$

and

$$\int_{E_n} M(k_nx_n(t) - h_ny_n(t)) \, dt \leq 2\varepsilon \int_{E_n} M(\frac{|k_nx_n(t)| + |h_ny_n(t)|}{2}) \, dt$$

$$\leq \varepsilon \int_{E_n} [M(k_nx_n(t)) + M(h_ny_n(t))] \, dt \leq \varepsilon(2d - 2) < 2\varepsilon d.$$  

Furthermore, if we define $f_n(t)$ as in (2.6), then as in the proof of Lemma 2.26,

$$0 = 2 - \|x_n\|_o - \|y_n\|_o \geq \int_{G} f_n(t) \, dt$$

$$\geq \delta \int_{F_n} \left[ \frac{1}{k_n} M(k_nx_n(t)) + \frac{1}{h_n} M(h_ny_n(t)) \right] \, dt$$

$$\geq 2\delta \int_{F_n} M(\frac{k_nx_n(t) - h_ny_n(t)}{2}) \, dt.$$  

It follows from $M \in \Delta_2$ that $\|(k_nx_n - h_ny_n)\|_o \to 0$. Combine this with the arbitrariness of $u'$ and $\varepsilon$ to derive $\|k_nx_n - h_ny_n\|_o \to 0$. This implies $\|x_n - y_n\|_o \to 0$ since $k_n - h_n = \|k_nx_n - h_ny_n\|_o 0$.  

*Necessity.* Since $k$-uniformly rotund Banach spaces are reflexive, we have $M \in \Delta_2$. Moreover, by Theorem 2.11, $M$ is strictly convex. If $M$ is not uniformly convex, then by the proof of Lemma 1.17, there exist $\varepsilon > 0$ and $u_n \uparrow \infty$ such that

$$p((1 + \varepsilon)u_n) < (1 + 1/n)p(u_n) \quad (n \in \mathbb{N}).$$

Without loss of generality, we assume $N(p(u_1))\mu G \geq 1$. Pick $G^n \in \Sigma$ such that

$$[kN(p(u_n)) + N(p((1 + \varepsilon)u_n))]\mu G^n = k + 1$$

and set

$$k_n = \frac{1}{k + 1} [ku_n p(u_n) + (1 + \varepsilon) u_n p((1 + \varepsilon)u_n)] \mu G^n.$$  

Then we partition $G^n$ into $\{G^n_i\}_{i=0}^k$ such that $\mu G_i^n = \frac{1}{k + 1} \mu G^n (i = 0, 1, \ldots, k)$ and define

$$x_0^n = \frac{1}{k_n} \left[ u_n \sum_{j=0}^{k-1} \chi_{G_j^n} + (1 + \varepsilon) u_n \chi_{G_k^n} \right], \quad x_i^n = \frac{1}{k_n} \left[ u_n \sum_{j \neq i} \chi_{G_j^n} + (1 + \varepsilon) u_n \chi_{G_i^n} \right],$$

for $i = 1, \ldots, k$, $n \in \mathbb{N}$. Clearly, $\theta_N(p(k_nx^n_i)) = 1$ and thus, $\|x_i^n\|_o = (p(k_nx^n_i), x_i^n) = 1$. Define $v_n = p(u_n) \chi_{G^n}$. Then $\theta_G(v_n) \leq 1$ and so,

$$\frac{1}{k + 1} \sum_{i=0}^{k} x_i^n \|_o \geq \frac{1}{k + 1} \left( v_n, \sum_{i=0}^{k} x_i^n \right)$$

$$= \frac{1}{(k + 1)k_n} [ku_n p(u_n) \mu G^n + (1 + \varepsilon) u_n p(u_n) \mu G^n]$$

$$\geq \left( 1 + \frac{1}{n} \right)^{-1} \frac{1}{(k + 1)k_n} [ku_n p(u_n) + (1 + \varepsilon) u_n p((1 + \varepsilon) u_n)] \mu G^n$$

$$= (1 + 1/n)^{-1} \to 1.$$
Let \( c_n = (k + 1)^{-1} \mu G^n, \alpha_n = N^{-1}(1/c_n) \) and \( b = [(k + 1)(1 + \varepsilon)]^{-1} \). Then by (2.23), 
\( N(p(u_n))\mu G^n \leq 1 \), so \( p(u_n) \leq N^{-1}(1/\mu G^n) \leq \alpha_n \). Hence, (2.22) and (2.23) imply
\[
1 \leq (1 + \varepsilon)u_n p((1 + \varepsilon)u_n) \mu G^n \leq 2(1 + \varepsilon)u_n p(u_n) \mu G^n \leq 2(1 + \varepsilon)(k + 1)c_n \alpha_n u_n.
\]
Define \( g_n^\alpha = \alpha_n \chi G^n \). Then \( \|g_n^\alpha\|_N = 1, i = 1, \ldots, k, n \in \mathbb{N} \). Let
\[
\Delta_n = \begin{vmatrix}
1 & g_n^\alpha(x_0^n) & \cdots & g_n^\alpha(x_k^n) \\
g_n^\alpha(x_0^n) & 1 & \cdots & g_n^\alpha(x_k^n) \\
\vdots & \vdots & \ddots & \vdots \\
g_n^\alpha(x_0^n) & g_n^\alpha(x_1^n) & \cdots & 1
\end{vmatrix}.
\]
Subtracting the first column from all other columns in the determinant and expanding it by the first row, we calculate
\[
\Delta_n = (\varepsilon \alpha_n c_n u_n)^k \geq \left( \frac{\varepsilon}{2(1 + \varepsilon)(k + 1)} \right)^k,
\]
which shows that \( L_{2k}^\beta \) is not \( UKR \).

**Theorem 2.38.** Let \( k \geq 1 \) be an integer.

(i) \( l_M \) is \( UKR \) if \( M \in \Delta_2 \) and \( M \) is uniformly convex on \([0, M^{-1}(1/(k + 1))]\).

(ii) \( l_M^2 \) is \( UKR \) if \( M \in \Delta_2 \) and \( M \) is uniformly convex on \([0, \pi_M(1/k)]\).

Before proving the theorem, we present a lemma.

**Lemma 2.39.** The following are equivalent:

1. \( M \) is uniformly convex on \([0, a]\), i.e., for any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that \( u, v \in [0, a] \) and \( |u - v| \geq \varepsilon \max\{|u|, |v|\} \) imply
   \[
   M\left(\frac{u + v}{2}\right) \leq (1 - \delta)\frac{M(u) + M(v)}{2}.
   \]

2. For any \( \beta \in [0, a] \), \( b \geq a \) and \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that \( \max\{|u, v| \leq b, 0 \leq \min\{u, v\} \leq \beta \) and \( |u - v| \geq \varepsilon \max\{|u, v| \) imply
   \[
   M\left(\frac{u + v}{2}\right) \leq (1 - \delta)\frac{M(u) + M(v)}{2}.
   \]

3. For any integer \( m \geq 2, \beta \in [0, a], b \geq a \) and \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that \( \max\{|u_j : 1 \leq j \leq m| \leq b, 0 \leq \min\{u_j : 1 \leq j \leq m\} \leq \beta \) and
   \[
   \max\{|u_n - u_j| : 1 \leq n, j \leq m\} \geq \varepsilon \max\{u_j : 1 \leq j \leq m\}
   \]
   imply
   \[
   M\left(\frac{1}{m} \sum_{j=1}^{m} u_j\right) \geq (1 - \delta)\frac{1}{m} \sum_{j=1}^{m} M(u_j).
   \]

**Proof.** An easy exercise.

**Proof of Theorem 2.38.** We only prove (i) and leave (ii) to the reader.

**Necessity.** Since \( UKR \) spaces are reflexive and \( k \)-rotund, it follows that \( M \in \Delta_2 \) and \( M \) is strictly convex on \([0, M^{-1}(1/(k + 1))]\) by Theorem 2.11. Hence, if \( M \) is not uniformly
convex on \([0, M^{-1}(1/(k + 1))]\), then there exist \(\varepsilon > 0\) and \(u_n \downarrow 0, v_n \downarrow 0\) such that \(u_n - v_n \geq \varepsilon u_n\) and
\[
M\left(\frac{u_n + v_n}{2}\right) \geq \left(1 - \frac{1}{n}\right) M(u_n) + M(v_n) \quad (n \in \mathbb{N}).
\]
Define \(w_n = (2k)^{-1}[(k - 1)u_n + (k + 1)v_n]\). Then \(M(v_n) \leq M(w_n) < M(u_n)\). For every \(n \in \mathbb{N}\), choose an integer \(m_n\) such that
\[
m_n[M(u_n) + kM(w_n)] \leq 1, \quad (m_n + 1)[M(u_n) + kM(w_n)] > 1.
\]
Then there exists \(t_n \geq 0\) such that
\[
m_n[M(u_n) + kM(w_n)] + M(t_n) = 1.
\]
Clearly, \(t_n \to 0\) as \(n \to \infty\). Define
\[
x_{0,n} = \left(\overbrace{w_n, \ldots, w_n, u_n, \ldots, u_n}^{km_n}, t_n, 0, 0, \ldots\right),
\]
\[
x_{1,n} = \left(\overbrace{u_n, \ldots, u_n, u_n, \ldots, u_n}^{m_n}, t_n, 0, 0, \ldots\right),
\]
\[
x_{2,n} = \left(\overbrace{w_n, \ldots, w_n, u_n, \ldots, u_n}^{(k-1)m_n}, w_n, \ldots, w_n, t_n, 0, 0, \ldots\right),
\]
\[
\vdots
\]
\[
x_{k-1,n} = \left(\overbrace{w_n, \ldots, w_n, w_n, \ldots, w_n}^{(k-2)m_n}, w_n, \ldots, w_n, t_n, 0, 0, \ldots\right),
\]
\[
x_{k,n} = \left(\overbrace{u_n, \ldots, u_n, u_n, \ldots, u_n}^{(k-1)m_n}, u_n, \ldots, u_n, t_n, 0, 0, \ldots\right).
\]
Then \(\varrho_M(x_j,n) = 1, \ j = 0, 1, \ldots, k, n \in \mathbb{N}\), and
\[
\varrho_M\left(\frac{1}{k + 1} \sum_{j=0}^{k} x_{j,n}\right) = (k + 1)m_n M\left(\frac{u_n + v_n}{2}\right) + M(t_n)
\]
\[
> (k + 1)\left(1 - \frac{1}{n}\right) \frac{m_n}{2}[M(u_n) + M(v_n)] + M(t_n)
\]
\[
\geq (1 - 1/n)[m_n M(u_n) + km_n M(v_n) + M(t_n)] = 1 - 1/n \to 1.
\]
This implies \(\|x_{0,n} + \ldots + x_{k,n}\| \to k + 1\).

Now, we estimate \(\Delta(x_{0,n}, \ldots, x_{k,n})\). Set \(c_n = [m_n M^{-1}(1/m_n)]^{-1}\) and
\[
f_{j,n} = (0, \ldots, 0, c_n, \ldots, c_n, 0, 0, \ldots) \quad (j = 1, \ldots, k, n \in \mathbb{N}).
\]
Then by Example 1.22, \(\|f_{j,n}\|_N = 1\) and hence, by the same method as in the proof of Theorem 2.37, we calculate
\[
\begin{align*}
\Delta(x_{0,n}, \ldots, x_{k,n}) &\geq \left[\begin{array}{c}
1 \\
1 \\
1 \\
\vdots
\end{array}\right]
\left[\begin{array}{cccc}
f_{1,n}(x_{0,n}) & f_{1,n}(x_{1,n}) & \ldots & f_{1,n}(x_{k,n}) \\
f_{k,n}(x_{0,n}) & f_{k,n}(x_{1,n}) & \ldots & f_{k,n}(x_{k,n})
\end{array}\right]
\left[\begin{array}{c}
1 \\
1 \\
1 \\
\vdots
\end{array}\right]
= [c_n m_n (u_n - w_n)]^k
\]
\[
= \left[\frac{k + 1}{2k} c_n m_n (u_n - v_n)\right]^k \geq \left[\frac{k + 1}{2k} \varepsilon c_n m_n u_n\right]^k.
\]
Since \( t_n \to 0 \), we may assume \( m_n(k+1)/M(u_n) > 1/2 \). Therefore,
\[
c_nm_nu_n = \frac{u_n}{M^{-1}(1/m_n)} > \frac{u_n}{M^{-1}(2(k+1)M(u_n))} > \frac{1}{2(k+1)}.
\]
This leads to a contradiction:
\[
0 \leftrightarrow \Delta(x_{0,n}, \ldots, x_{k,n}) \geq \left[ \frac{(k+1)\varepsilon}{4k(k+1)} \right]^k = \left( \frac{\varepsilon}{4k} \right)^k.
\]

**Sufficiency.** Let \( x_{0,n}, \ldots, x_{k,n} \in S(l_M) \) and \( \varrho_M \left( \frac{1}{k+1} \sum_{j=0}^{k} x_{j,n} \right) \to 1 \) as \( n \to \infty \). We have to prove that for any \( \gamma > 0 \), \( \Delta_n = \Delta(x_{0,n}, \ldots, x_{k,n}) \leq O(\gamma) \) as \( n \to \infty \).

Select \( \varepsilon > 0 \) such that \( (k+1)\varepsilon < 1 \), and
\[
\varrho_M(z) \leq (k+1)\varepsilon \Rightarrow \|z\| < \gamma
\]
and
\[
\varrho_M(x) \leq 1, \varrho_M(y) \leq (k+2)\varepsilon \Rightarrow |\varrho_M(x + y) - \varrho_M(x)| < \gamma
\]
(the existence of such an \( \varepsilon \) results from Theorem 1.23 and Lemma 1.40).

Next, we choose \( \beta \in (0, M^{-1}(1/(k+1))) \) such that \( kM(\beta) + M((1+\varepsilon)\beta) > 1 \) and define
\[
I_n = \{ i \in \mathbb{N} : \max_{j,k} \{ |x_{j,n}(i) - x_{k,n}(i)| \} < \varepsilon \max_{j,k} \{ |x_{j,n}(i)| \} \},
\]
\[
J_n = \{ i \in \mathbb{N} \setminus I_n : (x_{j,n}(i))_j \text{ have different signs},
\]
\[
\text{or the same signs but } \min_{j} \{ |x_{j,n}(i)| \} \leq \beta \},
\]
\[
K_n = \mathbb{N} \setminus (I_n \cup J_n).
\]
We shall estimate
\[
\Delta_n = \sup_{\|y\|_{\infty} \leq 1} \left| \begin{array}{cccc}
1 & 1 & \ldots & 1 \\
\langle y_1, x_{0,n} \rangle & \langle y_1, x_{1,n} \rangle & \ldots & \langle y_1, x_{k} \rangle \\
\langle y_k, x_{0,n} \rangle & \langle y_k, x_{1,n} \rangle & \ldots & \langle y_k, x_{k} \rangle \\
\sum_{i=1}^{\infty} y_i(i) [x_{1,n}(i) - x_{0,n}(i)] & \ldots & \sum_{i=1}^{\infty} y_i(i) [x_{k,n}(i) - x_{0,n}(i)] & \ldots & \sum_{i=1}^{\infty} y_k(i) [x_{k,n}(i) - x_{0,n}(i)]
\end{array} \right|
\]
in three steps.

First, by the choice of \( I_n \) and \( \varepsilon \),
\[
\varrho_M(\|x_{j,n} - x_{0,n}\|_{I_n}) = \sum_{i \in I_n} M(x_{j,n}(i) - x_{0,n}(i)) \leq \sum_{i \in I_n} M(\varepsilon(|x_{0,n}(i)| + \ldots + |x_{j,n}(i)|))
\]
\[
\leq (k+1)\varepsilon \sum_{i \in I_n} M \left( \frac{1}{k+1} \sum_{j=0}^{k} |x_{j,n}(i)| \right) \leq \sum_{j=0}^{k} \varrho_M(x_{j,n}) = (k+1)\varepsilon
\]
for \( j = 0, 1, \ldots, k \). Hence,
\[
\left| \sum_{i \in I_n} y_i(i) [x_{j,n}(i) - x_{0,n}(i)] \right| \leq \| (x_{j,n} - x_{0,n}) \|_{J_n} < \gamma \quad (j = 1, \ldots, k, h = 1, \ldots, k, n \in \mathbb{N}).
\]
Second, we show $g_M((x_{j,n} - x_{0,n})|J_n) \to 0$ as $n \to \infty$ for each $j = 1, \ldots, k$. Indeed, applying Lemma 2.39, we can easily deduce the existence of $\delta > 0$ such that

$$M\left(\frac{1}{k + 1} \sum_{j=0}^{k} x_{j,n}(i)\right) \leq \frac{1 - \delta}{k + 1} \sum_{j=0}^{k} M(x_{j,n}(i))$$

for all $i \in J_n$ no matter if $\{x_{j,n}(i)\} \in J_n$ have the same signs, or different signs but $\min\{|x_{j,n}(i)| : j = 0, 1, \ldots, k\} \leq \beta$. Hence,

$$0 \leftarrow \frac{1}{k + 1} \sum_{j=0}^{k} g_M(x_{j,n}) - g_M\left(\frac{1}{k + 1} \sum_{j=0}^{k} x_{j,n}\right)$$

$$\geq \sum_{i \in J_n} \left[ \frac{1}{k + 1} \sum_{j=0}^{k} M(x_{j,n}(i)) - M\left(\frac{1}{k + 1} \sum_{j=0}^{k} x_{j,n}(i)\right) \right]$$

$$\geq \frac{\delta}{k + 1} \sum_{i \in J_n} \sum_{j=0}^{k} M(x_{j,n}(i))$$

$$\geq \frac{2\delta}{k + 1} \sum_{i \in J_n} M(x_{j,n}(i)) + M(-x_{0,n}(i))$$

$$\geq \frac{2\delta}{k + 1} \sum_{i \in J_n} \frac{x_{j,n} - x_{0,n}}{2}$$

$$\Rightarrow (j = 1, \ldots, k).$$

This implies $g_M((x_{j,n} - x_{0,n})|J_n) \to 0$ as $n \to \infty$ for each $j = 1, \ldots, k$ since $M \in \Delta_2$. Therefore, for all large $n$,

$$|\langle y_h, (x_{j,n} - x_{0,n}) |J_n \rangle| \leq \|(x_{j,n} - x_{0,n})|J_n\| < \gamma$$

for all $h = 1, \ldots, k$ and $j = 1, \ldots, k$.

Finally, we claim that $K_n$ contains no more than $k$ different numbers. In fact, if this is not true, then we may assume $1, \ldots, k + 1 \in K_n$, $x_{0,n}(1) = \max_{j \leq k} |x_{j,n}(1)|$, and $x_{1,n}(1) = \min_{j \leq k} |x_{j,n}(1)|$. From the definition of $K_n$, we have $x_{1,n}(1) \geq \beta$ and $x_{0,n}(1) - x_{1,n}(1) \geq \varepsilon x_{0,n}(1)$, so that $x_{0,n}(1) \geq (1 + \varepsilon)\beta$. Combining this with the choice of $\beta$, we obtain a contradiction:

$$1 = g_M(x_{0,n}) \geq \sum_{j=0}^{k} M(x_{0,n}(j)) > M((1 + \varepsilon)\beta) + kM(\beta) > 1.$$

Hence, without loss of generality, we assume $K_n = \{1, \ldots, k\}$ for all $n \geq 1$ and $\lim_{n} x_{j,n}(i) = a_j(i)$, $j = 0, 1, \ldots, k$, $i = 1, \ldots, k$ (passing to a subsequence if necessary). Since the first two steps imply

$$\Delta_n \leq \sup_{y_j} \left| (y_{1}, (x_{1,n} - x_{0,n})|K_n) \right| + O(\gamma),$$

we deduce

$$\Delta_n \leq \sup_{y_j} \left| \sum_{i=1}^{k} y_i(a_i - a_0(i)) \right| + O(\gamma).$$
Noticing that (2.24) implies

\[ \sum_{i=1}^{\infty} \left( \frac{1}{k+1} \sum_{j=0}^{k} M(x_{j,n}(i)) - M\left( \frac{1}{k+1} \sum_{j=0}^{k} x_{j,n}(i) \right) \right) \rightarrow 0 \]

as \( n \rightarrow \infty \), we find

\[ \frac{1}{k+1} \sum_{j=0}^{k} M(a_j(i)) = M\left( \frac{1}{k+1} \sum_{j=0}^{k} a_j(i) \right) \quad (i = 1, \ldots, k), \]

which shows that \((a_j(i))\) are in the same SAI of \( M \), \( i = 1, \ldots, k \). Say \( U = \alpha_i u + \beta_i \) on such an interval, \( i = 1, \ldots, k \).

Since the first two steps prove \( \varphi_M((x_{j,n} - x_{0,n})|_{I_n \cup J_n}) < (k+2)\varepsilon \), \( j = 1, \ldots, k \), when \( n \) is large enough, the choice of \( \varepsilon \) implies \( |\varphi_M(x_{j,n}|_{I_n \cup J_n}) - \varphi_M(x_{0,n}|_{I_n \cup J_n})| < \gamma \), \( j = 1, \ldots, k \).

It follows from \( \varphi_M(x_{j,n}) = 1 \) that \( |\varphi_M(x_{j,n}|_{K_n}) - \varphi_M(x_{0,n}|_{K_n})| < \gamma \) for all large \( n \). Letting \( n \rightarrow \infty \), we derive

\[ \left| \sum_{i=1}^{k} \alpha_i (a_j(i) - a_0(i)) \right| \leq \gamma. \]

Thus,

\[ a_j(i) - a_0(1) \leq -\frac{1}{\alpha_1} \left| \sum_{i=2}^{k} \alpha_i (a_j(i) - a_0(i)) \right| + \frac{\gamma}{\alpha_1} \quad (j = 1, \ldots, k). \]

Noticing that \( 0 < M'(\beta) < M'(a_j(i)) = \alpha_i \leq M'(M^{-1}(1)), i = 1, \ldots, k \), it is easy to deduce that

\[ \Delta_n = \sup_{y} \left| \sum_{i=2}^{k} \left( y_i (i) - \frac{\alpha_i}{\alpha_1} y_1(i) \right) (a_i(i) - a_0(i)) \right| \]

Expand the determinant into \((k-1)^{k-1}\) determinants of order \( k \). Then each of them has the form

\[ \left| \begin{array}{c} y_1(s_1) - \frac{\alpha_i}{\alpha_1} y_1(1) \end{array} \right| \left| \begin{array}{c} a_1(s_1) - a_0(s_1) \end{array} \right| \quad \ldots \quad \left| \begin{array}{c} y_k(s_k) - \frac{\alpha_i}{\alpha_1} y_k(1) \end{array} \right| \left| \begin{array}{c} a_k(s_k) - a_0(s_k) \end{array} \right| \]

Since each \( s_i \) is between 2 and \( k \), each such determinant has at least two columns proportional. Therefore, it vanishes and thus, \( \Delta_n \leq O(\gamma) \).

### 2.6. Full convexity and weakly uniform rotundity

Let \( k \geq 2 \) be an integer. A normed space \( X \) is said to be fully \( k \)-convex (\( kC \)) if for every sequence \( \{x_n\} \) in \( B(X), \|x_{n_1} + \ldots + x_{n_k}\| \rightarrow k \) as \( n_1, \ldots, n_k \rightarrow \infty \) implies that \( \{x_n\} \) is a Cauchy sequence. It is known that \( UR \Rightarrow kC \Rightarrow (k+1)C \) \((k \geq 2)\), and \( kC \) spaces are reflexive and rotund.

**THEOREM 2.40.** Let \( X = L_M, L'_M, l_M \) or \( l'_M \). Then \( X \) is \( kC \) iff it is reflexive and rotund.
Before proving the theorem, we introduce a lemma.

Let \( \{x_n\} \) be a sequence in an Orlicz function space. We say that \( \{x_n\} \) is norm equi-

continuous if for any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that \( \mu E < \delta \) implies \( \|x_n|E\| < \varepsilon \) for every \( n \in \mathbb{N} \). If \( \{x_n\} \) is a sequence in an Orlicz sequence space, then it is called norm equi-

continuous provided that for any \( \varepsilon > 0 \), there exists \( i' \in \mathbb{N} \) such that \( \|x_n|I\| < \varepsilon \) for

all \( n \in \mathbb{N} \), where \( I = \{i \in \mathbb{N} : i \geq i'\} \).

**Lemma 2.41.** Suppose that \( \{x_n\}_{n \geq 0} \) is a sequence in an Orlicz function (or sequence)

space. If it is norm equi-continuous and \( x_n \to x_0 \) in measure (coordinatewise for sequence spaces), then \( x_n \to x_0 \) in norm.

**Proof.** An easy exercise. ■

**Proof of Theorem 2.40.** We only need to show the sufficiency. Let \( \{x_n\} \) be a

sequence in \( B(X) \) such that the norm of \( x_n + x_m \) tends to 2 as \( n, m \to \infty \). Applying

Lemma 2.27, we can easily deduce that \( \{x_n\} \) is norm equi-continuous. Observing that

Lemma 2.26 implies that \( x_n \to x_0 \) in measure (coordinatewise for sequence spaces) for

some \( x_0 \in X \), the conclusion follows from Lemma 2.41. ■

A Banach space \( X \) is called weakly uniformly rotund (WUR) if \( x_n, y_n \in B(X) \) and

\[ \|x_n + y_n\| \to 2 \] imply \( x_n - y_n \to 0 \) weakly. \( X^* \) is said to be weak\(^a \) uniformly rotund

(W\(^a\)UR) if \( x_n, y_n \in S(X^*) \) and \( \|x_n + y_n\| \to 2 \) imply \( x_n - y_n \overset{w}{\to} 0 \).

**Theorem 2.42.** \( L^*_M \) or \( l^*_M \) is WUR iff it is UR.

**Proof.** The sufficiency is trivial.

**Necessity.** We only consider \( L^*_M \). The proof for \( l^*_M \) is analogous. By Theorem 2.28,

\( M \in \Delta_2 \cap \nabla_2 \) and \( M \) is strictly convex. If \( M \) is not uniformly convex, then there exist \( \varepsilon \) in \( (0,1) \) and \( u_n \uparrow \infty \) such that

\[ p((1+\varepsilon)u_n) < (1 + 1/n)p(u_n). \]

Pick \( a > 0 \) and \( A \in \Sigma \) such that \( \mu A < \mu G \) and \( N(p(a))\mu A = 1/2 \). Without loss of

generality, we may assume \( N(p(u_n))\mu(G \setminus A) \geq 1/2 \). Choose \( G_n \) in \( G \setminus A \) such that

\( N(p(u_n))\mu G_n = 1/2 \) and define

\[ k_n = (1+\varepsilon)u_n p((1+\varepsilon)u_n)\mu G_n + ap(a)\mu A, \quad x_n = \frac{1}{k_n}[(1+\varepsilon)u_n\chi G_n + a\chi A], \]

\[ h_n = u_n p(u_n)\mu G_n + ap(a)\mu A, \quad y_n = \frac{1}{h_n}[u_n\chi G_n + a\chi A]. \]

Then since \( g_N(p(k_n x_n)) > g_N(p(h_n y_n)) = N(p(u_n))\mu G_n + N(p(a)) = 1/2 + 1/2 = 1 \), we have

\[ \|y_n\|^a = \langle p(h_n y_n), y_n \rangle = 1, \]

\[ \|x_n\|^a \leq \frac{1}{k_n}[1 + g_M(k_n x_n)] \leq \frac{1}{k_n}[g_N(p(k_n x_n)) + g_M(k_n x_n)] = \frac{1}{k_n}(p(k_n x_n), k_n x_n) = 1. \]

Now, we estimate \( \|x_n + y_n\|^a \). Since \( M \in \nabla_2 \), there exists \( K > 2 \) such that \( N(2v) \leq K N(v) \) for all \( v \geq p(u_1) \). So, by the convexity of \( N \),
\[ N\left(p\left(\frac{k_n h_n}{k_n + h_n}\left(1 + \frac{\varepsilon}{h_n}\right) u_n\right)\right) = N\left(\left(1 + \frac{\varepsilon h_n}{k_n + h_n}\right) u_n\right) \]
\[ \leq N(p((1 + \varepsilon)u_n)) < N\left(\left(1 + \frac{1}{n}\right)p(u_n)\right) \]
\[ \leq \left(1 - \frac{1}{n}\right) N(p(u_n)) + \frac{1}{n} N(2p(u_n)) \]
\[ < N(p(u_n)) + \frac{K}{n} N(p(u_n)). \]

It follows that
\[ \varrho_N\left(p\left(\frac{k_n h_n}{k_n + h_n}(x_n + y_n)\right)\right) = N\left(p\left(\frac{k_n h_n}{k_n + h_n}\left(1 + \frac{\varepsilon}{h_n}\right) u_n\right)\right) \mu G_n + N(p(2a))\mu A \]
\[ < (1 + K/n)[N(p(u_n))\mu G_n + N(p(a))\mu A] = 1 + K/n. \]

Hence, if we define
\[ v_n = \frac{1}{1 + K/n} p\left(\frac{k_n h_n}{k_n + h_n}(x_n + y_n)\right), \]
then \( \varrho_N(v_n) \leq 1 \) and thus,
\[ \|x_n + y_n\|^p \geq \langle v_n, x_n + y_n \rangle \geq \frac{1}{1 + K/n} \left\{ (1 + \varepsilon)u_n p(u_n)\mu G_n + ap(a)\mu A \right\} \]
\[ = \frac{1}{1 + K/n} \left\{ \left(1 + \frac{\varepsilon}{h_n}\right) u_n p(u_n)\mu G_n + \left(\frac{1}{k_n} + \frac{1}{h_n}\right) ap(a)\mu A \right\} \]
\[ \geq \frac{1}{(1 + K/n)(1 + 1/n)} \left\{ \left(1 + \frac{\varepsilon}{k_n}\right) u_n p((1 + \varepsilon)u_n)\mu G_n + \frac{1}{k_n} ap(a)\mu A + 1 \right\} \]
\[ = \frac{2}{(1 + K/n)(1 + 1/n)} \rightarrow 2. \]

Finally, we show that \( \{x_n - y_n\} \) does not converge to zero weakly. Indeed, since by (1.5),
\[ u_n p(u_n)\mu G_n = q(p(u_n))p(u_n)\mu G_n \leq N(2p(u_n))\mu G_n \leq KN(p(u_n))\mu G_n = K/2 \]
and similarly, \( ap(a)\mu A \leq K/2 \), we derive
\[ h_n < k_n \leq (1 + \varepsilon)(1 + 1/n)u_n p(u_n)\mu G_n + ap(a)\mu A \leq 2K + K = 3K. \]

Therefore,
\[ \left\langle \frac{1}{apA} A, y_n - x_n \right\rangle = \frac{1}{h_n} - \frac{1}{k_n} = \frac{1}{k_n h_n} [(1 + \varepsilon)u_n p((1 + \varepsilon)u_n) - u_n p(u_n)]\mu G_n \]
\[ \geq \frac{\varepsilon}{b^2} u_n p(u_n)\mu G_n > \frac{\varepsilon}{b^2} N(p(u_n))\mu G_n = \frac{\varepsilon}{2b^2}, \]
where \( b = \sup_n \{k_n, h_n\} < \infty \) by Theorem 1.35. This shows that \( \{y_n - x_n\} \) is not weakly convergent to zero.

**Theorem 2.43.** \( L_M \) is WUR iff it is reflexive and rotund.

**Proof.** **Necessity.** Suppose that \( L_M \) is WUR. Then by Theorem 2.28, \( M \in \Delta_2 \) and \( M \) is strictly convex. Since a weakly sequentially complete WUR space is reflexive, Theorem 1.58 yields that \( L_M \) is reflexive.
2.6. Full convexity and weakly uniform rotundity

Sufficiency. Let \( x_n, y_n \in S(L_M) \) satisfy \( \|x_n + y_n\| \to 2 \). Then Lemma 2.26 implies \( x_n - y_n \to 0 \) in measure. For any \( \varepsilon > 0 \) and \( v \in L_M^* = E_N \), by Theorem 1.27, there exists \( \delta > 0 \) such that \( \mu E < \delta \) implies \( \|v\|_E \|v\|_N < \varepsilon \). Take \( G_n \in \Sigma \) with \( \mu G_n < \delta \) and
\[
|x_n(t) - y_n(t)| < \varepsilon \|x_G\| \cdot \|v\|_N^{-1} \quad (t \in G \setminus G_n)
\]
for all large \( n \). Then the Hölder Inequality implies
\[
|(v, x_n - y_n)| \leq \int_{G \setminus G_n} |x_n(t) - y_n(t)||v(t)| \, dt + \|x_n - y_n\| \cdot \|v\chi_{G_n}\|_N < \varepsilon + 2\varepsilon = 3\varepsilon.
\]

**Theorem 2.44.** \( l_M \) is WUR iff it is reflexive and either \( M \) is strictly convex on \( [0, M^{-1}(1)] \) or \( M \) is uniformly convex on \( [0, M^{-1}(1/2)] \).

**Proof.** Sufficiency. Suppose that \( l_M \) is reflexive, i.e., \( M \in \Delta_2 \cap \nabla_2 \). If \( M \) is uniformly convex on \( [0, M^{-1}(1/2)] \), then by Theorem 2.38, \( l_M \) is UR, and of course, WUR. Now, we assume that \( M \) is strictly convex on \( [0, M^{-1}(1)] \), and that \( x_n, y_n \in S(l_M) \) satisfy \( \|x_n + y_n\| \to 2 \). Since \( l_M \) is reflexive, \( x_n - y_n \to 0 \) weakly is equivalent to \( x_n - y_n \to 0 \) coordinatewise according to the proof of Theorem 1.62. Hence, we only need to show \( x_n(i) - y_n(i) \to 0 \) for all \( i \in \mathbb{N} \) as \( n \to \infty \). If this does not hold, then there exists \( j \in \mathbb{N} \) such that \( |x_n(j) - y_n(j)| \geq \varepsilon \) for some \( \varepsilon > 0 \) and infinitely many \( n \in \mathbb{N} \). Thus, the strict convexity of \( M \) on \( [0, M^{-1}(1)] \) implies
\[
M\left(\frac{x_n(j) + y_n(j)}{2}\right) \leq (1 - \delta)\frac{M(x_n(j)) + M(y_n(j))}{2}
\]
for some \( \delta > 0 \). Therefore,
\[
1 - \beta M\left(\frac{x_n + y_n}{2}\right) = M\left(\frac{x_n(j) + y_n(j)}{2}\right) + \sum_{i \neq j} M\left(\frac{x_n(i) + y_n(i)}{2}\right)
\leq 1 - \delta M\left(\frac{x_n(j) + y_n(j)}{2}\right)
\leq 1 - \delta M\left(\frac{x_n(j) + y_n(j)}{2}\right) \leq 1 - \delta M(\varepsilon/2) < 1,
\]
a contradiction.

Necessity. As in the proof of Theorem 2.43, we find that \( l_M \) is reflexive and that \( M \) is strictly convex on \( [0, M^{-1}(1/2)] \). Hence, if the condition is not necessary, then \( M \) is affine on some interval \( [a, b] \subset (M^{-1}(1/2), M^{-1}(1)) \) and there exist \( u_n, v_n \downarrow 0 \) with \( u_n > v_n \) and \( u_n - v_n \geq \varepsilon u_n \) such that
\[
M\left(\frac{u_n + v_n}{2}\right) > (1 - 1/n)\frac{M(u_n) + M(v_n)}{2} \quad (n \in \mathbb{N}).
\]
Since \( u_n \downarrow 0 \), we may assume the existence of an integer \( m_n \) such that
\[
\min\{M(b) - M(a), 1 - M(b)\} > m_n M(u_n) \geq 2^{-1} \min\{M(b) - M(a), 1 - M(b)\}.
\]
Choose \( \alpha_n > 0 \) such that
\[
M(b) + m_n M(v_n) = M(\alpha_n) + m_n M(u_n).
\]
Then pick \( c_n > 0 \) satisfying
\[
M(b) + m_n M(v_n) + M(c_n) = M(\alpha_n) + m_n M(u_n) + M(c_n) = 1
\]
and define
\[
x_n = (b, c_n, n_{vn}, v_n, 0, 0, \ldots), \quad y_n = (\alpha_n, c_n, n_{un}, u_n, 0, 0, \ldots).
\]
Then it is clear that \( x_n, y_n \in S(l_M) \) \((n \in \mathbb{N})\). Observing that
\[
M(b) - M(\alpha_n) = m_n M(u_n) - m_n M(v_n) \leq m_n M(u_n) < M(b) - M(a),
\]
we have \( a < \alpha_n < b \). Hence,
\[
g_M\left(\frac{x_n + y_n}{2}\right) = M\left(\frac{b + \alpha_n}{2}\right) + M(c_n) + m_n M\left(\frac{u_n + v_n}{2}\right)
\]
\[
> \frac{1}{2} \left[ M(b) + M(\alpha_n) + 2M(c_n) + (1 - 1/n)m_n [M(u_n) + M(v_n)] \right]
\]
\[
> \frac{1}{2} (1 - 1/n) \{ g_M(x_n) + g_M(y_n) \} = 1 - 1/n \to 1,
\]
i.e., \( \|x_n + y_n\| \to 2 \).

On the other hand, since \( M \in \Delta_2 \), we can find \( \delta > 0 \) such that \( 0 \leq u \leq M^{-1}(1) \) implies \( M(\varepsilon u) \geq \delta M(u) \). Therefore,
\[
M(b) - M(\alpha_n) = m_n [M(u_n) - M(v_n)] \geq m_n M(u_n - v_n) \geq m_n M(\varepsilon u_n) \geq \delta m_n M(u_n)
\]
\[
\geq \frac{\delta}{2} \min\{M(b) - M(a), 1 - M(b)\} > 0.
\]
This shows that \( \{x_n - y_n\} \) does not converge to zero weakly.

Now, we consider \( W^*UR \) Orlicz spaces.

**Lemma 2.45.** (i) If \( \{x_n\} \) is a bounded sequence in \( L_M \) and it converges to zero in measure, then \( x_n \to 0 \) \( E_N \)-weakly.

(ii) If \( \{x_n\} \) is a bounded sequence in \( l_M \) and it converges to zero coordinatewise, then \( x_n \to 0 \) \( h_N \)-weakly.

**Proof.** We only prove (i). Suppose \( \|x_n\| \leq K \). For any \( v \in E_N \) and \( \varepsilon > 0 \), choose \( \delta > 0 \) such that \( E \in \Sigma \) and \( \mu E < \delta \) imply \( \|v\|_E \leq \varepsilon \). Since \( x_n \to 0 \) in measure, we can find \( G_n \in \Sigma \) with \( \mu G_n < \delta \) and \( |x_n(t)| < \varepsilon \) on \( G \setminus G_n \) for all large \( n \). Hence, for such \( n \),
\[
|\langle v, x_n \rangle| \leq \int_{G \setminus G_n} |x_n(t)v(t)| \, dt + \int_{G_n} |x_n(t)v(t)| \, dt
\]
\[
\leq \varepsilon \|\chi_G\| \cdot \|v\|_N + \|x_n\| \cdot \|v\|_{G_n} \leq \varepsilon \|\chi_G\| \cdot \|v\|_N + \varepsilon K.
\]
This shows that \( \langle v, x_n \rangle \to 0 \) since \( \varepsilon \) is arbitrary.

**Theorem 2.46.** \( L_M \) or \( l_M \) is \( W^*UR \) iff it is rotund.

**Proof.** We only deal with \( L_M \). The necessity is trivial. Now, we prove the sufficiency. Let \( x_n, y_n \in S(l_M) \) and \( \|x_n + y_n\| \to 2 \). Since \( M \in \Delta_2 \), we have \( g_M((x_n + y_n)/2) \to 1 \).

It follows from Lemma 2.26 that \( x_n - y_n \to 0 \) in measure. Therefore, \( x_n - y_n \overset{w^*}{\to} 0 \) by Lemma 2.45.

**Theorem 2.47.** \( L^\alpha_M \) \((l^\alpha_M) \) is \( W^*UR \) iff \( M \) is uniformly convex (on \([0, \pi_M(1)]\)).

**Proof.** We also consider \( l^\alpha_M \) only.

**Sufficiency.** Let \( x_n, y_n \in S(l^\alpha_M) \) and \( \|x_n + y_n\| \overset{\alpha}{\to} 2 \). Since the uniform convexity of \( M \) implies that \( M \in \nabla_2 \), we find that \( \{k_n, h_n\} \) is bounded, where \( k_n \in K(x_n) \) and
2.7. Smoothness. Let $X$ be a Banach space. $x \in X$ is called a smooth point if it has a unique supporting functional $f_x$. If every $x \neq 0$ is a smooth point, then $X$ is called a smooth (S) space. In this case, the mapping $x \mapsto f_x$ from $X \setminus \{0\}$ to $S(X^*)$ is called the supporting mapping.
Moreover, if the supporting mapping is norm-weakly continuous, then \( X \) is called very smooth (VS). If the mapping is norm-norm continuous, then \( X \) is called strongly smooth (SS). \( X \) is uniformly smooth (US) provided that for any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that \( x \in S(X) \) and \( 0 < \|y\| < \delta \) imply
\[
(\|x + y\| + \|x - y\| - 2)/\|y\| < \varepsilon.
\]

Let \( f \) be a continuous function defined on an open set \( O \) in \( X \) and \( x \in O \). If for any \( y \in X \), the limit
\[
\partial f(x)(y) = \lim_{h \to 0} \frac{f(x + hy) - f(x)}{h}
\]
eexists, then \( x \) is called a Gateaux differentiable point of \( f \). \( x \in O \) is called a Fréchet differentiable point of \( f \) provided that for any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that
\[
0 \leq \|h\| < \delta \text{ implies } \left| \frac{f(x + hy) - f(x) - \partial f(x)(y)}{h} \right| < \varepsilon
\]
for all \( y \in B(X) \).

\( X \) is called a Gateaux differentiable space if the set of Gateaux differentiable points of every convex continuous function defined on a nonempty open convex subset of \( X \) is dense in that subset. Moreover, if the above set is a dense \( G_δ \) set in the relevant subset, then \( X \) is called a \( \varepsilon \)-weak Asplund space. \( X \) is called an Asplund space if the set of Fréchet differentiable points of every convex continuous function defined on a nonempty open convex subset of \( X \) is a dense \( G_δ \) set in that subset.

**Lemma 2.48.** Let \( x \in L_M \), and \( \theta(x) \neq 0 \). Then there exist two different singular functionals \( \varphi_i \in S(L_M^*) \) such that \( \varphi_i(x) = \theta(x) \), \( i = 1, 2 \).

**Proof.** Define \( G(n) = \{t \in G : n - 1 \leq |x(t)| < n\} \) and for each \( n \in \mathbb{N} \), decompose \( G(n) \) into \( G_1(n) \) and \( G_2(n) \) such that \( \mu G_i(n) = 2^{-i} \mu G(n) \) \((i = 1, 2)\). Then \( x_i = \sum_{n=1}^{\infty} x_{G_i(n)} \) satisfy \( \theta(x_i) = \theta(x) \) \((i = 1, 2)\). Indeed, let \( \theta = \theta(x) \). Then for any \( \varepsilon \in (0, \theta/2) \), there exists \( m \in \mathbb{N} \) such that
\[
\frac{m - 1}{m} \cdot \frac{1}{\theta - 2\varepsilon} > \frac{1}{\theta - \varepsilon}.
\]
Since
\[
t, s \in G(n) \Rightarrow |x(t)| < n \leq \frac{n}{n - 1} |x(s)|,
\]
for all \( n \geq m \) and all \( t \in G_i(n) \),
\[
|\frac{x_i(t)}{\theta - 2\varepsilon}| = |\frac{|x(t)|}{\theta - 2\varepsilon}| \geq \frac{n - 1}{n} \cdot \frac{|x(t)|}{\theta - 2\varepsilon} > \frac{|x(t)|}{\theta - \varepsilon}.
\]
It follows from the definition of \( \theta \) that
\[
\varphi_M \left( \frac{x_i}{\theta - 2\varepsilon} \right) \geq \sum_{n \geq m} G_i(n) \int \left( \frac{x(t)}{\theta - 2\varepsilon} \right) dt \geq \sum_{n \geq m} G_i(n) \left( \int \frac{n - 1}{\theta - 2\varepsilon} dt \right)
\]
\[
= \frac{1}{2} \sum_{n \geq m} G_i(n) \left( \int \frac{n - 1}{\theta - \varepsilon} dt \right) dt \geq \frac{1}{2} \sum_{n \geq m} G_i(n) \left( \int \frac{x(t)}{\theta - \varepsilon} dt \right) dt = \infty.
\]
This implies \( \theta(x_i) = \theta(x) \) \((i = 1, 2)\). Hence, by the Hahn–Banach Theorem, there exist singular functionals \( \varphi_i \) \((i = 1, 2)\) such that \( \|\varphi_i\| = 1 \) and \( \varphi_i(x_i) = d(x_i, E_M) = \theta(x_i) \) \((i = 1, 2)\). Thus, by Lemma 1.49 and Theorem 1.54, \( \varphi_i(x) = \theta(x) \) and \( \varphi_i(x_j) = 0 \) \((i, j = 1, 2, i \neq j)\).

**Theorem 2.49.** \( x \in L_M, x \neq 0 \) is a smooth point iff (a) \( \theta(x/\|x\|) < 1 \) and (b) \( G(x) = \{ t \in G : p_-(|x(t)|/\|x\|) < p(|x(t)|/\|x||) \} \) is a null set. In this case, the supporting functional of \( x \) is

\[
v = \left[p(|x|/\|x||)/p(|x|/\|x||)\right]_N \, \text{sign } x = (p(|x|/\|x||)/(1 + g_N(p(|x|/\|x||)))) \, \text{sign } x.
\]

**Proof.** By Lemma 2.48, condition (a) is necessary. The necessity of (b) follows from Theorem 1.78. To show the sufficiency, first we observe that Theorem 1.76 (ii) and Lemma 1.49 imply that all supporting functionals of \( x \) are contained in \( L_N^2 \). Then the conclusion follows from Theorem 1.78 and the fact that

\[
\|p(|x|/\|x||)\|_N = \langle x/\|x||, p(|x|/\|x||)\rangle_N = g_M(x/\|x||) + g_N(p(|x|/\|x||)).
\]

We say that \( M \) is **smooth** if its right derivative \( p \) is continuous.

**Theorem 2.50.** (i) \( E_M \) is a smooth space iff \( M \) is smooth.
(ii) \( L_M \) is a smooth space iff \( M \in \Delta_2 \) and \( M \) is smooth.

**Proof.** For any \( x \neq 0 \) in \( E_M \), we have \( \theta(x) = d(x, E_M) = 0 \). If \( M \) is smooth, then \( G(x) = \emptyset \), where \( G(x) \) is defined as in Theorem 2.49, and so, by Theorem 2.40, \( x \) is a smooth point of \( E_M \).

If \( M \) is not smooth at \( \alpha \), then we can select disjoint \( E, F \in \Sigma \) with \( \mu E > 0 \) and a constant \( \beta \) such that \( M(\alpha) \mu E + M(\beta) \mu F = 1 \). Set \( x = \alpha \chi_E + \beta \chi_F \). Then \( g_M(x) = 1 \), \( x \in E_M \) but \( \mu G(x) \geq \mu E > 0 \). By Theorem 2.49, \( x \) is not a smooth point of \( E_M \).

If \( M \notin \Delta_2 \), then by Example 1.19, there exists \( x \in S(L_M) \) with \( g_M(x) < 1 \). Clearly, \( \theta(x) = 1 \), whence \( x \) is not a smooth point of \( L_M \) by Theorem 2.49.

**Theorem 2.51.** Let \( x \neq 0 \) in \( L_M^2 \) and \( k = \min \{ K(x) \} \). Then \( x \) is a smooth point iff (a) \( g_N(p_-(k|x|)) = 1 \) or (b) \( \theta(kx) < 1 \) and \( g_N(p(k|x|)) = 1 \). Moreover, in case (a), the supporting functional of \( x \) is \( p_-(k|x|) \, \text{sign } x \), while in case (b), it is \( p(k|x|) \, \text{sign } x \).

**Proof.** \( \Leftarrow \) Let \( f = v + \varphi \) be a supporting functional of \( x \), where \( v \in L_N \) and \( \varphi \in F \). Then Theorem 1.77 shows that \( p_-(k|x|) \leq |v| \leq p(k|x|) \). Hence, if (a) holds, then by Theorem 1.77 (i), we deduce that \( v = p_-(k|x|) \, \text{sign } x \) and \( \varphi = 0 \). If (b) holds, then by Lemma 1.49 and Theorem 1.77 (ii), \( \varphi = 0 \) and thus, \( v = p(k|x|) \, \text{sign } x \) since \( g_N(v) = 1 = g_N(p(k|x|)) \) and \( |v| \leq p(k|x|) \).

\( \Rightarrow \) Suppose \( g_N(p_-(k|x|)) \neq 1 \). By Theorems 1.77 and 1.71, we have \( g_N(p_-(k|x|)) = \alpha < 1 \). If \( \theta(kx) < 1 \), then Theorem 1.77 and Lemma 1.49 imply that all supporting functionals of \( x \) are in \( L_N \). Therefore, if \( g_N(p(k|x|)) \neq 1 \), then we must have \( g_N(p(k|x|)) > 1 \). This implies that the set

\[
\{ v \, \text{sign } x : p_-(k|x|) \leq |v| \leq p(k|x|), \, g_N(v) = 1 \}
\]

contains infinitely many elements, and by Theorem 1.80, every element in this set is a supporting functional of \( x \), which shows that \( x \) is not a smooth point.
Now, we assume $\theta(kx) = 1$ (note that $g_M(kx) = k\|x\| - 1 < \infty$ implies $\theta(kx) \leq 1$).

By Lemma 2.48, there exist $\varphi_1, \varphi_2 \in F$ such that $\varphi_1 \neq \varphi_2$ and $\|\varphi_1\| = \|\varphi_2\| = 1$ and $\varphi_i(kx) = \theta(kx) = 1$ ($i = 1, 2$). Define $f_i = p_-(k|x|)\text{sign } x + (1 - \alpha)\varphi_i$ ($i = 1, 2$). Then $f_1 \neq f_2$ and by Theorem 1.51, $\|f_1\| = \|f_2\| = 1$ and thus, Theorem 1.77 implies that $f_1$ and $f_2$ are supporting functionals of $x$, which also shows that $x$ is not a smooth point. \[\blacksquare\]

**Theorem 2.52.** (i) $E_M^a$ is smooth iff $M$ is smooth.

(ii) $L_M^a$ is smooth iff $M \in \Delta_2$ and $M$ is smooth.

**Proof.** Suppose that $M$ is not smooth at $a > 0$. Then there exist $v, w$ such that $p_-(a) < v < w < p(a)$. Select $b \geq 0$ and disjoint nonnull sets $E, F \in \Sigma$ satisfying

$$N\left(\frac{v + w}{2}\right)\mu E + N(p(b))\mu E = 1$$

and define $x = a\chi_E + b\chi_F$. Then

$$g_N(p(x)) = N(p(a))\mu E + N(p(b))\mu E > N(w)\mu E + N(p(b))\mu F > 1,$$

and for all positive $l < 1$,

$$g_N(p(lx)) < N(v)\mu E + N(p(b))\mu F < 1.$$

This means that $K(x) = \{1\}$ or equivalently, $K(x/\|x\|) = \|x\|$. Moreover, since $g_N(p_-(x)) < N(v)\mu E + N(p(b))\mu F < 1$, by Theorem 2.51, $x$ is not a smooth point of $E_M$.

If $M$ is smooth, then for any $x \neq 0$ in $E_M$ and $k \in K(x)$, $\theta(x) = 0 < 1$. Observing that $R(k) = g_N(p(k|x|))$ is a continuous function on $R$ and $R(0) = 0, R(\infty) = \infty$, we can find $k' > 0$ such that $R(k') = 1$. It follows from the continuity of $p$ that $g_N(p(k|x|)) = 1$ for all $k \in K(x)$. Hence, by Theorem 2.51, $x$ is a smooth point of $E_M^a$.

Finally, we assume that $M \notin \Delta_2$, i.e., there exist $u_n \uparrow \infty$ such that

$$M((1 + 1/n)u_n) > n2^{n+1}M(u_n) \quad (n \in \mathbb{N}).$$

Observing that

$$M(u) \geq \int_{(1-1/n)u}^u \frac{p(t)}{t} dt \geq n^{-1}up((1 - 1/n)u) \quad (u \geq 0),$$

we have

$$(1 + 1/n)u_n p((1 + 1/n)u_n) > M((1 + 1/n)u_n) > n2^{n+1}M(u_n) > 2^{n+1}u_n p((1 - 1/n)u_n).$$

Therefore,

$$p((1 + 1/n)u_n) > 2^np((1 - 1/n)u_n).$$

Without loss of generality, we assume $2^{-1}u_1 p(u_1/2)\mu G > 1$. Then there exist disjoint $\{G_n\}$ in $\Sigma$ such that

$$(1 - 1/n)u_n p((1 - 1/n)u_n)\mu G_n = 2^{-n}.$$

Define $x = \sum_{n=2}^{\infty} (1 - 1/n)u_n \chi_{G_n}$. Then

$$g_M(x) + g_N(p(x)) = \int_G x(t)p(x(t)) dt = \sum_{n=2}^{\infty} (1 - 1/n)u_n p((1 - 1/n)u_n)\mu G_n < 1.$$
For any \( l > 1 \), let \( m > 2 \) satisfy \( (1 - 1/m)l > 1 + 1/n \). Then
\[
g_M(x) + g_N(p(lx)) \geq \int_G x(t)p(lx(t)) dt \geq \sum_{n>\infty} (1 - 1/n)u_n p((1 + 1/n)u_n)\mu G_n
\geq \sum_{n>\infty} 2^n(1 - 1/n)u_n p((1 - 1/n)u_n)\mu G_n = \infty.
\]
This shows \( x \in L_M \) and \( K(x) = \{1\} \). Recall that \( g_N(p(x)) < 1 \), by Theorem 2.51, \( x \) is not a smooth point of \( L_M^o \).

**Theorem 2.53.** Let \( x(\neq 0) \in l_M \).

(i) If \( x \) has only one nonzero coordinate, then it is a smooth point of \( l_M \).

(ii) If \( x \) has more than one nonzero coordinate, then it is a smooth point in \( l_M \) iff \( \theta(x/||x||) < 1 \) and \( M \) is smooth at each point \( |x(i)|/||x|| \) \((i \in \mathbb{N})\). Furthermore, in this case, the supporting functional of \( x \) is
\[
v = \frac{p(|x|/||x||) \text{sign } x}{1 + g_N(p(|x|/||x||))}.
\]

**Proof.** (ii) can be shown just as Theorem 2.49, hence, we only prove (i). Let \( x(i) \neq 0 \) and \( x(j) = 0 \) for all \( j \neq i \). For any supporting functional \( v \) of \( x \), since \( x \in h_M \), we find \( v \in l_N \). Clearly, \( v(i)x(i) > 0 \) and \( v(j) = 0 \) for all \( j \neq i \). Therefore, by Example 1.22,
\[
v(i) = \frac{1}{M^{-1}(1)} \text{sign } x(i).\]

**Theorem 2.54.** (i) \( h_M \) is smooth iff \( M \) is smooth on \((0, M^{-1}(1))\).

(ii) \( l_M \) is smooth iff \( M \in \Delta_2 \) and \( M \) is smooth on \((0, M^{-1}(1))\).

**Proof.** Let \( x(\neq 0) \in h_M \). If \( x \) has only one nonzero coordinate, then it is a smooth point of \( l_M \) by Theorem 2.53. Otherwise, \( g_M(x/||x||) = 1 \) implies \( M(x(i)/||x||) < 1 \) for all \( i \in \mathbb{N} \). It follows from the smoothness of \( M \) on \((0, M^{-1}(1))\) that \( p \) is continuous at \( |x(i)/||x||| \). Hence, from \( \theta(x) = 0 \) we deduce that \( x \) is a smooth point of \( h_M \).

Conversely, if \( M \notin \Delta_2 \), then we can construct \( x \in S(l_M) \) with \( g_M(x) < 1 \). Hence, \( \theta(x) = 1 \). By Theorem 2.53, \( x \) is not a smooth point of \( l_M \). If \( M \) is not smooth at \( a \in (0, M^{-1}(1)) \), then \( M(a) < 1 \) and so there exists \( b > 0 \) satisfying \( M(b) + M(a) = 1 \). Let \( x = (a, b, 0, 0, \ldots) \). Then by Theorem 2.53, \( x \) is not a smooth point of \( h_M \).

**Theorem 2.55.** Let \( x(\neq 0) \in l_M^o \) and \( k = \min\{K(k)\} \). Then \( x \) is a smooth point iff (a) \( g_N(p(\cdot |k||x|)) = 1 \) or (b) \( \theta(kx) < 1 \) but either \( g_N(p(k||x||)) = 1 \) or \( J = \{j \in \mathbb{N} : p(\cdot |k||x||) < p(k||x||)\} \) contains at most a single point.

**Proof.** As in the proof of Theorem 2.51, if \( g_N(p(\cdot |k||x|)) = 1 \), then \( x \) has the unique supporting functional
\[
v = p(\cdot |k||x|) \text{sign } x
\]
and if \( \theta(kx) < 1 \) and \( g_N(p(k||x||)) = 1 \), or \( J = \emptyset \), then \( x \) has the unique supporting functional
\[
v = p(k||x||) \text{sign } x.
\]

Now, we assume \( J = \{i\} \) and \( \theta(kx) < 1 \). Let \( v \) be a supporting functional of \( x \). Then similarly, \( \theta(kx) < 1 \) implies \( v \in l_N \) and so \( g_N(v) = 1 \). Clearly, for all \( j \neq i \), we have
Proof. If $M \not\in \Delta_2$, then similarly to the proof of Theorem 2.49, we can show that $l_{M}^o$ is not smooth. So, we only need to prove (i).

Sufficiency. Assume that $M$ is smooth on $(0, \pi_M(1/2))$ and $p_-(\pi_M(1/2)) = N^{-1}(1/2)$.

Let $x(\not= 0) \in h_M^q$ and $k = \min\{K(x)\}$. Then $\theta(kx) = 0 < 1$. Since $p_-$ is a left-continuous function, by the definition of $k$, we have $g_N(p_-(k|x|)) \leq 1$. If $g_N(p_-(k|x|)) = 1$, then in virtue of Theorem 2.55, $x$ is a smooth point. Now, we consider the case $g_N(p_-(k|x|)) < 1$.

In this case, there is at most one index $j \in \mathbb{N}$ such that $p_-(k|x(j)|) \geq N^{-1}(1/2)$. Hence by the second condition, for all $i \not= j$, $k|x(i)| < \pi_M(1/2)$ since $p_-$ is nondecreasing. It follows from the first condition that $p_-(k|x(i)|) = p(k|x(i)|)$ for all $i \not= j$. Hence by Theorem 2.55, in this case $x$ is also a smooth point. Since $x \in h_M$ is arbitrary, we conclude that $h_M$ is smooth.

Necessity. Assume first that $M$ is not smooth at $\alpha \in (0, \pi_M(1/2))$. Set

$$\beta = \inf\{b \geq 0 : N(p(\alpha)) + N(p_-(\alpha)) + N(p(b)) \geq 1\}$$

and define $x = (\alpha, \alpha, \beta, 0, 0, \ldots)$. Then by the right continuity of $p$, the left continuity of $p_-$, the choice of $\beta$ and the definition of $\pi_M(\cdot)$, we have $g_N(p(x)) > 1$ and $g_N(p_-(x)) < 1$.

This shows that $K(x) = 1$, and so, by Theorem 2.55, $x$ is not a smooth point of $h_M^o$.

Next we assume $p_-(\pi_M(1/2)) < N^{-1}(1/2)$. By the definition of $\pi_M(\cdot)$, $p$ is not continuous at $\delta := \pi_M(1/2)$. Pick $s > 0$ satisfying $2N(p_-(\delta)) + N(p(s)) < 1$ and define $x = (\delta, \delta, s, 0, 0, \ldots)$. Then clearly, $g_N(p_-(x)) < 1$ and by the definition of $\pi_M(1/2)$,

$$g_N(p(x)) = 2N(p(\delta)) + N(p(s)) \geq 1 + N(p(s)) > 1.$$ 

This shows $K(x) = 1$. Hence, by Theorem 2.55, $x$ is not a smooth point. This finishes the proof.

Theorem 2.57. Let $X = L_M, L_M^*, l_M$, or $l_M^o$. Then the following are equivalent:

(i) $X$ is SS.

(ii) $X$ is VS.

(iii) $X$ is smooth and reflexive.

Proof. (i)$\Rightarrow$(ii) is a general implication.

(ii)$\Rightarrow$(iii). Clearly, $X$ is smooth. Since for any Banach space $Y$, $Y$ is reflexive if $Y^*$ is VS, we deduce that $X$ is reflexive since $X$ is a dual space and $M \in \Delta_2$.

(iii)$\Rightarrow$(i). Since (iii) implies that $X^*$ is LUR, by the general implication that LUR of $Y^*$ $\Rightarrow$ SS of $Y$, we conclude that $X$ is SS.
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Remark. Since US of $Y \iff$ UR of $Y^*$, one can easily find a criterion for Orlicz spaces to be US. Moreover, by Theorems 1.18, 2.37 and 2.38, any reflexive Orlicz space has uniformly rotund and uniformly smooth Orlicz norm and Luxemburg norm.

Theorem 2.58. (i) $E_M$ is a weak Asplund space.
(ii) $E_M$ is an Asplund space iff $M \in \nabla_2$.
(iii) $L_M$ is an Asplund space iff it is reflexive.

Proof. Since a separable Banach space is a weak Asplund space, (i) follows.
(ii) holds because a separable Banach space is an Asplund space iff its dual is separable.
(iii) is true according to (ii) and Theorem 2.59 below. ■

S. Chen & X. Yu [51] shows that (i) the set of smooth points of $L_M$ is a dense $G_\delta$ set in $L_M$, and (ii) the set of smooth points of $L_M$ is an open set in $L_M$ iff $N$ is smooth. But this does not mean that $L_M$ is always a weak Asplund space. In fact, we have the following.

Theorem 2.59. The following are equivalent:
(i) $M \not\in \Delta_2$.
(ii) $L_M$ is not a Gateaux differentiable space.
(iii) $L_M$ is not a weak Asplund space.
(iv) There exists a continuous, convex and nowhere differentiable functional on $L_M$.

Proof. We complete the proof by constructing a nowhere differentiable continuous convex function on $L_M$ if $M \not\in \Delta_2$. In fact, $\theta(\cdot)$ is a candidate. Indeed, for any $x \in L_M$, let $G^*(n) = \{ t \in G : |x(t)| > n \}$ and $x|n = x|G^*(n)$. Then by Theorem 1.43, $\theta(x) = \lim_n \|x|n\|$. Therefore, $\theta(\cdot)$ is clearly a convex function. Now, we show that it is continuous. Let $x^k \to x$ as $k \to \infty$. Then

$$|\theta(x^k) - \theta(x)| = \lim_n \|x^k|n\| - \|x|n\| \leq \lim_n \|(x^k - x)|n\| \leq \|x^k - x\| \to 0.$$ 

Finally, we investigate its differentiability. Obviously, if $\theta(x) = 0$, then for any $y \in L_M$, $\theta(x + y) = \theta(y)$. Hence,

$$\frac{\theta(x + ty) - \theta(x)}{t} = \frac{|t|}{t} \theta(y).$$

This shows that $\theta$ is not differentiable at $x$ since for all $y \in L_M \setminus E_M$, the last term does not converge as $t \to 0$.

Suppose $\theta(x) > 0$. Then by the proof of Lemma 2.48, we can find disjoint $E, F \in \Sigma$ such that $E \cup F = G$ and that $\theta(x|_E) = \theta(x|_F) = \theta(x)$. Let $y = x|_E - x|_F$. Then $-1 < t < 0$ and $0 < t < 1$ imply, respectively,

$$\lim_n \|(x + ty)|n\| = (1 + t)\theta(x).$$

Hence, in the first case,

$$\frac{\theta(x + ty) - \theta(x)}{t} = -\theta(x),$$

and in the second case,
This also shows that \( \theta \) is not differentiable at \( x \).

**Remark.** The last two theorems can be easily translated into Orlicz sequence spaces.

To finish this section, we investigate the exposed points of Orlicz spaces. Let \( X \) be a Banach space and \( K \) a subset of \( X \). Then \( x \in K \) is called an exposed point of \( K \) if there exists some \( f \in X^\ast \) such that \( f(x) > f(y) \) for all \( y \in K \smallsetminus \{x\} \). Moreover, if \( x_n \in K \) and \( f(x_n - x) \to 0 \) imply \( \|x_n - x\| \to 0 \) \((n \to \infty)\), then \( x \) is called a strongly exposed point of \( K \).

**Theorem 2.60.** \( x \in S(L_M) \) is an exposed point of \( B(L_M) \) iff

(i) \( \varrho_M(x) = 1 \) and \( \mu\{t \in G : x(t) \notin S_M\} = 0 \),

(ii) \( p_+(|x|) \in L_N \) and

(iii) \( \mu G(a) \mu G(b) = 0 \) for all SAIs \([a,d]\) and \([c,b]\) of \( M \) such that \( p \) is continuous at \( a,b \), where \( \mu(\alpha) = \{t \in G : |x(t)| = \alpha\} \).

**Proof.** \( \Rightarrow \) Since every exposed point is an extreme point, (i) follows.

If (ii) is not true, then by Theorem 1.76 and Corollary 1.79, \( x \) has only singular supporting functionals. Since for any \( \varphi \in F \) with \( \varphi(x) = \|\varphi\| = 1 \), \( \varphi(x|_{G_n}) = \varphi(x) = 1 \) for all \( n \in \mathbb{N} \), where \( G_n = \{t \in G : |x(t)| \geq n\} \), we find that \( x \) is not an exposed point of \( B(L_M) \).

Suppose that (iii) is false, i.e., \( M \) has two SAIs \([a,d]\) and \([c,b]\) such that \( \mu G(a) > 0 \), \( \mu G(b) > 0 \) and \( p \) is continuous at \( a,b \). Without loss of generality, we may assume \( x(t) \geq 0 \) on \( G \). Pick \( \alpha \in (a,d), \beta \in (c,b) \) and disjoint \( E \) in \( G(a), F \) in \( G(b) \) such that

\[
M(\alpha)\mu E + M(\beta)\mu F = M(\alpha)\mu E + M(\beta)\mu F > 0
\]

and define

\[
y = \alpha \chi_E + \beta \chi_F + x|_{G \smallsetminus (E \cup F)}.
\]

Then it is obvious that \( \varrho_M(y) = \varrho_M(x) = 1 \) and \( y \neq x \). Moreover, by Theorems 1.76 and 1.78, it is easy to check that for each supporting functional \( f \) of \( x \), \( f(x) = f(y) = 1 \) since \( p \) is continuous at \( a,b \).

\( \Leftarrow \) Suppose that \( x \) satisfies (i)–(iii). Without loss of generality, we assume \( x(t) \geq 0 \) on \( G \) and \( \mu G(b) = 0 \) for each SAI \([a,b]\) of \( M \) such that \( p \) is continuous at \( b \). Let \( \{[a_n,b_n]\} \) be all SAIs of \( M \) such that \( \mu(t \in G : x(t) = b_n) > 0 \) and that \( p \) is not continuous at \( b_n \). Since by (ii), \( p_-(x) \in L_N \), we can find, for each \( n \), \( c_n \in (p_-(b_n), p(b_n)) \) such that \( w \in L_N \), where

\[
w(t) = \begin{cases}  
c_n, & x(t) = b_n,  
p_-(x(t)), & \text{otherwise}.  
\end{cases}
\]

Clearly, by Theorem 1.78, \( f = w/\|w\|_{\infty} \) is a supporting functional of \( x \). Let \( y \in S(L_M) \) satisfy \( (f, y) = 1 \). We complete the proof by showing \( y = x \). First, from Theorems 1.76 and 1.78, we deduce that \( \varrho_M(y) = 1 \) and \( p_-(y) \leq w \leq p(y) \). Hence, \( y(t) = x(t) \) \( \mu \)-a.e. for all \( t \in G \) such that \( x(t) = b_n \) or \( x(t) \) does not belong to any SAI of \( M \). Therefore, (i) and (iii) imply that \( 0 \leq x(t) \leq y(t) \) \( \mu \)-a.e. on \( G \). Consequently, \( \varrho_M(x) = \varrho_M(y) \) implies that \( y(t) = x(t) \) \( \mu \)-a.e. on \( G \).
The reader may verify the following theorems.

**Theorem 2.61.** \(x \in S(L^o_M)\) is an exposed point of \(B(L^o_M)\) iff

(i) \(K(x) = \{k\}\) and \(\mu(t \in G : kx(t) \in R \setminus S_M) = 0\),

(ii) for any extreme point \(\alpha\) of any SAI of \(M\), if \(p\) is continuous at \(\alpha\), then \(\mu(t \in G : kx(t) = \alpha) = 0\),

(iii) if \(g_N(p_-(k|x|)) = 1\), then \(\mu(t \in G : kx(t) = b \setminus a) = 0\) for any SAI \([a,b]\) of \(M\), and

(iv) if \(\theta(kx) < 1\) and \(g_N(p(k|x|)) = 1\), then \(\mu(t \in G : kx(t) = a) = 0\) for any SAI \([a,b]\) of \(M\).

**Theorem 2.62.** \(x = (x(i)) \in S(l_M)\) is an exposed point of \(B(l_M)\) iff

(i) \(g_M(x) = 1\) and \(\{i \in \mathbb{N} : x(i) \in R \setminus S_M\}\) contains no more than one element,

(ii) \(p_-(|x|) \in l_N\),

(iii) if \(\{i \in \mathbb{N} : x(i) \in R \setminus S_M\}\) is a singleton, then for any \(i \in \mathbb{N}\) such that \(x(i)\) is an extreme point of some SAI of \(M\), \(p\) is continuous at \(|x(i)|\), and

(iv) if \(\{i \in \mathbb{N} : x(i) \in R \setminus S_M\} = \emptyset\), then either \(\{i \in N : |x(i)| = a\} = \emptyset\) or \(\{i \in \mathbb{N} : |x(i)| = b\} = \emptyset\) for any SAIIs \([a,d]\) and \([c,b]\) of \(M\) such that \(p\) is continuous at \(a\) and \(b\).

**Theorem 2.63.** \(x = (x(i)) \in S(l^o_M)\) is an exposed point of \(B(l^o_M)\) iff \(\{i \in \mathbb{N} : x(i) \neq 0\}\) is a singleton or

(i) \(K(x) = \{k\}\) and \(kx(i) \in S_M\) for all \(i \in \mathbb{N}\),

(ii) if \(kx(i)\) is an extreme point of a SAI of \(M\), then \(p\) is discontinuous at \(k|x(i)|\),

(iii) if \(k|x(i)|\) is the right extreme point of a SAI of \(M\) for some \(i \in \mathbb{N}\), then \(g_N(p_-(k|x(i)|)) < 1\), and

(iv) if \(k|x(i)|\) is the left extreme point of a SAI of \(M\), then either \(\theta(kx) = 1\) or \(g_N(p(k|x|)) > 1\).

**Theorem 2.64.** If \(M \not\in \Delta_2\), then \(B(L_M), B(L^o_M), B(l_M)\) and \(B(l^o_M)\) have no strongly exposed point. If \(M \in \Delta_2\), then

(I) \(x \in S(L_M)\) is a strongly exposed point of \(B(L_M)\) iff

(1) \(\mu(t \in G : |x(t)| \in R \setminus S_M) = 0\), and

(2) either \(\mu(t \in G : |x(t)| = b) = 0\) for every SAI \([a,b]\) of \(M\) or \(\mu(t \in G : |x(t)| = c) = 0\) for every SAI \([c,d]\) of \(M\) and \(\theta_N(p_-(x)) < 1\), where

\[\theta_N(v) = \inf\{k > 0 : g_N(v/k) < \infty\}\]

(II) \(x \in S(L^o_M)\) is a strongly exposed point of \(B(L^o_M)\) iff for every \(k \in K(x)\) and every SAI \([a,b]\) of \(M\),

(1) \(\mu(t \in G : |kx(t)| \in (a,b)) = 0\),

(2) \(\mu(t \in G : |kx(t)| = c) = 0\) for every extreme point \(c\) of \([a,b]\) on which \(p\) is continuous,

(3) \(x\) has a supporting functional \(v \in L_N\) with \(\theta_N(v) < 1\),

(4) \(g_N(p_-(x)) = 1\) implies \(\mu(t \in G : kx(t) = b) = 0\), and

(5) \(g_N(p(x)) = 1\) implies \(\mu(t \in G : kx(t) = a) = 0\).
(III) $x = (x(i)) \in S(l_M)$ is a strongly exposed point of $B(l_M)$ iff
1. $I = \{ i \in \mathbb{N} : x(i) \in R \setminus S_M \}$ contains at most one element,
2. if $I$ contains one element, then $\theta_N(p_-(x)) < 1$ and for any $i \in \mathbb{N} \setminus I$, $x(i) \neq e$
   for every extreme point $e$ of every SAI of $M$ on which $p$ is continuous, and
3. if $I = \emptyset$, then either $|x(i)| \neq b$ for any $i \in \mathbb{N}$ and any SAI $[a, b]$ of $M$ when
   $p$ is continuous at $b$, or $\theta_N(p_-(x)) < 1$ and $|x(i)| \neq c$ for any $i \in \mathbb{N}$ and any
   SAI $[c, d]$ of $M$ when $p$ is continuous at $c$.

(IV) $x = (x(i)) \in S(l_0^\alpha_M)$ is a strongly exposed point of $B(l_0^\alpha_M)$ iff either
1. $\{ i \in \mathbb{N} : |kx(t)| \in (a, b) \}$ is a singleton or, for every $k \in K(x)$ and every SAI $[a, b]$ of $M$,
2. $\{ i \in \mathbb{N} : |kx(i)| = e \}$ is $\emptyset$ for every extreme point $e$ of any SAI $[a, b]$ of $M$
   on which $p$ is continuous,
3. $x$ has a supporting functional $v \in L_N$ with $\theta_N(v) < 1$,
4. $\theta_N(p_-(x)) = 1$ implies $\{ i \in \mathbb{N} : |kx(i)| = b \} = \emptyset$, and
5. $\theta_N(p(x)) = 1$ implies $\{ i \in \mathbb{N} : |kx(i)| = a \} = \emptyset$.

**Notes and remarks.** The relations between rotundities and smoothness for Banach spaces are shown in Figures 2.1 and 2.2.

The main results in this chapter are summarized in Table 2.1, where UC = uniformly convex, SC = strictly convex, S = smooth,

$$\pi_M(\alpha) = \inf \{ s > 0 : N(p(s)) \geq \alpha \};$$

(*) for any $u', \varepsilon, \varepsilon' > 0$, there exist $\gamma, D > 0$ such that for any $u > u'$,

$$p((1 + \varepsilon)u) \leq (1 + \gamma)p(u) \Rightarrow p(u) \leq Dp(\varepsilon'u);$$

(**) for any $u', \varepsilon, \varepsilon' > 0$, there exist $\gamma, D > 0$ such that for any $u \in (0, u')$,

$$p((1 + \varepsilon)u) \leq (1 + \gamma)p(u) \Rightarrow p(u) \leq Dp(\varepsilon'u).$$
Theorems 2.2 and 2.4 were obtained by H. W. Milnes [181], K. Sundaresan [212], B. Turett [215], and C. Wu, S. Zhao & J. Chen [296] independently. In 1983, B. Lao & X. Zhu [162] investigated the extreme points and proved Theorems 2.1 and 2.3. Then
Z. Wang [269] and S. Chen & Y. Shen [38] (with a slight error there) obtained Theorems 2.6, 2.7 and Theorems 2.8, 2.9 respectively. For Orlicz spaces generated by more general Orlicz functions, the reader is referred to H. Hudzik & M. Wisła [128] and R. Grząślewicz, H. Hudzik & W. Kurc [85]; in the latter paper also Theorem 2.60 for that case was obtained.

Corollary 2.5 is due to the author, and $k$-rotundity is discussed by T. Wang & S. Chen [227], Z. Shi [208] and M. He [87].

Theorem 2.13 was obtained by A. S. Granero [80] and S. Chen, H. Sun & C. Wu [45] independently; the last paper also covers Theorems 2.14 and 2.20 which answer a question raised by R. M. Aron & R. H. Lohman [6]. Theorems 2.15 and 2.16 are taken from C. Wu & H. Sun [285].

The criteria for locally (weakly) uniform rotundity were found by A. Kamińska [137], S. Chen & Y. Wang [49], S. Chen [12], and S. Chen & Y. Shen [39] independently. Then T. Wang, Z. Ren & Y. Zhang [240] and T. Wang, Y. Li & Y. Zhang [238] characterized more precisely the uniformly rotund points in Orlicz spaces.

Theorem 2.30 is due to Y. Cui [53], but Lemmas 2.31 and 2.32 are from S. Chen & Y. Wang [47]. The author first considered the uniform rotundity in every direction for the Orlicz norm and obtained Corollary 2.36 (see S. Chen [12, 22]). But the criterion was discovered only recently while T. Wang, Z. Shi & Y. Cui [248, 249] presented an impressive and technical proof. For the Luxemburg norm, the problem was solved by A. Kamińska [138, 139] earlier in 1984.

The uniform rotundity was discussed by H. W. Milnes [181], A. Kamińska [136], T. Wang [224] and L. Tao [213], and then T. Wang & S. Chen [227] and Z. Shi [208] proved Theorem 2.37. But to establish Theorem 2.38 was rather puzzling; the work was done by T. Wang & S. Chen [228] and T. Wang & Z. Shi [243].

Theorem 2.40 is due to S. Chen, B. Lin & X. Yu [36] and T. Wang, Y. Zhang & B. Wang [262]. The weakly uniform rotundity was investigated by T. Wang, Y. Wang & Y. Li [258], S. Chen [12], L. Tao [213] and Y. Li [165], while Theorems 2.46 and 2.47 belong to T. Wang, Y. Wu & Y. Zhang [259].

Theorem 2.50 was first given by T. Wang & S. Chen [229]; Lemma 2.48 and Theorem 2.52 are due to S. Chen [13]. Recently, R. Grząślewicz & H. Hudzik [84] and S. Chen & X. Yu [51] obtained Theorem 2.49 independently, and Theorem 2.50 was obtained by S. Chen & Y. Duan [26]. Theorem 2.51 belongs to S. Chen [21], Theorems 2.54 and 2.56 are from L. Tao [214], Theorems 2.53 and 2.55 were given by B. Wang & Y. Zhang [219]. Theorem 2.58 is taken from T. Wang & Z. Shi [242] while Theorems 2.60–2.63 are taken or follow from B. Wang [216]. Theorem 2.64 can be found in B. Wang [217] and T. Wang, D. Ji & Z. Shi [237].
3. Other geometrical properties

3.1. Normal structure. Let $X$ be a Banach space and $\{x_n\}$ a sequence in $X$ such that $x_i \neq x_j$ whenever $i \neq j$. If for any $x \in \text{co}\{x_n\}$, the convex hull of $\{x_n\}$, the limit $\Delta(x) = \lim_n \|x - x_n\| > 0$ exists and $\Delta(x)$ is affine on $\text{co}\{x_n\}$, then $\{x_n\}$ is called a limit affine sequence. If, in particular, $\Delta(x)$ is a constant on $\text{co}\{x_n\}$, then $\{x_n\}$ is called a limit constant sequence. If $X$ contains no (weakly convergent) limit affine sequence $\{x_n\}$ satisfying $\Delta(x_n) \uparrow$, then it is said to have the (weak) sum-property. $X$ is said to have the (weakly) normal structure (NS (WNS)) if it contains no (weakly) convergent limit constant sequence.

The original definition of the (weakly) normal structure is given in the following equivalent way:

$X$ has the (weakly) normal structure iff for any nonsingleton (weakly compact) bounded closed convex subset $C$ of $X$, there exists $x \in C$ such that

$$r_c(x) = \sup\{\|x - y\| : y \in C\} < \text{diam } C = \sup\{\|u - v\| : u, v \in C\}.$$

If moreover, there exists $h > 0$ such that for each nonsingleton bounded closed convex subset $C$, there exists $x \in C$ such that $r_c(x) \leq (1 - h) \text{diam } C$, then $X$ is said to have the uniformly normal structure (UNS).

The above concepts are introduced as powerful tools in fixed point theory, for instance, if $X$ has the weakly normal structure, then it has the weakly fixed point property (WFPP), i.e., any nonexpansive self-mapping defined on a weakly compact convex subset of $X$ has a fixed point.

**Theorem 3.1.** Let $X = L^p_M, L^p_M, l^p_M$ or $l^p_M$. Then $X$ has UNS iff it is reflexive.

To prove the theorem, we need the following lemmas.

**Lemma 3.2.** Suppose $M \in \Delta_2$. Then for any $\beta > 1$ and $\varepsilon > 0$, there exists $K \geq 2$ such that for all $x \in L_M$,

$$\varrho_M(\beta x) \leq K \varrho_M(x) + \varepsilon.$$

**Proof.** Let $\alpha > 0$ satisfy $M(\beta \alpha) \mu G < \varepsilon$. Then since $M \in \Delta_2$, there exists $K \geq 2$ such that $M(\beta \alpha) \leq KM(u)$ for all $u \geq \alpha$. For given $x \in L_M$, set $F = \{t \in G : |x(t)| \geq \alpha\}$. Then

$$\varrho_M(\beta x) = \varrho_M(\beta x|_F) + \varrho_M(\beta x|_{G \setminus F}) \leq K \varrho_M(x|_F) + M(\beta \alpha) \mu (G \setminus F) \leq K \varrho_M(x) + \varepsilon. \quad \blacksquare$$

**Lemma 3.3.** Assume $M \in \Delta_2 \cap \nabla_2$. Then for any $\alpha > 0$, there exist $c > 1$ and $\delta > 0$ such that
3. Other geometrical properties

\[ M \left( \frac{u + v}{2} \right) \leq \frac{1 - \delta}{2} [M(u) + M(v)] \]

whenever \(|u| \geq \alpha\) and \(|u| \geq c|v|\), or \(uv \leq 0\).

**Proof.** By Theorem 1.13, there exist \(\gamma > 0\), and \(\varepsilon \in (0, 1/2)\) such that

\[ M \left( \frac{w^2}{2} \right) \leq 1 - \frac{\gamma}{2} M(w) \quad (|w| \geq \alpha) \]

and

\[ M \left( (1 + \varepsilon)w \right) \leq \frac{2}{2 - \gamma} M(w) \quad (|w| \geq \alpha). \]

Set

\[ c = \frac{1}{\varepsilon}, \quad \delta = 1 - \frac{2 - 2\gamma}{2 - \gamma}. \]

Then \(|u| \geq \alpha, |u| \geq c|v|\) or \(uv \leq 0\) imply

\[ M \left( \frac{u + v}{2} \right) \leq M \left( \frac{1 + c^{-1}u}{2} \right) \leq \frac{1 - \gamma}{2} M \left( \frac{1 + c}{c} u \right) \leq 1 - \frac{\gamma}{2} \frac{2}{2 - \gamma} M(u) \leq \frac{1 - \delta}{2} [M(u) + M(v)]. \]

**Lemma 3.4.** If a Banach space \(X\) does not have UNS, then for each \(n \in \mathbb{N}\) and \(\varepsilon > 0\), there exists \(\{x_i : 1 \leq i \leq n + 1\}\) in \(X\) such that

\[ \|x_j\| \leq 1, \quad \|x_i - x_j\| \leq 1 \quad (1 \leq i \leq j \leq n + 1) \]

and

\[ \left\| x_{m+1} - \frac{1}{m} \sum_{i=1}^{m} x_i \right\| > 1 - \varepsilon \quad (m = 1, \ldots, n). \]

**Proof.** By the assumption, there exists a bounded closed convex subset \(C\) of \(X\) such that for each \(z \in C\), there exists \(x \in C\) satisfying \(\|z - x\| > (1 - \varepsilon) \text{diam} C\). Without loss of generality, we may assume \(0 \in C\) and \(\text{diam} C = 1\), i.e., \(\|x\| \leq 1\) and \(\|x - y\| \leq 1\) for all \(x, y \in C\).

Arbitrarily pick \(x_1 \in C\). Then by the hypothesis, there exists \(x_2 \in C\) such that \(\|x_2 - x_1\| > 1 - \varepsilon\). Since \(C\) is convex, \((x_1 + x_2)/2 \in C\). Therefore, there exists \(x_3 \in C\) such that \(\|x_3 - (x_1 + x_2)/2\| > 1 - \varepsilon\). And so on, by induction, we finish the proof.

**Proof of Theorem 3.1.** We only prove the theorem for \(X = L_M\); other cases are analogous.

Since all Banach spaces with UNS are reflexive, we only need to show the sufficiency. By Lemmas 3.2 and 3.3, there exist \(K \geq 2, b > 0, c > 1\) and \(\delta > 0\) such that

\[ g_M(2x) \leq K g_M(x) + 1/8 \quad (x \in L_M), \]

\[ M(b) \mu G \leq 1/(8K) \]

and

\[ M \left( \frac{u + v}{2} \right) \leq \frac{1 - \delta}{2} [M(u) + M(v)] \quad (|u| \geq b, \ |u| \geq c|v|, \ or \ uv \leq 0). \]
Select an integer $p > 16c^2K^2$ and let $n = 8p$. If $L_M$ does not have UNS, then Lemma 3.4 and $M \in \Delta_2$ yield the existence of $\{x_i\}$ in $L_M$ such that
\begin{equation}
\varrho_M(x_i) \leq 1, \quad \varrho_M(x_i - x_j) \leq 1 \quad (1 \leq i \leq j \leq n + 1)
\end{equation}
and
\begin{equation}
1 \geq \varrho_M \left( x_{m+1} - \frac{1}{m} \sum_{i=1}^{m} x_i \right) > 1 - \frac{\delta}{4n^2K}.
\end{equation}

We first introduce some notations. Set $u_i(t) = x_{n+1}(t) - x_i(t)$ ($i \leq n$) and for each $t \in G$, rearrange $\{u_i(t)\}_{i \leq n}$ into $\{y_s(t) = u_i(t)\}_{s \leq n}$ such that $y_1(t) \leq \ldots \leq y_n(t)$. Then it is not difficult to check that each $y_s(t)$ is $\mu$-measurable. Moreover, define
\begin{align*}
x(t) &= \frac{[y_{4p}(t) + y_{4p+1}(t)]}{2}, \quad x_0(t) = \frac{2}{n} \sum_{i=1}^{n} |u_i(t)|, \\
I(t) &= \{i \leq n : |u_i(t)| > c|x(t)| \text{ or } c|u_i(t)| < x(t) \text{ or } u_i(t)x(t) \leq 0\}, \\
A &= \{t \in G : I(t) \text{ contains at least } 4p \text{ elements}\}, \quad B = G \setminus A.
\end{align*}

Then
\begin{equation}
|x(t)| \leq \max\{|y_s(t)|, |y_{4p+s}(t)|\} \leq x_0(t).
\end{equation}

Moreover, (3.1), (3.4) and the convexity of $M$ imply
\begin{equation}
\varrho_M(x_0) \leq K \varrho_M \left( \frac{1}{n} \sum_{i=1}^{n} |u_i| \right) + \frac{1}{8} \leq \frac{K}{n} \sum_{i=1}^{n} \varrho_M(u_i) + \frac{1}{8} < K + \frac{1}{8}.
\end{equation}

For the first step, we show that
\begin{equation}
\int_B \frac{M \left( x_1(t) - x_2(t) \right)}{2} \, dt > \frac{1}{2K}.
\end{equation}

Since (3.4) and (3.1) yield
\[\frac{7}{8} < 1 - \frac{\delta}{4n^2K} < \varrho_M(x_1 - x_2) \leq K \varrho_M \left( \frac{x_1 - x_2}{2} \right) + \frac{1}{8},\]
i.e., $\varrho_M(\frac{x_1 - x_2}{2}) > \frac{3}{4K}$, to verify (3.8) it suffices to show
\[\int_A \frac{M \left( x_1(t) - x_2(t) \right)}{2} \, dt < \frac{1}{4K}.
\]

For this purpose, we first check that $t \in A$ implies
\[|y_s(t)| > c|y_{4p+s}(t)| \text{ or } c|y_s(t)| < |y_{4p+s}(t)| \text{ or } y_s(t)y_{4p+s}(t) \leq 0\]
for each $s \leq 4p$. In fact, if there exist some $j \leq 4p$ and $t \in A$ such that none of the above three inequalities holds, then we find
\[c^{-1}y_{4p+j}(t) \leq y_j(t) \leq cy_{4p+j}(t) \text{ or } c^{-1}y_{4p+j}(t) \geq y_j(t) \geq cy_{4p+j}(t).
\]
Since $x(t)$ is between $y_j(t)$ and $y_{4p+j}(t)$, we derive
\[c^{-1}x(t) \leq y_s(t) \leq cx(t) \text{ or } c^{-1}x(t) \geq y_s(t) \geq cx(t)\]
for all $s = j, j+1, \ldots, 4p+j$, which contradicts the definition of $A$. 

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Hence, if we define, for each \( s \leq 4p \),
\[
A(s) = \{ t \in A : \max\{|y_s(t)|, |y_{4p+s}(t)| \} > b \},
\]
then (3.3) and the convexity of \( M \) imply
\[
1 - \frac{\delta}{4n^2 K} < \varrho_M(\frac{x_{n+1} - \frac{1}{n}\sum_{i=1}^{n} x_i}{})
\]
\[
= \varrho_M(\frac{\frac{2}{n}\sum_{s=1}^{4p} y_s + y_{4p+s}}{2}) \leq \frac{2}{n}\sum_{s=1}^{4p} \varrho_M(\frac{y_s + y_{4p+s}}{2})
\]
\[
\leq \frac{2}{n}\sum_{s=1}^{4p} \frac{1}{2} \int_{G \setminus A(s)} [M(y_s(t)) + M(y_{4p+s}(t))] dt
+ \frac{2}{n}\sum_{s=1}^{4p} \frac{1}{2} (1 - \delta) \int_{A(s)} [M(y_s(t)) + M(y_{4p+s}(t))] dt
\]
\[
= \frac{1}{n}\sum_{i=1}^{4p} \varrho_M(u_i) - \frac{\delta}{n}\sum_{s=1}^{4p} \int_{A(s)} [M(y_s(t)) + M(y_{4p+s}(t))] dt.
\]
It follows from (3.4) that
\[
\sum_{s=1}^{4p} \int_{A(s)} [M(y_s(t)) + M(y_{4p+s}(t))] dt < \frac{1}{4nK} < \frac{1}{8K}.
\]
Now, we define
\[
D_i = \{ t \in A : |u_i(t)| > b \} \quad (i = 1, 2),
\]
\[
B_i(s) = \{ t \in A : u_i(t) = y_s(t) \text{ or } y_{4p+s}(t) \} \quad (i = 1, 2).
\]
Then from (3.2), (3.9) and the fact that \( \bigcup_{s=1}^{4p} B_i(s) = A \), \( D_i \cap B_i(s) \subset A(s) \) \((i = 1, 2)\) we derive
\[
\int_{A} M\left(\frac{x_1(t) - x_2(t)}{2}\right) dt = \int_{A} M\left(\frac{u_1(t) - u_2(t)}{2}\right) dt \leq \frac{1}{2}\sum_{i=1}^{4p} M(u_i(t)) dt
\]
\[
\leq \frac{1}{2}\sum_{i=1}^{2} \int_{D_i} M(u_i(t)) dt + M(b) \mu A
\]
\[
= \frac{1}{2}\sum_{i=1}^{2} \sum_{s=1}^{4p} \int_{D_i \cap B_i(s)} M(u_i(t)) dt + M(b) \mu A
\]
\[
\leq \frac{1}{2}\sum_{i=1}^{2} \sum_{s=1}^{4p} \int_{D_i \cap B_i(s)} [M(y_s(t)) + M(y_{4p+s}(t))] dt + M(b) \mu A
\]
\[
< \frac{1}{8K} + \frac{1}{8K} = \frac{1}{4K}.
\]
This ends the proof of inequality (3.8).
For the second step, we set, for each $i = 3, \ldots, n - 1$,
\[
G(i) = \{ t \in B : |x_s(t) - x_i(t)| \leq c|x(t)|/p \text{ for some } s > i \text{ and } s \leq n \}.
\]

Then
\[
(3.10) \quad \bigcup_{i=3}^{n-1} G(i) = B.
\]

In fact, for any $t \in B = G \setminus A$, by the definition of $A$, there exist at least five $u_i(t)$ such that their distance from each other is no more than $c|x(t)|/p$, and thus, there exist $i, j, 3 \leq i < j \leq n$, such that 
\[
|u_i(t) - u_j(t)| \leq c|x(t)|/p,
\]
i.e., $t \in G(i)$. This proves (3.10).

Now, we define
\[
D(3) = G(3), \quad D(i) = G(i) \setminus \bigcup_{k=3}^{i-1} G(k) \quad (i = 4, \ldots, n - 1).
\]

Then $\{D(i)\}_i$ are disjoint and $\bigcup_{i=3}^{n-1} D(i) = B$.

Let, for each $i = 3, \ldots, n - 1$ and each $t \in D(i)$,
\[
i'(t) = i, \quad i''(t) = \max\{k \leq n : |x_k(t) - x_i(t)| \leq c|x(t)|/p\}.
\]

Then $i'(t), i''(t)$ are well defined by the definition of $G(i)$ and $i'(t) < i''(t)$. Next, we construct two $\mu$-measurable functions as follows:
\[
x'(t) = \sum_{i=3}^{n-1} x_{i'}(t) \chi_{D(i)}(t), \quad x''(t) = \sum_{i=3}^{n-1} x_{i''}(t) \chi_{D(i)}(t).
\]

Then by (3.6) and the definition of $i'(t), i''(t)$,
\[
(3.11) \quad |x'(t) - x''(t)| \leq c|x(t)|/p \leq cx_0(t)/p.
\]

Since (3.8) and the convexity of $M$ imply
\[
\frac{1}{2} \int_B [M(x''(t) - x_1(t)) + M(x''(t) - x_2(t))] dt \geq \int_B \left( \frac{x_1(t) - x_2(t)}{2} \right) dt > \frac{1}{2K},
\]
without loss of generality, we assume
\[
(3.12) \quad \int_B M(x''(t) - x_1(t)) dt > \frac{1}{2K}.
\]

Finally, let
\[
E = \{ t \in B : |x''(t) - x_1(t)| \geq \max\{b, c^2x_0(t)/p\} \}.
\]

Then by (3.11), $t \in E$ implies $|x''(t) - x_1(t)| \geq c^2x_0(t)/p \geq |x'(t) - x''(t)|$. It follows from (3.3) that $t \in E$ implies
\[
(3.13) \quad M\left( \frac{x''(t) - x'(t) + x''(t) - x_1(t)}{2} \right) \leq \frac{1}{2} \delta/\left[ M(x''(t) - x'(t)) + M(x''(t) - x_1(t)) \right].
\]
Moreover, (3.12), (3.3), (3.1), (3.7) and the inequalities \( c^2/p < (4K)^{-2} < 1 \) imply that

\[
(3.14) \quad \int_E M(x''(t) - x_1(t)) \, dt = \int_B M(x''(t) - x_1(t)) \, dt - \int_{B \setminus E} M(x''(t) - x_1(t)) \, dt
\]

\[
> \frac{1}{2K} - \left[ \int_{B \setminus E} M\left( \frac{c^2x_0(t)}{p} \right) \, dt + M(b)\mu(B \setminus E) \right]
\]

\[
\geq \frac{1}{2K} - \left[ \frac{c^2}{p} M(x_0(t)) \, dt + \frac{1}{8K} \right]
\]

\[
\geq \frac{1}{2K} - \left[ \frac{c^2}{p} (K + \frac{1}{8}) + \frac{1}{8K} \right]
\]

\[
> \frac{1}{2K} - \frac{1}{8K} - \frac{1}{8K} = \frac{1}{4K}.
\]

In light of (3.13) and the convexity of \( M \), for all \( t \in E \), we have

\[
\sum_{m=2}^n M\left( \frac{1}{m-1} \sum_{k=1}^{m-1} (x_m(t) - x_k(t)) \right)
\]

\[
= \sum_{2 \leq m \leq n \atop m \neq i''(t)} \frac{1}{m-1} \sum_{k=1}^{m-1} (x_m(t) - x_k(t))
\]

\[
+ \frac{1}{r''(t)} - 1 \left[ \sum_{2 \leq k \leq i''(t) - 1 \atop k \neq i'(t)} M(x''(t) - x_k(t)) + 2M\left( \frac{x''(t) - x'(t) + x''(t) - x_1(t)}{2} \right) \right]
\]

\[
\leq \sum_{2 \leq m \leq n \atop m \neq i''(t)} M\left( \frac{1}{m-1} \sum_{k=1}^{m-1} (x_m(t) - x_k(t)) \right)
\]

\[
+ \frac{1}{r''(t)} - 1 \left[ \sum_{2 \leq k \leq i''(t) - 1 \atop k \neq i'(t)} M(x''(t) - x_k(t)) + 2M\left( \frac{x''(t) - x'(t) + x''(t) - x_1(t)}{2} \right) \right]
\]

\[
\leq \frac{\delta}{r''(t)} - 1 [M(x''(t) - x'(t)) + M(x''(t) - x_1(t))].
\]

Combining this with (3.5), (3.14) and \( x''(t) - 1 \leq n - 1 \), we deduce

\[
1 - \frac{\delta}{4n^2K} < \frac{1}{n-1} \sum_{m=2}^n \sum_{k=1}^{m-1} g_M(x_m - \frac{1}{m-1} \sum_{k=1}^{m-1} x_k)
\]

\[
\leq \frac{1}{n-1} \sum_{m=2}^n \sum_{k=1}^{m-1} g_M(x_m - x_k)
\]
Denote the last integrand in (3.15) by $\Delta$. Recall that $\Delta$. From Theorem 2.31, since $x_i$ satisfies our requirement, we prove that for all $n,i,j$ in an $m$-sequence we show that there exists a subsequence $\{x_n\}$ such that for any $j \in N_1 \{k_{ij} : i \in N_1\}$ is bounded. Indeed, if $\{k_{ij} : i \in N\}$ is bounded for all $j \in N$, then we set $N_1 = N$. Otherwise, there exist some $m \in N$ and a subsequence $I \in N$ such that $k_{im} \to \infty$ as $i(\in I) \to \infty$. This shows that $\{x_i : i \in I\}$ converges to $x_m$ in measure according to Lemma 2.31. Since $x_i \neq x_j$ for all $i \neq j$, by the same reason, we find that $N_1 = I \{m\}$ satisfies our requirement.

By the diagonal method, we can pick a subsequence $N_2$ of $N_1$ such that $k_{ij} \to k_j < \infty$ as $i(\in N_2) \to \infty$ for each $j \in N_1$. We claim that $k_j \to \infty$ as $j(\in N_2) \to \infty$. In fact, if this is not true, then $N_2$ contains a subsequence $N_3$ such that $k_j \to k < \infty$ as $j(\in N_3) \to \infty$. Therefore, for all $n,i,j \in N_3$ with $n \neq i,j$,

$$\frac{1}{k_{ni}} [1 + \varrho_M(k_{ni}(x_n - x_i))] + \frac{1}{k_{nj}} [1 + \varrho_M(k_{nj}(x_n - x_j))]$$ 

We have $\varrho_M(x) \leq 1$. Since $x$ is bounded, the above expression is finite. Therefore, we can apply the Fatou Lemma, we have

$$\lim inf_{n \to \infty} \varrho_M(x_n) \geq \lim inf_{n \to \infty} \frac{1}{k_{ni}} [1 + \varrho_M(k_{ni}(x_n - x_i))] + \frac{1}{k_{nj}} [1 + \varrho_M(k_{nj}(x_n - x_j))]$$

By letting $n \to \infty$ we get $\int_G f_n^M(t) dt \to 0$, and $f_n^M(t)$ is affine on $\text{co}\{x_k\}$. By letting $n \to \infty$ we get $\Delta(x) \geq 0$ for all $t \in G$ since $M$ is convex.
Thus \( f_{n,j}^{i}(t) \to 0 \) in measure. Hence, the diagonal method allows us to find a subsequence \( N_{4} \) of \( N_{3} \) such that \( f_{n,j}^{i}(t) \to 0 \) \( \mu \)-a.e. on \( G \) as \( n(\in N_{4}) \to \infty \) for all \( i,j \in N_{3} \).

Now, for each \( t \in G \), we pick a subsequence \( \{n_{\gamma} = n_{\gamma}(t)\} \) of \( N_{4} \) such that

\[
(3.16) \quad |v(t)| = \liminf_{n \in N_{4}} |x_{n}(t)|, \quad \lim_{\gamma} x_{n_{\gamma}}(t) = v(t).
\]

Then by the Fatou Lemma, \( |v(t)| < \infty \) \( \mu \)-a.e. on \( G \) (one may prove this analogously to the proof of Lemma 3.12). Let \( \gamma \to \infty \). Then the convexity of \( M \) shows

\[
(3.17) \quad 0 = \lim_{\gamma} f_{n_{\gamma}}^{i}(t) = \frac{1}{k_{i}} M(k_{i}(v(t) - x_{i}(t))) + \frac{1}{k_{j}} M(k_{j}(v(t) - x_{j}(t)))
\]

\[
- \frac{k_{i} + k_{j}}{k_{i}k_{j}} M\left( \frac{k_{i}k_{j}}{k_{i} + k_{j}}(2v(t) - x_{i}(t) - x_{j}(t)) \right) \mu\text{-a.e. on } G.
\]

Since for \( \mu \)-a.e. \( t \in G \), (3.17) holds for all \( i,j \in N_{3} \), by replacing \( j \) by \( n_{\gamma} \) in (3.17) and letting \( \gamma \to \infty \), we have, for \( \mu \)-a.e. \( t \in G \),

\[
(3.18) \quad \frac{1}{k_{i}} M(k_{i}(v(t) - x_{i}(t))) = \frac{k_{i} + k}{k_{i}k} M\left( \frac{k_{i}k}{k_{i} + k}(v(t) - x_{i}(t)) \right).
\]

Since \( 0 < k/(k_{i} + k) < 1 \), by (1.6), (3.18) holds only for \( v(t) = x_{i}(t) \). This means \( v = x_{i} \) for all \( i \in N_{3} \), contradicting the assumption that \( x_{i} \neq x_{j} \) whenever \( i \neq j \). This contradiction proves \( k_{i} \to \infty \) as \( j(\in N_{3}) \to \infty \).

Now, we prove (iii) \( \Rightarrow \) (i) in Theorem 3.7. If \( L_{M}^{o} \) does not have the sum-property, then there exists a limit affine sequence \( \{y_{n}\} \) in \( L_{M}^{o} \) such that \( \Delta(y_{n}) \). By the above discussion, \( \{y_{n}\} \) contains a subsequence \( \{x_{n}\} \) satisfying \( k_{ij} \to k_{j} < \infty \) as \( i \to \infty \), and \( k_{j} \to \infty \) as \( j \to \infty \), where \( k_{ij} \in K(x_{i} - x_{j}), i \neq j \). Since \( M(u)/u \to \infty \) as \( u \to \infty \), for the constant \( a > 0 \) in (iii), we can find \( b > a \) such that

\[
M\left( \frac{a + b}{2} \right) < \frac{M(a) + M(b)}{2}.
\]

Since \( M \) is convex, by (iii),

\[
(3.19) \quad M(\alpha u + (1 - \alpha)v) < \alpha M(u) + (1 - \alpha)M(v)
\]

for all \( 0 < \alpha < 1 \) and all \( u \leq a, v \geq b \) or \( u \geq a, v \geq b \). If we define \( v(t) \) as in (3.16), then by (3.16) and (3.19), for \( \mu \)-a.e. \( t \in G \), if \( k_{i}|v(t) - x_{i}(t)| \leq a \), then \( k_{j}|v(t) - x_{j}(t)| \leq b \); if \( k_{i}|v(t) - x_{i}(t)| > a \), then \( k_{j}|v(t) - x_{j}(t)| \leq ck_{i}|v(t) - x_{i}(t)| \). Therefore, for \( \mu \)-a.e. \( t \in G \),

\[
(3.20) \quad k_{j}|v(t) - x_{j}(t)| \leq \max\{b, ck_{i}|v(t) - x_{i}(t)|\} =: u_{i}(t).
\]

By the Fatou Lemma,

\[
(3.21) \quad \Delta(x_{j}) \geq k_{j}^{-1}[1 + 8M(k_{j}(v - x_{j}))] \geq ||v - x_{j}||^{o}.
\]

Thus, \( v - x_{j} \in L_{M} \), whence, \( u_{i} \in L_{M} \). Since \( \Delta > 0 \), \( \lim_{j} \inf_{i} ||v - x_{j}||^{o} := \gamma > 0 \). It follows from (3.20) that \( k_{j} = \|k_{j}(v - x_{j})\|^{o}/\|v - x_{j}\|^{o} \leq \|u_{j}\|^{o}/\|v - x_{j}\|^{o} \). Letting \( j \to \infty \), we get a contradiction: \( \infty = \|u_{j}\|^{o}/\gamma < \infty \).

Next, we turn to Theorem 3.6. If \( L_{M}^{o} \) does not have the weak sum-property, then by (3.15), there exists a weakly convergent (to zero) limit affine sequence \( \{x_{n}\} \) with \( ||x_{n}||^{o} \to 1 \) and \( \Delta(x_{n}) \to 1 \). By the first part of the proof, passing to a subsequence if necessary, we may assume \( k_{ij} \to k_{j} < \infty \) as \( i \to \infty \) and \( k_{j} \to \infty \) as \( j \to \infty \), where
For each $j \in \mathbb{N}$, we choose a set $G_j \in \Sigma$ such that $x_j$ is bounded on $G_j$ and

$$k_j^{-1}[1 + g_M(k_j x_j \chi_{G_j})] > k_j^{-1}[1 + g_M(k_j x_j)] - 1/k_j.$$ 

Then by (3.21),

$$\Delta(x_j) \geq k_j^{-1}[1 + g_M(k_j x_j)] - 1/k_j > k_j^{-1}[1 + g_M(k_j x_j)] - 1/k_j + \|x_j\chi_{G_j}\|o - 1/k_j \geq \|x_j\|o + \|x_j \chi_{G_j}\|o - 2/k_j,$$

i.e.,

$$(3.22) \quad \|x_j \chi_{G_j}\|o < \Delta(x_j) - \|x_j\|o - 2/k_j.$$ 

It follows that

$$(3.23) \quad \|x_j \chi_{G_j}\|o \geq \|x_j\|o - \|x_j \chi_{G_j}\|o > 2\|x_j\|o - \Delta(x_j) - 2/k_j.$$ 

Since $x_j$ is bounded on $G_j$, there exists $\delta = \delta(j) > 0$ such that

$$(3.24) \quad \|x_j\|E < 1/k_j \quad \text{whenever} \quad E \subset G_j \quad \text{and} \quad \mu E < \delta.$$ 

Since $x_i \to 0$ $\mu$-a.e. on $G$, there exists $F \in \Sigma$ with $\mu F < \delta$ such that $x_i \to 0$ uniformly on $G \setminus F$. Hence, there exists $I = I(j) \in \mathbb{N}$ such that for all $i > I$,

$$(3.25) \quad \|x_i \chi_{G \setminus F}\|o < 1/k_j.$$ 

It follows that

$$(3.26) \quad \|x_i \chi_{F}\|o \geq \|x_i\|o - \|x_i \chi_{G \setminus F}\|o > \|x_i\|o - 1/k_j.$$ 

Hence, by (3.22)–(3.26),

$$\|x_i - x_j\|o \geq k_i^{-1}[1 + g_M(k_i(x_i - x_j)\chi_{G_i\setminus F})] + k_j^{-1}[1 + g_M(k_j(x_i - x_j)\chi_{G_j\setminus F})] - 1/k_i - 1/k_j \geq \|x_i\chi_{G_i\setminus F}\|o + \|x_i - x_j\chi_{G_i\setminus F}\|o - 1/k_i \geq \|x_i \chi_{G_i\setminus F}\|o - \|x_j \chi_{G_i\setminus F}\|o - 1/k_i$$

$$= \|x_i \chi_{G_i\setminus F}\|o - \|x_j \chi_{G_i\setminus F} + x_j \chi_{G_i\setminus F}\|o$$

$$= \|x_i \chi_{G_i\setminus F}\|o - \|x_j \chi_{G_i\setminus F}\|o - 1/k_i$$

$$> \|x_i\|o - 1/k_i - (\Delta(x_j) - 2\|x_j\|o + 2/k_j + 1/k_j)$$

$$= \|x_i\|o - 2\|x_j\|o - 2\Delta(x_j) - 8/k_j - 1/k_i.$$ 

Letting $i \to \infty$, we have $\Delta(x_j) \geq 1 + 3\|x_j\|o - 2\Delta(x_j) - 9/k_j$. Hence, $\lim_j \Delta(x_j) \geq 4/3$.

Finally, we prove (ii)$\Rightarrow$(iii) of Theorem 3.7. If (iii) does not hold, then there exist sequences $\{u_j\}, \{v_j\}$ such that $M(u_1) \mu G > 1$, $u_{j+1} \geq 2u_j$, $v_j \geq 2v_j$ and $p(u)$ is a constant on $[u_j, v_j]$, $j \in \mathbb{N}$. By the first two assumptions, we can choose disjoint sets
\( G_j \in \Sigma \) such that \( \mu(G \setminus \bigcup_{j \in N} G_j) > 0 \) and
\[
2^{-j} = u_j p(u_j) \mu G_j = [M(u_j) + N(p(u_j))] \mu G_j.
\]
Hence, we can find \( u_0 \) large enough so that there is \( G_0 \subset G \setminus \bigcup_j G_j \) satisfying
\[
\sum_{j \in N} N(p(u_j)) \mu G_j + N(p(u_0)) \mu G_0 = 1.
\]
Define
\[
v = \sum_{j \geq 0} p(u_j) \chi_{G_j}, \quad x_n = u_0 \chi_{G_0} + \sum_{j \leq n} v_j \chi_{G_j} + \sum_{j > n} u_j \chi_{G_j}.
\]
Then by (3.28), \( g_N(v) = 1 \), whence \( v \in L^*_M \) and \( \|v\|_N = 1 \).

First we show that \( x_n \in E_M \) for any \( n \in N \). Given arbitrary \( K > 1 \), choose \( J > n \) such that \( 2^J > K \). Then for all \( j > J, v_j > 2^j u_j > Ku_j > u_j \). Therefore,
\[
\sum_{j > J} M(Ku_j) \mu G_j = \sum_{j > J} [Ku_j p(Ku_j) - N(p(Ku_j))] \mu G_j < \sum_{j > J} Ku_j p(Ku_j) \mu G_j
\]
\[
= \sum_{j > J} Ku_j p(u_j) \mu G_j = K \sum_{j > J} 2^{-j} < \infty.
\]
This implies \( g_M(Kx_n) < \infty \). Since \( K > 1 \) is arbitrary, we have \( x_n \in E_M \).

Let \( k_n = \|x_n\|_0 \) and \( y_n = x_n / k_n \). Then \( y_n \in E_M \) and \( \|y_n\|_0 = 1 \). By (3.28),
\[
\|y_n\|_0 \geq \langle v, y_n \rangle = k_n^{-1} \left[ u_0 p(u_0) \mu G_0 + \sum_{j \leq n} v_j p(u_j) \mu G_j + \sum_{j > n} u_j p(u_j) \mu G_j \right]
\]
\[
= k_n^{-1} [g_N(v) + g_M(k_n y_n)] \geq \|y_n\|_0 = 1.
\]
Moreover, since
\[
k_n = \|x_n\|_0 \geq \langle v, x_n \rangle > \sum_{j \leq n} v_j p(u_j) \mu G_j \geq \sum_{j \leq n} 2^j u_j p(u_j) \mu G_j = n,
\]
we have \( k_n \to \infty \) as \( n \to \infty \).

We complete the proof by showing \( \Delta = 2 \) on \( co(y_n) \). Indeed, for any \( y \in co(y_n) \), there exist \( \lambda_i \geq 0 \) with \( \sum_{i \leq m} \lambda_i = 1 \) such that \( y = \sum_{i \leq m} \lambda_i y_i \). Since \( \langle v, y_i \rangle = 1 \), we have \( \langle v, y \rangle = \sum_{i \leq m} \lambda_i \langle v, y_i \rangle = 1 \). For any \( \varepsilon > 0 \), since \( y \in E_M \), there exists \( I > m \) such that \( \|y|_F \|_0 < \varepsilon \), where \( F = \bigcup_{i \geq I} G_i \). In view of \( x_n(t) \leq \max \{v_t, u_0 \} \) on \( F \) and \( k_n \to \infty \) as \( n \to \infty \), we can find \( n_0 \in N \) such that \( \|y_n \mu G_i \|_0 < \varepsilon \) for all \( n > n_0 \). Define \( v_0 = v \chi_G \setminus F - v \chi_F \). Then \( \|v_0\|_N = \|v\|_N \) and for all \( n > n_0 \),
\[
2 \geq \|y\|_0^2 + \|y_n\|_0^2 \geq \|y - y_n\|_0^2 \geq \langle v_0, y - y_n \rangle
\]
\[
= \langle v_0, y \chi_G \setminus F \rangle + \langle v_0, y \chi_F \rangle - \langle v_0, y_n \chi_G \setminus F \rangle - \langle v_0, y_n \chi_F \rangle
\]
\[
= \langle v, y \chi_G \setminus F \rangle - \langle v, y \chi_F \rangle - \langle v, y_n \chi_G \setminus F \rangle + \langle v, y_n \chi_F \rangle
\]
\[
= \langle v, y \rangle - 2\langle v, y \chi_F \rangle - 2\langle v, y_n \chi_G \setminus F \rangle + \langle v, y_n \rangle
\]
\[
> 1 - 2\|y \chi_F \|_0^2 - 2\|y_n \chi_G \setminus F \|_0^2 + 1 > 2 - 4\varepsilon,
\]
which shows that \( \Delta(y) = 2 \). ■
Theorem 3.8. Let \( X = L_M, E_M, l_M \) or \( h_M \). Then the following are equivalent:

(i) \( X \) has the sum-property.
(ii) \( X \) has WNS.
(iii) \( M \in \Delta_2 \).

Proof. This time, we prove the theorem for \( X = l_M \) and \( X = h_M \).

(i)\(\Rightarrow\)(ii). If \( M \not\in \Delta_2 \), then there exist \( \alpha_k \downarrow 0 \) such that \( M(\alpha_1) < \varepsilon \) and \( M((1 + 1/k)\alpha_k) > 2^k M(\alpha_k) \) (\( k \in \mathbb{N} \)), where \( \varepsilon < 1 \) is a given constant. For each \( k \in \mathbb{N} \), choose an integer \( m_k \) such that

\[
m_k M(\alpha_k) \leq \varepsilon/2^k, \quad (m_k + 1)M(\alpha_k) > \varepsilon/2^k
\]

and define

\[
x_n(i) = \alpha_n \sum_{i=1}^{m_n} e_{i+n}, \quad (n \in \mathbb{N}),
\]

where \( \{e_i\} \) is the natural basis of \( c_0 \) and \( s_n = \sum_{i=1}^{n-1} m_i \). Obviously, \( \{x_n\} \) have mutually disjoint supports, and so, \( g_M(x_i - x_j) \leq \varepsilon/2^i + \varepsilon/2^j < 1 \) (\( i \neq j \)). Moreover, for any \( \nu > 1 \), it is easy to check that \( g_M(x_n) \to \infty \) as \( n \to \infty \). Therefore, for any \( n \in \mathbb{N} \), \( \Delta(x_n) = 1 \) and \( \Delta(x) = 1 \) for all \( x \in co\{x_n\} \). Clearly, \( x_n \to 0 \) \( l_N \)-weakly, i.e., \( x_n \to 0 \) weakly in \( h_M \). This means that \( \{x_n\} \) is a weakly convergent limit constant sequence, thus, \( h_M \) does not have WNS.

(ii)\(\Rightarrow\)(iii). Assume that \( l_M \) has a limit affine sequence \( \{x_n\} \) with \( \Delta(x_n) \downarrow \Delta' \). By the diagonal method, we can find a subsequence of \( \{x_n\} \), again denoted by \( \{x_n\} \), such that \( x_n \to x \) coordinatewise. By Lemma 3.5, \( x \in l_M \). Hence, we may assume that \( x_n \to 0 \) coordinatewise and that \( \Delta' = \lim \Delta(x_n) > 0 \).

For any \( i, j \in \mathbb{N} \), since \( \Delta \) is affine on \( co\{x_n\} \),

\[
\lim_n \|2x_n - x_i - x_j\| = \Delta(x_i) + \Delta(x_j).
\]

Hence, as \( M \in \Delta_2 \),

\[
(3.29) \quad \lim_n g_M \left( \frac{x_n - x_i}{\Delta(x_i)} \right) = \lim_n g_M \left( \frac{x_n - x_j}{\Delta(x_j)} \right) = \lim_n g_M \left( \frac{2x_n - x_i - x_j}{\Delta(x_i) + \Delta(x_j)} \right) = 1.
\]

Let \( \lambda_{ij} = \Delta(x_i)/(\Delta(x_i) + \Delta(x_j)) \). Then by the convexity of \( M \),

\[
(3.30) \quad \lambda_{ij} g_M \left( \frac{x_n - x_i}{\Delta(x_i)} \right) + (1 - \lambda_{ij}) g_M \left( \frac{x_n - x_j}{\Delta(x_j)} \right) = g_M \left( \frac{2x_n - x_i - x_j}{\Delta(x_i) + \Delta(x_j)} \right) \geq \lambda_{ij} M \left( \frac{x_n(k) - x_i(k)}{\Delta(x_i)} \right) + (1 - \lambda_{ij}) M \left( \frac{x_n(k) - x_j(k)}{\Delta(x_j)} \right) - M \left( \frac{2x_n(k) - x_i(k) - x_j(k)}{\Delta(x_i) + \Delta(x_j)} \right) \geq 0 \quad (k \in \mathbb{N}).
\]

Recall that \( x_n \to 0 \) coordinatewise; by letting \( n \to \infty \), we find from (3.29) and (3.30)
that
\[ \lambda_{ij} M \left( \frac{x_i(k)}{\Delta(x_i)} \right) + (1 - \lambda_{ij}) M \left( \frac{x_j(k)}{\Delta(x_j)} \right) = M \left( \frac{x_i(k) + x_j(k)}{\Delta(x_i) + \Delta(x_j)} \right) \quad (k \in \mathbb{N}). \]

Letting \( j \to \infty \), this equality becomes
\[ \frac{\Delta(x_i)}{\Delta(x_i) + \Delta'} M \left( \frac{x_i(k)}{\Delta(x_i)} \right) = M \left( \frac{x_i(k)}{\Delta(x_i) + \Delta'} \right) \quad (k \in \mathbb{N}). \]

But \( 0 < \Delta(x_i)/\left(\Delta(x_i) + \Delta'\right) < 1 \), by (1.6), so the above equality holds only for \( x_i(k) = 0 \). This means \( x_i = 0 \) \((i \in \mathbb{N})\), contradicting the assumption that \( \{x_n\} \) is a limit affine sequence. ■

To end this section, we present a different sufficient condition for \( h_M \) to have the weakly fixed point property.

**Lemma 3.9.** \( h_M \) has the weak orthogonality property, i.e., for any \( x_n \to 0 \) weakly in \( h_M \),
\[ \lim \inf_n \lim \inf_m \| |x_n| \land |x_m| \| = 0, \]
where \( (x \land y)(t) = \min\{x(t), y(t)\} \) and \( (x \lor y)(t) = \max\{x(t), y(t)\} \).

**Proof.** The lemma results from the obvious fact that the mapping \( y \to |x| \land |y| \) is weak-norm continuous for every fixed \( x \in h_M \). ■

**Lemma 3.10.** The Riesz angle \( \alpha(l_M) < 2 \) iff \( M \in \nabla_2 \), where
\[ \alpha(l_M) = \sup \{ \|x| \lor |y| : \|x\| \leq 1, \|y\| \leq 1 \}. \]

**Proof.** If \( M \not\in \nabla_2 \), then there exist \( u_n \downarrow 0 \) such that
\begin{equation}
2M(u_n/2) > (1 - 1/n)M(u_n) \quad (n \in \mathbb{N}).
\end{equation}

Let \( m_n \) be an integer satisfying \( m_n M(u_n) \leq 1 \) and \((m_n + 1)M(u_n) > 1\). Define
\[ x_n = u_n \sum_{i=1}^{m_n} e_i, \quad y_n = u_n \sum_{i=m_n+1}^{2m_n} e_i. \]

Then it is easy to check that \( 1 \geq \varrho_M(x_n) = \varrho_M(y_n) \to 1 \) and by (3.31),
\[ \varrho_M \left( \frac{x_n \lor y_n}{2} \right) = 2m_n M \left( \frac{u_n}{2} \right) > \left( 1 - \frac{1}{n} \right) m_n M(u_n) \to 1. \]

This shows that \( \|x_n \lor y_n\| \to 2 \).

Next we assume \( M \in \nabla_2 \), i.e., there exists \( \delta > 0 \) such that
\[ M((2 - \delta)u) \geq 2M(u) \quad (\|u\| \leq M^{-1}(1)). \]

Given \( x, y \in B(l_M) \), we have \(|x(i)|, |y(i)| \leq M^{-1}(1)\), whence
\[ \varrho_M \left( \frac{|x| \lor |y|}{2 - \delta} \right) = \varrho_M \left( \frac{x}{2 - \delta} \right) + \varrho_M \left( \frac{y}{2 - \delta} \right) \leq \frac{1}{2} [\varrho_M(x) + \varrho_M(y)] \leq 1, \]
i.e., \( \|x \lor |y|\| \leq 2 - \delta \). ■

Applying a result of J. M. Borwein & B. Sims [10] stating that every orthogonal Banach lattice \( X \) with Riesz angle \( \alpha(X) < 2 \) has the weakly fixed point property, from Lemmas 3.9 and 3.10 we deduce the following
3.2. $H$-property

**Theorem 3.11.** If $M \in \nabla_2$, then $h_M$ has the weakly fixed point property.

**Remarks.** 1. Theorems 3.8 and 3.11 furnish a natural example of a space with the weakly fixed point property but without WNS.

2. P. N. Dowling, C. J. Lennard & B. Turett [74] investigated the Banach spaces for which every nonexpansive self-mapping of a nonempty, closed, bounded, convex subset has a fixed point. Call this property the fixed point property (FPP). They proved in [74] that $L^\alpha_M$ has FPP if it is reflexive. In fact, this can be obtained immediately from Theorems 1.90, 3.1 and the following two results given by P. N. Dowling & C. J. Lennard [73] and the author respectively:

(a) A Banach space $S$ fails FPP if it contains an asymptotically isometric copy of $l^1$, i.e., for every positive sequence $(\varepsilon_n)$ decreasing to 0, there exists a sequence $(x_n)$ of norm-one elements in $X$ such that $\sum_n (1 - \varepsilon_n) |\alpha_n| \leq \| \sum_n \alpha_n x_n \|$ for all sequences $(\alpha_n)$ of real numbers.

(b) If the dual of $X$ contains an isometric copy of $l^\infty$, then $X$ contains an asymptotically isometric copy of $l^1$.

It is still an open problem whether the above conclusion is true or not for the Orlicz space $L^\alpha_M$. The only trouble is that one cannot prove the necessity of $M \in \nabla_2$ in the same way.

**3.2. $H$-property.** Let $X$ be a Banach space and $x \in S(X)$. If $x_n \in X, x_n \to x$ weakly and $\| x_n \| \to \| x \| = 1$ imply $x_n \to x$ in norm, then we call $x$ an $H$-point of $B(X)$. If every point in $S(X)$ is an $H$-point of $B(X)$, then we say that $X$ has the $H$-property. $X$ is said to have the uniform Klee–Kadec property (UKK) if for any $\varepsilon > 0$, there exists $\delta > 0$ such that $x_n \in B(X), x_n \to x$ weakly and $\| x_n - x_m \| \geq \varepsilon (n \neq m)$ imply $\| x \| \leq 1 - \delta$. Finally, $X$ is nearly uniformly convex (NUC) if for any $\varepsilon > 0$, there exists $\delta < 1$ such that $x_n \in B(X)$ and $\| x_n - x_m \| \geq \varepsilon (n \neq m)$ imply $\text{co}\{x_n\} \cap \delta B(X) \neq \emptyset$.

It is known that

$$\text{UR} \Rightarrow \text{NUC} \Rightarrow \text{UKK} \Rightarrow \text{H-property}.$$  

**Lemma 3.12.** Let $E \in \Sigma$ be a closed bounded set. Then $E$ can be decomposed into $E_n, F_n$ such that $E_n \cap F_n = E, \mu E_n = \mu F_n = 2^{-1} \mu E$ ($n \in \mathbb{N}$) and for any integrable function $v(t)$ on $E$,

$$\lim_n \int_E v(t) [\chi_{E_n}(t) - \chi_{F_n}(t)] \, dt = 0. \tag{3.32}$$

**Proof.** Choose a countable dense set $\{t_k\}$ in $E$. For any $n \in \mathbb{N}$, let

$$V_{n,k} = \{ t \in E : |t - t_k| < 1/n \} \quad (k \in \mathbb{N})$$

and decompose $V_{n,k} \setminus \bigcup_{j=1}^{k-1} V_{n,j}$ into two sets $E_{n,k}$ and $F_{n,k}$ such that $\mu E_{n,k} = \mu F_{n,k}$. We claim that $E_n = \bigcup_{k=1}^\infty E_{n,k}, F_n = \bigcup_{k=1}^\infty F_{n,k}$ satisfy the requirement. Indeed, it is obvious that $E_n$ and $F_n$ are disjoint and $\mu E_n = \mu F_n = 2^{-1} \mu E$. Moreover, for any integrable $v(t)$ on $E$ and $\varepsilon > 0$, we can find a continuous function $g(t)$ on $E$ such that

$$\int_E |v(t) - g(t)| \, dt < \varepsilon/2.$$
Since $g$ is uniformly continuous on $E$, there exists a constant $\delta > 0$ such that
\[
2\mu_E|g(t) - g(s)| < \varepsilon
\]
for all $t, s \in E$ satisfying $|t - s| < \delta$. Then for all $n > 2/\delta$ and all $k \in \mathbb{N}$, $t, s \in E_{n,k} \cup F_{n,k}$ implies $|t - s| < 2/n$. Hence,
\[
\left| \int_E v(t)\chi_{E_n}(t) - \chi_{F_n}(t) dt \right| \leq \int_E |v(t) - g(t)| dt + \left| \int_{E_n} g(t) dt - \int_{F_n} g(t) dt \right| < \frac{\varepsilon}{2} + \sum_{k=1}^{\infty} \int_{E_{n,k}} g(t) dt - \int_{F_{n,k}} g(t) dt < \varepsilon/2 + \varepsilon/2 = \varepsilon. \]

**Theorem 3.13.** Let $X = L^o_M$ or $L_M$.

(i) If $M \not\in \Delta_2$, then $B(X)$ has no $H$-point.

(ii) If $M \in \Delta_2$, then $x \in S(X)$ is an $H$-point of $B(X)$ iff it is an extreme point.

**Proof.** We only consider the case $X = L^o_M$.

(i) Suppose $x \in B(L^o_M)$ and $k \in K(x)$. Pick a nonnull set $E \in \Sigma$ such that $|x(t)| \leq c$ on $E$. If $M \not\in \Delta_2$, then there exist $u_n$ and subsets $E_n$ of $E$ such that
\[
M((1 + 1/n)u_n) > 2^n M(u_n), \quad M(u_n)\mu E_n = 2^{-n} \quad (n \in \mathbb{N}).
\]

Define
\[
x_n = x|_{G \setminus E_n} + k^{-1}u_n\chi_{E_n}.
\]

Then $\liminf_n \|x_n\|^o \geq \|x\|^o$ since $x(t)$ is bounded on $E$ and $\mu E_n \to 0$. On the other hand, from
\[
\|x_n\|^o \leq k^{-1}[1 + \varphi_M(kx_n)] = k^{-1}[1 + \varphi_M(kx|_{G \setminus E_n}) + M(u_n)\mu E_n]
\]
we deduce that $\|x_n\|^o \to \|x\|^o = 1$.

Next, we show that $x_n \to x$ weakly. Indeed, let $f = v + \varphi \in L^o_M$, where $v \in L^N$ and $\varphi \in F$. Since $x_n - x = k^{-1}u_n\chi_{E_n} - x|_{E_n} \in E_M$, we find that
\[
(f, x_n - x) = \sum_{k=1}^{\infty} \int_{E_n} k^{-1}u_n v(t) dt - \int_{E_n} x(t)v(t) dt.
\]

Pick $\varepsilon > 0$ such that $\varphi_N(\varepsilon v) < \infty$. Then by the Young Inequality,
\[
|\langle f, x_n - x \rangle| \leq \varepsilon^{-1}k^{-1}[M(u_n)\mu E_n + \varphi_N(\varepsilon v|_{E_n})] + \varepsilon^{-1}[M(c)\mu E_n + \varphi_N(\varepsilon v|_{E_n})] \to 0
\]
for $\mu E_n \to 0$. This shows that $x_n \to x$ weakly. But it is obvious that
\[
\lim_{n} k\|x_n - x\|^o = \lim_{n} \|u_n\chi_{E_n}\|^o = \lim_{n} \|u_n\chi_{E_n}\| = 1,
\]
so we find that $x$ is not an $H$-point of $B(L^o_M)$.

(ii) Assume $x \in S(L^o_M)$. If $x$ is not an extreme point of $B(L^o_M)$, then there exists $k \in K(x)$ such that $\mu\{t \in G : kx(t) \in R \setminus S_M\} > 0$. Hence, we can find a SAI $[a, b]$ of $M$ and $\delta > 0$ such that
\[
E = \{t \in G : kx(t) \in [a + \delta, b - \delta]\}
\]
is not a null set. Without loss of generality, we may assume that $E$ is a closed set. Let $E_n, F_n$ be as in Lemma 3.12, and define
\[ x_n = x + \delta k^{-1} \chi_{E_n} - \delta k^{-1} \chi_{F_n}. \]
Then by the affinity of $M$ on $[a,b]$, it is easily verified that
\[ \|x_n\|_o \leq k^{-1}[1 + \varrho_M(kx_n)] = k^{-1}[1 + \varrho_M(kx)] = \|x\|_o = 1 \]
and $\|x_n - x\|_o = \delta k^{-1} \|\chi_E\|_o > 0$. But for any $f = v + \varphi \in L_M^*$, where $v \in L_N$ and $\varphi \in F$,
\[ \langle f, x_n - x \rangle = \delta k^{-1} \int_E v(t)[\chi_{E_n} - \chi_{F_n}] \, dt \to 0. \]
This shows that $x$ is not an $H$-point of $B(L_M^*)$.

Suppose that $M \in \Delta$, $x \in \text{Ext} B(L_M^*)$ and $x_n \in S(L_M^*)$ such that $x_n \to x$ weakly. We should show $x_n \to x$ in norm. By Theorem 1.41, it suffices to show that $x_n \to x$ in measure and $k_n \to k$, where $k_n \in K(x_n)$ and $k \in K(x)$ (this implies $\varrho_M(k_n x_n) = k_n - 1 \to k - 1 = \varrho_M(kx)$).

First we have $k_0 = \sup\{k_n : n \in \mathbb{N}\} < \infty$ by Lemmas 2.31 and 2.45.

Next we claim that
\[ \lim_{m \to \infty} \sup_n \mu\{t \in G : |k_n x_n(t)| \geq m\} = 0 \]
and
\[ \lim_{\mu \to 0} \sup_n \varrho_M(k_n x_n|_E) = 0. \]
Indeed, (3.33) follows immediately from
\[ 1 > k_n^{-1} \varrho_M(k_n x_n) \geq k_n^{-1} \int_{G_n(m)} M(k_n x_n(t)) \, dt \geq k_0^{-1} M(m) \mu G_n(m), \]
where $G_n(m) = \{t \in G : |k_n x_n(t)| \geq m\}$.

If (3.34) does not hold, then by passing to a subsequence, we may assume $\varrho_M(k_n x_n|_E_n) \geq \delta > 0, \mu E_n < 2^{-n} (n \in \mathbb{N})$.

Fix an integer $m$ such that
\[ \mu B > \mu G - 2^{-m} \Rightarrow \|x|_B\|_o > 1 - \frac{\delta}{2k_0} \]
and set $E = G \setminus \bigcup_{n \geq m+1} E_n$. Then $\|x|_E\|_o > 1 - \delta/(2k_0)$. It follows that for all $n > m$,
\[ 1 = \|x_n\|_o > k_n^{-1}[1 + \varrho_M(k_n x_n|_E) + \varrho_M(k_n x_n|_{E_n})] \geq \|x_n|_E\|_o + k_0^{-1}\delta. \]
This is impossible since the weak convergence of $\{x_n|_E\}$ to $x|_E$ implies
\[ \lim inf_n \|x_n|_E\|_o \geq \|x|_E\|_o > 1 - \frac{\delta}{2k_0}. \]
This contradiction proves (3.34).

Next, we show $k_n \to k$. Since $\{x_n\}$ is given arbitrarily, passing to a subsequence if necessary, we may assume $k_n \to k_0$. Let $H$ be defined as follows: $t \in H$ iff $kx(t) \in \mathbb{R} \setminus [a,b]$ for every SAI $[a,b]$ of $M$. Then by the proof of Lemma 2.26, $k_n x_n \to kx$ in measure on $H$. Since $x_n \to x$ weakly, if $x|_H \neq 0$, then $k_n \to k$, and so $x_n \to x$ in measure on $H$ since $\{k_n\}$
is bounded. We shall show that \( k_n \to k \) in the case \( x|_H = 0 \). Indeed, since \( x \in \text{Ext} B(L^2_M) \), we have \( \mu \{ t \in G : kx(t) \in (a, b) \} = 0 \) for every SAI \([a, b]\) of \( M \). Therefore, we may assume

\[
(3.35) \quad G = \bigcup_{i=1}^{\infty} G(i),
\]

where \( G(i) = \{ t \in G : kx(t) = r_i \} \) and \( r_i \) is an extreme point of some SAI of \( M \). Hence, for each \( i \in \mathbb{N} \),

\[
\lim_n \int_{G(i)} x_n(t) \, dt = \int_{G(i)} x(t) \, dt = r_i k^{-1} \mu G(i)
\]

since \( x_n \to x \) weakly. Observe that the Jensen Inequality implies

\[
\int_{G(i)} M(k_n x_n(t)) \, dt \geq M\left( \frac{1}{\mu G(i)} \int_{G(i)} k_n x_n(t) \, dt \right) \mu G(i) \to M(k^{-1} k_0 r_i) \mu G(i),
\]

and by (3.35),

\[
1 = \|x_n\|^o = k_n^{-1} \left[ 1 + \sum_{i \in \mathbb{N}} \phi_M(k_n x_n|G(i)) \right]
\]

\[
\geq k_n^{-1} \left[ 1 + \sum_{i \in \mathbb{N}} M \left( \frac{1}{\mu G(i)} \int_{G(i)} k_n x_n(t) \, dt \right) \mu G(i) \right]
\]

\[
\to k_0^{-1} \left[ 1 + \sum_{i \in \mathbb{N}} M(k^{-1} k_0 r_i) \mu G(i) \right] = k_0^{-1} [1 + \phi_M(k_0 x)] \geq \|x\|^o = 1.
\]

Taking account of the fact that \( x \in \text{Ext} B(L^2_M) \) implies \( K(x) = \{ k \} \), we conclude \( k_n \to k_0 = k \).

To complete the proof, it remains to check that \( x_n \to x \) in measure on \( G \setminus H \), or equivalently, \( x_n \to x \) in measure on each \( G(i) \). For this purpose, we consider the following three cases.

1. \( r_i \) is a right extreme point of a SAI of \( M \) but it is not a left extreme point of any SAI of \( M \). We first claim that

\[
(3.36) \quad \int_{I_n} [x_n(t) - x(t)] \, dt \to 0 \quad (n \to \infty),
\]

where \( I_n = \{ t \in G(i) : x_n(t) \geq x(t) \} \). In fact, if (3.36) is not true, then applying (3.33), (3.34), \( k_n \to k \), and using the same method as in the proof of Lemma 2.26, we can derive \( \limsup_n \|x_n + x\|^o < 2 \), which contradicts the assumption that \( x_n \to x \) weakly. Hence, taking into account that \( x_n \to x \) weakly implies

\[
\int_{G(i)} [x_n(t) - x(t)] \, dt \to 0,
\]

we find

\[
\int_{G(i) \setminus I_n} [x_n(t) - x(t)] \, dt \to 0 \quad (n \to \infty).
\]

Consequently, by the definition of \( I_n \),
3.2. $H$-property

\[
\int_{G(i)} |x_n(t) - x(t)| \, dt \to 0 \quad (n \to \infty).
\]

This shows that $x_n \to x$ in measure on $G(i)$.

II. $r_i$ is a left extreme point of a SAI of $M$ but it is not a right extreme point of any SAI of $M$. Symmetrically, in this case, we can show that $x_n \to x$ in measure on $G(i)$.

III. If neither I nor II holds, then $r_i$ is an extreme point of two different SAIs of $M$, and thus $p_-(r_i) < p(r_i)$, where, without loss of generality, we assume $r_i > 0$.

Since $M \in \Delta_2$, we may find $v \in L_N$ with $g_N(v) = 1$ such that $\langle v, x \rangle = 1$. Furthermore, by Proposition 1.83, we may assume $v(t) = \beta$ on $G(i)$. Then, by Theorem 1.80, $p_-(r_i) \leq \beta \leq p(r_i)$. Consequently, either $p_-(r_i) < \beta$ or $\beta < p(r_i)$. First we deal with the case $p(r_i) - \beta = \delta > 0$. Since $x_n \to x$ weakly and $k_n \to k$, Lemma 2.34 implies

\[
M(r_i) \mu G(i) = \int_{G(i)} M(kx(t)) \, dt = \lim_n \int_{G(i)} M(k_n x_n(t)) \, dt.
\]

Hence, by (1.9) and the weak convergence of $\{k_n x_n\}$ to $kx$,

\[
\lim_n \int_{G(i)} [N(\beta) + M(k_n x_n(t)) - \beta k_n x_n(t)] \, dt = \int_{G(i)} [N(\beta) + M(r_i) - \beta r_i] \, dt = 0.
\]

Noticing that the integrand in the first term is nonnegative, we find

\[
\text{(3.37)} \quad \lim_n \int_{Q_n} [N(\beta) + M(k_n x_n(t)) - \beta k_n x_n(t)] \, dt = 0
\]

for arbitrary subsets $Q_n \in \Sigma$ of $G(i)$. In particular, this holds for $Q_n = \{t \in G(i) : k_n x_n(t) \geq r_i\}$. But $k_n x_n(t) - r_i \geq \alpha > 0$ implies

\[
N(\beta) + M(k_n x_n(t)) - \beta k_n x_n(t) \geq [k_n x_n(t) - r_i][p(r_i) - \beta] \geq \alpha \delta > 0
\]

(see Graph 1.1, p. 8), and in view of (3.33) and (3.34), we conclude

\[
\int_{Q_n} [k_n x_n(t) - r_i] \, dt \to 0 \quad (n \to \infty).
\]

Consequently, the weak convergence of $\{k_n x_n\}$ to $kx$ on $G(i)$ implies

\[
\int_{G(i) \setminus Q_n} [k_n x_n(t) - r_i] \, dt \to 0 \quad (n \to \infty).
\]

Summing up the above discussion, we get

\[
\int_{G(i)} |k_n x_n(t) - kx(t)| \, dt \to 0,
\]

whence $x_n \to x$ in measure on $G(i)$. Similarly, if $\beta - p_-(r_i) > 0$, we also have the same conclusion. This ends the proof of the theorem. $\blacksquare$

Theorem 3.13 yields the following theorem:

**Theorem 3.14.** $L^+_M$ or $L_M$ has the $H$-property iff $M \in \Delta_2$ and $M$ is strictly convex.
Theorem 3.15. Let $X = L_M$ or $L_M^o$. Then the following are equivalent:

(i) $X$ is uniformly rotund.
(ii) $X$ is nearly uniformly convex.
(iii) $X$ has the uniform Klee–Kadec property.

Proof. It suffices to verify (iii)⇒(i). We first consider $X = L_M$. Since UKK⇒H-property, by Theorem 3.14, $M \in \Delta_2$ and $M$ is strictly convex. If $M$ is not uniformly convex, then there exists $\varepsilon > 0$ such that for any $\delta > 0$, we can find $u, v > 0$ such that $u > v > 0$, $M(u)\mu G \geq 1$, $u - v \geq \varepsilon u$ and

$$M\left(\frac{u + v}{2}\right) > \left(1 - \delta\right)\frac{M(u) + M(v)}{2}.$$ 

For the arbitrary $\delta > 0$, we have to construct a sequence $\{x_n\}_{n \geq 0}$ in $B(L_M)$ satisfying $x_n \rightharpoonup x_0$ weakly, $\|x_n - x_m\| \geq \varepsilon/2$ and $\|x_0\| \geq 1 - \delta$.

Since there exists a measure preserving transformation from $(G, \Sigma, \mu)$ to $[0, \mu G]$ with the usual Lebesgue measure, we may assume $G = [0, \mu G]$. Let $M(u) + M(v) = 2/d$. Then since $M(u)\mu G > 1$, we have $0 < d < \mu G$. Set, for each $n \in \mathbb{N}$,

$$E_n = \bigcup_{j=1}^{2^{n-1}} \left\{\left[\frac{2j - 2}{2^n}d, \frac{2j - 1}{2^n}d\right]\right\}, \quad F_n = \bigcup_{j=1}^{2^{n-1}} \left\{\left[\frac{2j - 1}{2^n}d, \frac{2j}{2^n}d\right]\right\}$$

and define

$$x_0 = \frac{u + v}{2} \chi_{[0,d]}, \quad x_n = u \chi_{E_n} + v \chi_{F_n}.$$ 

Then by the proof of Theorem 3.13, $x_n \rightharpoonup x_0$ weakly. Moreover, since

$$q_M\left(\frac{2}{\varepsilon}(x_n - x_m)\right) = M\left(\frac{2}{\varepsilon}(u - v)\right) \frac{d}{2} \geq M\left(\frac{u - v}{\varepsilon}\right) d \geq M(u) d > \frac{d}{2}[M(u) + M(v)] = 1 \quad (n \neq m),$$

we deduce that $\|x_n - x_m\| \geq \varepsilon/2$ ($n \neq m$). But

$$q_M(x_0) = dM\left(\frac{u + v}{2}\right) > (1 - \delta)\frac{M(u) + M(v)}{2} = 1 - \delta$$

implies $\|x_0\| > 1 - \delta$, and we conclude that $L_M$ is not NUC.

Next we consider $X = L_M^o$. Suppose that $M$ is not uniformly convex. Then by Theorem 3.14 and Lemma 1.17, there exists $\varepsilon \in (0, 1)$ such that for any $\delta \in (0, 1)$, we can find $u > 0$ satisfying $N(p(u))\mu G > 2$ and

$$p((1 + \varepsilon)u) < (1 + \delta)p(u).$$

Let

$$N(p((1 + \varepsilon)u)) + N(p(u)) = 2/d.$$ 

Then $2/d \geq 2N(p(u))$, and so $N^{-1}(2/d) > p(u)$. Define

$$k = \frac{d}{2}[u p(u) + (1 + \varepsilon) p((1 + \varepsilon)u)]$$
and let $E_n, F_n$ be constructed as in the first part of the proof. Then, similarly, we have $x_n \to x_0$ weakly, where
\[ x_0 = \frac{u}{k} \left( 1 + \frac{\varepsilon}{2} \right) \chi_{[0,d)}, \quad x_n = \frac{u}{k} \left( 1 + \frac{\varepsilon}{2} \right) \chi_{E_n} + \chi_{F_n}. \]
Observing that $\int_0^G N(p(kx_n(t))) \, dt = 1$, we deduce
\[ \|x_n\| = \langle p(kx_n), x_n \rangle = \frac{u}{k} \left( 1 + \frac{\varepsilon}{2} \right) p((1 + \varepsilon)u) + p(u) \frac{d}{2} = 1. \]
Moreover, by Example 1.22,
\[ \|x_n - x_m\| = \frac{\varepsilon u}{k} \|\chi_{[0,d/2]}\| \to \frac{\varepsilon u}{k} \left( \frac{2}{d} N^{-1}(2/d) - \frac{\varepsilon N^{-1}(2/d)}{p(u) + (1 + \varepsilon) p((1 + \varepsilon)u)} \right) \frac{d}{2} (1 + \varepsilon) p((1 + \varepsilon)u) \]
\[ > \frac{\varepsilon u}{2(1 + \varepsilon) p((1 + \varepsilon)u)} > \frac{\varepsilon}{2(1 + \varepsilon)(1 + \delta)} > \frac{\varepsilon}{8}. \]
Finally, we estimate the norm of $x_0$. To this end, we define
\[ v = p((1 + \varepsilon)u) \chi_{[0,d/2]} + \frac{1}{1 + \delta} p((1 + \varepsilon)u) \chi_{[d/2,d]}. \]
Then $g_N(v) \leq \frac{d}{2} \left| N(p((1 + \varepsilon)u)) + N(p(u)) \right| \leq 1$. Hence,
\[ \|x_n\| \geq \langle v, x_0 \rangle = \frac{d}{2k} \left[ (1 + \varepsilon/2) u p((1 + \varepsilon)u) + (1 + \varepsilon/2) u \frac{1}{1 + \delta} p((1 + \varepsilon)u) \right] \]
\[ \geq \frac{d}{2k(1 + \delta)} [(1 + \varepsilon/2) u p((1 + \varepsilon)u) + u p(u)] = \frac{1}{1 + \delta}. \]
Since $\delta > 0$ is arbitrary, we conclude that $L_0^\varepsilon$ is not NUC.

Now, we consider Orlicz sequence spaces. First, by the same method, we can prove the following theorem.

**Theorem 3.16.** If $M \notin \Delta_2$, then $B(l_M)$ and $l_0^M$ have no $H$-point.

**Theorem 3.17.** Let $X = l_M$ or $l_0^M$. The following are equivalent:

(i) $X$ has the uniform Klee–Kadec property.
(ii) $X$ has the $H$-property.
(iii) $M \in \Delta_2$.

**Proof.** Only (iii)$\Rightarrow$(i) remains to be verified. We first take $X = l_M$. Since $M \in \Delta_2$, for any given $\varepsilon > 0$, by Theorem 1.39, there exists $\beta > 0$ such that
\[ \|x\| \geq \varepsilon/4 \Rightarrow g_M(x) \geq \beta. \]
For this $\beta > 0$, again by Theorem 1.30, we can find $\delta \in (0, 1)$ such that
\[ \|x\| \geq 1 - \delta \Rightarrow g_M(x) \geq 1 - \beta. \]
Now, suppose $x_n \in B(l_M), x_n \to x$ weakly and $\|x_n - x_m\| \geq \varepsilon (n \neq m)$. We shall show $\|x\| \leq 1 - \delta$, proving (i). Indeed, if $\|x\| > 1 - \delta$, then we can select a finite subset $I$ of $N$ such that $\|x|_I\| > 1 - \delta$. Since the weak convergence of $\{x_n\}$ to $x$ implies that $x_n \to x$ coordinatewise, we deduce that $x_n \to x$ uniformly on $I$ since $I$ is finite. Consequently,
there exists $k \in \mathbb{N}$ such that
\[\|x_n\| > 1 - \delta, \quad \|(x_n - x_m)\| \leq \varepsilon/2\]
for all $n, m > k$. But the first inequality implies
\[\varrho_M(x_n|I) > 1 - \beta \quad (n > k)\]
while the second one implies
\[\|(x_n - x_m)\|_{N \setminus I} \geq \varepsilon/2 \quad (m, n > k, m \neq n)\]
(since $\|x_n - x_m\| \geq \varepsilon$), which yields $\|x_n\|_{N \setminus I} \geq \varepsilon/4$ or $\|x_m\|_{N \setminus I} \geq \varepsilon/4$. Say $\|x_n\|_{N \setminus I} \geq \varepsilon/4$. Then $\varrho_M(x_n|N \setminus I) \geq \beta$. This is impossible since
\[\varrho_M(x_n|I) + \varrho_M(x_n|N \setminus I) = \varrho_M(x_n) \leq 1.\]

Next we prove (iii)$\Rightarrow$(i) for $X = l^p_M$. For fixed $\varepsilon > 0$, by Theorem 1.39, there exists $\beta \in (0, 1)$ such that $\|x\| \geq \varepsilon/8$ implies $\varrho_M(x) \geq 2\beta$. Given $x_n \in B(l^p_M)$, $x_n \rightharpoonup x$ weakly and $\|x_n - x_m\|^o \geq \varepsilon (n \neq m)$, we shall complete the proof by showing $\|x\|^o \leq 1 - \beta$. Indeed, if $x = 0$, then we have nothing to show. So, we assume $x \neq 0$. In this case, by Lemma 2.31, $\{k_n\}$ is bounded, where $k_n \in K(x_n)$. Passing to a subsequence if necessary, we may assume $k_n \rightharpoonup k$. Next, we pick a finite subset $I$ of $\mathbb{N}$ such that $\|x|_I\| \geq \|x\|^o - \beta$. Since $x_n \rightharpoonup x$ uniformly on $I$, by the first part of the proof, there are infinitely many $n \in \mathbb{N}$ such that $\|x_n|_{N \setminus I}\|^o \geq \varepsilon/4$. This implies $\|x_n|_{N \setminus I}\| \geq \varepsilon/8$ by Theorem 1.38. Hence, $\varrho_M(x_n|_{N \setminus I}) \geq 2\beta$. Taking account of (1.6) and the fact that $\|x_n\|^o \leq 1$ implies $k_n > 1$ for infinitely many $n \in \mathbb{N}$, we have
\[
1 - 2\beta \geq \|x_n\|^o - \varrho_M(x_n|_{N \setminus I}) \geq \|x_n\|^o - k_n^{-1}\varrho_M(k_n x_n|_{N \setminus I})
\]
\[= k_n^{-1}[1 + \varrho_M(k_n x_n|I)] \rightarrow k_n^{-1}[\varrho_M(k x|I)] \geq \|x|_I\|^o \geq \|x\|^o - \beta.\]

**Corollary 3.18.** $l^p_M$ or $l^o_M$ is nearly uniformly convex iff it is reflexive.

**Proof.** Since $X$ is NUC iff $X$ is reflexive and it has the UKK property, the conclusion follows from Theorem 3.17.

To end this section, we give several corollaries. First we introduce some new concepts. Let $X$ be a Banach space and $K$ be a closed bounded convex subset of $X$. A point in the boundary of $K$ is called a denting point of $K$ if for every $\varepsilon > 0$, $x \notin \overline{\text{co}}(K \setminus (x + \varepsilon B(X)))$. If every point in $S(X)$ is a denting point of $B(X)$, then $X$ is said to have the $G$ property. It is known that (i) $x$ is a denting point of $K$ iff $x$ is both an $H$-point of $K$ and an extreme point of $K$, and (ii) $X$ has the $G$ property iff $X$ is round and has the $K$ property, where $K$ property means that the weak topology and norm topology on $S(X)$ are equivalent. T. Wang [220] shows that each of $L_M, L^\infty_M, l_M$ and $l^o_M$ has the $K$ property iff it has the $H$-property.

**Corollary 3.19.** Let $X = L_M$ or $L^\infty_M$ and $x \in S(X)$. Then the following are equivalent:

(i) $x$ is a denting point of $B(X)$.

(ii) $x$ is an $H$-point of $B(X)$.

(iii) $x$ is a strongly extreme point of $B(X)$. 

(iv) $x$ is an extreme point of $B(X)$ and $M \in \Delta_2$.

**Corollary 3.20.** Let $X = l_M$ or $l_M^*$ and $x \in S(X)$. Then the following are equivalent:

(i) $x$ is a denting point of $B(X)$.

(ii) $x$ is a strongly extreme point of $B(X)$.

(iii) $x$ is an extreme point of $B(X)$ and $M \in \Delta_2$.

**Corollary 3.21.** (i) $L_M$ or $L_M^*$ has the $G$ property iff it has the $H$-property, or equivalently, it is mid-point locally uniformly rotund.

(ii) $l_M$ or $l_M^*$ has the $G$ property iff it is mid-point locally uniformly rotund.

### 3.3. Nonsquareness

Consider a Banach space $X$. A point $x \in S(X)$ is called a nonsquare point (N-SP) if for any $y \in S(X)$,

$$\max \{\|x + y\|, \|x - y\|\} > 1.$$  

$x \in S(X)$ is called a uniformly nonsquare point (UN-SP) provided that there exists $\delta > 0$ such that for all $y \in S(X)$,

$$\max \{\|x + y\|, \|x - y\|\} \geq 1 + \delta.$$  

If each point in $S(X)$ is an N-SP (a UN-SP), then $X$ is called a nonsquare (N-S) (resp. locally uniformly nonsquare, LUN-S) space. Moreover, if there exists $\delta > 0$ such that

$$\max \{\|x + y\|, \|x - y\|\} \geq 1 + \delta$$  

for all $x, y \in S(X)$, then $X$ is said to be uniformly nonsquare (UN-S). Let $n \geq 2$ be an integer. A point $x \in S(X)$ is called a non-$l^1_n$ point (N-$l^1_n$P) if for any $x_2, \ldots, x_n \in S(X)$,

$$\min \{\|x + \varepsilon_2 x_2 + \ldots + \varepsilon_n x_n\| : \varepsilon_i = \pm 1, i = 2, \ldots, n\} < n.$$  

A point $x \in S(X)$ is called a uniformly non-$l^1_n$ point (UN-$l^1_n$P) if there exists $\delta > 0$ such that for any $x_2, \ldots, x_n \in S(X)$,

$$\min \{\|x + \varepsilon_2 x_2 + \ldots + \varepsilon_n x_n\| : \varepsilon_i = \pm 1, i = 2, \ldots, n\} \leq n - \delta.$$  

If each point in $S(X)$ is an N-$l^1_n$P (a UN-$l^1_n$P), then $X$ is called a non-$l^1_n$ (N-$l^1_n$) (locally uniformly non-$l^1_n$, LUN-$l^1_n$) space. Moreover, there exists $\delta > 0$ such that for all $x_1, \ldots, x_n \in S(X)$,

$$\min \{\|x_1 + \varepsilon_2 x_2 + \ldots + \varepsilon_n x_n\| : \varepsilon_i = \pm 1, i = 2, \ldots, n\} \leq n - \delta,$$  

then $X$ is said to be uniformly non-$l^1_n$ (UN-$l^1_n$). If $X$ is UN-$l^1_n$ for some $n \geq 2$, then it is called a $B$-convex space.

From the definitions, it is easily deduced that N-S $\Leftrightarrow$ N-$l^2_2$ and UN-S $\Leftrightarrow$ UN-$l^2_2$. But one will see that LUN-S and LUN-$l^2_2$ are not equivalent.

Now, we consider the nonsquareness of Orlicz spaces. Since all the proofs for Orlicz sequence spaces are similar to those for function spaces in this section, we only present proofs for Orlicz function spaces.

**Lemma 3.22.** (i) Suppose $g_M(x_n) \to 1$, $g_M(y_n) \to 1$ and $g_M(x_n \pm y_n) \to 1$. Then $g_M(|x_n| - |y_n|) \to 0$ ($n \to \infty$).
3. Other geometrical properties

(ii) Let \( x_n, y_n \in S(L^p_M) \) satisfy \( \|x_n + y_n\| \to 1 \). Then

\[
\frac{k_n + h_n}{k_n h_n} \varrho_M \left( \frac{k_n h_n}{k_n + h_n} (|x_n| - |y_n|) \right) \to 0 \quad (n \to \infty),
\]

where \( k_n \in K(x_n + y_n), h_n \in K(x_n - y_n), n \in \mathbb{N} \).

Proof. (i) Since by the convexity of \( M \), for each \( n \in \mathbb{N} \) and \( t \in G \),

\[
g_n(t) = 2^{-1} \left\{ M(x_n(t) + y_n(t)) + M(x_n(t) - y_n(t)) \right\} \geq \max \{ M(x_n(t)), M(y_n(t)) \},
\]

we derive

\[
1 - g_M(x_n) \leq \int_{G} g_n(t) \, dt \to 1, \quad 1 - g_M(y_n) \leq \int_{G} g_n(t) \, dt \to 1.
\]

Observing that the Orlicz function \( M \) has the property \( M(|u| - |v|) \leq |M(u) - M(v)| \) (see Graph 1.1, p. 8), we deduce that

\[
\varrho_M(|x_n| - |y_n|) \leq \int_{G} \left\{ M(x_n(t)) - M(y_n(t)) \right\} \, dt \leq \int_{G} [g_n(t) - M(x_n(t))] \, dt + \int_{G} [g_n(t) - M(y_n(t))] \, dt \to 0 \quad (n \to \infty).
\]

(ii) By Theorem 1.30 and the convexity of \( M \),

\[
2 \left\{ \frac{k_n + h_n}{k_n h_n} \varrho_M \left( \frac{k_n h_n}{k_n + h_n} (|x_n| - |y_n|) \right) \right\} \geq 2 ||x_n|| - 2 = 2,
\]

Similarly to (i), we compute

\[
\frac{k_n + h_n}{k_n h_n} \varrho_M \left( \frac{k_n h_n}{k_n + h_n} (|x_n| - |y_n|) \right) \leq \frac{k_n + h_n}{k_n h_n} \int_{G} \left\{ M \left( \frac{k_n h_n}{k_n + h_n} 2x_n(t) \right) - M \left( \frac{k_n h_n}{k_n + h_n} 2y_n(t) \right) \right\} \, dt \to 0 \quad (n \to \infty).
\]

Theorem 3.23. Let \( X = L^p_M, L^2_M, l_M^1, l_M^2 \). Then the following are equivalent:

1. \( X \) is uniformly nonsquare.
2. \( X \) is uniformly non-\( l^1_M \) \((n \geq 2)\).
3. \( X \) is a \( B \)-convex space.
4. \( X \) is reflexive.

Proof. Only (3)\( \Rightarrow \) (4) and (4)\( \Rightarrow \) (1) remain to be proved. Since it is well known that a \( B \)-convex Banach space contains no subspace isomorphic to \( c_0 \) or \( l^1 \), (3)\( \Rightarrow \) (4) follows from Corollary 1.95.
(4)$\Rightarrow(1)$. First we deal with $X = L_M$. If (1) fails, then there exist $x_n, y_n \in S(L_M)$ satisfying
\[
\max \{ \| x_n + y_n \|, \| x_n - y_n \| \} \to 1 \quad (n \to \infty),
\]
i.e., $\| x_n + y_n \| \to 1$ and $\| x_n - y_n \| \to 1 \ (n \to \infty)$. It follows from Lemma 3.22 and the condition $M \in \Delta_2$ that $\varrho_M(\| x_n \| - | y_n |) \to 0 \ (n \to \infty)$. Hence, from Lemma 1.40 and
\[
\varrho_M(2x_n) = \varrho_M(\| x_n \| + | y_n | + | x_n | - | y_n |),
\]
we deduce that $\lim_n [\varrho_M(2x_n) - \varrho_M(\| x_n \| + | y_n |)] = 0$. Consequently,
\[
2 = \lim_n [\varrho_M(x_n + y_n) + \varrho_M(x_n - y_n)] \geq \limsup_n \varrho_M(\| x_n \| + | y_n |) = \limsup_n \varrho_M(2x_n).
\]
This cannot be true since $M \in \nabla_2$ implies that there exists $\delta > 0$ such that
\[
M(2u) > (2 + \delta)M(u) \quad (u \geq \beta),
\]
where $\beta > 0$ satisfies $M(\beta)\mu G = 1 - \alpha < 1$, and so,
\[
\varrho_M(2x_n) = \int_{E_n} M(2x_n(t)) \, dt + \int_{G \setminus E_n} M(2x_n(t)) \, dt \geq (2 + \delta) \int_{E_n} M(x_n(t)) \, dt + \int_{G \setminus E_n} M(x_n(t)) \, dt = 2\varrho_M(x_n) + \delta \int_{E_n} M(x_n(t)) \, dt \geq 2 + 2^{-1}\delta \alpha,
\]
where $E_n = \{ t \in G : |x_n(t)| \geq \beta \}$, and the last inequality holds because
\[
\int_{E_n} M(x_n(t)) \, dt = \varrho_M(x_n) - \int_{G \setminus E_n} M(x_n(t)) \, dt \geq 1 - M(\beta)\mu(G \setminus E_n) \geq \alpha.
\]
Next we turn to the case $X = L^2_M$. If $L^2_M$ is not uniformly nonsquare, then there exist $x_n, y_n \in S(L^2_M)$ such that
\[
\| x_n + y_n \|^p \to 1, \quad \| x_n - y_n \|^p \to 1 \quad (n \to \infty).
\]
Let $k_n \in K(x_n + y_n)$ and $h_n \in K(x_n - y_n)$. Without loss of generality, we may assume $k_n \leq k$ and $h_n \to k$, $h_n \to h$ $(n \to \infty)$. Clearly, by Theorems 1.31, 1.35, and since $M \in \nabla_2$, we have $1 \leq k \leq h < \infty$. Hence, by Lemma 3.22, $\varrho_M(k_n(\| x_n \| - | y_n |)) \to 0$ $(n \to \infty)$, and thus Lemma 1.40 implies
\[
\varrho_M(2k_n x_n) - \varrho_M(k_n(\| x_n \| - | y_n |)) = \varrho_M(2k_n x_n) - \varrho_M(k_n(2| x_n | + | y_n | - | x_n |)) \to 0 \quad (n \to \infty).
\]
Consequently, if we set $G_n = \{ t \in G : x_n(t) y_n(t) \geq 0 \}$, then by the monotonicity of $M(u)/u$, we derive a contradiction:
\[
2 = \lim_n \| x_n + y_n \|^p + \| x_n + y_n \|^p \geq \limsup_n [k_n^{-1} [1 + \varrho_M(k_n(\| x_n \| + | y_n |))] G_n + h_n^{-1} [1 + \varrho_M(k_n(\| x_n \| + | y_n |))] G_n] \geq \limsup_n [h^{-1} + k_n^{-1} [1 + \varrho_M(2k_n x_n)]] = h^{-1} + 2 > 2. \]

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Theorem 3.24. Let \( x \in S(L_M) \) or \( S(l_M) \). Then \( x \) is a nonsquare point iff \( g_M(x) = 1 \). Therefore, \( E_M \) and \( h_M \) are nonsquare.

Proof. \( \Rightarrow \) Pick \( c > 0 \) such that \( E = \{ t \in G : |x(t)| \leq c \} \) is not a null set. If \( g_M(x) = 1 - \delta < 1 \), then clearly, \( M \not\in \Delta_2 \). Hence, there exist \( u_n > 2nc \) and disjoint subsets \( \{E_n\} \) of \( E \) such that

\[
M \left( \left( 1 + \frac{1}{n} \right) u_n \right) > 2^n M \left( \left( 1 + \frac{1}{2n} \right) u_n \right), \quad M \left( \left( 1 + \frac{1}{2n} \right) u_n \right) \mu E_n = 2^{-n} \delta.
\]

Therefore, if we define \( y = \sum_{n=1}^{\infty} u_n \chi_{E_n} \), then as in Example 1.19, we verify that \( ||y|| = 1 \) and

\[
g_M(y) = \sum_{n=1}^{\infty} M(u_n) \mu E_n < \sum_{n=1}^{\infty} M(u_n + c) \mu E_n < \sum_{n=1}^{\infty} M(1 + \frac{1}{2n}) u_n \mu E_n = \delta.
\]

This yields

\[
g_M(x + y) < g_M(x) + \sum_{n=1}^{\infty} M(u_n + c) \mu E_n = 1 - \delta + \delta = 1.
\]

Hence, \( ||x + y|| \leq 1 \). But \( ||x + y|| + ||x - y|| \geq ||2x|| = 2 \), and we deduce that \( ||x + y|| = ||x - y|| = 1 \), i.e., \( x \) is not a NSP.

\( \Leftarrow \) Suppose that \( S(L_M) \) has an element \( y \) satisfying \( ||x + y|| = ||x - y|| = 1 \). Then since

\[
1 = g_M(x) = g_M \left( \frac{x + y + x - y}{2} \right) \leq \frac{1}{2} g_M(x + y) + g_M(x - y) \leq 1,
\]

we find that for \( \mu \)-a.e. \( t \in G, x(t) + y(t) \) and \( x(t) - y(t) \) have the same sign since they are in the same SAI of \( M \), and thus, \( |x(t)| \geq |y(t)| \) \( \mu \)-a.e. on \( G \). Consequently,

\[
2|y(t)| \leq \max\{|x(t) + y(t)|, |x(t) - y(t)|\}
\]

\( \mu \)-a.e. on \( G \). Recalling that \( M(2u) > 2M(u) \) for all \( u \neq 0 \), we conclude that

\[
2g_M(y) < g_M(2y) \leq g_M(x + y) + g_M(x - y) \leq 2.
\]

But this cannot be true since it implies \( g_M(y) < 1 \) and so, since \( ||y|| = 1 \), we have \( g_M(2y) = \infty \).

Theorem 3.25. Let \( X = L_M \) or \( l_M \). Then the following are equivalent:

(i) \( X \) is locally uniformly nonsquare.
(ii) \( X \) is nonsquare.
(iii) \( S(X) \) has a uniformly nonsquare point.
(iv) \( M \in \Delta_2 \).

Proof. The equivalence of (ii) and (iv) follows from Theorem 3.24. So, we only need to show (iii) \( \Rightarrow \) (iv) and (iv) \( \Rightarrow \) (i).
(iii)⇒(iv). For given \( x \in S(L_M) \), pick \( c > 0 \) such that \( E = \{ t \in G : |x(t)| \leq c \} \) is a nonnull set. If \( M \not\in \Delta_2 \), then there exist \( u_n > 2nc \) and a subset \( E_n \in \Sigma \) of \( E \) such that
\[
M \left( \left( 1 + \frac{1}{n} \right) u_n \right) > 2^n M \left( \left( 1 + \frac{1}{2n} \right) u_n \right), \quad M \left( \left( 1 + \frac{1}{2n} \right) u_n \right) \mu E_n = 2^{-n}\\
(n \in \mathbb{N}). \]
Set \( y_n = u_n \chi_{E_n} \). Then \( g_M(y_n) = M(u_n) \mu E_n < 2^{-n} < 1 \) and
\[
g_M \left( \left( 1 + \frac{1}{n} \right) y_n \right) = M \left( \left( 1 + \frac{1}{n} \right) u_n \right) \mu E_n > 2^n M \left( \left( 1 + \frac{1}{2n} \right) u_n \right) \mu E_n = 1. \]
Hence, \( 1 \geq \|y_n\| \geq (1 + 1/n)^{-1} \to 1 \) \( (n \to \infty) \). Moreover, as in the proof of Theorem 3.24, we can show that
\[
g_M(x + y_n) \leq g_M(x) + M(u_n + c) \mu E_n \leq 1 + 2^{-n} \]
and hence, by (1.6), \( \|x + y_n\| \to 1 + 2^{-n} \). This inequality and \( \|y_n\| \to 1 \) imply \( \|x \pm y_n\| \to 1 \) \( (n \to \infty) \), i.e., \( x \) is not a UNSP.

(iv)⇒(i). Let \( M \in \Delta_2 \) and \( x \in S(L_M) \). Suppose that there exist \( y_n \in S(L_M) \) such that \( \|x \pm y_n\| \to 1 \) \( (n \to \infty) \). Then by the proof of Theorem 3.23, we deduce a contradiction:
\[
2 \geq \lim \sup_n (\|x\| + |y_n|) = g_M(2x) > 2g_M(x) = 2. \]

**Theorem 3.26.** \( L_M^2 \) and \( l_M^2 \) are locally uniformly nonsquare.

**Proof.** Suppose that there exist \( x, y_n \in S(L_M^2) \) such that \( \|x \pm y_n\| \to 1 \) \( (n \to \infty) \). Let \( k_n \in K(x + y_n) \) and \( h_n \in K(x - y_n), n \in \mathbb{N} \). Then since by the proof of Lemma 3.22,
\[
2 = \|2x\| \leq \frac{k_n + h_n}{k_n h_n} \left[ 1 + g_M \left( \frac{k_n h_n}{k_n + h_n} 2x \right) \right] \to 2 \quad \text{\( (n \to \infty) \)}, \]
we find
\[
0 \leq a = \inf_n \frac{k_n h_n}{k_n + h_n} \leq \sup_n \frac{k_n h_n}{k_n + h_n} = b < \infty. \]
Hence, Lemma 3.22 shows that \( b^{-1} g_M(a(|x| - |y_n|)) \to 0 \) \( (n \to \infty) \), and so \( |y_n| \to |x| \) in measure.

Replacing \( y \) by \( -y \) and passing to a subsequence if necessary, we may assume \( k_n \leq h_n \) \( (n \in \mathbb{N}) \), \( k_n \to k, h_n \to h \) and \( |y_n(t)| \to |x(t)| \) \( \mu \text{-a.e. on } G \) \( (n \to \infty) \). We complete the proof by deducing an absurdity in each of following three cases.

(a) \( h = k = \infty \). In this case we immediately have a contradiction:
\[
\infty > b \geq \frac{k_n h_n}{k_n + h_n} \to \infty. \]

(b) \( k \leq h < \infty \). Since \( |y_n(t)| \to |x(t)| \) \( \mu \text{-a.e. on } G \), for each \( \varepsilon > 0 \), we can find \( H = H(\varepsilon) \in \Sigma \) with \( \mu(G \setminus H) < \varepsilon \) and \( |y_n(t)| \to |x(t)| \) uniformly on \( H \). For the moment, we arbitrarily fix an \( n \in \mathbb{N} \) and set
\[
E = \{ t \in H : x(t) y_n(t) \geq 0 \} \quad F = H \setminus E. \]

By the monotonicity of \( M(u)/u \),
\[
\|x + y_n\|^o + \|x - y_n\|^o \geq k_n^{-1} \{ 1 + g_M(k_n(x + y_n)|E) \} + h_n^{-1} \{ 1 + g_M(h_n(x - y_n)|F) \} \]
\[
\geq h_n^{-1} + k_n^{-1} \{ 1 + g_M(k_n(|x| + |y_n|)|E) \} \geq h_n^{-1} + \|(|x| + |y_n|)|H\|^o. \]
Letting \( n \to \infty \) and then \( \varepsilon \to 0 \), we find a contradiction: \( 2 \geq h^{-1} + \|2x\|^o > 2 \).
(c) $k < h = \infty$. In this case, by Lemma 2.31, we have $y_n \to x$ in measure. Hence, we may assume $y_n(t) \to x(t) \mu$-a.e. on $G$, and thus, for each $\varepsilon > 0$, there exists $H = H(\varepsilon) \in \Sigma$ with $\mu(G \setminus H) < \varepsilon$ such that $y_n \to x$ uniformly on $H$. Therefore, from
\[
\|x + y_n\|^6 \geq k_n^{-3}[1 + g_M(k_n(x + y_n)|H)] \geq \|x + y_n\|^6
\]
and by letting $n \to \infty$, we deduce that $\|2x|H\|^6 \leq 1$. But $\varepsilon > 0$ is arbitrary, and we find a contradiction: $1 \geq \|2x\|^6 = 2$. 

**Remark.** From Theorem 3.26, we conclude that $L^3_M$ and $l^6_M$ are non-$l^1_n$ for any $n \geq 2$ and that they have no subspace isometric to $l^\infty$ or $l^1$.

**Theorem 3.27.** Let $x \in S(L_M)$ or $S(l_M), n \geq 2$. The following are equivalent:

(i) $x$ is a uniformly non-$l^1_n$ point,
(ii) $x$ is a non-$l^1_n$ point,
(iii) $\theta(x) < 1$.

**Proof.** (i)$\Rightarrow$(ii). Trivial.

(ii)$\Rightarrow$(iii). If $\theta(x) = 1$, then as in the proof of Lemma 2.48, we can construct $x_i \in S(L_M)$ such that $\theta(x_i) = \theta(x) = 1$ and that the supports of $x_i$ are mutually disjoint ($i = 1, \ldots, 2^n-1$) and $x_i(t) = 0$ or $x(t)$. Consequently, if we define
\[
\begin{align*}
&u_2 = x_1 + \ldots + x_{2^{n-2}} - x_{2^{n-2}+1} - \ldots - x_{2^{n-1}}, \\
u_3 = x_1 + \ldots + x_{2^{n-3}} - \ldots - x_{2^{n-2}} + \ldots + x_{2^{n-2}+2^{n-3}} - \ldots - x_{2^{n-1}}, \\
u_n = x_1 - x_2 + x_3 - x_4 + \ldots - x_{2^{n-1}},
\end{align*}
\]
then for any $\varepsilon_i = +1$ or $-1$, $i = 2, \ldots, n$, there exists $j \leq 2^{n-1}$ such that the restriction of $\varepsilon_i u_i$ to the support of $x_j$ is just $x_j$ ($i = 1, \ldots, 2^{n-1}$). Therefore,
\[
n \geq \|x + \varepsilon_2 u_2 + \ldots + \varepsilon_n u_n\| \geq \|n x_j\| = n,
\]
which shows that $x$ is not an N-$l^1_P$.

(iii)$\Rightarrow$(i). By (iii), $g_M(x) = 1$ and $g_M((1 + \lambda) x) < \infty$ for some $\lambda > 0$. Take $c > 1$ such that $g_M(x|A) \geq 7/8$, where $A = \{t \in G : c^{-1} \leq |x(t)| \leq c\}$. Let $d > 2c$ satisfy $M(d) \geq 8M(c)$ and set
\[
\sigma = \sup\{2M(u/2)/M(u) : c^{-1} \leq u \leq d\}.
\]
Then $0 < \sigma < 1$. Define $\delta = 3(1 - \sigma)/8$ and take $\varepsilon > 0$ such that $g_M((1 + \varepsilon)x) < 1 + \delta$. We complete the proof by showing that
\[
\min(\|x + y\|, \|x - y\|) \leq 2 - \frac{\varepsilon}{1 + \varepsilon}
\]
for all $y \in S(L_M)$ (this shows that $x$ is a UN-$l^1_P$, and so, a UN-$l^1_P$ since a UN-$l^1_P$ is a UN-$l^1_{k+1}$). Indeed, let $y \in S(L_M)$ and $B = \{t \in G : |y(t)| \leq d\}$. Then $M(d)\mu(G \setminus B) \leq g_M(y|G \setminus B) \leq 1$ and thus,
\[
g_M(x|A \setminus B) \leq M(c)\mu(A \setminus B) \leq M(c)/M(d) \leq 1/8.
\]
Set $H = A \cap B$. Then
\[
7/8 \leq g_M(x|A) = g_M(x|A \setminus B) + g_M(x|H) \leq 1/8 + g_M(x|H).
\]
Define
\[ D = \{ t \in H : x(t)y(t) \geq 0 \}, \quad E = H \setminus D, \quad u = (1 + \varepsilon)x. \]
Then by the definition of \( H \) and \( D \),
\[
\theta_M \left( \frac{u - y}{2} \right) \leq \theta_M \left( \max \left\{ \frac{|u|, |y|}{2} \right\} \right)
\leq \frac{\sigma}{2} \theta_M \left( \max \left\{ |u|, |y| \right\} \right) \leq \frac{\sigma}{2} \theta_M (|u|D) + \theta_M (y|D)).
\]
Similarly, we have
\[
\theta_M \left( \frac{u + y}{2} \right) \leq \frac{\sigma}{2} \theta_M (x|E) + \theta_M (y|E)).
\]
Combining this with
\[
M \left( \frac{u(t) \pm y(t)}{2} \right) \leq \frac{M(u(t)) + M(y(t))}{2} \quad (t \in H),
\]
we deduce that
\[
\theta_M \left( \frac{u + y}{2} \right) + \theta_M \left( \frac{u - y}{2} \right) \leq \frac{1 + \sigma}{2} [\theta_M (u|H) + \theta_M (y|H)].
\]
Consequently, by the convexity of \( M \) and since (3.38) and the choice of \( \varepsilon \) imply
\[ 2 + \delta \geq \theta_M (x) + \delta + \theta_M (y) \geq \theta_M (u) + \theta_M (y), \]
we conclude that
\[
2 + \delta - \theta_M \left( \frac{u + y}{2} \right) = \theta_M \left( \frac{u - y}{2} \right)
\geq \theta_M (u) + \theta_M (y) - \theta_M \left( \frac{u + y}{2} \right) - \theta_M \left( \frac{u - y}{2} \right)
\geq \theta_M (u|H) + \theta_M (y|H) - \theta_M \left( \frac{u + y}{2} \right) - \theta_M \left( \frac{u - y}{2} \right)
\geq \frac{1 - \sigma}{2} [\theta_M (u|H) + \theta_M (y|H)] \geq \frac{1 - \sigma}{2} \theta_M (x|H) \geq 3(1 - \sigma)/8 = \delta.
\]
This means
\[
\min \left\{ \theta_M \left( \frac{u + y}{2} \right), \theta_M \left( \frac{u - y}{2} \right) \right\} \leq 1.
\]
Without loss of generality, we may assume \( \theta_M \left( \frac{u + y}{2} \right) \leq 1 \), i.e.,
\[
\left\| \frac{u + y}{2} \right\| \leq 1 \text{ or } \left\| \frac{x + y}{2} \right\| + \frac{y}{2(1 + \varepsilon)} \leq \frac{1}{1 + \varepsilon}.
\]
Since
\[
\left\| \frac{x + y}{2} \right\| - \left\| \frac{x + y}{2} + \frac{y}{2(1 + \varepsilon)} \right\| \leq \left\| \frac{x + y}{2} - \left( \frac{x + y}{2} - \frac{y}{2(1 + \varepsilon)} \right) \right\| \leq \frac{1}{2} - \frac{1}{2(1 + \varepsilon)} = \frac{\varepsilon}{2(1 + \varepsilon)},
\]
we arrive at
\[
\left\| \frac{x + y}{2} \right\| \leq \frac{1}{1 + \varepsilon} + \frac{\varepsilon}{2(1 + \varepsilon)} = 1 - \frac{\varepsilon}{2(1 + \varepsilon)}.
\]
From Theorem 3.27, we immediately have
Theorem 3.28. (i) \(E_M\) and \(h_M\) are locally uniformly non-\(l^1_n\) \((n \geq 2)\).
(ii) \(L_M\) or \(l_M\) is locally uniformly non-\(l^1_n\) iff it is non-\(l^1_n\) and iff \(M \in \Delta_2\) \((n \geq 2)\).

Theorem 3.29. Let \(X = L^o_M\) or \(l^o_M\) \((n \geq 2)\). Then the following are equivalent:
(i) \(X\) is locally uniformly non-\(l^1_n\).
(ii) \(S(X)\) has a uniformly non-\(l^1_n\) point.
(iii) \(M \in \nabla_2\).

Proof. (i)⇒(ii). Trivial.
(ii)⇒(iii). Let \(x \in S(L^o_M)\). For each \(\varepsilon > 0\), pick \(v \in B(L_N)\) such that \((v, x) > 1 - \varepsilon\) and \(x(t)v(t) \geq 0\) for all \(t \in G\). Find a nonnull set \(E\) in \(\{t \in G : v(t) \neq 0\}\) such that \(\|x|_E\| < \varepsilon\). Let \(\varrho_n(v|_E) = 1 - \sigma\). Then \(\sigma > 0\).

If \(M \notin \nabla_2\), then there exist \(w > 0\) and disjoint subsets \(\{E_i\}_{i=1}^{n-1}\) of \(E\) such that
\[N((1+\varepsilon)w) > (n-1)\sigma^{-1}N(w),\]
\[N(w)\mu E_i = (n-1)^{-1}\sigma \quad (i = 1, \ldots, n-1).\]
Hence,
\[\varrho_n(wx_{E_i}) = N(w)\mu E_i = (n-1)^{-1}\sigma,\]
\[\varrho_n((1+\varepsilon)wx_{E_i}) > (n-1)\sigma^{-1}N(w)\mu E_i = 1.\]
This shows that \(1 \geq \|wx_{E_i}\|_N \geq (1+\varepsilon)^{-1} (i \leq n-1)\). Therefore, by Proposition 1.84, there exists \(u > 0\) such that \(\|wx_{E_i}\|^2 = 1\) and
\[(uw|_{E_i}) = uw\mu E_i = \|wx_{E_i}\|_N > (1-\varepsilon)^{-1} \quad (i = 1, \ldots, n-1).\]
Given \(\varepsilon_i = +1\) or \(-1\), \(i \leq n-1\), let
\[f = v|_{G\setminus E} + \varepsilon_1 wx_{E_1} + \ldots + \varepsilon_{n-1} wx_{E_{n-1}}.\]
Then \(\varrho_n(f) = \varrho_n(v|_{G\setminus E}) + N(w)\mu E_1 + \ldots + N(w)\mu E_{n-1} \leq 1 - \sigma + \sigma = 1\) and thus,
\[\|x + \varepsilon_1 wx_{E_1} + \ldots + \varepsilon_{n-1} wx_{E_{n-1}}\|^2 \geq \langle f, x + \varepsilon_1 wx_{E_1} + \ldots + \varepsilon_{n-1} wx_{E_{n-1}}\rangle\]
\[\geq \langle v, x|_{G\setminus E} + uw(\mu E_1 + \ldots + \mu E_{n-1})\rangle\]
\[> 1 - 2\varepsilon + (n-1)(1+\varepsilon)^{-1},\]
which shows that \(x\) is not a UN-\(l^1_P\) since \(\varepsilon\) is arbitrary.

(iii)⇒(i). If (i) does not hold, then there exist \(x, x_n \in S(L^o_M)\) such that \(\|x+x_n\|^2 \to 2\). Replace \(x_n, y_n\) by \((x + x_n)/2, (x - x_n)/2\) respectively in Lemma 3.22. Then \(\|x + x_n| - |x - x_n| \to 0\) in measure according to Theorem 1.35. But
\[|\langle x(t) + x_n(t), x(t) - x_n(t)\rangle| = \begin{cases} 2|x_n(t)|, & |x(t)| \geq |x_n(t)|, \\ 2|x(t)|, & |x(t)| < |x_n(t)|, \end{cases}\]
and we find that \(x_n(t) \to 0\) in measure on \(E = \{t \in G : x(t) \neq 0\}\). Passing to a subsequence if necessary, we may assume \(x_n \to 0\) \(\mu\)-a.e. on \(E\).

Pick constants \(\beta > 0\) and \(\delta > 0\) such that \(e \in \Sigma, \mu e < \delta\) implies \(k^{-1} \varrho_M(kx|_{G\setminus e}) > \beta\), where \(k \in K(x)\). Then \(\mu e < \delta\) implies
\[1 = \|x\|^2 = k^{-1}[1 + \varrho_M(kx|_e)] + k^{-1} \varrho_M(kx|_{G\setminus e}) \geq \|x|_e\|^2 + \beta.\]
Hence, \(\|x|_e\|^2 \leq 1 - \beta\) and thus, \(\|x|_{G\setminus e}\|^2 \geq \beta\). Select \(D\) in \(E\) with \(\mu D < \delta\) such that \(x_n(t) \to 0\) uniformly on \(E \setminus D\). Since \(\|x+x_n\|^2 \to 2\), we can find \(v_n \in L_N\) with \(\varrho_n(v_n) \leq 1\)
such that $\langle v_n, x + x_n \rangle \to 2$. Then $\langle v_n, x \rangle \to 1$ and $\langle v_n, x_n \rangle \to 1$ as $n \to \infty$. Consequently,

$$1 = \lim_{n} \langle x_n, v_n |_{G \setminus (E \setminus D)} \rangle \leq \lim_{n} \| v_n |_{G \setminus (E \setminus D)} \| N \leq 1$$

implies $g_N (v_n |_{E \setminus D}) \to 1$ since $N \in \Delta_2$. This immediately yields $g_N (v_n |_{E \setminus D}) \to 0$, and so $\| v_n |_{E \setminus D} \| N \to 0$ since $N \in \Delta_2$. But this yields a contradiction:

$$1 = \lim_{n} \langle x, v_n |_{E \setminus D} \rangle + \langle x, v_n |_{D} \rangle \leq \liminf_{n} \| v_n |_{E \setminus D} \| N + \| x |_{D} \| o \leq 1 - \beta < 1,$$

completing the proof. ■

3.4. Some geometrical characterization of reflexivity. This section presents some geometrical properties equivalent to reflexivity for Orlicz spaces which may not be true for general Banach spaces. We first introduce some concepts.

Let $X$ and $Y$ be Banach spaces. We say that $Y$ is finitely representable in $X$ if for any finite-dimensional subspace $Y_n$ of $Y$ and any $\varepsilon > 0$, $X$ has a subspace $X_n$ isomorphic to $Y_n$ and the isomorphism $T$ from $X_n$ to $Y_n$ satisfies $\|T\| \cdot \|T^{-1}\| \leq 1 + \varepsilon$.

$X$ is said to have the super property $P$ provided that each $Y$ which is finitely representable in $X$ has the property $P$. For instance, $X$ is superreflexive if any $Y$ finitely representable in $X$ is reflexive.

$X$ is said to be quasi-reflexive if $\dim (X^{**}/JX) < \infty$, where $J : X \to X^{**}$ is defined by $\langle Jx, x^* \rangle = \langle x^*, x \rangle$ $(x \in X, x^* \in X^*)$.

We say that $X$ has the Banach–Saks property (BSP) if any bounded sequence $\{x_n\}$ in $X$ has a subsequence $\{y_k\}$ such that the limit

$$\lim_{k} \frac{y_1 + \ldots + y_k}{k}$$

exists.

$X$ is said to be $P$-convex if there exist some $\varepsilon > 0$ and $n \in \mathbb{N}$ such that for all $x_1, \ldots, x_n \in S(X),$

$$\min \{ \| x_j - x_k \| : j \neq k, \ j, k \leq n \} \leq 2 - \varepsilon.$$

$X$ is said to be $Q$-convex if there exist some $\varepsilon > 0$ and $n \in \mathbb{N}$ such that for all $x_1, \ldots, x_n \in S(X),$

$$\min_{k \leq n} \left\| \sum_{i=1}^{k-1} (x_i - x_k) \right\| \leq k - \varepsilon.$$

It is known that

$$\text{UR} \Rightarrow P\text{-convexity} \Rightarrow Q\text{-convexity} \Rightarrow \text{superreflexivity} \Rightarrow \text{BSP} \Rightarrow \text{reflexivity} \Rightarrow \text{quasi-reflexivity}.$$  

**Theorem 3.30.** Let $X = L_M, L_M^0, l_M$ or $l_M^0$. Then the following are equivalent:

1. $X$ is superreflexive.
2. $X$ is reflexive.
3. $X$ is quasi-reflexive.
4. $X$ has the Banach–Saks property.
5. $X$ is uniformly nonsquare.
(6) $X$ is $B$-convex.
(7) $X$ has uniformly normal structure.
(8) $X$ has no subspaces isomorphic to $l^1$.
(9) $X$ has no complemented subspaces isomorphic to $l^1$ or $c_0$.
(10) $X$ is $P$-convex.
(11) $X$ is $Q$-convex.

**Proof.** (2)$\Rightarrow$(1). If $X$ is reflexive, then by Theorem 1.18, it has a uniformly rotund equivalent norm, and thus, it is superreflexive.

(3)$\Rightarrow$(2). We only consider the case $X = L_M$. Suppose that $L_M$ is quasi-reflexive; then so is $E_M$. If $M \notin \Delta_2$, then $L_M$ is not separable. Since $E_M$ is separable, we have a contradiction: $\dim(E_M/E_M) \geq \dim(L_M/E_M) = \infty$. If $M \notin \Delta_2$, then similarly, we also have $\dim(E_M/E_M) = \dim(L_M/E_M) = \infty$. Hence, $L_M$ is reflexive.

(2)$\Rightarrow$(5)$\Rightarrow$(6)$\Rightarrow$(7)$\Rightarrow$(8)$\Rightarrow$(9) follow from the results in §3.1, §3.3 and Theorems 1.90, 1.94 and Corollary 1.46.

It only remains to show (2)$\Rightarrow$(10). We verify this for $X = l_M$ and $X = l^\omega_M$, and leave the other two cases $X = L_M$ and $X = L^\omega_M$ to the reader. We first establish a lemma.

**Lemma 3.31.** If $M \in \Delta_2 \cap \Delta_2$ near the origin, then for any $L > 0$ and $k' \geq k' > 1$, there exists $\varepsilon > 0$ such that

$$H = \frac{k + h}{kh} M \left( \frac{k}{k + h} \frac{u - v}{1 - \varepsilon} \right)$$

$$+ \frac{h + l}{hl} M \left( \frac{h}{h + l} \frac{v - w}{1 - \varepsilon} \right) + \frac{l + k}{lk} M \left( \frac{l}{l + k} \frac{w - u}{1 - \varepsilon} \right)$$

$$\leq 2 \left[ \frac{M(ku)}{k} + \frac{M(hv)}{h} + \frac{M(lw)}{l} \right]$$

whenever $k, h, l \in [k', k'']$ and $|u|, |v|, |w| \leq L$.

**Proof.** Since $M \in \Delta_2$, there exists $\gamma \in (0, 1)$ such that $|t| \leq k''L$ implies

$$M(t) = M \left( \frac{k' + k''}{k''} \cdot \frac{k'}{k' + k''} t \right) \geq \frac{1}{1 - \gamma} \cdot \frac{k' + k''}{k''} M \left( \frac{k''}{k' + k''} t \right) .$$

Hence, for any $a, b \in [k', k'']$ and $t \in [0, L]$, by (1.7),

$$M \left( \frac{a}{a + b} + bt \right) \frac{a + b}{a} \leq M \left( \frac{k''}{k'} b \right) \frac{k' + k''}{k''} \leq (1 - \gamma) M(b) .$$

Since $M \in \Delta_2$, we can find $K > 1$ such that $M(2t) \leq KM(t)$ and $M(k''t) \leq KM(t)$ for all $t \in [0, k''L]$. Moreover, we can choose $K' > 1$ such that $|t| \leq L$ implies

$$M(t) = M \left( \frac{k}{\gamma} t \right) \leq K'M \left( \frac{\gamma}{K} t \right) .$$

Next we show that $|s| \leq |t| \leq k''L$ implies

$$M(t + s) \leq (1 + K|s/t|)M(t) .$$

Indeed, if $s = 0$, then (3.41) holds automatically. If $|s| > 0$, then by the convexity of $M$ and the choice of $K$, we also have
$M(t + s) = M((1 - |s/|t|)t + |s/|t|(t + |t/|s)|s)) \leq (1 - |s/|t|)M(t) + |s/|t|M(t + |t/|s)|s)$

Next, we show that $\varepsilon = \gamma^2/(12K^2K''\varepsilon) < 1/2$ satisfies (3.39). In fact, if $a, b \in [k', k'']$ and $|s| \leq |t| \leq L$, then by (3.41),

$$\begin{align*}
\frac{a + b}{ab}M\left(\frac{ab}{a + b} \frac{t - s}{1 - \varepsilon}\right) &= \frac{a + b}{ab}M\left(\frac{ab}{a + b} \left(\frac{(t - s) + \varepsilon(t - s)}{1 - \varepsilon}\right)\right) \\
&\leq \frac{a + b}{ab} \left(1 + \frac{K\varepsilon}{1 - \varepsilon}\right)M\left(\frac{ab}{a + b} (t - s)\right) \\
&\leq \frac{a + b}{ab} M\left(\frac{ab}{a + b} (t - s)\right) + \frac{K\varepsilon}{1 - \varepsilon}M(k''t) \\
&\leq \frac{a + b}{ab} M\left(\frac{ab}{a + b} (t - s)\right) + \frac{K\varepsilon}{1 - \varepsilon}M(t) \\
&\leq \frac{M(at)}{a} + \frac{M(bs)}{b} + \frac{2K^2\varepsilon}{1 - \varepsilon}M(t).
\end{align*}$$

Suppose $k, h, l \in [k', k'']$ and $|u|, |v|, |w| \leq L$. We verify (3.39). Without loss of generality, we assume $|u| \geq |v| \geq |w|$.

First we assume $uw \geq 0$. In this case, by (3.40),

$$\begin{align*}
\frac{l + k}{lk}M\left(\frac{lk}{l + k} (w - u)\right) &\leq \frac{l + k}{lk} M\left(\frac{lk}{l + k} u\right) \\
&\leq \frac{l + k}{lk} \frac{\gamma}{1 - \gamma}M(ku) = \frac{(1 - \gamma)M(ku)}{k}.
\end{align*}$$

Hence, (3.42) implies

$$\begin{align*}
\frac{l + k}{lk}M\left(\frac{lk}{l + k} \frac{w - u}{1 - \varepsilon}\right) &\leq \frac{l + k}{lk} M\left(\frac{lk}{l + k} (w - u)\right) + \frac{2K^2\varepsilon}{1 - \varepsilon}M(u) \\
&\leq (1 - \gamma)\frac{M(ku)}{k} + \frac{2K^2\varepsilon}{1 - \varepsilon}M(u).
\end{align*}$$

Thus, if we replace $(a, b, t, s)$ by $(k, h, u, v)$ and $(h, l, v, w)$ respectively, then

$$\begin{align*}
H &\leq \frac{M(ku)}{k} + \frac{M(hv)}{h} + \frac{M(lw)}{l} + (1 - \gamma)\frac{M(ku)}{k} + \frac{2K^2\varepsilon}{1 - \varepsilon}[M(u) + M(v) + M(w)] \\
&\leq 2\left[\frac{M(ku)}{k} + \frac{M(hv)}{h} + \frac{M(lw)}{l}\right] + \left(\frac{6K^2\varepsilon}{1 - \varepsilon} - \gamma\right)M(u) \\
&\leq 2\left[\frac{M(ku)}{k} + \frac{M(hv)}{h} + \frac{M(lw)}{l}\right].
\end{align*}$$

Similarly, we can verify (3.39) for the case $uv \geq 0$.

If $uw < 0$ and $uv > 0$, then $vw > 0$. First we assume $|v/u| \geq \gamma/K$. Since $vw > 0$, by (3.40) and the choice of $K'$,

$$\begin{align*}
\frac{h + l}{hl}M\left(\frac{hl}{h + l} (v - u)\right) &< \frac{h + l}{hl} M\left(\frac{hl}{h + l} v\right) \leq (1 - \gamma)\frac{M(hv)}{h} \\
&\leq \frac{M(hv)}{h} - \frac{\gamma}{h}M\left(\frac{\gamma}{K}hu\right) \leq \frac{M(hv)}{h} - \frac{\gamma}{h}M\left(\frac{\gamma}{K}u\right).
\end{align*}$$
Similarly to the case $uw \geq 0$, we have

$$H \leq 2 \left[ \frac{M(ku)}{k} + \frac{M(hv)}{h} + \frac{M(lw)}{l} \right] + \left( \frac{6K^2\varepsilon}{1 - \varepsilon} - \frac{\gamma}{K''} \right) M(u)$$

and thus, as in the previous cases, we deduce that

$$H \leq 2 \left[ \frac{M(ku)}{k} + \frac{M(hv)}{h} + \frac{M(lw)}{l} \right].$$

Finally, we consider the case $vw > 0$ and $|v/u| \leq \gamma/K$. In this case, by (3.41) and (3.40), we have

$$\frac{k + h}{kh} M \left( \frac{kh}{k + h} (u - v) \right) \leq \frac{k + h}{kh} (1 + \gamma) M \left( \frac{kh}{k + h} v \right) \leq \frac{k + h}{kh} (1 + \gamma) (1 - \gamma) \frac{M(ku)}{k} = (1 - \gamma^2) \frac{M(ku)}{k},$$

and thus, as in the previous cases, we deduce that

$$H \leq 2 \left[ \frac{M(ku)}{k} + \frac{M(hv)}{h} + \frac{M(lw)}{l} \right] + \left( \frac{6K^2\varepsilon}{1 - \varepsilon} - \gamma^2 \right) \frac{M(ku)}{k}.$$

**Proof of Theorem 3.30.** First we set $X = l^0_M$. Let $k' = \inf \{ k \in K(x) : x \in S(l^0_M) \}$, $k'' = \sup \{ k \in K(x) : x \in S(l^0_M) \}$ and $L = \sup \{ \alpha > 0 : N(p(\alpha)) \leq 1 \}$. Then for any $u \in S(l^0_M)$ and $b \in K(u)$, $1 \leq k' \leq b \leq k'' < \infty$ (since $M \in \nabla_2$) and by the definition of $K(u)$, $|u(i)| \leq b|u(i)| \leq L$ ($i \in \mathbb{N}$). Take $\varepsilon > 0$ as in Lemma 3.31. Then for any $x, y, z \in S(l^0_M)$ and any $k \in K(x)$, $h \in K(y)$ and $l \in K(z)$, by Lemma 3.31,

$$\left\| \frac{x - y}{1 - \varepsilon} \right\| + \left\| \frac{y - z}{1 - \varepsilon} \right\| + \left\| \frac{z - x}{1 - \varepsilon} \right\| \leq \frac{k + h}{kh} \left[ 1 + \varrho_M \left( \frac{kh}{k + h} \frac{x - y}{1 - \varepsilon} \right) \right] + \frac{l + k}{lk} \left[ 1 + \varrho_M \left( \frac{l}{l + k} \frac{z - x}{1 - \varepsilon} \right) \right] \leq 2 \left[ \frac{1}{k} + \frac{1}{h} + \frac{1}{l} + \frac{1}{k} \varrho_M(kx) + \frac{1}{h} \varrho_M(hy) + \frac{1}{l} \varrho_M(lz) \right] = 2 \|x\|^0 + \|y\|^0 + \|z\|^0 = 6.$$

This implies

$$\min \{ \|x - y\|^0, \|y - z\|^0, \|z - x\|^0 \} \leq 2(1 - \varepsilon).$$

Next, we set $X = l_M$. Let $k' = k'' = 1$ and $L = M^{-1}(1)$. Take $\varepsilon > 0$ as in Lemma 3.31. Then for each $x, y, z \in S(l_M)$, by Lemma 3.31,

$$\varrho_M \left( \frac{x - y}{2(1 - \varepsilon)} \right) + \varrho_M \left( \frac{y - z}{2(1 - \varepsilon)} \right) + \varrho_M \left( \frac{z - x}{2(1 - \varepsilon)} \right) \leq \varrho_M(x) + \varrho_M(y) + \varrho_M(z) = 3.$$
This implies
\[
\min \left\{ \varrho_M \left( \frac{x - y}{2(1 - \varepsilon)} \right), \varrho_M \left( \frac{y - z}{2(1 - \varepsilon)} \right), \varrho_M \left( \frac{z - x}{2(1 - \varepsilon)} \right) \right\} \leq 1.
\]
Therefore, \( \min \{\|x - y\|, \|y - z\|, \|z - x\|\} \leq 2(1 - \varepsilon) \). \( \blacksquare \)

### 3.5. Roughness, girth and the Radon–Nikodym property

Let \( X \) be a Banach space. \( X \) is said to have the Radon–Nikodym property (RNP) if for any finite measurable space \((\Omega, \Sigma, \mu)\) and every \( \mu \)-continuous vector measure \( F : \Sigma \to X \) of bounded variation, there exists an \( f \in L_X(\mu) \) such that
\[
F(E) = \int_E f \, d\mu \quad (E \in \Sigma).
\]

\( X \) is said to have the Krein–Milman property (KMP) if every bounded closed convex set \( K \) in \( X \) can be written as \( K = \overline{\text{conv}}(\text{Ext} K) \), the closure of the convex hull of the extreme points of \( K \).

In §3.2, we introduced the concept of denting points. If a subset of \( X \) has at least one denting point, then it is called a dentable set. If every bounded convex subset of \( X \) is dentable, then \( X \) is called a dentable space.

It is well known that if a dual space is separable or weakly compactly generated, then it has RNP; \( X \) has RNP iff it is dentable. Moreover, RNP \( \Rightarrow \) KMP and for dual spaces, RNP \( \Leftrightarrow \) KMP. But it is unknown if the equivalence remains true for general Banach spaces.

Let \( \Gamma \) be the set of all curves \( c = \{g^s \in S(X) : 0 \leq s \leq \lambda(c)\} \), where \( g^s \) satisfies
\begin{enumerate}
  \item \( g^s : [0, \lambda(c)] \to X \) is 1-1,
  \item \( \|g^s\| = 1 \ (0 \leq s \leq \lambda(c)) \),
  \item \( \text{the arc length of } c \text{ from } g^0 \text{ to } g^s \text{ is } s \ (0 \leq s \leq \lambda(c)) \),
  \item \( g^{s + \lambda(c)/2} = -g^{-s} \ (0 \leq s \leq \lambda(c)/2) \).
\end{enumerate}

The girth of \( X \) is defined by \( \text{Girth } X = \inf \{\lambda(c) : c \in \Gamma\} \). It is easy to verify \( 4 \leq \text{Girth } X \leq 8 \) for any Banach space \( X \). If there exists \( c \in \Gamma \) such that \( \lambda(c) = 4 \), then \( X \) is called a flat space, or we say that \( \text{Girth } X = 4 \) is attainable.

It is known that \( \text{Girth } X > 4 \Leftrightarrow X \) is superreflexive; flatness of \( X \Rightarrow \) flatness of \( X^* \); flatness of \( X \Rightarrow X \) and \( X^* \) fail RNP; flatness of \( X \Rightarrow X \) is not LUNS.

For each \( x \in S(X) \), let
\[
\varepsilon(x) = \sup\{\varepsilon > 0 : \text{there exist } f_n, g_n \in S(X^*) \text{ with } f_n(x), g_n(x) \to 1 \text{ and } \limsup_n \|f_n - g_n\| \geq \varepsilon\}.
\]

If \( \varepsilon(x) > 0 \) for every \( x \in S(X) \), then \( X \) is called a pointwise rough space; if \( \varepsilon(x) = \inf\{\varepsilon(x) : x \in S(X)\} > 0 \), then \( X \) is said to be rough; if \( \inf\{\text{diam } A(x) : x \in S(X)\} > 0 \), where \( A(x) \) denotes the set of supporting functionals of \( x \), i.e., \( A(x) = \{f \in S(X^*) : f(x) = |x||\} \), then \( X \) is called a strongly rough space. Clearly, roughness is closely related to nondifferentiability. In fact, pointwise roughness \( \Leftrightarrow \) Fréchet nondifferentiability.
everywhere; strong roughness ⇔ uniform Gateaux nondifferentiability; and roughness is weaker than uniform Fréchet nondifferentiability.

**Theorem 3.32.** Let $X = L_M, E_M, l_M$ or $h_M$. Then the following are equivalent:

(i) $X$ has the Radon–Nikodym property.

(ii) $X$ has the Krein–Milman property.

(iii) $M \in \Delta_2$.

**Proof.** (iii)⇒(i). If $M \in \Delta_2$, then $X$ is a separable dual space, therefore, it has RNP.

(i)⇒(ii). Trivial.

(ii)⇒(iii). We only consider function spaces. If $M \notin \Delta_2$, then there exist $u_n > 0$ and disjoint $G_n \in \Sigma (n \in \mathbb{N})$ such that $\varrho_M(\sum x_k) \leq 1$ and $\|x_k\| \geq 1/2$, where $x_k = u_k\chi_{G_k}, k \in \mathbb{N}$. Let

$$K = \left\{ \sum_{i=1}^{\infty} \epsilon_i x_i : (\epsilon_i) \in B(c_0) \right\}.$$ 

Then it is easily checked that $K$ is a bounded closed convex subset of $E_M$. We complete the proof by showing that $K$ has no extreme points. Indeed, for any $z = \sum_{i=1}^{\infty} \epsilon_i x_i \in K$, there exists $j \in \mathbb{N}$ such that $|\epsilon_j| < 1/3$. Define

$$y = \sum_{i \neq j} \epsilon_i x_i - \epsilon_j x_j, \quad z = \sum_{i \neq j} \epsilon_i x_i + 3\epsilon_j x_j.$$ 

Then $y, z \in K$, $y \neq z$ and $y + z = 2x$. This means that $x$ is not an extreme point of $K$. Since $x \notin K$ is arbitrary, we deduce that Ext $K = \emptyset$. ■

**Remark.** From Theorem 3.32, we see that $E_M$ and $h_M$ do not have RNP if $M \notin \Delta_2$.

Noticing that they are separable spaces, we find that $E_M$ and $h_M$ are nondual spaces if $M \notin \Delta_2$.

**Theorem 3.33.** (i) $E_M$ and $h_M$ are weakly compactly generated spaces.

(ii) $L_M$ or $l_M$ is weakly compactly generated iff $M \in \Delta_2$.

**Proof.** (i) Since $E_M$ and $h_M$ are separable spaces, they are compactly generated, and of course, weakly compactly generated.

(ii) The "if" part follows from (i). Suppose that $L_M$ or $l_M$ is WCG. Then it has RNP since it is a dual space, and thus by Theorem 3.32, $M \in \Delta_2$. ■

Before estimating the girth of Orlicz spaces, we present a lemma.

**Lemma 3.34.** $l^\infty$ is a flat space.

**Proof.** Let $\{r_n\}$ be the set of rational numbers in $[-1, 1)$ and $r_1 = -1$. We define a sequence $\{a_n\}$ of functions on $[0, 2]$ by

$$a_n(s) = \begin{cases} r_n + s, & 0 \leq s \leq 1 - r_n, \\ 2 - r_n - s, & 1 - r_n < s \leq 2, \end{cases} (n \in \mathbb{N}).$$

Set $g^* = \{a_n(s)\}_{n \in \mathbb{N}}, 0 \leq s \leq 2$. We first show $\|g^*\|_\infty = 1$ ($0 \leq s \leq 2$). Indeed, it is obvious that $\|g^*\|_\infty = \sup_n |a_n(s)| \leq 1$. On the other hand, for any $\varepsilon > 0$, since $1 - s \in [-1, 1]$, there exists $j \in \mathbb{N}$ such that $1 - s - \varepsilon < j \leq 1 - s$, i.e., $a_j(s) = r_j + s > 1 - \varepsilon$. This implies $\|g^*\|_\infty \geq 1 - \varepsilon$, whence $\|g^*\|_\infty = 1$ ($s \in [0, 2]$).
Clearly, $g^* : [0, 2] \to l^\infty$ is 1-1 and
\[
g^0 = \{a_n(0)\}_n = \{-a_n(2)\}_n = -g^2, \quad g^{s+1} = \{a_n(s + 1)\}_n = \{-a_n(-s)\}_n = -g^{-s}.
\]
It remains to check $\|g^s - g^t\|_\infty = |s - t|$ $(s, t \in [0, 2])$. Let $0 \leq t < s \leq 2$. Then it is easy to see that $\|g^s - g^t\|_\infty \leq |s - t|$. On the other hand, when $t > 0$, we can find $j \in \mathbb{N}$ such that $0 < 1 - r_j < t$, and thus, $\|g^s - g^t\|_\infty \geq |a_j(s) - a_j(t)| = |s - t|$. If $t = 0$, then for each $\varepsilon > 0$, we can find $k \in \mathbb{N}$ such that $1 - r_k < \min\{s, \varepsilon/2\}$. So,
\[
|g^s - g^t| \geq |a_k(s) - a_k(0)| = |2(1 - r_k) - s| > s - \varepsilon.
\]
Thus, in any case, $\|g^s - g^t\|_\infty = |s - t|$. ■

**Theorem 3.35.** (1) Let $X = L_M$ or $l_M$. Then

1. Girth $X > 4$ if $X$ is reflexive.
2. (Girth $X = 4$ and $X$ is not flat) if $M \in \Delta_2 \setminus \nabla_2$.
3. $X$ is flat if $M \not\in \Delta_2$.

(II) Let $Y = L_M^2_t$ or $l_M^2$. Then

1. Girth $Y > 4$ if $Y$ is reflexive.
2. $Y$ is not a flat space.
3. (Girth $Y = 4$ and $Y$ is not flat) if $Y$ is not reflexive.

**Proof.** (1) and (a) follow from Theorem 3.30; (3) follows from Lemma 3.34 and Theorem 1.89; (b) follows from Theorem 3.26. (2) is a direct consequence of (1) and (3), while (c) comes from (a) and (b). ■

Next, we investigate the roughness of Orlicz spaces.

**Theorem 3.36.** Let $X = L_M^2$ or $l_M^2$. Then the following are equivalent:

1. $X$ is rough.
2. $X$ is pointwise rough.
3. $M \not\in \nabla_2$.

**Proof.** We only prove the theorem for $X = L_M^2$.

(i) $\Rightarrow$ (ii). Trivial.

(ii) $\Rightarrow$ (iii). If $M \in \nabla_2$, then by Theorem 2.58, $E_M^2$ is an Asplund space. Hence, there exists at least one Fréchet differentiable point $x \in S(E_M^2)$. It suffices to verify that $x$ is also Fréchet differentiable in $L_M^2$. Let $f_n = v_n + \varphi_n \in S(L_M^2)$ satisfy $f_n(x) \to 1$ as $n \to \infty$, where $v_n \in L_N$ and $\varphi_n \in \mathcal{F}$ $(n \in \mathbb{N})$. Then by Theorem 1.51 and
\[
1 \leftarrow \langle f_n, x \rangle = \langle v_n, x \rangle + \langle \varphi_n, x \rangle = \langle v_n, x \rangle
\]
we deduce that $\|v_n\|_N \to 1$. So, $g_N(v_n) \to 1$ since $M \in \nabla_2$, whence, by Theorem 1.51, $\varphi_n \to 0$ as $n \to \infty$. Since $x$ is Fréchet differentiable in $E_M^2$, we find that $\{v_n\}$ is a Cauchy sequence and hence so is $\{f_n\}$. This means that $x$ is Fréchet differentiable in $L_M^2$.

(iii) $\Rightarrow$ (i). For any $x \in S(L_M^2)$, pick a supporting functional $f = v + \varphi$, where $v \in L_N$ and $\varphi \in \mathcal{F}$. Then by Theorem 1.77, $g_N(v) + \|\varphi\| = 1$. Since $M \not\in \nabla_2$, there exist $v_n \uparrow \infty$ and $G_n \in \Sigma$ such that
\[
N((1 + 1/n)v_n) > 2^n N(v_n), \quad N(v_n)\mu G_n = 2^{-n} \quad (n \in \mathbb{N}).
\]
Then by Theorem 1.51 and since
\[ g_M(v|G\setminus G_n) + g_N(v_n\chi_{G_n}) + \|v\| \leq g_N(v) + 2^{-n} + \|v\| = 1 + 2^{-n}, \]
we have \( \|f_n\|_N \leq 1 + 2^{-n} \). But since
\[ \langle v|G\setminus G_n, x \rangle \to \langle v, x \rangle \quad \text{and} \quad |\langle v_n\chi_{G_n}, x \rangle| \leq g_M(x|G_n) + N(v_n)\mu G_n \to 0, \]
we deduce that \( (f_n, x) \to 1 \) as \( n \to \infty \). Consequently, \( \|f_n\|_N \to 1 \) as \( n \to \infty \). Similarly, we also have \( \|g_n\|_N \to 1 \) as \( n \to \infty \). On the other hand, since \( g_N((1 + 1/n)v_n\chi_{G_n}) > 1 \), we derive \( \|v_n\chi_{G_n}\|_N \geq (1 + 1/n)^{-1} \). Therefore,
\[ \|f_n - g_n\|_N = \|2v_n\chi_{G_n}\|_N \geq 2(1 + 1/n)^{-1} \to 2, \]
i.e., \( \varepsilon(x) \geq 2 \) and thus, \( \inf\{\varepsilon(y) : y \in S(L_M^0)\} = 2 \), i.e., \( L_M^0 \) is a rough space. ■

**Remark.** By Theorems 1.16 and 2.52, \( E_M^0 \) always has an equivalent smooth norm. Therefore, there exists a smooth Banach space \( X \) with \( \varepsilon(X) = 2 \).

**Theorem 3.37.** None of \( L_M^0, L_M, l_M^0 \) and \( l_M \) is strongly rough.

**Proof.** We only prove the theorem for \( L_M^0 \), the others are analogously verified. Clearly, it suffices to show that \( L_M^0 \) has at least one smooth point. Since a separable space is a weak Asplund space, i.e., the set of smooth points is a \( G_δ \) dense set in the space, \( S(E_M^0) \) has infinitely many smooth points. We claim that every such point \( x \) is a smooth point of \( L_M^0 \). Indeed, since \( x \) is smooth in \( E_M^0 \), it has a unique supporting functional \( v \) in \( S(L_N) \). If \( f = w + \varphi \) is a supporting functional of \( x \), where \( w \in L_N \) and \( \varphi \in F \), then from
\[ 1 = \langle f, x \rangle = \langle w, x \rangle + \langle \varphi, x \rangle = \langle w, x \rangle, \]
we deduce that \( w \) is also a supporting functional of \( x \) since Theorem 1.51 implies \( \|w\|_N \leq 1 \). Hence, \( w = v \) and Theorem 1.80 yields \( g_N(v) = 1 \), and so \( \varphi = 0 \) again by Theorem 1.51. This verifies that \( f = v \), i.e., \( x \) is a smooth point of \( L_M^0 \). ■

**Theorem 3.38.** \( L_M \) or \( l_M \) is pointwise rough iff \( M \notin \Delta_2 \).

**Proof.** We only deal with \( L_M \). The necessity is proved analogously to the proof of Theorem 3.36. Now, we check the sufficiency. Since a nonsmooth point is of course a rough point, we only need to show that every smooth point \( x \in S(L_M) \) in \( L_M \) is also rough. Since \( x \) is a smooth point, the unique supporting functional \( v \) is in \( S(L_N) \). Since \( N \notin \Delta_2 \), there exist \( v_n \uparrow \infty \) and \( G_n \in \Sigma \) such that
\[ N((1 + 1/n)v_n) > 2^n N(v_n), \quad N(v_n)\mu G_n = 2^{-n} \quad (n \in \mathbb{N}). \]
Define
\[ y_n = v|G\setminus G_n + (v_n/k)\chi_{G_n}, \quad z_n = v|G\setminus G_n - (v_n/k)\chi_{G_n}, \]
where \( k \in K_N(v) \). Then from
\[ \langle y_n, x \rangle \geq \langle v|G\setminus G_n, x \rangle - \langle (v_n/k)\chi_{G_n}, x \rangle \]
\[ \geq \langle v|G\setminus G_n, x \rangle - k^{-1}[N(v_n)\mu G_n + g_M(x|G_n)] \to \langle v, x \rangle = 1 \]
and
\[ \|y_n\|^2_N \leq k^{-1}[1 + g_N(ky_n)] = k^{-1}[1 + g_N(kv|G\setminus G_n)] + k^{-1}N(v_n)\mu G_n \to \|v_N\|^2 = 1, \]
we get \( \|y_n\|^2_N \to 1 \). Similarly, we also have \( \|z_n\|^2_N \to 1 \) and \( \langle z_n, x \rangle \to 1 \). But
\[ \|y_n - z_n\|^2_N \geq \|y_n - z_n\| N \geq 2k^{-1}||v_n\chi_{G_n}\| N \geq 2k^{-1}(1 + 1/n)^{-1} \to 2/k > 0, \]
and we derive that \( x \) is a rough point of \( L_M \).

**Theorem 3.39.** \( L_M \) or \( l_M \) is rough iff \( M \in \Delta_2 \setminus \nabla_2 \).

**Proof.** \( \Leftarrow \) Since \( M \in \Delta_2 \), every supporting functional \( v \) of each point \( x \in S(L_M) \) is contained in \( S(L^*_N) \). Since \( M \not\in \nabla_2 \), by the proof of Theorem 3.38, we have \( \varepsilon(x) \geq 2/k \), where \( k \in K_N(v) \). But Theorem 3.35 implies
\[ K = \sup \{ k \in K_N(w) : \|w\|^2_N = 1 \} < \infty, \]
whence \( \varepsilon(X) > 2/k \).

\( \Rightarrow \) By Theorem 3.38, \( M \not\in \nabla_2 \). Now, we prove \( M \in \Delta_2 \). If \( M \not\in \Delta_2 \), then for any \( m \in \mathbb{N} \), there exists \( v \) such that
\[ N(v)\mu G \geq 1, \quad N(3mv) < (1 + 3m)N(v). \]
Since the right derivative of \( M \) is nondecreasing, we may assume that \( \alpha = M^{-1}(2N(v)) \) is a continuity point of \( p \). Choose \( E \in \Sigma \) such that \( N(v)\mu E = 1/2 \) and put \( u = \alpha\chi_E \), \( y = v\chi_E \) and \( x = y/\|y\|_N^2 \). Then \( g_M(u) = M(\alpha)\mu E = 2N(v)\mu E = 1 \) implies \( \|u\| = 1 \) and
\[ (x, u) = [M^{-1}(1/\mu E)/\|\chi_E\|_N^2]\mu E = 1 \]
implies that \( x \) is a supporting functional of \( u \). Pick \( k \in K(x) \), i.e., \( k/\|y\|^2_N \in K(y) \). Then from
\[ \frac{1}{2} \leq \|y\|_N < \|y\|_N^2 \leq \frac{1}{3m}[1 + g_N(3my)] = \frac{1}{3m}[1 + N(3mv)\mu E] \]
\[ < \frac{1}{3m}[1 + (3m + 1)N(v)\mu E] = \frac{1}{2}\left(1 + \frac{1}{m}\right) \leq 1 \]
we deduce that \( k/\|y\|^2_N > 1 \), and so
\[ \frac{1}{2}\left(1 + \frac{1}{m}\right) > \|y\|_N^2 = \frac{1}{k}[\|y\|_N[1 + g_N(ky/\|y\|^2_N)]] \geq \frac{1}{k}\|y\|^2_N + g_N(y) = \frac{1}{k}\|y\|^2_N + 1/2 \]
implies
\[ k > 2m\|y\|^2_N > m. \]

Now, we show that \( k/\|\chi_E\|_N^2 \) is a strictly convex point of \( N \). Indeed, it is clear that \( u \) is a smooth point in \( L_M \). So, \( x \) is an extreme point of \( B(L^*_N) \). This means \( kx(t) \in S_N \) and thus, \( kv/\|y\|^2_N \in S_N \). In other words, \( k/\|\chi_E\|_N^2 \in S_N \).

Next, we prove \( x_n \to x \) in measure for all \( x_n \in S(L^*_N) \) satisfying \( \alpha_n = \langle x_n, u \rangle \to 1 \) \( (n \to \infty) \). Indeed, first we have
\[ (3.43) \int E \left[ x_n(t) - x(t) \right] dt = \alpha^{-1}\langle x_n - x, u \rangle \to 0. \]
Moreover, for any \( \varepsilon > 0 \), we can find \( \delta > 0 \) such that \( \mu e < \delta \) implies \( \|u|_e\|_N < \varepsilon \). Therefore, from

\[
\langle x_n|_{E\setminus e}, u \rangle + \varepsilon > \langle x_n|_{E\setminus e}, u \rangle + \langle x_n, u|_e \rangle = \langle x_n, u \rangle \to 1,
\]
we deduce that for all large \( n \),

\begin{equation}
\mu e < \delta \Rightarrow \|x_n|_{E\setminus e}\|_N^\varepsilon > 1 - \varepsilon.
\end{equation}

Pick \( k_n \in K(x_n) \). Then by examining the proof of (3.34), we see that (3.44) implies (3.34). Moreover, (3.44) also implies that \( \{k_n\} \) is a bounded set since \( M(t)/t \to \infty \) as \( t \to \infty \). Therefore, by passing to a subsequence, we may assume \( k_n \to k' \). But by the Jensen Inequality,

\[
\alpha_n = \|\alpha_n x\|_N^\varepsilon \leq k_n^{-1}[1 + \varrho_N(k_n \alpha_n x)] = \frac{1}{k_n} \left[1 + N \left(\frac{1}{\mu E} \int k_n x_n(t) dt\right)\mu E\right] \\
\leq k_n^{-1}[1 + \varrho_N(k_n x_n)] = \|x_n\|_N^\varepsilon = 1.
\]

Letting \( n \to \infty \), we obtain \( 1 = k'^{-1}[1 + \varrho_N(k' x)] \), i.e., \( k' \in K_N(x) \). Observing that \( x \in \text{Ext} B(L_{k}) \) implies that \( K_N(x) \) is a singleton, we deduce that \( k_n \to k' = k \).

Applying (3.43), (3.44) and \( k_n \to k \), instead of \( E \) by \( G(i) \), by repeating the proof of the sufficiency in (ii) of Theorem 3.13, we find that \( x_n \to x \) in measure.

Finally, we complete the proof by showing that \( \varepsilon(L_M) \leq 2 \limsup_n \|x_n - x\|_N^\varepsilon \leq 8/k < 8/m \to 0 \) (\( m \to \infty \)). In fact, since \( \{x_n\} \) is chosen arbitrarily, by passing to a subsequence if necessary, we may assume \( x_n \to x \) \( \mu \)-a.e. on \( G \). For any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that \( \varepsilon \in \Sigma \) and \( \mu e < \delta \) imply \( \varrho_N(kx|_e) < \varepsilon \) and \( \|x|_e\|_N^\varepsilon < \varepsilon \). Select \( \varepsilon \in \Sigma \) such that \( \mu e < \delta \) and \( x_n \to x \) uniformly on \( G \setminus e \). Then since

\[
1 = \|x_n\|_N = k_n^{-1}[1 + \varrho_N(k_n x_n|_G\setminus e)] + k_n^{-1} \varrho_N(k_n x_n|_e) \geq \|x_n|_G\setminus e\|_N + k_n^{-1} \varrho_N(k_n x_n|_e),
\]
we deduce that for all large \( n \), \( \varrho_N(k_n x_n|_e) < k \varepsilon \). Since the convexity of \( M \) implies

\[
\varrho_N \left(\frac{k}{4}(x_n - x)\right) \leq \varrho_N \left(\frac{k}{4}(x_n - x)|_G\setminus e\right) + \frac{1}{2} \varrho_N \left(\frac{k - k_n}{2} x_n|_e\right) + \frac{1}{4} \varrho_N(k x|_e),
\]
we deduce that

\[
\limsup_n \varrho_N \left(\frac{k}{4}(x_n - x)\right) \leq 0 + \frac{1}{2} k \varepsilon + \frac{1}{4} k \varepsilon + \frac{1}{4} \varrho_N(k x|_e).
\]

Letting \( \varepsilon \to 0 \) and \( \mu e \to 0 \), we obtain

\[
\lim_n \varrho_N \left(\frac{k}{4}(x_n - x)\right) = 0.
\]

Hence, the inequality

\[
\|x_n - x\|_N^\varepsilon \leq \frac{4}{k} \left[1 + \varrho_N \left(\frac{k}{4}(x_n - x)\right)\right]
\]
implies \( \limsup_n \|x_n - x\|_N^\varepsilon \leq 4/k \).
3.6. Ball-packing constants. Let $X$ be a Banach space. The ball-packing constant of $X$ is defined by

$$
\Gamma_X = \sup\{r > 0 : \text{there exist } x_k \in (1-r)B(X) \text{ with } \|x_i - x_j\| \geq 2r \text{ for } i, j \in \mathbb{N}, i \neq j\},
$$
i.e., if $0 < r < \Gamma_X$, then $B(X)$ contains infinitely many disjoint balls with radius $r$, and when $r > \Gamma_X$, then $B(X)$ contains only finitely many such balls.

**Proposition 3.40.** If $\dim(X) = \infty$, then $1/2 \geq \Gamma_X \geq 1/3$.

**Proof.** For any $r > 1/2$ and $x, y \in (1-r)B(X)$, we have

$$
\|x - y\| \leq \|x\| + \|y\| \leq (1-r) + (1-r) < 2r.
$$

Hence, $B(X)$ does not contain more disjoint balls with radius $r > 1/2$ than one, and thus $\Gamma_X \leq 1/2$.

Next, we show $\Gamma_X \geq 1/3$. Indeed, for any fixed $\varepsilon > 0$, set

$$
D = \{A \subset B(X) : x, y \in A, x \neq y \Rightarrow \|x - y\| > 1 - \varepsilon\}
$$

and define the partial order “$\leq$” on $D$ by $A \leq B \iff A \subset B$. Clearly, for any ordered subset $D'$ in $D$, $E = \bigcup\{A : A \in D'\} \in D$ and $A \leq E$ for all $A \in D'$. By the Zorn Lemma, $D$ has a maximal $A'$. We claim that $A'$ contains infinitely many elements. In fact, if $A'$ contains only finitely many elements, then span $A' \neq X$. Therefore, there exists $x \in B(X)$ with dist$(x, \text{span } A') > 1 - \varepsilon$. But this yields $A' \cup \{x\} \in D$, contradicting the fact that $A'$ is maximal.

Let $C = (2/3)A'$. Then for any $x, y \in C$ with $x \neq y$, we have

$$
\|x\|, \|y\| \leq 2/3 < 1 - (1 - \varepsilon)/3, \quad \|x - y\| \geq (2/3)(1 - \varepsilon).
$$

This shows $\Gamma_X \geq (1 - \varepsilon)/3$, and thus $\Gamma_X \geq 1/3$ since $\varepsilon > 0$ is arbitrary. $\blacksquare$

**Proposition 3.41.** Set

$$
d_X = \sup_{x \neq m} \inf_{x_n, x_m \in X} \{\|x_n - x_m\| : x_n, x_m \in x\}
$$

where $x = \{x_i\}_{i=1}^\infty \subset S(X)$. Then $\Gamma_X = d_X/(2 + d_X)$.

**Proof.** Given $\varepsilon > 0$, pick a sequence $x = \{x_i\}$ in $S(X)$ with $\|x_i - x_j\| > d_X - \varepsilon$ $(i \neq j)$, and define

$$
y_i = \left(1 - \frac{d_X - \varepsilon}{2 + d_X - \varepsilon}\right)x_i \quad (i \in \mathbb{N}).
$$

Then

$$
\|y_i\| = 1 - \frac{d_X - \varepsilon}{2 + d_X - \varepsilon} \quad (i \in \mathbb{N})
$$

and for all $i \neq j$,

$$
\|y_i - y_j\| > \left(1 - \frac{d_X - \varepsilon}{2 + d_X - \varepsilon}\right)(d_X - \varepsilon) = \frac{2(d_X - \varepsilon)}{2 + d_X - \varepsilon}.
$$

Thus,

$$
\Gamma_X \geq \frac{d_X - \varepsilon}{2 + d_X - \varepsilon}.
$$
Since \( \varepsilon > 0 \) is arbitrary, we get
\[
\Gamma_X \geq \frac{d_X}{2 + d_X}.
\]

Next, we show the reverse inequality. Since \( \dim(X) = \infty \), we immediately have \( d_X \geq 1 \) and thus, \( \frac{d_X}{2 + d_X} \geq \frac{1}{2} \). This permits us to consider the case \( \Gamma_X > 1/3 \) only. For fixed \( \varepsilon > 0 \), pick \( s \in (1/3, \Gamma_X) \) such that
\[
\frac{2s}{1 - s} > \frac{2\Gamma_X}{1 - \Gamma_X} - \varepsilon.
\]
Then by the definition of \( \Gamma_X \), there exist \( x_k \in (1 - s)B(X) \) \((k \in \mathbb{N})\) such that \( \|x_i - x_j\| \geq 2s \) \((i, j \in \mathbb{N}, i \neq j)\). Omitting some elements if necessary, we may assume \( \|x_i\| \geq s \) for all \( i \in \mathbb{N} \). So, for all \( i, j \in \mathbb{N}, i \neq j \),
\[
1/3 \leq s \leq \|x_i\| \leq 1 - s \leq 2/3 \leq 2s \leq \|x_i - x_j\|.
\]
For fixed \( j \in \mathbb{N} \), let \( \|x_j\| = (1 - t)(1 - s) \). Then \( t \in (0, 1) \) and for any \( x_i \neq x_j \),
\[
x_i - x_j = tx_i + (1 - t) \left( x_i - \frac{1 - s}{\|x_j\|} x_j \right).
\]
Thus,
\[
t\|x_i - x_j\| + (1 - t)\|x_i - x_j\| = \|x_i - x_j\| \leq t\|x_i\| + (1 - t)\|x_i - \frac{1 - s}{\|x_j\|} x_j\|.
\]
It follows from (3.45) that
\[
\frac{1 - s}{\|x_j\|} = 1 - s \leq 2s \leq \|x_i - x_j\| \leq \|x_i - \frac{1 - s}{\|x_j\|} x_j\|.
\]
Take \( t' \in [0, 1) \) such that \( \|x_i\| = (1 - t')(1 - s) \). Then
\[
t'\left( \frac{1 - s}{\|x_j\|} \right) x_j - x_i = (1 - t')\left( \frac{1 - s}{\|x_j\|} \right) x_j - x_i
\]
\[
= \left( \frac{1 - s}{\|x_j\|} \right) x_j - x_i
\]
\[
= \left( \frac{1 - s}{\|x_j\|} \right) x_j - x_i + (1 - t')\left( \frac{1 - s}{\|x_j\|} \right) x_j - x_i
\]
\[
\leq t'\left( \frac{1 - s}{\|x_j\|} \right) x_j + (1 - t')\left( \frac{1 - s}{\|x_j\|} \right) x_j - x_i
\]
Combining this with (3.46), we get
\[
\left\| \frac{1 - s}{\|x_j\|} x_j - x_i \right\| \leq \left\| \frac{1 - s}{\|x_j\|} x_j - \frac{1 - s}{\|x_i\|} x_i \right\|.
\]
It follows from (3.46) again that
\[
\left\| \frac{x_j}{\|x_j\|} - \frac{x_i}{\|x_i\|} \right\| \geq \frac{2s}{1 - s} \quad (i \neq j)
\]
and thus, by the definition of \( d_X \), we obtain \( d_X \geq 2s/(1 - s) \). Letting \( s \to \Gamma_X \), we find
\[
d_X \geq \frac{2\Gamma_X}{1 - \Gamma_X} \quad \text{or equivalently}, \quad \Gamma_X \leq \frac{d_X}{2 + d_X}.
\]
Now, we calculate the ball-packing constants for Orlicz sequence spaces.
Lemma 3.42. Assume $M \in \Delta_2$. Then for any $\delta > 0$ and any sequence \(\{x^n\}\) in $S(l_M)$, there exist a subsequence \(\{y^n\}\) of \(\{x^n\}\) and a subsequence \(\{m_k\}\) of $\mathbb{N}$ such that

1. $\varrho_M(y^n|_{I_k \setminus \Delta_1}) < \delta$ ($k \in \mathbb{N}$),
2. $\varrho_M((y^n - y^m)|_{I_k \setminus \Delta_1}) < \delta$ ($k \in \mathbb{N}$, $m, n \geq k$),
3. $\varrho_M(x^n|_{I_k \setminus \Delta_1}) < \delta$ ($k \geq 2$, $n > k$),

where $I_0 = \emptyset$, $I_k = \{1, 2, \ldots, m_k\}$, $k \in \mathbb{N}$.

Proof. Since for any $n, i \in \mathbb{N}$, $|x^n(i)| \leq M^{-1}(1)$, we may assume, by the diagonal method, that $x^n(i) \to \alpha_i$ as $n \to \infty$ ($i \in \mathbb{N}$). Clearly, $\sum_{i=1}^{\infty} M(\alpha_i) \leq \lim_{n} \varrho_M(x^n) = 1$.

Let $y^1 = x^1$ and pick $m_1 \in \mathbb{N}$ such that $\varrho_M(y^1|_{I_1 \setminus \Delta_1}) < \delta$ and $\sum_{i=m_1}^{\infty} M(\alpha_i) < \delta$. Choose $N_1 \in \mathbb{N}$ such that for all $n, m \geq N_1$, $\varrho_M((x^n - x^m)|_{I_1 \setminus \Delta_1}) < \delta$ and let $y^2 = x^{N_1}$. Then pick $m_2 \in \mathbb{N}$ with $m_2 > m_1$ such that $\varrho_M(y^2|_{I_2 \setminus \Delta_1}) < \delta$. Since

$$\sum_{i=m_1}^{\infty} M(\alpha_i) < \sum_{i=m_2}^{\infty} M(\alpha_i) < \delta,$$

we can choose $N_2 \in \mathbb{N}$ with $N_2 > N_1$ such that for all $n, m \geq N_2$, $\varrho_M((x^n - x^m)|_{I_2 \setminus \Delta_1}) < \delta$ and $\varrho_M(x^n|_{I_2 \setminus \Delta_1}) < \delta$. Then we set $y^3 = x^{N_2}$. And so on, by induction, we find the required \(\{y^n\}\) and \(\{m_k\}\).

Let $n \in \mathbb{N}$, $M \in \Delta_2$ and $x \in S(l_M)$. Then there exists a unique $c_x > 0$ such that $\varrho_M(x/c_x) = 1/n$. Define $d_n = \sup\{c_x : x \in S(l_M)\}$.

Furthermore, for each sequence $x = \{x^n\}$ in $S(l_M)$, we set

$$D_n(x) = \inf\{\|x^1 + \varepsilon_2 x^2 + \ldots + \varepsilon_n x^n\| : x^1, \ldots, x^n \in x, \varepsilon_i = \pm 1\},$$

$$D_n = \sup\{D_n(x) : x = \{x^n\} \subseteq S(l_M)\}.$$

Then we have

Lemma 3.43. If $M \in \Delta_2$, then $d_n = D_n$ ($n \in \mathbb{N}$).

Proof. Given $\varepsilon > 0$, pick $y \in S(l_M)$ such that $c_y > d_n - \varepsilon$. Define

$$x^1 = (y(1), 0, y(2), 0, y(3), 0, y(4), 0, y(5), 0, y(6), 0, \ldots),$$
$$x^2 = (0, y(1), 0, 0, 0, y(2), 0, 0, 0, y(3), 0, 0, \ldots),$$
$$x^3 = (0, 0, 0, y(1), 0, 0, 0, 0, 0, y(2), \ldots, \ldots$$

and $x = \{x^n\}$. Then for any $x^{k_1}, \ldots, x^{k_n} \in x$, since

$$\varrho_M\left(\frac{x^{k_1} + \ldots + x^{k_n}}{d_n - \varepsilon}\right) = n \varrho_M\left(\frac{y}{d_n - \varepsilon}\right) \geq n \varrho_M\left(\frac{y}{c_y}\right) = 1,$$

we have $\|x^{k_1} + \ldots + x^{k_n}\| \geq d_n - \varepsilon$, i.e., $D_n(x) \geq d_n - \varepsilon$ and of course, $D_n \geq d_n - \varepsilon$.

Letting $\varepsilon \to 0$, we get $D_n \geq d_n$.

Next we prove $D_n \leq d_n$. We only consider the case $n = 2k$ ($k \in \mathbb{N}$); the case $n = 2k$ ($k \in \mathbb{N}$) is proved analogously.

For fixed $\varepsilon > 0$ and $x \in S(l_M)$, we have

$$\varrho_M\left(\frac{x}{d_n + \varepsilon}\right) \leq \frac{d_n}{d_n + \varepsilon} \varrho_M\left(\frac{x}{d_n}\right) \leq \frac{1}{n} (1 - \varepsilon_1),$$
where \( \varepsilon_1 = \varepsilon / (d_n + \varepsilon) > 0 \). By Lemma 1.40, we can find \( \delta > 0 \) such that \( \sum_{i \in I} M(\alpha_i) \leq 1 \) and \( \sum_{i \in I} M(\beta_i) < \delta \) imply

\[
\left| \sum_{i \in I} M(\alpha_i + \beta_i) - \sum_{i \in I} M(\alpha_i) \right| < \varepsilon_1 / n.
\]

Since \( M \in \Delta_2 \), there exists \( c > 0 \) such that \( 0 \leq u \leq M^{-1}(1) \) implies \( M(nu) \leq cM(u) \).

By Lemma 3.42, any sequence \( x = \{x^k\} \) in \( S(I_M) \) has a subsequence \( \{y^k\} \) satisfying

\[
\begin{align*}
\varrho_M(y^k|_{I_k}) &< \delta / c \quad (k \in \mathbb{N}, p \leq k), \\
\varrho_M(y^n|_{I_{k-1}}) &< \delta / c \quad (k \in \mathbb{N}, p, q \geq k), \\
\varrho_M(y^p|_{I_{k-2}}) &< \delta / c \quad (k \geq 2, p > k),
\end{align*}
\]

where \( I_k = \{1, \ldots, m_k\} \), \( m_1 < m_2 < \ldots \). In the following, we estimate \( \|y^1 + y^2 - y^3 + \ldots + y^{n-1} - y^n\| \).

Since

\[
\varrho_M\left(\frac{y^2 - y^3 + \ldots + y^{n-1} - y^n}{d_n + \varepsilon}\right)_{I_1} \leq \varrho_M\left(\frac{y^2 - y^3}{d_n + \varepsilon}\right)_{I_1} + \varrho_M\left(\frac{y^{n-1} - y^n}{d_n + \varepsilon}\right)_{I_1}
\]

\[
\leq \frac{2c}{n - 1} \left[ \varrho_M\left(\frac{y^2 - y^3}{d_n + \varepsilon}\right)_{I_1} + \varrho_M\left(\frac{y^{n-1} - y^n}{d_n + \varepsilon}\right)_{I_1} \right]
\]

\[
\leq \frac{2c}{n - 1} \frac{n - 1}{2} \cdot \frac{\delta}{c} = \delta,
\]

by the choice of \( \delta \), we have

\[
\varrho_M\left(\frac{y^1 + y^2 - y^3 + \ldots + y^{n-1} - y^n}{d_n + \varepsilon}\right)_{I_1} \leq \varrho_M\left(\frac{y^1}{d_n + \varepsilon}\right)_{I_1} + \frac{\varepsilon_1}{n} \leq (1 - \varepsilon_1) / n + \varepsilon_1 / n = 1 / n.
\]

Furthermore, since

\[
\varrho_M\left(\frac{y^1 - y^3 + \ldots + y^{n-1} - y^n}{d_n + \varepsilon}\right)
\]

\[
\leq \frac{1}{n - 1} [\varrho_M((n - 1)y^1|_{I_2}) + \varrho_M((n - 1)y^3|_{I_2}) + \ldots + \varrho_M((n - 1)y^n|_{I_2})]
\]

\[
\leq \frac{c}{n - 1} [\varrho_M(y^1|_{I_2}) + \varrho_M(y^3|_{I_2}) + \ldots + \varrho_M(y^n|_{I_2})]
\]

\[
\leq \frac{c}{n - 1} (n - 1) \frac{\delta}{c} = \delta,
\]

by the same reason, we have

\[
\varrho_M\left(\frac{y^1 + y^2 - y^3 + \ldots + y^{n-1} - y^n}{d_n + \varepsilon}\right)_{I_2} \leq \varrho_M\left(\frac{y^2}{d_n + \varepsilon}\right)_{I_2} + \frac{\varepsilon}{n} \leq \frac{1}{n}.
\]

Similarly, for any \( k \geq 3, k < n \),

\[
\varrho_M\left(\frac{y^1 + y^2 - y^3 + \ldots + y^{n-1} - y^n}{d_n + \varepsilon}\right)_{I_k} \leq \varrho_M\left(\frac{y^k}{d_n + \varepsilon}\right)_{I_k} + \frac{\varepsilon}{n} \leq \frac{1}{n}.
\]
Finally, since
\[ \varrho_M \left( \frac{y^1 + y^2 - y^3 + \ldots + y^{n-1}}{d_n + \varepsilon} \bigg|_{\mathbb{N} \setminus I_{n-1}} \right) < \delta, \]
we also have
\[ \varrho_M \left( \frac{y^1 + y^2 - y^3 + \ldots + y^{n-1} - y^n}{d_n + \varepsilon} \bigg|_{\mathbb{N} \setminus I_{n-1}} \right) \leq \varrho_M \left( \frac{y^n}{d_n + \varepsilon} \bigg|_{\mathbb{N} \setminus I_{n-1}} \right) + \varepsilon \leq \frac{1}{n}. \]
Summing up the above discussion, we obtain
\[ \varrho_M \left( \frac{y^1 + y^2 - y^3 + \ldots + y^{n-1} - y^n}{d_n + \varepsilon} \bigg|_{\mathbb{N} \setminus I_{n-1}} \right) \leq 1, \]
i.e., \( \|y^1 + y^2 - y^3 + \ldots + y^{n-1} - y^n\| \leq d_n + \varepsilon. \) Since \( \{y^k\} \) is a subsequence of \( \{x^k\} \), we deduce that \( D_n(x) \leq d_n + \varepsilon \), and so \( D_n \leq d_n \) since \( x = \{x^k\} \) and \( \varepsilon > 0 \) are arbitrary. ■

**Theorem 3.44.** Denote by \( \Gamma_M \) the ball-packing constant of \( l_M \). Then
\[(i) \quad \Gamma_M = d_2/(d_2 + 2) \quad (M \in \Delta_2), \quad \text{and} \]
\[(ii) \quad \Gamma_M = 1/2 \quad (M \notin \Delta_2). \]

**Proof.** (i) is a direct result of Proposition 3.41 and Lemma 3.43. Now, we prove (ii).
Suppose \( M \notin \Delta_2 \). Then by Theorem 1.89, \( l_M \) has a subspace isometric to \( l^\infty \). Since it is obvious that \( d_{l^\infty} = 2 \), we have \( \Gamma_M = 1/2. \)

**Theorem 3.45.** \( \Gamma_M < 1/2 \) iff \( M \notin \Delta_2 \cap \nabla_2 \).

**Proof.** If \( M \notin \Delta_2 \), then by Theorem 3.44, \( \Gamma_M = 1/2 \). If \( M \notin \nabla_2 \), then by Theorem 1.91, \( l^1 \) is an almost isometric copy of \( l_M \).
Since it is obvious that \( d_{l^1} = 2 \), we also have \( \Gamma_M = 1/2 \).

If \( M \in \Delta_2 \cap \nabla_2 \), then by Theorem 3.30, \( l_M \) is \( P \)-convex, and in particular, \( d_{l_M} < 2 \), i.e., \( \Gamma_M < 1/2. \)

Finally, we calculate the ball-packing constant \( \Gamma_M^0 \) for \( l^0_M \). First, as in Theorem 3.45, we have

**Theorem 3.46.** \( \Gamma_M^0 < 1/2 \) iff \( M \in \Delta_2 \cap \nabla_2 \).

Assume \( M \in \Delta_2 \). Then for any \( x \in S(l^0_M) \) and \( k > 1 \), there exists a unique \( d_{x,k} > 0 \) such that
\[ \varrho_M(kx/d_{x,k}) = (k-1)/2. \]
Set \( d_x = \inf \{d_{x,k} : k > 1\} \).
Since for any \( k' \in K(x) \),
\[ \frac{k' - 1}{2} = 1/2 \varrho_M(k'x) > \varrho_M \left( \frac{k'x}{2} \right), \]
we deduce that \( d_x < 2 \). Moreover, for any \( k > 0 \), by Theorem 1.30, \( \varrho_M(kx) \geq k - 1 \), and thus, \( d_x > 1 \). Hence, if we define \( d = \sup \{d_x : x \in S(l^0_M)\} \), then \( 1 < d \leq 2 \).

**Theorem 3.47.** If \( M \in \Delta_2 \), then \( \Gamma_M^0 = d/(2 + d) \).

**Proof.** Set \( d_M^0 = d_M \); we have to show \( d_M = d \). First we claim \( d_M \geq d \). Indeed, for any \( \varepsilon > 0 \), there exists \( x \in S(l^0_M) \) such that \( d_x > d - \varepsilon \), and of course, \( d_{x,k} > d - \varepsilon \) for all \( k > 1 \). Set
\[
x^1 = (x(1), 0, x(2), 0, x(3), 0, x(4), 0, x(5), 0, x(6), 0, \ldots),
x^2 = (0, x(1), 0, 0, 0, x(2), 0, 0, 0, 0, 0, 0, x(3), 0, \ldots),
x^3 = (0, 0, 0, x(1), 0, 0, 0, 0, 0, 0, x(2), \ldots), \ldots
\]
Then \( \|x^n\| = \|x\| = 1 \) (\( n \in \mathbb{N} \)) and for all \( n \neq m \) and all \( k > 1 \),
\[
\frac{1}{k} \left[ 1 + g_M \left( k \frac{x^n - x^m}{d - \varepsilon} \right) \right] = \frac{1}{k} \left[ 1 + 2g_M \left( \frac{kx}{d - \varepsilon} \right) \right] > \frac{1}{k} \left[ 1 + 2g_M \left( \frac{kx}{d_{x,k}} \right) \right] = \frac{1}{k} \left[ 1 + k - 1 \right] = 1.
\]
This means \( \|x^n - x^m\| \geq d - \varepsilon \), and thus, \( d_M \geq d \) since \( \varepsilon \) is arbitrary.

To show \( d_M \leq d \), we arbitrarily pick \( x^n \in S(l^2_M) \) (\( n \in \mathbb{N} \)). For any \( \varepsilon > 0 \), by the definition of \( d \), there exists \( k_n > 1 \) such that \( b_n < d + \varepsilon \), where \( b_n \) satisfies \( g_M(k_n x^n / b_n) = (k_n - 1)/2 \) (\( n \in \mathbb{N} \)). First we assume that \( \{k_n\} \) is unbounded. In this case, we will show that \( d + \varepsilon \geq 2 \) and thus, \( d_M \leq d + \varepsilon \) since we always have \( d_M \leq 2 \).

Passing to a subsequence if necessary, we may assume \( k_n \to \infty \). If \( d + \varepsilon < 2 \), then by Theorem 1.30,
\[
\frac{k_n - 1}{2} = g_M \left( \frac{k_n x^n}{b_n} \right) > g_M \left( \frac{k_n x^n}{d + \varepsilon} \right) > \frac{2}{d + \varepsilon} g_M \left( \frac{k_n x^n}{2} \right) \geq \frac{2}{d + \varepsilon} \left\| \frac{k_n x^n}{2} \right\| = \frac{2}{d + \varepsilon} \left( \frac{k_n}{2} - 1 \right).
\]
Letting \( n \to \infty \), we find \( 1 \geq 2/(d + \varepsilon) > 1 \), a contradiction.

Next we assume that \( \{k_n\} \) is bounded. In this case, we may assume \( k_n \to k \geq 1 \) as \( n \to \infty \). Since \( M \in \Delta_2 \), we can find \( \varepsilon > 1 \) such that
\[
0 < u \leq M^{-1}(1) \Rightarrow M(ku) \leq cM(u).
\]
By the same reason, there exists \( \delta \in (0, \varepsilon) \) such that
\[
g_M(x) \leq c, \ g_M(y) \leq \delta \Rightarrow g_M(x + y) \leq g_M(x) + \varepsilon.
\]
Moreover, since \( g_M(x^n) \leq \|y^n\| = 1 \) (\( n \in \mathbb{N} \)), by Lemma 3.42, \( \{x^n\} \) has a subsequence, denoted by \( \{x^n_k\} \) again, such that
\[
\begin{align*}
g_M(x^n_I \setminus I_j) < \delta / c & \quad (j \in \mathbb{N}), \\
g_M((x^n - x^m)|_{I_{j-1} \setminus I_j}) < \delta / c & \quad (2 \leq j \leq n, m \geq j), \\
g_M(x^n|_{I_j \setminus I_{j-1}}) < \delta / c & \quad (j \geq 2, n > j),
\end{align*}
\]
where \( I_j = \{1, \ldots, m_j\} \) (\( j \in \mathbb{N} \)) and \( m_1 < m_2 < \ldots \)

Pick \( m, n \in \mathbb{N} \) with \( n < m \) large enough such that
\[
|k_n - k| < \delta, \quad |k_m - k| < \delta.
\]
We estimate \( \|x^n - x^m\| \). By (3.47) and (3.50), we have
\[
g_M \left( \frac{k}{d + \varepsilon} (x^n - x^m)|_{I_{n-1}} \right) < c g_M((x^n - x^m)|_{I_{n-1}}) < \delta < \varepsilon.
\]
By (3.47) and (3.51), we have
\[
g_M \left( \frac{k}{d + \varepsilon} x^m|_{I_n \setminus I_{n-1}} \right) < c g_M(x^m|_{I_n \setminus I_{n-1}}) < \delta.
\]
It follows from (3.48) that
\[
g_M \left( \frac{k}{d + \varepsilon} (x^n - x^m)|_{I_n \setminus I_{n-1}} \right) < g_M \left( \frac{k}{d + \varepsilon} x^n|_{I_n \setminus I_{n-1}} \right) + \varepsilon.
\]
But (3.52) implies
\[\varrho_M \left( \frac{k}{d + \varepsilon} x^n | I_n \setminus I_{n-1} \right) \leq |k - k_n| \varrho_M \left( \frac{k}{d + \varepsilon} x^n | I_n \setminus I_{n-1} \right) \leq \delta \varrho_M (x^n) \leq \delta,\]
so, by (3.48),
\[\varrho_M \left( \frac{k}{d + \varepsilon} x^n | I_n \setminus I_{n-1} \right) \leq \varrho_M \left( \frac{k_n}{d + \varepsilon} x^n | I_n \setminus I_{n-1} \right) + \varepsilon.\]
Combining this with (3.54) and \(b_n < d + \varepsilon\), we obtain
\[(3.55) \quad \varrho_M \left( \frac{k}{d + \varepsilon} (x^n - x^m) | I_n \setminus I_{n-1} \right) \leq \varrho_M \left( \frac{k_n}{d + \varepsilon} x^n | I_n \setminus I_{n-1} \right) + 2\varepsilon \leq \varrho_M \left( \frac{k_n}{b_n} x^n | I_n \setminus I_{n-1} \right) + 2\varepsilon \leq \frac{k - 1}{2} + \frac{k_n - k}{2} + 2\varepsilon \leq \frac{k - 1}{2} + \frac{5}{2}\varepsilon.\]
Finally, by (3.47), (3.51) and (3.48),
\[\varrho_M \left( \frac{k}{d + \varepsilon} (x^n - x^m) | N \setminus I_n \right) \leq \varrho_M \left( \frac{k_n}{d + \varepsilon} x^m | N \setminus I_n \right) + \varepsilon,\]
and so, by repeating the deduction of (3.55), we also have
\[(3.56) \quad \varrho_M \left( \frac{k}{d + \varepsilon} (x^n - x^m) | N \setminus I_n \right) \leq \frac{k - 1}{2} + \frac{5}{2}\varepsilon.\]
From (3.53), (3.55), (3.56) and Theorem 1.30, we obtain
\[\left\| x^n - x^m \right\|^o_{d + \varepsilon} \leq \frac{1}{k} \left[ 1 + \varrho_M \left( \frac{k}{d + \varepsilon} (x^n - x^m) \right) \right] \leq \frac{1}{k} (1 + k - 1 + 6\varepsilon) = 1 + 6\varepsilon/k \leq 1 + 6\varepsilon.\]
This shows that \(\inf\left\{ \|x^n - x^m\|^o : n \neq m \right\} \leq (1 + 6\varepsilon)(d + \varepsilon)\). Since \(\{x^n\}\) in \(S(I_M^o)\) and \(\varepsilon > 0\) are arbitrary, we deduce that \(d_M \leq d\) for either case.

**Corollary 3.48.** If \(M \in \Delta_2\) and \(\|x\|^o = \alpha M^{-1}(\varrho_M(x)) (x \in I_M^o)\), then
\[d_M = \frac{1}{\alpha} \inf_{k > 1} \left\{ \frac{k}{M^{-1}(k - 1)/2} \right\}.\]

**Proof.** From the equation
\[\frac{k - 1}{2} = \varrho_M(kx/d) = M \left( \frac{1}{\alpha} \|kx/d\|^o \right) = M \left( \frac{k}{\alpha d} \right)\]
we deduce that
\[d_{x,k} = \frac{k}{\alpha} \left[ M^{-1} \left( \frac{k - 1}{2} \right) \right]^{-1}.\]
Therefore,
\[d_n = \sup_{\|x\|^o = 1} \inf_{k > 1} d_{x,k} = \frac{1}{\alpha} \inf_{k > 1} \left\{ \frac{k}{M^{-1}(k - 1)/2} \right\}.\]
Corollary 3.49. If $X = l^p$ $(1 < p < \infty)$, then

$$d_X = 2^{1/p}, \quad \Gamma_X = \frac{1}{1 + 2^{1-1/p}}.$$ 

Proof. For any $x \in l^p$, $\|x\|^p = q^{1/q} \|x\|_p = q^{1/q} M^{-1}(g_M(x))$, where $M(u) = |u|^p/p$ and $1/p + 1/q = 1$. Hence, by Corollary 3.48,

$$d_X = \frac{1}{q^{1/q} p^{1/p}} \inf_{k>1} \left( \frac{k-1}{2} \right)^{1/p} = 2^{1/p}. \blacksquare$$

Remark. Z. Ren [202] estimated the ball-packing constants in many ways. For instance, he obtained

\begin{enumerate}
\item $\Gamma_{L,M} \geq \max \left\{ \frac{1}{1 + 2\alpha_M}, \frac{1}{1 + 1/\beta_M} \right\}$,
\item $\Gamma_{L,M}^+ \geq \max \left\{ \frac{1}{1 + \alpha_N}, \frac{1}{1 + 1/\beta_N} \right\}$,
\item $\Gamma_{l,M} \geq \frac{1}{1 + 2\alpha^o_M}$,
\item $\Gamma_{l,M}^+ \geq \frac{1}{1 + 1/\beta^o_M}$,
\end{enumerate}

where $N$ is the complementary function of $M$ and

$$\alpha_M = \lim \inf_{u \to \infty} \frac{M^{-1}(u)}{M^{-1}(2u)}, \quad \beta_M = \lim \sup_{u \to \infty} \frac{M^{-1}(u)}{M^{-1}(2u)}$$

$$\alpha^o_M = \lim \inf_{u \to 0} \frac{M^{-1}(u)}{M^{-1}(2u)}, \quad \beta^o_M = \lim \sup_{u \to 0} \frac{M^{-1}(u)}{M^{-1}(2u)}.$$

H. Hudzik & T. Landes [123] estimated the ball-packing constants in a quite different way, namely, they showed that

$$2^{1/p_0} \leq \frac{1}{g_M(1/2)} \leq d_M \leq \frac{1}{f_M^0(1/2)} \leq 2^{1/p_0},$$

$$d_{L,M} \geq \max \left\{ \sup_{u>0} \frac{u}{M^{-1}(u)}, \sup_{u>0} \frac{2u}{M^{-1}(2M(u))} \right\} \geq \max \left\{ \frac{1}{g_M(1/2)}, \frac{2}{f_M(2+0)} \right\} \geq \max \{2^{1/q}, 2^{1-1/p_\infty} \},$$

where it is assumed that $M(1) = 1$ and

$$f_M^0(u) = \sup_{0 < v < 1} \frac{M(uv)}{M(v)}, \quad g_M(u) = \lim \inf_{v \to 0^+} \frac{M(uv)}{M(v)},$$

$$\tilde{f}_M^0(u) = \lim \sup_{v \to \infty} \frac{M(uv)}{M(v)}, \quad \tilde{g}_M(u) = \lim \inf_{v \to 0^+} \frac{M(uv)}{M(v)},$$

and

$$\bar{q} = \sup_{t>0} \frac{tp(t)}{M(t)}, \quad p^0 = \inf_{0 < t \leq 1} \frac{tp(t)}{M(t)}, \quad p_\infty = \lim \inf_{t \to \infty} \frac{tp(t)}{M(t)}, \quad q_0 = \lim \sup_{t \to 0^+} \frac{tp(t)}{M(t)}.$$
Notes and remarks. In the theory of general Banach spaces, the main properties mentioned in this chapter have the implications shown in Figure 3.1.

Table 3.1

<table>
<thead>
<tr>
<th>$M$</th>
<th>$L_M$</th>
<th>$l_M$</th>
<th>$L_M^2$</th>
<th>$l_M^2$</th>
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<td>UNS</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
</tr>
<tr>
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<td>$\Delta_2$</td>
<td>$\Delta_M &lt; \infty$</td>
<td>$\delta_M &lt; \infty$</td>
</tr>
<tr>
<td>WNS</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>no condition</td>
<td>no condition</td>
</tr>
<tr>
<td>UN-$l^1_n$ ($n \geq 2$)</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
</tr>
<tr>
<td>LUN-$l^1_n$ ($n \geq 2$)</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>$\nabla_2$</td>
<td>$\nabla_2$</td>
</tr>
<tr>
<td>LUN-S</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>no condition</td>
<td>no condition</td>
</tr>
<tr>
<td>N-$l^1_n$ ($n \geq 2$)</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>no condition</td>
<td>no condition</td>
</tr>
<tr>
<td>RNP</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
</tr>
<tr>
<td>KMP</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
</tr>
<tr>
<td>WCG</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
<td>$\Delta_2$</td>
</tr>
<tr>
<td>$H$</td>
<td>$\Delta_2, \text{SC}$</td>
<td>$\Delta_2$</td>
<td>$\Delta_2, \text{SC}$</td>
<td>$\Delta_2$</td>
</tr>
<tr>
<td>UKK</td>
<td>$\Delta_2, \text{UC}$</td>
<td>$\Delta_2$</td>
<td>$\Delta_2, \text{UC}$</td>
<td>$\Delta_2$</td>
</tr>
<tr>
<td>NUC</td>
<td>$\Delta_2, \text{UC}$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \text{UC}$</td>
<td>$\Delta_2, \nabla_2$</td>
</tr>
<tr>
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<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
</tr>
<tr>
<td>$P$-convex</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
</tr>
<tr>
<td>$Q$-convex</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
</tr>
<tr>
<td>Superreflexive</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
</tr>
<tr>
<td>Subreflexive</td>
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<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
<td>$\Delta_2, \nabla_2$</td>
</tr>
<tr>
<td>(Girth = 4, not attainable)</td>
<td>$\Delta_2 \setminus \nabla_2$</td>
<td>$\Delta_2 \setminus \nabla_2$</td>
<td>$\notin \Delta_2$ or $\notin \nabla_2$</td>
<td>$\notin \Delta_2$ or $\notin \nabla_2$</td>
</tr>
<tr>
<td>Flat</td>
<td>$\notin \Delta_2$</td>
<td>$\notin \Delta_2$</td>
<td>never</td>
<td>never</td>
</tr>
<tr>
<td>Strongly rough</td>
<td>impossible</td>
<td>impossible</td>
<td>impossible</td>
<td>impossible</td>
</tr>
<tr>
<td>Rough</td>
<td>$\Delta_2 \setminus \nabla_2$</td>
<td>$\Delta_2 \setminus \nabla_2$</td>
<td>$\notin \nabla_2$</td>
<td>$\notin \nabla_2$</td>
</tr>
<tr>
<td>Pointwise rough</td>
<td>$\notin \nabla_2$</td>
<td>$\notin \nabla_2$</td>
<td>$\notin \nabla_2$</td>
<td>$\notin \nabla_2$</td>
</tr>
</tbody>
</table>

Table 3.1 summarizes the main results in this chapter. In the table, “UC” means that $M$ is uniformly convex, “SC” denotes that $M$ is strictly convex, and

$$\Delta_M = \sup\{b/a : [a, b] \text{ is a SAI of } M, b \geq 1\},$$

$$\delta_M = \sup\{b/a : [a, b] \text{ is a SAI of } M, b \leq 1\}.$$

T. Landes [158] and D. V. Dulst & V. D. Valk [76] first discussed the normal structure of $l_M$ and obtained Theorem 3.8 for $l_M$ and Theorem 3.11 respectively. Theorem 3.8 for $L_M$ was deduced similarly by the author. But the problem for $L_M^2$ is a rather tough task. It was not until 1990 that T. Wang & B. Wang [252, 253] solved the problem for $l_M^2$. Using their work, S. Chen & Y. Duan [27] gave Theorems 3.6, 3.7 finishing the discussion. To find the criterion for uniformly normal structure had been open until 1992 when S. Chen...
3. Other geometrical properties

Fig. 3.1

The criteria of the $H$-property were given by S. Chen & Y. Wang [47] and C. Wu, S. Chen & Y. Wang [283] and partly by H. Hudzik [111]. Recently, R. Pluciennik, T. Wang & Y. Zhang [193] considered the problem more precisely and obtained all the criteria for $H$-points and denting points. The results for UKK and NUC were given by T. Wang & Z. Shi [243] while the $G$-property was studied by T. Wang [220].

Non-squareness and non-$l^n_1$ property were considered by many mathematicians including S. Chen [14, 20], S. Chen & Y. Wang [48], M. Denker & R. Kombrink [67], R. Grząślewicz, H. Hudzik & W. Orlicz [86], H. Hudzik [99, 100], K. Sundaresan [211], Y. Wang [265], Y. Wang & S. Chen [268] and C. Wu, S. Chen & Y. Wang [284]. The pointwise property was then considered by T. Wang, Z. Shi & Y. Li [250].

Theorems 3.30, 3.32, 3.33, 3.35 are selected from T. Wang & Z. Shi [242], Y. Ye, M. He & R. Pluciennik [304], T. Wang [221, 222], A. J. Pach, M. A. Smith & B. Turett [185], A. Kamińska [140], Y. Wang & S. Chen [268] and C. Wu, S. Chen & Y. Wang [284], while Theorems 3.36–3.39 are picked from Y. Cui & T. Wang [60]. Finally, all results on the interesting ball-packing problem are due to Y. Ye [301] and T. Wang [223].
4. Some applications of geometry of Orlicz spaces

In this chapter, we present several examples of applications of geometry of Orlicz spaces in best approximation and optimal control theory.

4.1. Best approximation. Let $X$ be a Banach space, $C$ be a subset of $X$ and $x$ be an element in $X$. If there exists $y \in C$ such that

$$
\|x - y\| = \inf \{\|x - c\| : c \in C\}
$$

then $y$ is called a best approximant of $x$ in $C$, and denoted by $y \in \pi(x|C)$. The set-valued mapping $P_C : x \to \pi(x|C)$ is called a metric projection. In particular, if $P_C$ is a single-valued mapping, then it is called a best approximation operator, denoted by $\pi(\cdot|C)$.

**Theorem 4.1.** Suppose $M \in \Delta_2$ and $M$ is smooth (i.e., $p$ is continuous). Let $C$ be a convex subset of $L^\infty_M$, $u \in C$ and $x \in L^\infty_M \setminus C$. Then $u \in \pi(x|C)$ iff for any $w \in C$ and $k \in K(x - u)$,

$$
\int_G [u(t) - w(t)]p(k|x(t) - u(t)|)\text{sign}[x(t) - u(t)] \, dt \geq 0.
$$

**Proof.** Necessity. Let $u \in \pi(x|C)$ and $w \in C$. Set

$$
h(\gamma) = (1 - \gamma)u + \gamma w, \quad \gamma \in [0, 1].
$$

Then $h(\gamma) \in C$ since $C$ is convex. Define

$$
\psi(\gamma) = \|h(\gamma) - x\|^\circ = \|(u - x) + \gamma(w - u)\|^\circ, \quad \gamma \in [0, 1].
$$

Then by the definition of $\pi(x|C)$, $\psi(\gamma) \geq \psi(0)$ for all $\gamma \in (0, 1]$. Noticing that $L^\infty_M$ is smooth by Theorem 2.52, we have

$$
0 \leq \lim_{\gamma \to 0^+} \frac{\psi(\gamma) - \psi(0)}{\gamma} = \lim_{\gamma \to 0} \frac{\|u - x\|^\circ - \|u - x\|^\circ}{\gamma} = \langle f(u - x), w - u \rangle,
$$

where $f(u - x)$ is the Gateaux derivative of $\|\cdot\|^\circ$ at $u - x$. But $M \in \Delta_2$ and the smoothness of $M$ imply $g_N(p(k|x - u|)) = 1$ for all $k \in K(x - u)$, and so, by Theorem 2.51,

$$
f(u - x) = p(k|u - x|)\text{sign}(u - x).
$$

It follows that

$$
0 \leq \langle f(u - x), w - u \rangle = \langle p(k|u - x|)\text{sign}(u - x), w - u \rangle.
$$

**Sufficiency.** Since $g_N(p(k|x - u|)) = 1$ for all $k \in K(x - u)$, by (1.9), Theorem 1.29 and the hypothesis, for any $w \in C$,
\[ \|x - u\|^o = \langle p(k|x - u|)\text{sign}(x - u), x - u \rangle \leq \langle p(k|x - u|)\text{sign}(x - u), x - u + u - w \rangle \]
\[ \leq \|p(k|x - u|)\|_N \|x - w\|^o = \|x - w\|^o, \]
i.e., \( u \in \pi(x|C) \).

**Corollary 4.2.** Suppose \( M \in \Delta_2 \) and \( M \) is smooth. Let \( L \) be a linear subspace of \( L_M \), \( u \in L \) and \( x \in L_M \setminus L \). Then \( u \in \pi(x|L) \) iff for all \( w \in L \),
\[ \int_G w(t)p(k|x(t) - u(t)|)\text{sign}[x(t) - u(t)] \, dt = 0, \]
where \( k \in K(x - u) \).

**Proof.** \( \Leftarrow \) For any \( w \in L \), since \( L \) is linear, we have \( w - u \in L \). Therefore, by Theorem 4.1, \( u \in \pi(x|L) \).
\( \Rightarrow \) Since by Theorem 4.1, the functional \( p(k|x - u|)\text{sign}(x - u) \) is nonnegative on the linear space \( L \), it must be zero on \( L \).

**Theorem 4.3.** Let \( M \in \Delta_2 \) and \( M \) be smooth. Then for any convex subset \( C \) in \( L_M \), \( u \in C \) and \( x \in L_M \setminus C \), we have \( u \in \pi(x|C) \) iff for all \( w \in C \),
\[ \int_G [u(t) - w(t)]p\left(\frac{|x(t) - u(t)|}{|x - u|}\right)\text{sign}[x(t) - u(t)] \, dt \geq 0. \]

Theorem 4.3 yields the following

**Corollary 4.4.** Let \( M \in \Delta_2 \) and \( M \) be smooth. Then for any subspace \( L \) of \( L_M \), \( u \in L \) and \( x \in L_M \setminus L \), we have \( u \in \pi(x|L) \) iff for all \( w \in L \),
\[ \int_G w(t)p\left(\frac{|x(t) - u(t)|}{|x - u|}\right)\text{sign}[x(t) - u(t)] \, dt = 0. \]

**Corollary 4.5.** Let \( C \) be a convex subset of \( L^p \) \( (1 < p < \infty) \), \( u \in C \) and \( x \in L^p \setminus C \). Then \( u \in \pi(x|C) \) iff for all \( w \in C \),
\[ \langle |x - u|^{p^{-1}}\text{sign}(x - u), u - w \rangle \geq 0. \]

**Corollary 4.6.** Let \( L \) be a subspace of \( L^p \) \( (1 < p < \infty) \), \( u \in C \) and \( x \in L^p \setminus L \). Then \( u \in \pi(x|L) \) iff for all \( w \in L \),
\[ \langle |x - u|^{p^{-1}}\text{sign}(x - u), u - w \rangle = 0. \]

It is well known that \( \pi(\cdot|C) \) is a single-valued mapping for each convex subset \( C \) in a Banach space \( X \) iff \( X \) is reflexive and rotund. But that condition does not guarantee the continuity of \( \pi(\cdot|C) \). However, for Orlicz spaces, it does.

**Proposition 4.7.** Let \( X \) be rotund and have the \( H \)-property. Then for any locally weakly sequentially compact, closed convex subset \( C \) of \( X \), \( \pi(\cdot|C) \) is continuous.

**Proof.** For any \( x \in X \setminus C \), take \( u_n \in C \) such that \( \lim_{n} \|x - u_n\| = d(x, C) \). Since \( C \) is locally weakly sequentially compact, \( \{u_n\} \) has a subsequence \( \{u_k\} \) weakly convergent to \( u \in X \). Since \( C \) is closed and convex, we deduce that \( u \in C \). Moreover, since \( \|x - u\| \leq \liminf_n \|x - u_n\| = d(x, C) \), we find that \( u \in \pi(x|C) \). Furthermore, since \( X \) is rotund, we have \( \pi(x|C) = \{u\} \).
Now, let $x, x_n \in X \setminus C$ and $\|x_n - x\| \to 0$ ($n \to \infty$). Set $\pi(x|C) = \{u\}$, $\pi(x_n|C) = \{u_n\}$; we have to show $u_n \to u$ ($n \to \infty$). Indeed, observing that

\begin{equation}
\|u_n - x_n\| - \|u - x\| \leq \|u - x_n\| - \|u - x\| + \|u_n - x_n\| - \|u - x\| \\
\leq 2\|x_n - x\| \to 0 \quad (n \to \infty),
\end{equation}

we see that $\{u_n\}$ is a bounded set, whence it has a subset $\{u_{n_k}\}$ weakly convergent to some point $v \in C$. Hence,

$$\|v - x\| \leq \liminf_k \|u_{n_k} - x_{n_k}\| = \|u - x\|.$$  

This implies that $v = u$ since $X$ is rotund. Moreover, by (4.1) and the definition of the $H$-property, we have $u_{n_k} - x_{n_k} \to u - x$ as $k \to \infty$, i.e., $u_{n_k} \to u$. Since $\{x_n\}$ is arbitrary, we obtain $u_n \to u$. [158]

By Proposition 4.7 and Theorem 3.14, we have the following

**Theorem 4.8.** Let $M \in \Delta_2$ and $M$ be strictly convex. Then for any locally weakly sequentially compact closed convex subset $C$ of $L_M$ or $L^c_M$, the mapping $\pi(\cdot|C)$ is continuous.

**Theorem 4.9.** Let $X = L_M$ or $L^c_M$. Then $\pi(\cdot|C)$ is continuous for all closed convex subsets $C$ in $X$ iff $X$ is reflexive and rotund.

Next, we discuss the monotonicity of $\pi(\cdot|C)$. Recall that for any closed convex lattice $C$ in $L^p$ $(1 < p < \infty)$, $\pi(\cdot|C)$ is monotone, i.e., $x, y \in L^p$, $x(t) \geq y(t)$ $\mu$-a.e. implies $u(t) \geq v(t)$ $\mu$-a.e., where $u \in \pi(x|C)$ and $v \in \pi(y|C)$. The following example shows that this is not true for general Orlicz spaces.

**Example 4.10.** Let $G = [0,8]$ and $\Sigma' = \{0,G\}$. Then $\Sigma'$ is a subring of $\Sigma$, and a function defined on $G$ is $\Sigma'$-measurable if it is a constant. Define

$$p(t) = \begin{cases} 
\frac{t}{5600}, & 0 \leq t < 10, \\
\frac{1}{112}, & 10 \leq t < 50, \\
\frac{3}{140}, & 50 \leq t < 55, \\
\frac{3}{112}, & 55 \leq t < 57, \\
\frac{5}{112}, & 57 \leq t < 100, \\
t, & 100 \leq t.
\end{cases}$$

Then $M(u) = \int_G p(t) \, dt$ is an Orlicz function and $M \in \Delta_2 \cap \nabla_2$. Let $C$ be the set of $\Sigma'$-measurable functions on $G$. Then $C$ is a closed convex lattice in $L_M$. Define

$$u(t) = \begin{cases} 
55, & 0 \leq t < 2, \\
-10, & 2 \leq t \leq 8,
\end{cases} \quad w(t) = \begin{cases} 
55, & 0 \leq t < 1, \\
3285/68, & 1 \leq t < 2, \\
-10, & 2 \leq t \leq 8.
\end{cases}$$

Then $u \geq w$ and $u \neq w$. We will verify that $\pi(\cdot|C)$ is not monotone by showing $x(t) < y(t)$ on $G$, where $x \in \pi(w|C)$ and $y \in \pi(w|C)$.

First we show $x(t) \leq 0$ on $G$. Indeed, by a simple calculation, we have $g_M(u) = 1$, and so $\|u - 0\| = \|u\| = 1$. On the other hand, since it is easy to calculate that $g_M(u - \alpha x) > 1$ for any $\alpha > 0$, we deduce that $x(t) \leq 0$ on $G$.  


Next, let $a = 65/68$ and $b = 35/68$. Then we can calculate that $g_M(|w - b\chi_G|/a) = 1$ and for any $c \neq b$, $g_M(|w - c\chi_G|/a) > 1$, whence $||w - b\chi_G|| = a$ and $||w - c\chi_G|| > a$ for all $c \neq b$. This means $y(t) = b\chi_G(t) > 0$ on $G$, and so $x(t) < y(t)$ on $G$.

**Theorem 4.11.** Suppose $M \in \Delta_2$ and that $M$ is strictly convex and smooth. Then for any closed convex lattice $C$ in $L_M$, $d(u, C) = d(w, C)$ and $u \geq w$ $\mu$-a.e. imply $x(t) \geq y(t)$ $\mu$-a.e., where $x \in \pi(u|C)$ and $y \in \pi(w|C)$.

**Proof.** Without loss of generality, we assume $u, w \in L_M \setminus C$. Let $z(t) = \max\{x(t), y(t)\}$ and $E = \{t \in G : x(t) < y(t)\}$. Then

\[
g(\gamma) = (1 - \gamma)x + \gamma z = x + \gamma(y - x)\quad (\gamma \in [0, 1])
\]

and

\[
\psi(\gamma) = ||u - g(\gamma)|| = ||(u - x) + \gamma(x - y)||_E\quad (\gamma \in [0, 1]).
\]

Then, by the smoothness of $L_M$, $x \in \pi(u|C)$, $g(\gamma) \in C$ and $\gamma \in [0, 1]$ imply

\[
\psi'(0) = \lim_{\gamma \to 0} \frac{\psi(\gamma) - \psi(0)}{\gamma} = \lim_{\gamma \to 0} \frac{||u - g(\gamma)|| - ||u - x||}{\gamma} \geq 0.
\]

This shows that

\[
\langle f(u - x), (x - y)|_E \rangle = \psi'(0) \geq 0,
\]

where $f(u - x)$ is the supporting functional of $u - x$. Consequently, by Theorem 2.49,

\[
(4.2)\quad \left\langle p\left(\frac{|u - x|}{||u - x||}\right)\text{sign}(u - x), (x - y)|_E \right\rangle \leq 0.
\]

Similarly, if we set $h(t) = \min\{x(t), y(t)\}$ and

\[
f(\gamma) = (1 - \gamma)y + \gamma h = y + \gamma(x - y)|_E,
\]

\[
\varphi(\gamma) = ||w - f(\gamma)|| = ||(w - y) + \gamma(y - x)||_E\quad (\gamma \in [0, 1]),
\]

then since $\varphi'(\gamma) \geq 0$,

\[
\left\langle p\left(\frac{|w - y|}{||w - y||}\right)\text{sign}(w - y), (y - x)|_E \right\rangle \geq 0.
\]

Combining this with (4.2), we obtain

\[
(4.3)\quad \int_E p\left(\frac{|w(t) - y(t)|}{||w - x||}\right)\text{sign}[w(t) - y(t)][y(t) - x(t)]\, dt
\]

\[
= \int_E p\left(\frac{|u(t) - x(t)|}{||u - x||}\right)\text{sign}[u(t) - x(t)][y(t) - x(t)]\, dt.
\]

Recalling that $w(t) \leq u(t)$ $\mu$-a.e. on $G$, we get

\[
w(t) - y(t) < u(t) - x(t)\quad \mu\text{-a.e. on } E.
\]

Thus,

\[
\text{sign}[w(t) - y(t)] \leq \text{sign}[u(t) - x(t)]\quad \mu\text{-a.e. on } E.
\]

Moreover, by $||u - x|| = ||w - y||$ and the strict monotonicity of $p$, we have
4. Some applications of geometry of Orlicz spaces

\[ p\left(\frac{|w(t) - y(t)|}{\|w - y\|}\right) \text{sign}[w(t) - y(t)] < p\left(\frac{|u(t) - x(t)|}{\|u - x\|}\right) \text{sign}[w(t) - x(t)]. \]

It follows from (4.3) that \( \mu E = 0 \), i.e., \( x(t) \geq y(t) \) \( \mu \)-a.e. on \( G \).

4.2. Predictors. Let \((\Omega, \Sigma, p)\) be a probability space, \(\{\Sigma_n\}\) be a monotone sequence of \(\sigma\)-subfields in \(\Sigma\), \(\Sigma_1 \subset \Sigma_2 \subset \ldots \subset \Sigma_\infty = \bigcup_n \Sigma_n\) or \(\Sigma_1 \supset \Sigma_2 \supset \ldots \supset \Sigma_\infty = \bigcap_n \Sigma_n\). Then by the Doob Theorem, for each random variable \(\beta \in L^2(\Omega)\),

\[ ||E(\beta|\Sigma_n) - E(\beta|\Sigma_\infty)||_{L^2} \to 0 \quad (n \to \infty), \]

where \(E(\beta|\Sigma_n)\) is the conditional expectation of \(\beta\) on \(\Sigma_n\). Moreover, it is well known that \(E(\beta|\Sigma_n) = \pi(\beta|C_n)\) (\(n = 1, 2, \ldots, \infty\)), where \(C_n = \{x \in L^2(\Omega) : x \in \Sigma_n\}\)-measurable, and \(C_\infty = \bigcup_n C_n\) when \(C_1 \subset C_2 \subset \ldots\), while \(C_\infty = \bigcap_n C_n\) when \(C_1 \supset C_2 \supset \ldots\).

The following two theorems are generalizations of the Doob Theorem.

**Theorem 4.12.** Let \(X\) be a reflexive rotund space with the \(H\)-property. Then for any closed convex sets \(C_1 \subset C_2 \subset \ldots \subset C_\infty = \bigcup_n C_n\) or \(C_1 \supset C_2 \supset \ldots \supset C_\infty = \bigcap_n C_n\) in \(X\) and any \(x \in X\),

\[ \|\pi(x|C_n) - \pi(x|\Sigma_\infty)\| \to 0 \quad (n \to \infty). \]

**Proof.** First we assume \(C_n\)↑. Then

\[ \|x - \pi(x|C_1)\| \geq \|x - \pi(x|C_2)\| \geq \ldots \geq \|x - \pi(x|C_\infty)\|. \]

Hence,

\[ r = \lim_n \|x - \pi(x|C_n)\| \geq \|x - \pi(x|C_\infty)\|. \]

We claim \(r = ||x - \pi(x|C_\infty)\||\). Indeed, since \(\pi(x|C_\infty) \in C_\infty = \bigcup_n C_n\), we may find \(u_n \in C_n\) such that \(u_n \to \pi(x|C_\infty)\) as \(n \to \infty\). Observe that \(u_n \in C_n\) implies \(||x - \pi(x|C_n)\|| \leq \|x - u_n\|\); by letting \(n \to \infty\), we get \(r \leq ||x - \pi(x|C_\infty)\||\). Next, by noticing that

\[ ||\pi(x|C_n)\|| \leq ||x - \pi(x|C_n)\| + ||x\| \leq ||x - \pi(x|C_1)\| + ||x||, \]

we deduce that \(\{\pi(x|C_n)\}\) is a bounded set. Therefore, the reflexivity of \(X\) implies the existence of a subsequence \(\{\pi(x|C_{n_k})\}\) of \(\{\pi(x|C_n)\}\) such that \(\pi(x|C_{n_k}) \to u\) weakly. Since \(C_\infty\) is closed and convex, it is weakly closed, and so \(u \in C_\infty\). Consequently,

\[ ||x - u|| \leq \lim_k ||x - \pi(x|C_{n_k})|| = ||x - \pi(x|C_\infty)||. \]

Moreover, since \(X\) is rotund, we have \(u = \pi(x|C_\infty)\). Thus, by the \(H\)-property, \(x - \pi(x|C_{n_k}) \to x - \pi(x|C_\infty)\), i.e., \(\pi(x|C_{n_k}) \to \pi(x|C_\infty)\). Since in the above discussion, \(\{C_n\}\) can be replaced by any of its subsequences, we finally obtain \(\pi(x|C_n) \to \pi(x|C_\infty)\).

Now, we assume \(C_n\)↓. Clearly, \(\{\pi(x|C_n)\}\) is bounded since \(||x - \pi(x|C_n)\| \leq ||x - \pi(x|C_\infty)\||\) for all \(n \in \mathbb{N}\). Therefore, \(\pi(x|C_n)\) has a subsequence \(\{\pi(x|C_{n_k})\}\) convergent to some point \(v \in X\) weakly. Since \(v \in \bigcup_{n=m}^\infty C_n = C_m\) for any \(m \in \mathbb{N}\), we find \(v \in C_\infty\). Hence, by the rotundity of \(X\) and \(||x - v|| \leq \lim_k ||x - \pi(x|C_{n_k})|| \to ||x - \pi(x|C_\infty)||\), we deduce that \(v = \pi(x|C_\infty)\). So, \(||x - \pi(x|C_{n_k})\| \to ||x - \pi(x|C_\infty)||\). By the \(H\)-property, \(\pi(x|C_{n_k}) \to \pi(x|C_\infty)\).  

Since reflexive rotund Orlicz spaces are LUR, and so they have the \(H\)-property, we get the following...
Corollary 4.13. If $L_M$ is reflexive and rotund, then for any closed convex sets $C_1 \subset C_2 \subset \ldots \subset C_\infty = \bigcap C_n$ or $C_1 \supset C_2 \supset \ldots \supset C_\infty = \bigcap C_n$ in $L_M$ and any $x \in L_M$,
$$\|\pi(x|C_n) - \pi(x|C_\infty)\| \to 0 \quad (n \to \infty).$$

Next, we consider predictors on Orlicz spaces. Recall that a subset $\Sigma'$ of a set $\Sigma$ is called a $\sigma$-sublattice of $\Sigma$ if it is closed under countable unions and intersections and $\emptyset, G \in \Sigma'$ Let $C$ be the set of all $\Sigma'$-measurable functions in a given space $X$ of measurable functions on $\Sigma$ and suppose the operator $\pi(\cdot|C)$ is well defined on $X$. Then $\pi(\cdot|C)$ is called a predictor given by $\Sigma'$. The predictor $\pi(\cdot|C)$ on $L_M$ covers and unifies important operators in probability theory. For instance, if $M = |u|^2/2$ or $|u|^p/p$ ($1 < p < \infty$) and $\Sigma'$ is a $\sigma$-field, $\sigma$-lattice or $\sigma$-algebra, then $\pi(\cdot|C)$ covers the classical conditional expectation, Ando–Amemiya's $p$-predictor or Brunk's conditional $p$-means respectively.

Lemma 4.14. Let $\Sigma''$ be a $\sigma$-lattice generated by a lattice $\Sigma'$. Then for any $A \in \Sigma''$ and $\varepsilon > 0$, there exists $B \in \Sigma'$ such that $\mu(A \triangle B) < \varepsilon$, where $A \triangle B = (A \setminus B) \cup (B \setminus A)$.

Proof. An easy exercise. ■

Lemma 4.15. Suppose $M \in \Delta_2$ and that $\Sigma''$ is a $\sigma$-lattice generated by a lattice $\Sigma'$ in $\Sigma$. Then for any $\Sigma''$-measurable function $u \in L_M$ and any $\varepsilon > 0$, there exists a $\Sigma''$-measurable simple function $f$ such that $\|u - f\| < \varepsilon$.

Proof. Since $M \in \Delta_2$, there exists a $\Sigma''$-measurable simple function $g$ such that $\|u - g\| \leq \varepsilon/2$. Say $g = \sum_{i=1}^m \alpha_i \chi_{F_i}$ and max $\{\alpha_i : i \leq m\} = K$. By Lemma 4.14, there exist $F_i \in \Sigma'$ such that
$$\mu(E_i \triangle F_i) \leq [mM(4K/\varepsilon)]^{-1} \quad (i \leq m).$$
Define $f = \sum_{i=1}^m \alpha_i \chi_{F_i}$. Then $f$ is a $\Sigma'$-measurable simple function and
$$\varrho_M \left( \frac{f - g}{\varepsilon/2} \right) \leq \sum_{i=1}^m \frac{mM(4K/\varepsilon)\mu(E_i \triangle F_i)}{\varepsilon} \leq 1.$$
This means $\|f - g\| \leq \varepsilon/2$, and so $\|u - f\| \leq \|u - g\| + \|g - f\| < \varepsilon/2 + \varepsilon/2 = \varepsilon$. ■

Lemma 4.16. Let $M \in \Delta_2$ and $\{\Sigma_n\}$ be a monotone $\sigma$-sublattice in $\sigma$. Denote by $C_n$ the set of all $\Sigma_n$-measurable functions in $L_M$ ($n \in \mathbb{N}$). Then
$$\Sigma_n \downarrow \Sigma_\infty = \bigcap \Sigma_n \Rightarrow C_n \downarrow C_\infty = \bigcap C_n,$$
$$\Sigma_n \uparrow \Sigma_\infty = \bigcup \Sigma_n \Rightarrow C_n \uparrow C_\infty = \bigcup C_n.$$

Proof. The proof for the case $\Sigma_n \downarrow \Sigma_\infty$ is very simple. We only consider the case $\Sigma_n \uparrow \Sigma_\infty$. Since each $C_n$ is contained in $C_\infty$ and $C_\infty$ is closed, we see $\bigcup C_n \subset \Sigma_\infty$. On the other hand, for any $u \in \Sigma_\infty$ and any $\varepsilon > 0$, by Lemma 4.15, there exists a $\bigcup \Sigma_n$-measurable simple function $f$ such that $\|u - f\| < \varepsilon$. Since $f$ is simple and $\Sigma_n \uparrow \Sigma_\infty$, $f \in C_m$ for some $m \in \mathbb{N}$. Consequently, $u \in \bigcup C_n$ ■

Theorem 4.17. If $M \in \Delta_2 \cap \nabla_2$ and $M$ is strictly convex, then $\Sigma_n \downarrow \Sigma_\infty$ or $\Sigma_n \uparrow \Sigma_\infty$ implies
$$\|\pi(x|C_n) - \pi(x|C_\infty)\| \to 0 \quad (n \to \infty)$$
for each $x \in L_M$, where $C_n$ is the set of all $\Sigma_n$-measurable functions ($n = 1, 2, \ldots, \infty$).
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By the assumption, \( L_M \) is reflexive and rotund, and the conclusion follows from Lemma 4.16 and Corollary 4.13.

Now, we investigate the existence of \( \pi(x|C) \). Let \( \pi(x|C) = \{x\} \neq \emptyset \). Without loss of generality, we assume \( d(x,C) = 1 \) (if \( d(x,C) = \alpha \neq 1 \), then we consider \( x/\alpha \) instead of \( x \) since \( C \) is clearly a closed convex cone). By Theorem 1.39, there exist \( h_n \in C \) such that

\[
1 \leq \varrho_M(x - h_n) \leq 1 + 2^{-n} \quad (n \in \mathbb{N}).
\]

Let \( g(t) = \lim \inf_n h_n(t) \). We shall prove that \( g \in \pi(x|C) \). Put, for each \( k,n \in \mathbb{N} \) with \( k \leq n \),

\[
g_{k,n}(t) = \min\{h_j(t) : k \leq j \leq n\}, \quad g_k(t) = \inf\{h_j(t) : j \geq k\}
\]

and

\[
G_{k,n} = \{t \in G : x(t) \leq g_{k,n}(t)\}, \quad G_k = \{t \in G : x(t) \leq g_k(t)\}.
\]

Then

\[
g_{k,n} \downarrow g_k \downarrow g, \quad G_{k,n} \downarrow G_k \downarrow G_0 = \{t \in G : x(t) \leq g(t)\}.
\]

Moreover, observing that \( g_{k,n+1} = g_{k,n} \wedge h_{n+1} \), we have

\[
M(x(t) - g_{k,n+1}(t)) + M(x(t) - (g_{k,n} \vee h_{n+1})(t)) = M(x(t) - g_{k,n}(t)) + M(x(t) - h_{n+1}(t)).
\]

As \( g_{k,n} \vee h_{n+1} \in C \), relation (4.4) implies

\[
\varrho_M(x - g_{k,n} \vee h_{n+1}) \geq 1 \geq \varrho_M(x - h_{n+1}) - 2^{-n-1}.
\]

Hence, by integrating (4.5), we get

\[
\varrho_M(x - g_{k,n+1}) \leq \varrho_M(x - g_{k,n}) + 2^{-n-1}.
\]

Applying this inequality repeatedly for \( n \geq k \) and observing that \( g_{k,k} = h_k \), we deduce that

\[
\varrho_M(x - g_{k,n+1}) \leq \varrho_M(x - h_k) + 2^{-k} \quad (n \geq k).
\]

Next we show

\[
\lim_n \varrho_M(x - g_{k,n}) = \varrho_M(x - g_k), \quad \lim_k \varrho_M(x - g_k) = \varrho_M(x - g).
\]

Since the two equalities can be proved analogously, we only verify the first one. First, according to the Levi Lemma and

\[
0 \leq g_{k,n}(t) - x(t) \downarrow_n g_k(t) \downarrow x(t) \quad (t \in G_k),
\]

we find

\[
\lim_n \varrho_M((x - g_{k,n})|G_k) = \varrho_M((x - g_k)|G_k).
\]

Now, since for any \( n \geq m \geq k \),

\[
0 \leq x(t) - g_{k,n}(t) \uparrow_n x(t) - g_k(t) \quad (t \in G \setminus G_{k,m}),
\]
by (4.6) and the Levi Lemma once more, we get
\[
\lim_n \varrho_M((x - g_{k,n})|G \cap G_{k,m}) = \varrho_M((x - g_k)|G \cap G_{k,m}).
\]
Recalling that \( G_{k,m} \downarrow_m G_k \) and \( \mu G < \infty \), we obtain
\[
\lim_n \varrho_M((x - g_k)|G \cap G_{k,m}) = \varrho_M((x - g_k)|G_k).
\]
Combining this with (4.7), we obtain
\[
\lim_n \varrho_M(x - g_{k,n}) = \varrho_M(x - g_k).
\]
Hence, by (4.6) and (4.4), \( g_k, g \in L_M \) and \( \varrho_M(x - g) \leq 1 \). But it is easy to check that \( C \) is closed under countable unions and intersections in \( L_M \), so \( g \in C \) and thus, \( g \in \pi(x|C) \).

By Theorems 4.18 and 2.2, we have

**Corollary 4.19.** Let \( M \in \Delta_2 \) and \( M \) be strictly convex. Then \( \pi(\cdot|C) \) is a single-valued mapping from \( L_M \) to \( C \), where \( \pi(\cdot|C) \) is generated by a \( \sigma \)-sublattice in \( \Sigma \).

In the following, we will search the conditions for a given operator to coincide with some predictor on \( L_M \). We first present some basic properties for a predictor.

**Proposition 4.20.** Let \((G, \Sigma, \mu)\) be a measure space, \( X \) a \( \Sigma \)-measurable Banach function space and suppose the set of all \( \Sigma \)-simple functions is dense in \( X \). Then a predictor \( T \) has the following properties.

(i) \( T(r) = r \) (\( r \in \mathbb{R} \)) and \( T^2 x = Tx \) (\( x \in X \)),
(ii) if \( Tx = x, Ty = y \) and \( \alpha, \beta \in \mathbb{R}^+ \), then \( T(\alpha x + \beta y) = \alpha x + \beta y \),
(iii) if \( Tx = x \) and \( r \in \mathbb{R} \), then
\[
T(x \vee r) = x \vee r, \quad T(x \wedge r) = x \wedge r,
\]
(iv) \( Tx_n = x_n \) (\( n \in \mathbb{N} \)) and \( \|x_n - x\| \to 0 \) (\( n \to \infty \)) imply \( Tx = x \),
(v) if \( r \in \mathbb{R}, \alpha \in \mathbb{R}^+, 0 \leq \theta \leq 1 \) and \( T(1_{|A}) = 1_{|A} \), then for any \( x \in X \),
\[
\|x - Tx\| \leq \|x - Tx + \theta Tx - \alpha 1_{|A} + r\|,
\]
where \( \mathbb{R}, \mathbb{R}^+ \) are the sets of all real and all positive numbers respectively, and for a constant \( \alpha, 1_{|A} \) stands for \( \alpha 1_{|A} \).

**Proof.** Let \( T = \pi(\cdot|C) \) be generated by a given \( \sigma \)-sublattice \( \Sigma' \) in \( \Sigma \). Then clearly, \( 0, G \in \Sigma' \), \( C \) is a closed convex cone and \( x \in C \) iff \( Tx = x \). Therefore, (i), (ii) and (iv) follow directly.

(iii) Noting that \( x \in C \) means that \( x \) is \( \Sigma' \)-measurable, it follows from
\[
G(x \vee r > a) = G \text{ or } G(x > a) \quad (r, a \in \mathbb{R})
\]
(assuming \( a < r \) or \( a > r \)) that \( x \vee r \) is a \( \Sigma' \)-measurable function, i.e., \( x \vee r \in C \).

Similarly, we also have \( x \wedge r \in C \).

(v) Since \( C \) is a convex cone, \( Tx, 1_{|A}, -r \in C \) implies \( (1 - \theta)Tx + \alpha 1_{|A} - r \in C \). Thus, (v) follows immediately from the definition of predictors.

**Theorem 4.21.** Let \( X = L_M, L_M^2, l_M \), or \( l_M^2, M \in \Delta_2 \) and \( M \) be strictly convex and smooth. Then an operator \( T : X \to X \) is a predictor iff it satisfies the conditions (i)–(v) of Proposition 4.20.
we deduce that 
This shows that each 
\[M\] is trivial by property (i). Let \(A, B \in \Sigma\). Then \(y \in A \cup B\) implies \(y \in A \cap B\). Now, let \(A_n \in \Sigma\) and \(A_n \uparrow A\). Then (iv) and \(\|1_A - 1_{A_n}\| \to 0\) imply \(1_A \in C\), i.e., \(A \in \Sigma\). Similarly, if \(A_n \in \Sigma\) and \(A_n \downarrow A\), then \(A \in \Sigma\).

\textbf{Step II.} We prove that \(\pi(\cdot|C)\) is generated by \(\Sigma\), i.e., \(C\) is the set of all \(\Sigma\)-measurable functions in \(L_M\). First we let \(x \in C\) and \(a \in \mathbb{R}\). Set 
\[y_n = [(3/2)^n(x - a) \vee 0] \wedge 1.\]

Then \(y_n \in C\) (\(n \in \mathbb{N}\)) by (i)–(iii). Moreover, from
\[x(t) \leq a \Rightarrow y_n(t) = 0 = 1_{G(x > a)}(t),\]
\[x(t) > a \Rightarrow y_n(t) = (3/2)^n(x(t) - a) \wedge 1 \to 1 = 1_{G(x > a)}(t),\]
we deduce that \(\|1_{G(x > a)} - y_n\| \to 0\) as \(n \to \infty\). Hence, \(1_{G(x > a)} \in C\), i.e., \(G(x > a) \in \Sigma\). This shows that \(x\) is \(\Sigma\)-measurable. Now, we suppose that \(x \in L_M\) is \(\Sigma\)-measurable, i.e., \(1_{G(x > a)} \in C\) for every \(a \in \mathbb{R}\). To prove \(x \in C\), we first assume \(x(t) \geq 0\) on \(G\). For each \(n \in \mathbb{N}\), by property (ii), we have
\[\sum_{k=0}^{2^n} \frac{k}{2^n} \int_{G((k+1)/2^n \geq x > k/2^n)} = \frac{1}{2^n} \sum_{k=0}^{2^n} 1_{G(x > k/2^n)} \in C.\]

Since \(M \in \Delta_2\) implies
\[\left\|\frac{x}{2^n} \sum_{k=0}^{2^n} \frac{k}{2^n} 1_{G((k+1)/2^n \geq x > k/2^n)}\right\| \to 0\]
\(\text{as } n \to \infty,\)
(iv) yields \(x \in C\).

For general \(\Sigma\)-measurable \(x \in L_M\) and any \(m \in \mathbb{N}\), since \(x_{1_{G(x > m)}} + m \geq 0\) is also \(\Sigma\)-measurable, by the above discussion, \(x_{1_{G(x > m)}} + m \in C\). Hence, \(x_{1_{G(x > m)}} \in C\). But \(x_{1_{G(x > m)}} \downarrow x\), and by property (iv) and since \(M \in \Delta_2\), we have \(x \in C\).

\textbf{Step III.} We finish the proof by showing that \(Tx = \pi(x|C)\) for all \(x \in L_M\). In view of Theorem 4.3, it suffices to show
\[(4.8) \int_{G} u(t)p\left(\frac{|x(t) - (Tx)(t)|}{\|x - Tx\|}\right)\sign[x(t) - (Tx)(t)] dt \geq 0\]
and
\[
\int \left( T x(t) p \left( \frac{|x(t) - (T x(t))|}{\|x - T x\|} \right) \right) \text{sign}[x(t) - (T x)(t)] \, dt \geq 0
\]
for all \( u \in C \) and \( x \in L_M \setminus C \). First, we claim that
\[
\int A \left( \frac{|x(t) - (T x(t))|}{\|x - T x\|} \right) \text{sign}[x(t) - (T x)(t)] \, dt = 0
\]
holds for all \( x \in L_M \setminus C \) and all \( A \in \Sigma' \). Indeed, by putting \( r, \theta = 0 \) in (v), we have
\[
\|x - T x\| \leq \|x - T x - \alpha|A\| \quad (n \in \mathbb{N}).
\]
This means that the function \( \alpha \to \|x - T x - \alpha|A\| \) attains its minimum at 0. Since by Theorem 2.50 the norm \( \| \cdot \| \) is Gateaux differentiable, we deduce that
\[
0 = \lim_{\alpha \to 0} \frac{1}{\alpha} [\|x - T x - \alpha|A\| - \|x - T x\|] = \langle f(x - T x), -1|A\rangle,
\]
where \( f(x - T x) \) is the supporting functional of \( x - T x \). Hence, (4.10) follows from Theorem 2.49.

To prove (4.8), we first observe, by (4.10), that (4.8) holds for all \( u \in C \) of the form
\[
u = \sqrt{\left\{ \beta_i|A_i : i = 1, \ldots, n \right\}}, \quad \beta_i \geq 0, \quad A_i \in \Sigma'.
\]
If \( u \geq 0 \), then by the discussion of Step II, there exists \( \{u_n\} \) having the form of (4.11) such that \( u_n \uparrow u \). Hence, by the Levi Lemma and the above discussion, (4.8) is true for such \( u \). Finally, for arbitrary \( u \in C \) and \( m \in \mathbb{N} \), since \( 0 \leq u|G(u > -m) + m \in C \), (4.8) holds if we replace \( u \) by \( u|G(u > -m) + m \). But by property (i), (4.10) holds for \( A = G \), and we find that (4.8) is true if we replace \( u \) by \( u|G(u > -m) \). Thus, by the Levi Lemma and (4.11), (4.8) holds for all \( u \in C \).

To prove (4.9), we put \( r, \alpha = 0 \) in (v). Then
\[
\|x - T x\| \leq \|x - T x + \theta T x\| \quad (0 < \theta < 1).
\]
Therefore,
\[
0 \leq \lim_{\theta \to 0} \frac{1}{\theta} [\|x - T x + \theta T x\| - \|x - T x\|] = \langle f(x - T x), T x \rangle.
\]
Combining this with Theorem 2.49 we obtain (4.9). \( \blacksquare \)

4.3. Some optimal control problems. We first investigate the minimal norm control problem. Consider the following single input distributed parameter system:
\[
x(t) = V(t)x_0 + \int_0^t U(t, \gamma) y u(t) \, d\gamma,
\]
where the control space is \( L^2_M \) (for \( G = [0, T] \), i.e., \( u \in L^2_M \); the state space is a Banach space \( X \), i.e., \( x_0 \in X \), \( x(t) \in X \), \( 0 \leq t \leq T \), \( y \in X \); and \( V(t) (0 \leq t \leq T), U(t, \gamma) \) \( (0 \leq \gamma < t \leq T) \) are families of bounded operators from \( X \) to \( X \). Set
\[
Q_T = \left\{ x \in X : x = x(T) = V(T)x_0 + \int_0^T U(T, \gamma) y u(T) \, d\gamma \right\} \text{ for some } u \in L^2_M \right\}.
\]}
For convenience, we assume \( x_0 = 0 \) in system (4.12). For \( x^0(\neq 0) \in Q_T \), let
\[
C(x^0) = \left\{ u \in L^0_M : x^0 = \int_0^T U(T, \gamma)gu(t) \, d\gamma \right\}.
\]

Then, to determine \( u^0 \in C(x^0) \) such that
\[
\| u^0 \|^\circ = \inf \{ \| u \|^\circ : u \in C(x^0) \}
\]
is called the minimal norm control problem. In particular, if \( M(t) = |t|^2/2 \), then the above problem is the well known minimal energy control problem.

In the following, we always assume that

1. \( M \in \Delta_2 \cap \nabla_2 \) and \( M \) is strictly convex and smooth,
2. \( \| U(T, \cdot)\| \in L_N \),
3. \( X \) is reflexive and has an unconditional basis \( \{ e_n \} \),
4. \( x^0 = \sum \alpha_n e_n \) and \( U(T, \gamma)y = \sum g_n(\gamma)e_n \).

Since \( \{ e_n \} \) is an unconditional basis of \( X \), for each \( n \in \mathbb{N} \),
\[
|g_n(\gamma)| = \| g_n(\gamma)e_n \| / \| e_n \| \leq \left\| \sum g_n(\gamma)e_k \right\| / \| e_n \| = \| U(T, \gamma)y \| / \| e_n \|.
\]

Therefore, by (2), \( g_n \in L_N \) (\( n \in \mathbb{N} \)).

**Lemma 4.22.** Suppose that \( \lambda^0 = \{ \lambda^0_n \} \) satisfies \( \sum \lambda^0_n = 1 \) and
\[
\left\| \sum \lambda^0_n g_n \right\|_N = \inf \left\{ \left\| \sum \lambda_n g_n \right\|_N : \sum \lambda_n \alpha_n = 1 \right\}.
\]
Then \( \| u^0 \|^{\circ} = \left\| \sum \lambda^0_n g_n \right\|^{-1}_N \) provided that \( u^0 \in C(x^0) \) is the minimum norm control, i.e.,
\[
\| u^0 \|^{\circ} = \inf \{ \| u \|^{\circ} : u \in C(x^0) \}.
\]

**Proof.** Since \( x^0 = \int_0^T U(T, \gamma)gu^0(\gamma) \, d\gamma \),
\[
\sum_{n=1}^\infty \alpha_n e_n = \int_0^T \left[ \sum_{n=1}^\infty g_n(\gamma)e_n \right] u^0(\gamma) \, d\gamma = \sum_{n=1}^\infty \left[ \int_0^T g_n(\gamma)u^0(\gamma) \, d\gamma \right] e_n.
\]

Hence, \( \alpha_n = \int_0^T g_n(\gamma)u^0(\gamma) \, d\gamma \) (\( n \in \mathbb{N} \)). Let \( \lambda = \{ \lambda_n \} \) satisfy \( \sum \lambda_n \alpha_n = 1 \) and \( \| \sum \lambda_n g_n \|_N < \infty \). Then
\[
1 = \int_0^T \left[ \sum_{n=1}^\infty \lambda_n g_n(\gamma) \right] u^0(\gamma) \, d\gamma \leq \left\| \sum_{n=1}^\infty \lambda_n g_n \right\|_N \| u^0 \|^{\circ}.
\]

Thus,
\[
\| \sum_{n=1}^\infty \lambda^0_n g_n \|_N = \inf \left\{ \left\| \sum_{n=1}^\infty \lambda_n g_n \right\|_N : \sum \lambda_n \alpha_n = 1 \right\} \geq \| u^0 \|^{\circ-1}.
\]

Next we prove \( \| \sum_{n=1}^\infty \lambda^0_n g_n \|_N \leq \| u^0 \|^{\circ-1} \). Set
\[
H = \left\{ g \in L_N : g(t) = \sum_{n=1}^\infty \lambda_n g_n(t) \right\}
\]
for some \( \{ \lambda_n \} \) with \( \sum_{n=1}^\infty \lambda_n \alpha_n < \infty \).

Then \( H \) is a subspace of \( L_N \). Define a functional \( F \) on \( H \) by
\[
F(g) = \sum_{n=1}^\infty \lambda_n \alpha_n, \quad g = \sum_{n=1}^\infty \lambda_n g_n \in H.
\]
Then $F$ is uniquely determined by $g$. In fact, if \( g(\gamma) = \sum \lambda_n g_n(\gamma) = \sum \mu_n g_n(\gamma) \), then
\[
\left| \sum \alpha_n \lambda_n - \sum \alpha_n \mu_n \right| = \left| \int_0^T \left[ \sum (\lambda_n - \mu_n) g_n(\gamma) \right] u^0(\gamma) \, d\gamma \right| \\
\leq \left\| \sum (\lambda_n - \mu_n) g_n \right\|_N \left\| u^0 \right\|^\circ = 0.
\]
Moreover, it is clear that $F$ is linear. Now, we calculate the norm of $F$:
\[
\|F\| := \sup \{ \|F(g)\|/\|g\|_N : 0 \neq g \in H \}
\]
\[
= \sup \left\{ \left\| \sum \lambda_n \alpha_n \right\| \left/ \left\| \sum \lambda_n g_n \right\|_N \cdot \sum \lambda_n \alpha_n < \infty \right\} \right. \\
= \left. \left\{ \inf \left\{ \left\| \sum \lambda_n g_n \right\|_N : \sum \lambda_n \alpha_n = 1 \right\} \right\}^{-1} = \left\| \sum \lambda_n^0 g_n \right\|_N^{-1}.
\]
By the Hahn–Banach Theorem, we may assume that $F \in L^*_N = L^*_M$. Thus, there exists $u' \in L^*_M$ with
\[
F(g) = \langle u', g \rangle \quad (g \in L_N), \quad \|u'\|^\circ = \left\| \sum \lambda_n^0 g_n \right\|_N^{-1}.
\]
In particular, $\alpha_n = F(g_n) = \langle u', g_n \rangle \ (n \in \mathbb{N})$. So,
\[
x^0 = \sum_{n=1}^\infty \alpha_n e_n = \sum_{n=1}^\infty \langle u', g_n e_n \rangle = \int_0^T \left[ \sum_{n=1}^\infty g_n(\gamma) e_n \right] u'(\gamma) \, d\gamma = \int_0^T U(T, \gamma) u'(\gamma) \, d\gamma.
\]
This shows $u' \in C(x^0)$. But $u^0$ is the minimal norm control, so $\|u^0\|^{\circ} \leq \|u'\|^\circ$. Hence, by (4.14) and (4.15), $\|u^0\|^\circ = \|u'\|^\circ$. On the other hand, since it is clear that $C(x^0)$ is a closed convex set and $0 \in C(x^0)$, by the rotundity of $L^*_M$, the minimal norm control is unique, and thus, $u' = u^0$. Consequently, (4.15) completes the proof.

**Theorem 4.23.** The minimal norm control $u^0$ has the form
\[
u^0 = \frac{1}{k^q} \left( \frac{\left\| \sum \lambda_n^0 g_n \right\|_{\infty}}{\left\| \sum \lambda_n^0 g_n \right\|_N} \right) \text{sign} \sum \lambda_n^0 g_n,
\]
where $\{\lambda_n^0\}$ is as in Lemma 4.22 and
\[
k = \left\| \sum \lambda_n^0 g_n \right\|_N \left\| q \left( \frac{\left\| \sum \lambda_n^0 g_n \right\|_{\infty}}{\left\| \sum \lambda_n^0 g_n \right\|_N} \right) \right\|^\circ.
\]

**Proof.** By (4.13) and Lemma 4.22,
\[
\|u^0\|^\circ = \left\| \sum \lambda_n^0 g_n \right\|_N^{-1} = \int_0^T \left[ \sum \lambda_n^0 g_n(\gamma) / \left\| \sum \lambda_n^0 g_n \right\|_N \right] u^0(\gamma) \, d\gamma.
\]

Therefore, the assertion follows from Theorem 2.49.

**Corollary 4.24.** Let $M(t) = |u|^\alpha/\alpha \ (1 < \alpha < \infty)$. Then the minimal norm control $u^0$ is
\[
u^0 = \left[ \left\| \sum \lambda_n^0 g_n \right\|^{\beta-1} / \left\| \sum \lambda_n^0 g_n \right\|_L^\alpha \right] \text{sign} \sum \lambda_n^0 g_n,
\]
where $1/\alpha + 1/\beta = 1$ and $\{\lambda_n^0\}$ satisfies $\sum \lambda_n^0 a_n = 1$ and
\[
\left\| \sum \lambda_n^0 g_n \right\|_L^\alpha = \inf \left\{ \left\| \sum \lambda_n g_n \right\|_L^\alpha : \sum \lambda_n a_n = 1 \right\}.
\]
where By putting this into the expression of $u$, we find that

By putting this into the expression of $u^0$ in Theorem 4.23, the assertion follows. ■

**Corollary 4.25.** Let $X = H$ be a Hilbert space, $M(t) = |t|^2/2$, $U(T, t) = e^{-(T-t)A}y$, $y \in H$, where $\{e^{-tA} : t \geq 0\}$ is the $C_0$ operator semigroup generated by a closed densely defined operator $-A$ on $H$. Moreover, let $\{\gamma_n\}$ be the set of eigenvalues of $A$, let the corresponding eigenvectors $\{\varphi_n\}$ form a complete orthonormal system in $H$, and let $\{\psi_n\}$ be its dual sequence. Then the minimal energy control $u^0 \in C(x^0)$ is given by

$$u^0 = \sum_{n=1}^{\infty} \lambda_n^0 \langle y, \psi_n \rangle e^{-(T-t)\gamma_n} = \sum_{n=1}^{\infty} \lambda_n^0 \langle y, \psi_n \rangle e^{-(T-t)\gamma_n} \langle x^0, \varphi_n \rangle$$

where $\{\lambda_n^0\}$ satisfies $\sum \lambda_n^0 (x^0, \varphi_n) = 1$ and

$$\inf \left\{ \sum_{n=1}^{\infty} \lambda_n^0 \langle x^0, \varphi_n \rangle e^{-(T-t)\gamma_n} : \sum_{n=1}^{\infty} \lambda_n (x^0, \varphi_n) = 1 \right\}.$$  

**Proof.** Since $x^0, y \in H$,

$$x^0 = \sum_{n=1}^{\infty} \langle x^0, \varphi_n \rangle \varphi_n, \quad y = \sum_{n=1}^{\infty} \langle y, \psi_n \rangle \varphi_n \quad (n \in \mathbb{N})$$

So, by the spectral theorem,

$$e^{-(T-t)A}y = \sum_{n=1}^{\infty} \langle y, \psi_n \rangle e^{-(T-t)\gamma_n} \varphi_n \quad (n \in \mathbb{N}).$$

Hence, the conclusion follows from Corollary 4.24. ■

Before considering another optimal control problem, we investigate the union and the intersection of Orlicz spaces. First we observe that

$$L^\infty \subset L^1 \subset \bigcap \{L^p : 1 < p < \infty\} \subset \bigcup \{L^p : 1 < p < \infty\} \subset L^2 \subset \bigcap \{L^p : 1 < p < \infty\} \subset l^1 \subset \bigcup \{L^p : 1 < p < \infty\} \subset l^1 \subset c_0,$$

where

$$M_1(t) = e^{t|t|} - |t| - 1, \quad M_2(t) = (1 + |t|) \ln(1 + |t|) - |t|.$$  

But for Orlicz spaces, we have

**Proposition 4.26.** Let $O$ be the set of all Orlicz functions. Then

(i) $L^\infty = \bigcap \{L^M : M \in O\} = \bigcap \{L_M : M \in \Delta_2\},$

(ii) $L^1 = \bigcup \{L^M : M \in O\} = \bigcup \{L_M : M \in \Delta_2\},$
(iii)  \( c_0 = \bigcup \{ l_M : M \in O \} = \bigcup \{ l_M : M \in \nabla_2 \}, \)
(iv)  \( l^1 = \bigcap \{ l_M : M \in O \}, \bigcap \{ l_M : M \in \Delta_2 \}. \)

**Proof.** (i) Clearly, \( L^\infty \subset \bigcap \{ L_M : M \in O \} \subset \bigcap \{ L_M : M \in \nabla_2 \}. \) We shall prove the inverse inclusion by showing that for any \( x \notin L^\infty, x \notin L_M \) for some \( M \in \nabla_2 \). Set

\[
G_n = \{ t \in G : 2^n \leq |x(t)| < 2^{n+1} \} \quad (n \in \mathbb{N}).
\]

Then \( \mu G_n > 0 \) for infinitely many \( n \in \mathbb{N} \). Pick \( \alpha_k \uparrow \infty \) such that \( \alpha_1 \geq 2, \alpha_{k+1} \geq 5 \alpha_k \) and \( \alpha_k \mu G_n \geq 1 \) for all \( k > n/2 - 1 \) and all \( n > 2 \) with \( \mu G_n > 0 \). Then we define

\[
p(t) = \begin{cases} 
    t, & 0 \leq t < 2, \\
    \alpha_n, & 2^n \leq t < 2^{n+1}, \ n \in \mathbb{N},
\end{cases}
\]

and \( M(u) = \int_0^{|u|} p(t) \, dt \). Then it is clear that \( M \in O \) by Proposition 1.6. We first verify \( M \in \nabla_2 \). Indeed, for any \( t > 2 \), say \( 2^n \leq t < 2^{n+1} \), we have, by (1.5),

\[
M(8t) \geq 4tp(4t) = 4t p(2^{n+2}) = 4t \alpha_{n+2} \geq 12t \alpha_{n+1} = 12t p(2^{n+1}) \geq 12 t p(t) \geq 12 M(t).
\]

It follows from Theorem 1.13 that \( M \in \nabla_2 \).

Next we show \( x \notin L_M \). In fact, for any \( m \in \mathbb{N} \) and any \( n > 2m \) with \( \mu G_n > 0 \), let \( k \leq n/2 < k + 1 \). Then by (1.5) and the choice of \( \{ G_n \} \) and \( \{ \alpha_k \} \),

\[
\int_{G_n} M(x(t)/m) \, dt \geq M(2^n/m) \mu G_n \geq 2^n p \left( \frac{2^n}{2m} \right) \mu G_n \geq 2^{n-m} p(2^{n-m}) \mu G_n \geq p(\alpha_k) \mu G_n \geq 1.
\]

Therefore,

\[
g_M(x/m) = \sum_{n=1}^{\infty} \int_{G_n} M(x(t)/m) \, dt \geq \sum_{\mu G_n > 0} 1 = \infty.
\]

This shows that \( x \notin L_M \) since \( m \in \mathbb{N} \) is arbitrary.

(ii) For any \( M \in O \) and any \( x \in L_M \), since \( M(u)/u \to \infty \) as \( n \to \infty \), we have \( x \in L^1 \), whence,

\[
L^1 \supset \bigcup \{ L_M : M \in O \} \supset \bigcup \{ L_M : M \in \Delta_2 \}.
\]

To prove the inverse inclusion, we shall find, for arbitrarily given \( x \in L^1 \), some \( M \in \Delta_2 \) such that \( x \notin L_M \). Let

\[
G_n = \{ t \in G : n - 1 \leq |x(t)| < n \} \quad (n \in \mathbb{N}).
\]

Then since \( x \in L^1 \), we have

\[
\sum_{n=1}^{\infty} n \mu G_n \leq \int_G |x(t)| \, dt + \mu G < \infty.
\]

This allows us to pick a subsequence \( \{ m_k \} \) of \( \mathbb{N} \) such that \( m_k \geq k, \ m_{k+1} \geq 2m_k \) and

\[
\sum_{n=m_k+1}^{m_{k+1}} n \mu G_n < \frac{1}{2k} \quad (k \in \mathbb{N}).
\]
Define
\[ p(t) = \begin{cases} 
  t, & 0 \leq t < 1, \\
  1, & 1 \leq t < m_1, \\
  k, & m_k \leq t < m_{k+1}, \ k \in \mathbb{N},
\end{cases} \]
and \( M(u) = \int_0^{|u|} p(t) \, dt \). Then obviously, \( M \in O \). Next we prove \( M \in \Delta_2 \). Indeed, for any \( t \geq 2m_1 \), say \( m_k \leq t < m_{k+1} \), we have \( 2m_k \leq 2t < m_{k+1} < m_{k+2} \). Hence,
\[ p(2t) \leq p(m_{k+1}) = k + 1 \leq 2k = 2p(t). \]
It follows from (1.5) that
\[ M(2t) \leq 2tp(2t) \leq 16 \frac{t}{2} \left( \frac{t}{2} \right)^2 \leq 16M(t), \]
which shows \( M \in \Delta_2 \).

Now, we show \( x \in L_M \). This follows from
\[ g_M(x) = \sum_{n=1}^{\infty} \int_{G_n} M(x(t)) \, dt \leq \sum_{n=1}^{\infty} M(n)\mu G_n \]
\[ \leq \sum_{n=1}^{\infty} np(n)\mu G_n \leq \sum_{n=1}^{m_1} n\mu G_n + \sum_{k=1}^{\infty} \frac{k}{2^k} < \infty. \]

**Note.** Since \( m_k > k \), we have \( p(t) \leq t \), and thus, \( L^2 \subset L_M \).

(iii) It is trivial that for any \( M \in O \) and any \( x = (x(i)) \in l_M \), we have \( x(i) \to 0 \), i.e., \( x \in c_0 \). It remains to show that for each \( x = (x(i)) \in c_0 \), \( x \in l_M \) for some \( M \in \nabla_2 \).

Without loss of generality, we assume \( 0 < x(i) \downarrow 0 \) and \( x(1) \leq 1 \). Set
\[ I_k = \{ i \in \mathbb{N} : (k+1)^{-1} < x(i) \leq k^{-1} \} \]
and pick \( \alpha^k \in (0,1) \) such that \( \alpha_k \downarrow 0 \), \( \alpha_k > 3\alpha_{k+1} \) and \( 2^k \alpha_k \mu I_k \leq k \). Define
\[ p(t) = \begin{cases} 
  0, & t = 0, \\
  t, & t > 1, \\
  \alpha_k, & (k+1)^{-1} < t \leq k^{-1}, \ k \in \mathbb{N},
\end{cases} \]
and \( M(u) = \int_0^{|u|} p(t) \, dt \). Then \( M \in O \) and from
\[ \sum_{i \in I_k} M(x(i)) \leq M(1/k)\mu I_k \leq \frac{1}{k}p\left( \frac{1}{k} \right)\mu I_k = \frac{1}{k} \alpha_k \mu I_k \leq 2^{-k}, \]
we have
\[ g_M(x) = \sum_{k=1}^{\infty} \sum_{i \in I_k} M(x(i)) \leq \sum_{k=1}^{\infty} 2^{-k} = 1 < \infty. \]

Hence, \( x \in l_M \). To check \( M \in \nabla_2 \), we estimate, for any \( t \in (0,1) \) (say \( (k+1)^{-1} < t \leq k^{-1} \)),
\[ p(t) = \alpha_k \geq 3\alpha_{k+1} = 3p\left( \frac{1}{k+1} \right) \geq 3p\left( \frac{1}{2k} \right) \geq 3p\left( \frac{t}{2} \right). \]
Then by (1.5), we have, for any \( t \in (0,1/2) \),
\[ M(4t) \geq 2tp(2t) \geq 6tp(t) \geq 6M(t). \]
It follows from Theorem 1.13 that \( M \in \nabla_2 \).
(iv) For every \( x \in l^1 \) and \( M \in O \), since \( M(u)/u \to 0 \) \((u \to 0)\), we have \( x \in l_M \), i.e.,

\[
l^1 \subset \bigcap \{l_M : M \in O\} \subset \bigcap \{l_M : M \in \Delta_2\}.
\]

Now, we prove that \( x = (x(i)) \notin l^1 \) implies \( x \notin l_M \) for some \( M \in \Delta_2 \). According to (iii), we may assume \( x \in \epsilon_0 \). Hence, we can assume \( 0 < x(i) \downarrow 0 \) and \( x(1) \leq 1 \). Since \( x \notin l^1 \), we can choose \( \alpha_k > 0 \) such that \( \alpha_k > k \alpha_{k+1} \), \( \alpha_1 = 1 \) and that \( \sum_{i \in I_k} x(i) \geq k \), where \( I_k = \{i \in \mathbb{N} : \alpha_{k+1} < x(i) \leq \alpha_k\} \) \((k \in \mathbb{N})\). Define

\[
p(t) = \begin{cases}
  0, & t = 0, \\
  1/k, & \alpha_{k+1} < t \leq \alpha_k, \ k \in \mathbb{N}, \\
  t, & t > 1,
\end{cases}
\]

and \( M(u) = \int_0^{|u|} p(t) \, dt \). Then \( M \in O \). Moreover, for any small \( t > 0 \), say \( \alpha_{k+1} < t \leq \alpha_k \), we have \( 2\alpha_{k+1} < 2t \leq 2\alpha_k \leq \alpha_{k-1} \) and thus,

\[
p(2t) \leq p(\alpha_{k-1}) = \frac{k+1}{k-1} \cdot \frac{1}{k+1} = \frac{k+1}{k-1} l^p(\alpha_{k+1}) \leq 3p(t).
\]

Using this inequality repeatedly and applying (1.5), we obtain

\[
M(2t) \leq 2p(2t) \leq 36 \frac{t}{2} p\left(\frac{36}{t}\right) \leq 36M(t).
\]

This proves \( M \in \Delta_2 \). But for any \( \epsilon > 0 \) and \( k > 2/\epsilon \), since

\[
\sum_{i \in I_k} M(\epsilon x(i)) \geq \sum_{i \in I_k} \frac{\epsilon}{2} x(i) p\left(\frac{\epsilon}{2} x(i)\right) \geq \frac{\epsilon}{2} p\left(\frac{\epsilon}{2} \alpha_{k+1}\right) \sum_{i \in I_k} x(i)
\]

\[
\geq \frac{\epsilon}{2} p\left(\frac{\epsilon}{2} k \alpha_{k+2}\right) k \geq p(\alpha_{k+2}) = \frac{1}{k+2},
\]

we have

\[
\epsilon M(\epsilon x) \geq \sum_{k > 2/\epsilon} \sum_{i \in I_k} M(\epsilon x(i)) \geq \sum_{k > 2/\epsilon} \frac{1}{k+2} = \infty.
\]

Therefore, \( x \notin l_M \), completing the proof. \( \blacksquare \)

To end this section, we consider the distributed parameter system

\[
(S) \quad \begin{cases}
  (\lambda - \Delta)y = f, & x \in \Omega, \\
  \partial y/\partial n = g, & x \in \Gamma, \\
  y = v, & x \in \Gamma_0,
\end{cases}
\]

where \( \Delta \) is the Laplace operator, \( \Omega \) is a bounded open domain in \( \mathbb{R}^n \) with smooth boundary \( \Gamma \) and \( \Omega \) is locally located on one side of \( \Gamma \), \( \Gamma = \Gamma_0 \cup \Gamma_1 \), \( \Gamma_0 \cap \Gamma_1 = \emptyset \), \( \lambda > 0 \) and \( f \in L^2(\Omega), g \in L^2(\Gamma_1), v \) is a boundary condition to be determined.

Some problems in engineering can be stated as follows. For a given admissible set \( U_{ad} \) of \( v \), does there exist a unique \( v^* \in U_{ad} \) such that the solution \( y(v^*) \) is “closest” to a given element \( h \)?

If \( h \in L^p \) \((1 < p < \infty)\), then we may take the metric \( J(v) = \|y(v) - h\|_{L^p} \), but when \( h \in L^1 \backslash L^p \) for any \( r > 1 \), then the above metric usually fails to guarantee the uniqueness of \( v^* \). However, in this case, we can discuss the problem in Orlicz spaces since by Proposition 4.26 and the Note in its proof, we can find some \( M \in \Delta_2 \) such
that $h \in L_M$, $L^2 \subset L_M$ and we may assume that $L_M$ is rotund and smooth thanks to Theorems 1.16, 2.2 and 2.50.

We first prove two lemmas.

**Lemma 4.27.** For $v \in L^2(\Gamma_0)$, let $y(v)$ be the generalized solution of problem (S). Then the operator $A: v \to y(v)$ is continuous from $L^2(\Gamma_0)$ to $L_M$ and moreover, $A(v) = A'(0)v + A(0)$, where $A'(0)$ is the Fréchet derivative of $A$ at 0.

**Proof.** It is well known that (S) has a unique solution $y(v) \in H^{1/2} \subset H^0 = L^2 \subset L_M$, where $H^{1/2}$ and $H^0$ are Sobolev spaces. Now, let $v_n \in L^2(\Gamma_0)$ be such that $\|v_n - v\|_{L^2(\Omega_0)} \to 0$ as $n \to \infty$. By the proof of Proposition 4.26, we may assume that $\|x\|_M \leq \beta \|x\|_{L^2}$ for some $\beta > 0$ and $x \in L^2$. Hence, by the continuity of $A$ in $L^2$, we have

$$\|y(v_n) - y(v)\|_M \leq \beta \|y(v_n) - y(v)\|_{L^2} \to 0 \quad (n \to \infty),$$

i.e., $A$ is continuous from $L^2(\Gamma_0)$ to $L_M$.

Finally, we investigate the Fréchet differentiability of $A$ at 0. For any $\psi \in C_0^\infty$, by the regularity of solutions, there exists $\varphi \in C^\infty \cap L^\infty$ satisfying

$$\begin{cases}
(1 - \Delta)\varphi = \psi, & x \in \Omega, \\
\partial \varphi / \partial n = 0, & x \in \Gamma_1, \\
\varphi = 0, & x \in \Gamma_0.
\end{cases}$$

But by applying the Green Formula and (S), we have

$$\int_{\Omega} f \varphi \, dt = \int_{\Omega} (\lambda - \Delta)y(v) \, dt$$

$$= -\int_{\Omega} \frac{\partial y(v)}{\partial n} \varphi \, dt + \int_{\Omega} y(v) \frac{\partial \varphi}{\partial n} \, dt + \int_{\partial \Omega} y(v)(\lambda - \Delta)\varphi \, dt$$

$$= \int_{\Gamma_0} \frac{\partial y(v)}{\partial n} \varphi \, dt - \int_{\Omega} g \varphi \, dt + \int_{\Gamma_1} \frac{\partial \varphi}{\partial n} \, dt + \int_{\Omega} y(v) \frac{\partial \varphi}{\partial n} \, dt + \int_{\partial \Omega} y(v)(\lambda - \Delta)\varphi \, dt.$$

Hence,

(4.16) \[ \int_{\Omega} y(v)\psi \, dt = \int_{\Omega} y(v)(\lambda - \Delta)\varphi \, dt = \int_{\Omega} f \varphi \, dt + \int_{\Gamma_1} g \varphi \, dt - \int_{\Gamma_0} v \frac{\partial \varphi}{\partial n} \, dt. \]

Replace $v$ in (4.16) by $\theta v$ ($|\theta| < 1$) and 0, denote the resulting equations by $(\ast)$ and $(\ast\ast)$ respectively, and then subtract $(\ast\ast)$ from $(\ast)$, to get

$$\int_{\Omega} [y(\theta v) - y(0)]\psi \, dt = -\int_{\Gamma_0} \theta v \frac{\partial \varphi}{\partial n} \, dt.$$

Furthermore, if we subtract $(\ast)$ from (4.16), then

$$\int_{\Omega} [y(v) - y(0)]\psi \, dt = -\int_{\Gamma_0} v \frac{\partial \varphi}{\partial n} \, dt.$$

But the last two equations yield

$$\int_{\Omega} \left\{ \frac{y(\theta v) - y(0)}{\theta} - [y(v) - y(0)]\psi \right\} \, dt = 0.$$
Since $\psi \in C_0^\infty$ is arbitrary and $C_0^\infty$ is dense in $E_N^k$ (verified similarly to the density of $C_0^\infty$ in $L^p$ ($1 < p < \infty$)), and $A(v) = y(v)$, we find
\[ \frac{1}{\theta} A(\theta v) - A(0) - \frac{1}{2}[A(v) - A(0)] = 0. \]

Letting $\theta \to 0$, we obtain $A'(0)(v) = A(v) - A(0)$. \[ \square \]

**LEMMA 4.28.** Suppose that $U_{ad}$ is a closed bounded convex subset of $L^2(I_0)$. Then $C = \{y(v) : v \in U_{ad}\}$ is a weakly sequentially compact closed convex subset of $L_M$.

**Proof.** Let $v', v'' \in C$. Then by Lemma 4.27,
\[ \frac{1}{2}[y(v') + y(v'')] = \frac{1}{2}[A'(0)v' + A(0)] + \frac{1}{2}[A'(0)v'' + A(0)] = A'(0) \left( \frac{v' + v''}{2} \right) + A(0) = y \left( \frac{v' + v''}{2} \right). \]

Hence, $C$ is convex, since $U_{ad}$ is convex.

For any $v_n \in U_{ad}$ ($n \in \mathbb{N}$), by the reflexivity of $L^2(I_0)$, the sequence $\{v_n\}$ has a subsequence convergent to some $v \in U_{ad}$ weakly. For convenience, say $v_n \rightharpoonup v$ weakly as $n \to \infty$. Since $A'(0)$ is linear and continuous, we have $A'(0)v_n \rightharpoonup A'(0)v$ weakly. So,
\[ y(v_n) = A'(0)v_n + A(0) \rightharpoonup A'(0)v + A(0) = y(v). \]
Thus, $C$ is weakly sequentially compact. \[ \square \]

**THEOREM 4.29.** Let $U_{ad}$ be a bounded closed convex subset of $L^2(I_0)$ and $J_h(v) = \|y(v) - h\|_M$ ($v \in U_{ad}$). Then there exists a unique $v^* \in U_{ad}$ such that
\[ J_h(v^*) = \inf\{J_h(v) : v \in U_{ad}\}. \]

**Proof.** Set $C = \{y(v) : v \in U_{ad}\}$. Then $C$ is a weakly sequentially compact closed convex subset of $L_M$. So, by the rotundity of $L_M$, there exists a unique $y \in C$ such that $\|y - h\|_M = \inf\{\|y(v) - h\|_M : y(v) \in C\}$, i.e., there exists $v^* \in U_{ad}$ such that $J_h(v^*) = \inf\{J_h(v) : v \in U_{ad}\}$. If $U_{ad}$ has another element $v'$ satisfying $y(v') = y(v^*)$, then by the well known Trace Theorem, $v' = y(v') = y(v^*) = v^*$ on $x \in I_0$, so $v^*$ is uniquely determined. \[ \square \]

**COROLLARY 4.30.** Suppose $U_{ad} = \{v(t) : m_1 \leq v(t) \leq m_2, t \in I_0\}$ and $h \in L^2$. Then there exists a unique $v^* \in U_{ad}$ such that
\[ J_h(v^*) = \inf\{J_h(v) : v \in U_{ad}\}, \]
where $J_h(v) = \|y(v) - h\|_{L^2}$.

**Proof.** Take $M = u^2/2$. \[ \square \]

Employing Theorem 4.3, we obtain

**COROLLARY 4.31.** Let $h \not\in C$. Then $v^* \in U_{ad}$ satisfies $J_h(v^*) = \inf\{J_h(v) : v \in U_{ad}\}$ iff for all $v \in U_{ad}$,
\[ \int_\Omega |y(v^*) - y(v)| \rho \left( \frac{|y - y(v^*)|}{\|y - y(v^*)\|_M} \right) \text{sign}[h - y(v^*)] \, dt \geq 0. \]
Notes and remarks. Except Example 4.10 and Theorem 4.11 due to R. B. Darst, D. A. Legg & D. W. Townsend [65], all results in §4.1 are taken from Y. Wang & S. Chen [266], and their paper [267] covers Theorems 4.29 and Corollary 4.31. Theorem 4.12 and 4.17 are due to Y. Wang [263] while Lemma 4.15 was proved by R. B. Darst & G. A. Debooth [64] and Theorem 4.18 is taken from D. Landers & L. Rogge [159]. Proposition 4.20 and Theorem 4.21 were given by T. Wang, D. Ji & Y. Li [236] just after Y. Duan & S. Chen [75] presented a necessary and a sufficient condition for an operator to be a predictor. Theorem 4.23 is due to T. Wang & Y. Wang [257]. Proposition 4.26(ii) is taken from Y. Wang & S. Chen [267] and the other three statements were calculated by the author while preparing the book.
5. Geometry of Musielak–Orlicz spaces

5.1. Musielak–Orlicz spaces. Let \((T, \Sigma, \mu)\) be a nonatomic measurable space. Suppose that a function \(M : T \times [0, \infty) \to [0, \infty]\) satisfies

\[(*)\] for \(\mu\)-a.e. \(t \in T, M(t, 0) = 0; \lim_{u \to \infty} M(t, u) = \infty\) and \(M(t, u') < \infty\) for some \(u' > 0;\)

\[(**)\] for \(\mu\)-a.e. \(t \in T, M(t, u)\) is convex on \([0, \infty)\) with respect to \(u;\)

\[(***)\] for each \(u \in [0, \infty), M(t, u)\) is a \(\mu\)-measurable function of \(t\) on \(T\).

Moreover, for a given Banach space \((X, \|\cdot\|)\), we denote by \(X_T\) the set of all strongly \(\mu\)-measurable functions from \(T\) to \(X\), and for each \(x \in X_T\), define the modular of \(x\) by

\[\rho_M(x) = \int_T M(t, \|x(t)\|) dt.\]

Then the Musielak–Orlicz space \(L_M = \{x : \rho_M(\lambda x) < \infty\) for some \(\lambda > 0\}\)

with Luxemburg norm

\[\|x\|_M = \inf\{\lambda > 0 : \rho_M(x/\lambda) \leq 1\} \quad (x \in L_M)\]

is a Banach space. Set

\[e(t) = \sup\{u \geq 0 : M(t, u) = 0\}, \quad E(t) = \sup\{u \geq 0 : M(t, u) < \infty\}.\]

Then clearly, for almost all \(t \in T,\)

\[u \in [0, e(t)] \Rightarrow M(t, u) = 0, \quad u > e(t) \Rightarrow M(t, u) > 0,\]

\[0 \leq u < E(t) \Rightarrow M(t, u) < \infty, \quad u > E(t) \Rightarrow M(t, u) = \infty.\]

**Proposition 5.1.** \(e(t)\) and \(E(t)\) are \(\mu\)-measurable.

**Proof.** Pick a dense set \(\{r_k\}_{k=1}^{\infty}\) in \([0, \infty)\) and set

\[B_k = \{t \in T : M(t, r_k) = 0\}, \quad q_k(t) = r_k \chi_{B_k}(t) \quad (k \in \mathbb{N}).\]

Then by \((***)\), \(B_k\) is \(\mu\)-measurable and so is \(q_k(t)\). Moreover, it is easy to see that for all \(k \in \mathbb{N}, e(t) \geq q_k(t) \mu\)-a.e. on \(T\). Hence, to verify the measurability of \(e(t),\) it suffices to show \(e(t) \leq \sup\{q_k(t) : k \geq 1\} \mu\)-a.e. on \(T.\) For any \(t \in T\) satisfying \((*)\), \((**)\) and \(e(t) > 0,\) arbitrarily choose \(\varepsilon \in (0, e(t))\). Then there exists \(r_k \in (e(t) - \varepsilon, e(t))\), whence \(M(t, r_k) = 0,\) i.e., \(q_k(t) = r_k > e(t) - \varepsilon.\) Since \(\varepsilon\) is arbitrary, we find \(\sup_{k \geq 1} q_k(t) \geq e(t).\)

Similarly, we can deduce the measurability of \(E(t).\) ■
Definition 5.2. We say that $M(t, u)$ satisfies condition $\Delta$ ($M \in \Delta$) if there exist $K \geq 1$ and a measurable nonnegative function $\delta(t)$ on $T$ such that $\int_T M(t, \delta(t)) \, dt < \infty$ and $M(t, 2u) \leq KM(t, u)$ for almost all $t \in T$ and all $u \geq \delta(t)$.

Proposition 5.3. If $M \in \Delta$, then $E(t) = \infty$ for $\mu$-a.e. $t \in T$.

Proof. Since $\int_T M(t, \delta(t)) \, dt < \infty$, we have $\delta(t) \leq E(t)$ $\mu$-a.e. on $T$. Suppose that $E = \{ t \in T : E(t) < \infty \}$ is not a null set. We shall deduce an absurdity for each of the following two cases.

Case 1. $\mu \{ t \in T : E(t) = \delta(t) \} > 0$. Since by $(*)$, for $\mu$-a.e. $t \in T$, $E(t) > 0$, we have $2\delta(t) = 2E(t) > E(t)$ for almost all $t \in E$ satisfying $E(t) = \delta(t)$. Hence, $M(t, \delta(t)) < \infty$ and $M(t, 2\delta(t)) = \infty$ for almost all such $t$. This contradicts $M \in \Delta$.

Case 2. If Case 1 is not true, then $E(t) > \delta(t)$ for almost all $t \in E$. Since by our assumption, $\mu E > 0$, we can find $\varepsilon > 0$ such that

$$E_{\varepsilon} = \{ t \in E : E(t) - \varepsilon > \delta(t), \ 2(E(t) - \varepsilon) > E(t) \}$$

is not a null set. But for $\mu$-a.e. $t \in E_{\varepsilon}$, we have $M(t, E(t) - \varepsilon) < \infty$ and $M(t, 2(E(t) - \varepsilon)) = \infty$. This also contradicts $M \in \Delta$. ■

For each $p, b > 1$, we define a function

$$h_{p, b}(t) = \begin{cases} \sup \{ h : h \in E_t \} & \text{if } E(t) = \infty, \\ \infty & \text{if } E(t) < \infty, \end{cases}$$

where $E_t = \{ u > 0 : M(t, bu) > pM(t, u) \}$, $t \in T$.

Lemma 5.4. There exist $\mu$-measurable functions $\{ z_k(t) \}_k$ satisfying

(i) $z_k(t) \uparrow h_{p, b}(t)$, $t \in T$,
(ii) $M(t, bz_k(t)) > pM(t, z_k(t))$ ($z_k(t) \neq 0$).

Hence, $h_{p, b}(t)$ is $\mu$-measurable on $T$.

Proof. Pick a dense set $\{ r_i \}_{i \in \mathbb{N}}$ in $[0, \infty)$. For each $i \in \mathbb{N}$, set

$$r_i(t) = \begin{cases} r_i & \text{when } M(t, br_i) > pM(t, r_i), \\ 0 & \text{otherwise}, \end{cases}$$

and $z_i(t) = r_i(t)$.

Then it suffices to check $\lim_{k \to \infty} z_k(t) \geq h_{p, b}(t)$.

Given $t \in T$, if $h_{p, b}(t) = 0$, then $z_k(t) = 0$ for all $k \in \mathbb{N}$. If $h_{p, b}(t) > 0$, then we can select $u_k > 0$ such that $u_k \uparrow h_{p, b}(t)$ and $M(t, bu_k) > pM(t, u_k)$ ($k \in \mathbb{N}$). For each $K \in \mathbb{N}$, by the continuity of $M(t, \cdot)$ on $[0, E(t))$ and the denseness of $\{ r_k \}$, we may find $j \in \mathbb{N}$ such that $r_j \geq u_k$ and $M(t, br_j) > pM(t, r_j)$. Hence, by the definition of $\{ z_k(t) \}$, for all $n > j$, we have $z_n(t) \geq r_j \geq u_k$. Therefore, $\lim_{k \to \infty} z_k(t) \geq h_{p, b}(t)$. ■

Theorem 5.5. The following are equivalent:

(i) $M \notin \Delta$,
(ii) For any $p, b > 1$, $\int_T M(t, h_{p, b}(t)) \, dt = \infty$. 
(iii) $E = \{ t \in T : E(t) < \infty \}$ is a nonnull set or for any $n \geq 1$,

$$b_1 \geq b_2 \geq \ldots > 1, \quad 1 < p_1 \leq p_2 \leq \ldots, \quad q_n > 0 \quad (n \in \mathbb{N}),$$

there exist $\mu$-measurable functions $\{x_n(t)\}_{n=1}^{\infty}$ and mutually disjoint $\{c_n\}_{n=1}^{\infty}$ in $\Sigma$ such that $x_n(t) < \infty$ on $e_n$ and

$$\int_{e_n} M(t, x_n(t)) \, dt = q_n, \quad M(t, b_k x_n(t)) \geq p_k M(t, x_n(t)) \quad (t \in e_n, \, n \in \mathbb{N}),$$

where $\{k_n\}$ is a subsequence of $\mathbb{N}$.

(iv) For each $\varepsilon \in (0, 1)$, there exists $u \in L_M$ such that $g_M(u) = \varepsilon$, $\|u\|_M = 1$ and $\|u(t)\| < E(t) \mu$-a.e. on $T$.

(v) There exists $u \in L_M$ such that $g_M(u) < 1$, $\|u\|_M = 1$ and $\|u(t)\| < E(t) \mu$-a.e. on $T$.

Proof. (i)⇒(ii). Suppose $\int_T M(t, h_{p,b}(t)) \, dt < \infty$ for some $p, b > 1$. Pick $k \in \mathbb{N}$ such that $b^k \geq 2$. Since by the definition of $h_{p,b}(t)$, $u \geq h_{p,b}(t)$ implies $M(t, bu) \leq p M(t, u)$, we find

$$M(t, 2u) \leq M(t, b^k u) = p^k M(t, u),$$

contradicting (i).

(ii)⇒(iii). Assume $\mu E = 0$, i.e., $E(t) = \infty$ for almost all $t \in T$. For each $n \in \mathbb{N}$, by Lemma 5.4, there exist measurable $z_{n,k}(t) \uparrow_k h_{p_n,b_n}(t) \equiv h_n(t)$ satisfying

$$M(t, b_n z_{n,k}(t)) > p_n M(t, z_{n,k}(t)) \quad (z_{n,k}(t) \neq 0, \, n \in \mathbb{N}),$$

Define $T_n = \{ t \in T : h_n(t) = \infty \}$. Then $T_n^\uparrow$ since it is obvious that $h_n(t)^\uparrow$.

We construct the required $\{x_n\}$ in each of following three cases.

Case I: $\mu(\bigcap_{n=1}^{\infty} T_n) > 0$. In this case, we arbitrarily pick mutually disjoint sets $\{E_n\}$ in $\bigcap_{n=1}^{\infty} T_n$ with $\mu E_n > 0$. Since $z_{n,k}(t) \to \infty$ as $k \to \infty$ for all $t \in E_n$, we can find $k_n \in \mathbb{N}$ large enough and $\varepsilon_n \in E_n$ such that $z_{n,k}(t) \neq 0$ on $e_n$ and

$$\int_{e_n} M(t, z_{n,k}(t)) \, dt = q_n.$$  

Clearly, $x_n = z_{n,k_n} (n \in \mathbb{N})$ satisfy all the requirements.

Case II: $\mu(\bigcap_{n=1}^{\infty} T_n) = 0$ but $\mu T_n > 0$ for all $n \in \mathbb{N}$. In this case, we can find a subsequence $\{n_j\}$ of $\mathbb{N}$ such that $\mu(T_{n_j} \setminus T_{n_{j+1}}) > 0$. Replacing $\{E_{n_j}\}$ in Case I by the mutually disjoint sets $T_{n_j} \setminus T_{n_{j+1}}$, we can find the required $\{e_j\}$ and $\{x_j\}$.

Case III. If Cases I, II do not hold, then $\mu T_i = 0$ for all large $i$. Without loss of generality, we assume $\mu T_i = 0$ for all $i \in \mathbb{N}$. Hence, $M(t, h_n(t)) < \infty$ $\mu$-a.e. on $T$ for all $n \in \mathbb{N}$. Since

$$\int_T M(t, z_{1,k}(t)) \, dt \uparrow_k \int_T M(t, h_1(t)) \, dt = \infty$$

we can find $k_1 \in \mathbb{N}$ and $e_1 \in \Sigma$ such that $z_{1,k}(t) \neq 0$ on $e_1$ and that

$$\int_{e_1} M(t, z_{1,k_1}(t)) \, dt = q_1, \quad \int_{e_1} M(t, h_1(t)) \, dt < \infty.$$
Clearly,
\[ \int_{T \setminus e_1} M(t, h_2(t)) \, dt \geq \int_{T} M(t, h_2(t)) \, dt - \int_{e_1} M(t, h_1(t)) \, dt = \infty. \]
So, in the same way, we can find \( k_2 > k_1 \) and a subset \( e_2 \) of \( T \setminus e_1 \) such that \( z_{2,k_2}(t) \not= 0 \) on \( e_2 \) and
\[ \int_{e_2} M(t, z_{2,k_2}(t)) \, dt = q_2, \quad \int_{e_2} M(t, h_2(t)) \, dt < \infty, \]
and so on, by induction, we obtain the required \( \{e_n\} \) and \( \{x_n(t) = z_{n,k_n}(t)\} \).

(iii)\( \Rightarrow \) (iv). Set \( b_n = 1 + 1/n, p_n = 2^n, q_n = \varepsilon 2^{-n} (n \in \mathbb{N}) \) and fix \( \{x_n\} \) and \( \{e_n\} \) in (iii). Then the function
\[ u(t) = \begin{cases} x_n(t)e, & t \in e_n, n \in \mathbb{N}, \\ 0, & \text{otherwise,} \end{cases} \]
(where \( e \in X \) satisfies \( \|e\| = 1 \)) satisfies
\[ g_M(u) = \sum_{n=1}^{\infty} M(t, x_n(t)) \, dt = \sum_{n=1}^{\infty} \varepsilon 2^{-n} = \varepsilon < 1 \]
(which implies \( \|u\|_M \leq 1 \)). But for any \( L > 1, \)
\[ g_M(Lu) \geq \sum_{n=m}^{\infty} M(t, b_n x(t)) \, dt > \sum_{n=m}^{\infty} 2^{kn} \varepsilon 2^{-n} = \infty, \]
where \( m \in \mathbb{N} \) satisfies \( 1 + 1/m \leq L. \) Thus, \( \|u\|_M = 1. \)

(iv)\( \Rightarrow \) (v). Trivial.

(v)\( \Rightarrow \) (i). Refer to the proof of Theorem 1.39. \( \blacksquare \)

Many results can be deduced for condition \( \Delta \) as in Chapter I, for instance,

**Theorem 5.6.** The modular convergence and norm convergence are equivalent in \( L_M \) if and only if \( M \in \Delta. \)

**Proof.** The necessity follows from Theorem 5.5 (iv). Now, we prove the sufficiency. Clearly, the norm convergence implies the modular convergence. To prove the converse, we assume \( M \in \Delta, u_n \in L_M \) and \( g_M(u_n) \to 0. \) Pick \( k \geq 2 \) and nonnegative \( \delta(t) \) satisfying
\[ \int_{T} M(t, \delta(t)) \, dt < \infty \text{ and } M(t, 2x) \leq KM(t, x) \text{ for almost all } t \in T \text{ and all } x \geq \delta(t). \]

For arbitrary \( \varepsilon > 0, \) pick \( m \in \mathbb{N} \) such that \( 2^m \geq 1/\varepsilon. \) Then
\[ \int_{T} M(t, \delta(t)/\varepsilon) \, dt \leq K^m \int_{T} M(t, \delta(t)) \, dt < \infty. \]

Define
\[ T_n = \{ t \in T : \|u_n(t)\| \leq \delta(t) \}, \quad y_n(t) = u_n(t)|_{T_n}. \]
Then \( \|y_n(t)\| \leq \delta(t), \ t \in T, n \in \mathbb{N}. \) But \( g_M(u_n) \to 0 \) implies \( M(t, \|u_n(t)\|) \to 0 \) in measure, and by the Lebesgue Dominated Convergence Theorem,
\[ \lim_{n \to \infty} \int_{T} M(t, \|y_n(t)\|/\varepsilon) \, dt = 0. \]
5.2. Extreme points, rotundity and uniform rotundity

Hence, there exists \( N' \in \mathbb{N} \) such that
\[
\int_T M(t, \|y_n(t)\|/\varepsilon) \, dt < 1/2 \quad (n > N').
\]

Let \( N'' \in \mathbb{N} \) satisfy \( \varrho_M(u_n) < 1/(2K^m) \) \((n > N'')\). Then for all \( n > \max\{N', N''\} \),
\[
\varrho_M(u_k/\varepsilon) \leq \int_T M(t, \|y_n(t)\|/\varepsilon) \, dt + \int_{T \setminus T_n} M(t, 2^m\|u_n(t)\|) \, dt
\]
< \( 1/2 + K^m \int_{T \setminus T_n} M(t, \|u_n(t)\|) \, dt \leq 1/2 + K^m \varrho_M(u_n) < 1. \)

This means \( \|u_n\| \leq \varepsilon \) for all large \( n \), and thus \( u_n \to 0 \) in norm. \( \blacksquare \)

5.2. Extreme points, rotundity and uniform rotundity. Without loss of generality, from now on, we assume \( M(t, 0) = 0 \) and \( M(t, u) \) is convex on \([0, \infty)\) with respect to \( u \) for all \( t \in T \).

For fixed \( t \in T \) and \( v > 0 \), if there exists \( \varepsilon \in (0, 1) \) such that
\[
M(t, v) = 2^{-1}M(t, v + \varepsilon) + 2^{-1}M(t, v - \varepsilon) < \infty,
\]
then we call \( v \) a nonstrictly convex point of \( M \) with respect to \( t \) if \( e(t) > 0 \). The set of all nonstrictly convex points of \( M \) with respect to \( t \) is denoted by \( K_t \).

For \( M(t, u) \), we introduce
\[
M_0(t, u) = \begin{cases} 
\lim_{v \to E(t)} M(t, v) & \text{if } u = E(t), \\
M(t, u) & \text{if } u \neq E(t). 
\end{cases}
\]

**Proposition 5.7.** \( M_0(t, u) \) and \( M(t, u) \) have the same nonstrictly convex points.

**Proof.** It is sufficient to observe that \( E(t) \) is a strictly convex point of both \( M(t, u) \) and \( M_0(t, u) \). \( \blacksquare \)

**Proposition 5.8.** If \( x \in B(L_M) \), then \( \|x(t)\| \leq E(t) \) \( \mu \)-a.e. on \( T \).

**Proof.** If the assertion is not true, then there exists \( \varepsilon > 0 \) such that \( A = \{t \in T : (1 - \varepsilon)\|x(t)\| > E(t)\} \) is a nonnull set. Since \( M(t, u) = \infty \) for all \( u > E(t) \), we find that
\[
\varrho_M((1 - \varepsilon)x) \geq \int_A M(t, (1 - \varepsilon)\|x(t)\|) \, dt = \infty.
\]
This shows \( \|x\| \geq (1 - \varepsilon)^{-1} > 1 \), a contradiction. \( \blacksquare \)

**Proposition 5.9.** \( x \in B(L_M) \) iff \( \varrho_M(x) \leq 1. \)

**Proof.** Assume \( x \in B(L_M) \). By Proposition 5.8, for each \( \delta \in (0, 1), \delta \|x(t)\| < E(t) \) \( \mu \)-a.e. on \( T \). Hence, by the definition of \( M_0(t, u) \),
\[
1 \geq \varrho_M(\delta x) = \int_T M_0(t, \delta \|x(t)\|) \, dt = \varrho_M(\delta x).
\]
Letting \( \delta \to 1- \), the Levi Theorem yields \( 1 \geq \varrho_M(x) \).

Conversely, if \( \varrho_M(x) \leq 1 \), then for any \( \delta \in (0, 1), \) we have \( 1 \geq \varrho_M(\delta x) = \varrho_M(\delta x) \), and thus, \( \|x\| \leq 1/\delta. \) Since \( \delta \in (0, 1) \) is arbitrary, we get \( x \in B(L_M) \). \( \blacksquare \)

**Theorem 5.10.** \( u \in S(L_M) \) is an extreme point of \( B(L_M) \) iff
We will derive a contradiction for each of the following two cases.

It follows from Proposition 5.8 that \( \|x\| = E(t) \) \( \mu \)-a.e. on \( T \),
\( \|v\| = \|w\| = \|u\| \) \( \mu \)-a.e. on \( T \) implies
\( v = w \), and
\( \|x\| = \|v\| + \|w\| \) \( \mu \)-a.e. on \( T \) implies
\( v = w \), and

(i) \( \lim_{\delta \to 0} g_M(\delta u) = 1 \) or \( \|u(t)\| = E(t) \) for almost all \( t \in T \).

(ii) \( u, v, w \in X_T \) with \( 2u = v + w \) and \( \|v(t)\| = \|w(t)\| = \|u(t)\| \) \( \mu \)-a.e. on \( T \).

(iii) \( \mu\{t \in T : \|u(t)\| \in K_t\} = 0 \).

Proof. Sufficiency. Suppose that \( u \in S(L_M) \) satisfies (i)–(iii) but \( u \notin \text{Ext} B(L_M) \), i.e., there exist \( v, w \in B(L_M) \) such that \( 2u = v + w \) and \( v \neq w \). Since for almost all \( t \in T \),
\[
2\|u(t)\| = \|v(t) + w(t)\| \leq \|v(t)\| + \|w(t)\|,
\]
by (ii), we have
\[
0 < \mu\{t \in T : v(t) \neq w(t)\} = \mu\{t \in T : \|v(t)\| > \|u(t)\| \text{ or } \|w(t)\| > \|u(t)\|\}.
\]
Without loss of generality, we may assume \( \mu H > 0 \), where \( H = \{t \in T : \|v(t)\| > \|u(t)\|\} \).
It follows from Proposition 5.8 that \( \|u(t)\| < E(t) \) \( \mu \)-a.e. on \( H \). Thus, by (i) and the proof of Proposition 5.9,
\[
\varrho_M(u) = \lim_{\delta \to 0} g_M(\delta u) = \lim_{\delta \to 0} g_M(\delta u) = 1.
\]

We will derive a contradiction for each of the following two cases.

Case I: \( \mu D > 0 \), where \( D = \{t \in T : 2\|u(t)\| < \|v(t)\| + \|w(t)\|\} \). Observing that \( \varrho_M(u) = 1 \) implies \( M_0(t, \|u(t)\|) < \infty \) for almost all \( t \in T \), in this case, we have
\[
M_0(t, \|u(t)\|) < M_0\left(t, \frac{\|v(t)\| + \|w(t)\|}{2}\right) \leq \frac{1}{2} M_0(t, \|v(t)\|) + \frac{1}{2} M_0(t, \|w(t)\|)
\]
for almost all \( t \in D \). But this yields
\[
\varrho_M(u|D) < \frac{1}{2} \varrho_M(v|D) + \frac{1}{2} \varrho_M(w|D) \leq 1
\]
and thus, a contradiction (by Proposition 5.9):
\[
1 = \varrho_M(u) < \frac{1}{2} \varrho_M(v) + \frac{1}{2} \varrho_M(w) \leq 1.
\]

Case II: \( \mu D = 0 \), i.e., \( 2\|u(t)\| = \|v(t)\| + \|w(t)\| \) \( \mu \)-a.e. on \( T \). By (iii), this implies
\[
M_0(t, \|u(t)\|) < \frac{1}{2} M(t, \|v(t)\|) + \frac{1}{2} M(t, \|w(t)\|)
\]
for \( \mu \)-a.e. \( t \in T \). As in Case I, we also have a contradiction: \( 1 = \varrho_M(u) < 1 \).

Necessity. Let \( u \in \text{Ext} B(L_M) \). If (i) fails, then \( \varrho_M(u) = \lim_{\delta \to 0} g_M(\delta u) = r < 1 \) and there exists \( \lambda > 0 \) such that
\[
A = \{t \in T : \|u(t)\| + \lambda < E(t)\}
\]
is not a null set. Pick \( e \) in \( A \) such that \( \mu e > 0 \) and
\[
\int_e M(t, \|u(t)\| + \lambda) \, dt \leq 1 - r.
\]
Let \( x \in X \) satisfy \( \|x\| = \lambda \) and define
\[
(v(t), w(t)) = \begin{cases} (u(t) + x, u(t) - x) & \text{if } t \in e, \\ (u(t), u(t)) & \text{if } t \in T \setminus e. \end{cases}
\]
Then $v, w \in X_T$, $2u = v + w$ and $v \neq w$ since $x \neq 0$ and $\mu \epsilon > 0$. Moreover, from Proposition 5.9 and since

$$g_{M_0}(v) \leq \int_0^1 M_0(t, \|u(t)\| + \lambda) dt + \int_t^{T_t} M_0(t, \|u(t)\|) dt \leq (1 - r) + g_{M_0}(u) = 1,$$

we have $v \in B(L_M)$. Similarly, we can verify $w \in B(L_M)$, contradicting the hypothesis $u \in \text{Ext } B(L_M)$.

The necessity of (ii) is obvious.

(iii) Set $H' = \{t \in T : u(t) = 0, \epsilon(t) > 0\}$, $H'' = \{t \in T : 2M(t, \|u(t)\|) = M(t, \|u(t)\| + \epsilon) + M(t, \|u(t)\| - \epsilon)\}$ for some $\epsilon \in (0, \|u(t)\|)$. Suppose that (iii) does not hold. Then $\mu H' > 0$ or $\mu H'' > 0$.

If $\mu H' > 0$, then for any $x \in S(X)$, by setting

$$(v(t), w(t)) = \begin{cases} (v(t)x, -\epsilon(t)x), & t \in H', \\ (u(t), u(t)), & t \in T \setminus H', \end{cases}$$

we have $v, w \in X_T, v \neq w$. Since $M_0(t, \epsilon(t)) = 0$ for all $t \in T$, by Proposition 5.9, we deduce that $g_{M_0}(v) = g_{M_0}(w) = g_{M_0}(u) \leq 1$, contradicting $u \in \text{Ext } B(L_M)$.

If $\mu H'' > 0$, then we can find some $\epsilon > 0$ such that

$$H = \{t \in T : u(t) \neq 0, M(t, \|u(t)\|) = 2^{-1}M(t, (1 + \epsilon)\|u(t)\|) + 2^{-1}M(t, (1 - \epsilon)\|u(t)\|) < \infty\}$$

is not a null set. Let

$$\alpha(t) = M(t, (1 + \epsilon)\|u(t)\|) - M(t, (1 - \epsilon)\|u(t)\|).$$

Pick two disjoint subsets $E, F$ in $H$ such that $\int_E \alpha(t) dt = \int_F \alpha(t) dt > 0$. Define

$$(v(t), w(t)) = \begin{cases} (1 + \epsilon)u(t), (1 - \epsilon)u(t), & t \in E, \\ (1 - \epsilon)u(t), (1 + \epsilon)u(t), & t \in F, \\ (u(t), u(t)), & t \in T \setminus (E \cup F). \end{cases}$$

Then $v, w \in X_T, v \neq w, 2u = v + w$. Furthermore, by the choice of $E, F$ and the definition of $H$,

$$\int_{E \cup F} M(t, \|v(t)\|) dt = \int_{E \cup F} M(t, \|w(t)\|) dt = \int_{E \cup F} M(t, \|v(t)\|) dt.$$

Observing that $M(t, s)$ is affine on $[(1 - \epsilon)\|u(t)\|, (1 + \epsilon)\|u(t)\|]$ with respect to $s$ for all $t \in H$, $M$ can be replaced by $M_0$ in the above equalities, whence it is easily calculated that $g_{M_0}(v) = g_{M_0}(w) = g_{M_0}(u) = 1$, also a contradiction to $u \in \text{Ext } B(L_M)$. ■

**Remark.** If $X$ is a separable Banach space, then condition (ii) of Theorem 5.10 can be improved. In fact, in an unpublished paper, the author proved the following.

Suppose that $X$ is a separable Banach space. Then
(a) for any \( u \in S(L_M) \), the set \( D_u = \{ t \in \text{supp } u : u(t)/\|u(t)\|_X \in \text{Ext } B(X) \} \) is measurable.

(b) the condition (ii) of Theorem 5.10 is equivalent to \( \text{supp } u \setminus D_u \) being a null set.

**Theorem 5.11.** \( L_M \) is rotund iff

(a) \( M \in \Delta \),

(b) \( X \) is rotund, and

(c) \( M(t, u) \) is strictly convex with respect to \( u \) for almost all \( t \in T \).

**Proof.** Sufficiency. Let \( u \in S(L_M) \). We have to verify (i)–(iii) of Theorem 5.10. Clearly, (b) and (c) imply (ii) and (iii) respectively, and (i) follows from (a) and the fact that Theorem 5.5 (v) implies \( \lim_{k \to -1} \varrho_M(\delta u) = \varrho_M(u) = 1 \).

Necessity. (a) follows from Theorem 5.10 (i) and Theorem 5.5 (v).

If (b) is not true, then there exist \( x, y, z \in S(X) \) with \( 2x = y + z \) and \( y \neq z \). Pick \( \alpha > 0 \) such that \( \int_M M(t, \alpha) \, dt = 1 \). Then by (a), \( M(t, \alpha) < \infty \) \( \mu \)-a.e. on \( T \), whence there exists \( E \in \Sigma \) such that \( \int_E M(t, \alpha) \, dt = 1 \). Set

\[
\varrho_M(u) = \varrho_M(v) = \varrho_M(w) = \int_E (t, \alpha) \, dt = 1,
\]

we see that \( u, v, w \in S(L_M) \), and so \( u \) is not an extreme point of \( B(L_M) \), contradicting the rotundity of \( L_M \).

Pick a dense set \( \{ r_k \}_{k=1}^\infty \) in \((0, \infty)\). For each \( n, k \in \mathbb{N} \), define a measurable set

\[
G_{k,n} = \{ t \in T : 2M(t, r_k) = M(t, (1+1/n)r_k) + M(t, (1-1/n)r_k) \}.
\]

Then by the convexity of \( M(t, u) \) with respect to \( u \), we have

\[
\bigcup_{k=1}^\infty \bigcup_{n=1}^\infty G_{k,n} = \{ t \in T : K_t \neq \emptyset \}.
\]

Hence, if (c) does not hold, then \( \mu G_{k,n} > 0 \) for some \( k, n \in \mathbb{N} \). Since by (a), \( M(t, r_k) < \infty \) for \( \mu \)-a.e. \( t \in T \), we may find some \( r \in (0, 1) \) and a subset \( B \) in \( G_{k,n} \) such that \( \int_B M(t, r_k) \, dt = r \). Find \( d > 0 \) and \( D \) in \( T \setminus B \) such that \( \int_D M(t, d) \, dt = 1 - r \) and define \( u(t) = r_k x + r \chi_D(t) + d x \chi_D(t) \), where \( x \in S(X) \). Then \( u \in S(L_M) \) and \( \mu B > 0 \), \( B \subset \{ t \in T : \|u(t)\| \in K_t \} \). So, by Theorem 5.10 (iii), \( u \) is not an extreme point of \( B(L_M) \).

Finally, we investigate the uniform rotundity of \( L_M \).

**Proposition 5.12.** Let \( X \) be a uniformly rotund Banach space. Then for any \( \alpha > 0 \), there exists \( \varepsilon > 0 \) such that \( \|x - y\| \geq \alpha \max\{\|x\|, \|y\|\} \) implies

\[
\|x + y\| \leq (1 - \varepsilon)(\|x\| + \|y\|) \quad \text{or} \quad \|x\| - \|y\| \geq \varepsilon \max\{\|x\|, \|y\|\}.
\]

**Proof.** Otherwise, there exist \( \alpha > 0 \) and \( x_n, y_n \in X \) such that

\[
\|x_n - y_n\| \geq \alpha \max\{\|x_n\|, \|y_n\|\}, \quad \|x_n + y_n\| > (1 - 1/n)(\|x_n\| + \|y_n\|)
\]
and
\[ |\|x_n\|-\|y_n\|| < n^{-1} \max\{\|x_n\|, \|y_n\|\}. \]
Set \(\max\{\|x_n\|, \|y_n\|\} = \alpha_n\). Then \(x_n/\alpha_n \in B(X), \|x_n/\alpha_n - y_n/\alpha_n\| \geq \alpha > 0\) and \(\|x_n/\alpha_n - y_n/\alpha_n\| \to 2\), contradicting the uniform rotundity of \(X\).

**Proposition 5.13.** Suppose \(M \in \Delta\) and \(e(t) = 0\) \(\mu\)-a.e. on \(T\). Then
\[ \varrho_M(u_n) \to 0 \Leftrightarrow \|u_n\|_M \to 0, \quad \varrho_M(u_n) \to 1 \Leftrightarrow \|u_n\|_M \to 1 \quad (n \to \infty). \]

**Proof.** Similar to the proof of Theorem 1.39. ■

For each \(\varepsilon, c \in (0, 1)\) and \(t \in T\), set
\[ E_t = \left\{ (u, v) : u, v \geq 0, |u - v| \geq \varepsilon \max(u, v), M\left(t, \frac{u + v}{2}\right) > (1 - c)\frac{M(t, u) + M(t, v)}{2}\right\} \]
and \(P_{\varepsilon, c}(t) = \sup\{u - v : (u, v) \in E_t\}\). Then we have

**Proposition 5.14.** Fix \(\varepsilon \in (0, 1)\). Then for each \(c \in (0, 1)\), there exist measurable functions \(\{u_k^\varepsilon, v_k^\varepsilon\}_{k=1}^{\infty}\) satisfying
\begin{enumerate}
  \item \(|u_k^\varepsilon(t) - v_k^\varepsilon(t)| \uparrow \kappa_{P_{\varepsilon, c}(t)}, t \in T,
  \item \(u_k^\varepsilon(t) \neq v_k^\varepsilon(t)\) implies
  \[ M\left(t, \frac{u_k^\varepsilon(t) - v_k^\varepsilon(t)}{2}\right) > \frac{1}{2} \max\{M(t, \varepsilon u_k^\varepsilon(t)), M(t, \varepsilon v_k^\varepsilon(t))\} \]
  and
  \[ M\left(t, \frac{u_k^\varepsilon(t) - v_k^\varepsilon(t)}{2}\right) > (1 - c)\frac{M(t, u_k^\varepsilon(t)), M(t, v_k^\varepsilon(t))}{2}. \]
\end{enumerate}

**Proof.** Analogous to the proof of Lemma 5.4. ■

**Theorem 5.15.** The following are equivalent:
\begin{enumerate}
  \item \(L_M\) is uniformly rotund,
  \item \(M \in \Delta\), \(X\) is uniformly rotund, \(e(t) = 0\) \(\mu\)-a.e. on \(T\) and for any \(\varepsilon \in (0, 1)\), \(\lim_{c \to 0} \int_T M(t, P_{\varepsilon, c}(t)) dt = 0\).
  \item \(M \in \Delta\), \(X\) is uniformly rotund, \(e(t) = 0\) \(\mu\)-a.e. on \(T\) and for any \(\varepsilon > 0\), there exist \(\delta > 0\) and \(f(t) \geq 0\) with \(\int_T M(t, f(t)) dt \leq \varepsilon\) such that for almost all \(t \in T\) and all \(x, y \geq 0\), \(|x - y| \geq \varepsilon \max(x, y)\) and \(|x - y| \geq f(t)|\) implies
  \[ M\left(t, \frac{x + y}{2}\right) \leq \frac{1 - \delta}{2}[M(t, x) + M(t, y)]. \]
\end{enumerate}

**Proof.** (i)⇒(ii). By Theorem 5.11, \(M \in \Delta\) and \(e(t) = 0\) \(\mu\)-a.e. on \(T\). If \(X\) is not uniformly rotund, then there exist \(x_n, y_n \in S(X)\) such that \(\|x_n + y_n\| > 2(1 - 1/n)\) and \(\|x_n - y_n\| \geq \varepsilon\) for some \(\varepsilon > 0\) and all \(n \in \mathbb{N}\). Since \(M \in \Delta\), we can find \(\alpha > 0\) and \(E \in \Sigma\) such that \(\int_E M(t, \alpha) dt = 1\). Define
\[ (u_n(t), v_n(t)) = \alpha \chi_E(t)(x_n, y_n) \quad (n \in \mathbb{N}). \]
Then \(u_n, v_n \in X_T\) and
\[ \varrho_M(u_n) = \varrho_M(v_n) = \int_E M(t, \alpha) dt = 1. \]
Hence, $u_n, v_n \in S(L_M)$. Moreover, since
\[
\varrho_M \left( \frac{u_n - v_n}{\varepsilon} \right) = \int_E M \left( t, \frac{\alpha}{\varepsilon} \| x_n - y_n \| \right) dt \geq \int_E M(t, \alpha) dt = 1,
\]
we have $\| u_n - v_n \|_M \geq \varepsilon$. But from
\[
\varrho_M \left( \frac{u_n + v_n}{2(1 - 1/n)} \right) = \int_E M \left( t, \frac{\alpha}{2(1 - 1/n)} \| x_n + y_n \| \right) dt \geq \int_E M(t, \alpha) dt = 1,
\]
we deduce that $\| u_n + v_n \|_M \geq 2(1 - 1/n) \to 2$ as $n \to \infty$, which contradicts (i).

Next we show $\lim_{n \to 0} \int_T M(t, P_{\varepsilon, c}(t)) dt = 0$. If this does not hold, then by Proposition 5.14, there exist $\delta > 0$ and $e_n \downarrow 0$ such that
\[
\varrho_M \left( \frac{u_n - v_n}{2} \right) > \delta \quad (n \in \mathbb{N}),
\]
where $u_n = u_n^{e_n}$ and $v_n = v_n^{e_n}$ ($n \in \mathbb{N}$) satisfy all the conditions of Proposition 5.14. By Theorem 5.6, there exists $h \in (0, \delta)$ such that $\varrho_M(u) \leq h$ implies $\| u \|_M \leq \varepsilon$. Pick $e_n$ contained in $\{ t \in T : u_n(t) \neq v_n(t) \}$ such that
\[
\int_{e_n} M \left( t, \frac{|u_n(t) - v_n(t)|}{2} \right) dt = h.
\]
Observing that $u_n(t) \neq v_n(t)$ implies
\[
M \left( t, \frac{|u_n(t) - v_n(t)|}{2} \right) \geq \frac{1}{2} \max \{ M(t, \varepsilon u_n(t)), M(t, \varepsilon v_n(t)) \},
\]
from
\[
\int_{e_n} M(t, \varepsilon u_n(t)) dt \leq \int_{e_n} M \left( t, \frac{|u_n(t) - v_n(t)|}{2} \right) dt = h,
\]
we find that $\| \varepsilon u_n x \chi_{e_n} \|_M \leq \varepsilon$ or equivalently, $\| \varepsilon u_n x \chi_{e_n} \|_M \leq 1$, where $x \in S(X)$. Similarly, we also have $\| v_n x \chi_{e_n} \|_M \leq 1$. Set
\[
T_1 = \{ t \in e_n : M(t, u_n(t)) \geq M(t, v_n(t)) \}, \quad T_2 = e_n \setminus T_1.
\]
Then
\[
\int_{T_1} [M(t, u_n(t)) - M(t, v_n(t))] dt = \alpha_1 \geq 0,
\]
\[
\int_{T_2} [M(t, v_n(t)) - M(t, u_n(t))] dt = \alpha_2 \geq 0.
\]
From the first inequality, we can find $E_1 \subset T_1$ such that
\[
\int_{E_1} [M(t, u_n(t)) - M(t, v_n(t))] dt = \alpha_1 / 2,
\]
or equivalently,
\[
\int_{E_1} (t, v_n(t)) dt + \int_{T_1 \setminus E_1} M(t, v_n(t)) dt = \int_{T_1 \setminus E_1} M(t, u_n(t)) dt + \int_{E_1} M(t, v_n(t)) dt.
\]
Similarly, we can find $E_2 \subset T_2$ such that
\[
\int_{E_2} M(t, v_n(t)) \, dt + \int_{T_2 \setminus E_2} M(t, u_n(t)) \, dt = \int_{T_2 \setminus E_2} M(t, v_n(t)) \, dt + \int_{E_2} M(t, u_n(t)) \, dt.
\]
Hence, if we define
\[
(x'_n(t), y'_n(t)) = \begin{cases} (u_n(t), v_n(t))x, & t \in E_1 \cup (T_2 \setminus E_2), \\ (v_n(t), u_n(t))x, & t \in E_2 \cup (T_1 \setminus E_1), \\ (0, 0), & \text{otherwise,} \end{cases}
\]
then, from the above equalities and
\[
\int_{E_n} M(t, u_n(t)) \, dt \leq 1, \quad \int_{E_n} M(t, v_n(t)) \, dt \leq 1,
\]
we obtain $0 < g_M(x'_n) = g_M(y'_n) = \beta \leq 1$. Since $\mu(T \setminus e_n) > 0$, we can find $\delta > 0$ and $F_n \subset T \setminus e_n$ such that
\[
\int_{F_n} M(t, \sigma) \, dt = 1 - \beta.
\]
Now, let
\[
(x_n(t), y_n(t)) = \begin{cases} (x'_n(t), y'_n(t)), & t \in T \setminus F_n, \\ (x, x), & t \in F_n. \end{cases}
\]
Then it is easily calculated that $g_M(x_n) = g_M(y_n) = 1$. So, $x_n, y_n \in S(L_M)$. On the other hand,
\[
\left\| \frac{x_n - y_n}{2} \right\|_M \geq g_M \left( \frac{x_n - y_n}{2} \right) = \int_{e_n} M \left( t, \frac{u_n(t) - v_n(t)}{2} \right) \, dt = h > 0,
\]
and moreover,
\[
\left\| \frac{x_n + y_n}{2} \right\|_M \geq g_M \left( \frac{x_n + y_n}{2} \right) = \int_{e_n} M \left( t, \frac{u_n(t) + v_n(t)}{2} \right) \, dt + \int_{F_n} M(t, 1) \, dt
\]
\[
\geq (1 - c_n) \int_{e_n} \frac{M(t, u_n(t)) + M(t, v_n(t))}{2} \, dt + \int_{F_n} M(t, 1) \, dt
\]
\[
\geq (1 - c_n) \frac{g_M(x_n) + g_M(y_n)}{2} = 1 - c_n \to 1 \quad (n \to \infty).
\]
This contradicts (i).

(ii)$\Rightarrow$(iii). Assume that (ii) holds. Pick $c > 0$ small enough such that $\int_{T_1} M(t, P_{c,c}(t)) \, dt < \varepsilon$ and set $f(t) = P_{c,c}(t)$, $\delta = c$. Then (iii) is true by the definition of $P_{c,c}(t)$.

(iii)$\Rightarrow$(i). For any $\varepsilon > 0$, by Proposition 5.13, there exists $h \in (0, 1)$ such that $\|u\|_M \geq r$ implies $g_M(u) \geq h$. For $\alpha = h/3$, take $\varepsilon \in (0, h/3)$ satisfying the condition of Proposition 5.12. Then, for this $\varepsilon$, we select $\delta \in (0, 1)$ and a measurable function $f(t)$ in (iii). Finally, by Proposition 5.13, we can find $\gamma > 0$ such that
\[
g_M(u) \leq 1 - h \frac{1}{3} \min\{\varepsilon, \delta\} \Rightarrow \|u\|_M < 1 - \gamma.
\]
Now, given $u, v \in S(L_M)$ with $\|u + v\|_M \geq 2r$, we complete the proof by showing $\|u + v\|_M \leq 2(1 - \gamma)$. First we have $g_M((u - v)/2) > h$. Set
\[
A = \{ t \in T : \|u(t) + v(t)\| \leq \alpha \max\{\|u(t)\|, \|v(t)\|\} \}, \quad B = T \setminus A.
\]
Thus, the convexity of $M(t, s)$ with respect to $s$ implies
\[
\int_A M \left( t, \frac{\|u(t) - v(t)\|}{2} \right) dt \leq \int_A M \left( t, \frac{\alpha \|u(t)\| + \alpha v(t)\|}{2} \right) dt \\
\leq \frac{\alpha}{2} \int_A \left[ M(t, \|u(t)\|) + M(t, \|v(t)\|) \right] dt \leq \alpha = \frac{h}{3}.
\]

Let $E = \{ t \in B : \|u(t)\| - \|v(t)\| \leq f(t) \}$ and $F = B \setminus E$. Then
\[
\int_E M \left( t, \frac{\|u(t)\| - \|v(t)\|}{2} \right) dt \leq \int_E M \left( t, \frac{1}{2} f(t) \right) dt < \varepsilon < \frac{h}{3}.
\]

Hence,
\[
\frac{1}{2} \int_E [M(t, \|u(t)\|) + M(t, \|v(t)\|)] dt \geq \int_E M \left( t, \frac{\|u(t)\| - \|v(t)\|}{2} \right) dt \\
= \varrho_M \left( \frac{u - v}{2} \right) - \int_{A \setminus E} M \left( t, \frac{\|u(t)\| - \|v(t)\|}{2} \right) dt \\
> h - \frac{3}{2} h = \frac{1}{2} h.
\]

Set
\[
F_1 = \{ t \in F : \|u(t) + v(t)\| \leq (1 - \varepsilon)(\|u(t)\| + \|v(t)\|) \}, \quad F_2 = F \setminus F_1.
\]
Then $t \in F_2$ implies
\[
\|u(t) - v(t)\| \geq \alpha \max\{\|u(t)\|, \|v(t)\|\}, \quad \|u(t) + v(t)\| > (1 - \varepsilon)(\|u(t)\| + \|v(t)\|)
\]
and $\|u(t)\| - \|v(t)\| > f(t)$. Furthermore, by Proposition 5.12, we also have $\|u(t)\| - \|v(t)\| \geq \varepsilon \max\{\|u(t)\|, \|v(t)\|\}$. It follows from (iii) that
\[
\int_F M \left( t, \frac{\|u(t) + v(t)\|}{2} \right) dt \leq \int_{F_1} M \left( t, (1 - \varepsilon) \|u(t)\| + \|v(t)\| \right) dt \\
+ \int_{F_2} (1 - \delta) \frac{M(t, \|u(t)\|) + M(t, \|v(t)\|)}{2} dt \\
\leq \frac{1 - \min\{\varepsilon, \delta\}}{2} \int_F [M(t, \|u(t)\|) + M(t, \|v(t)\|)] dt.
\]

Thus,
\[
\varrho_M \left( \frac{u + v}{2} \right) \geq \frac{1}{2} \int_{T \setminus F} [M(t, \|u(t)\|) + M(t, \|v(t)\|)] dt \\
+ \frac{1}{2} (1 - \min\{\varepsilon, \delta\}) \int_F [M(t, \|u(t)\|) + M(t, \|v(t)\|)] dt \\
\leq \frac{1}{2} [\varrho_M(u) + \varrho_M(v)] - \frac{1}{2} \min\{\varepsilon, \delta\} \int_F [M(t, \|u(t)\|) + M(t, \|v(t)\|)] dt \\
\leq 1 - 3^{-1} h \min\{\varepsilon, \delta\}.
\]
This implies $\|u + v\| \leq 2(1 - \gamma).$ \blacksquare
5.3. Complex rotundities. Let $E$ be a complex Banach space over the complex field $\mathbb{C}$. A point $x$ in a subset $A$ of $E$ is called a complex extreme point of $A$ provided that

$$\{x + \lambda y : \lambda \in \mathbb{C}, |\lambda| \leq 1\} \subset A \Rightarrow y = 0.$$ 

If every point in $S(E)$ is a complex extreme point of $B(E)$, then $E$ is said to be complex rotund. Furthermore, if for any $\varepsilon > 0$, there exists $\delta > 0$ such that

$$x, y \in E, \lambda \in \mathbb{C}, \|y\| > \varepsilon, |\lambda| \leq 1, \|x + \lambda y\| \leq 1 \Rightarrow \|x\| \leq 1 - \delta,$$

then $E$ is defined to be a complex uniformly rotund space.

**Proposition 5.16.** The following are equivalent:

(i) $E$ is complex rotund.

(ii) For any $x, y \in E, y \neq 0$, there exists $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$ such that $\|x + \lambda y\| > \|x\|$.

(iii) For any $x, y \in E, y \neq 0$, there exists $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$ such that $\|x + \lambda y\| + \|x - \lambda y\| > 2\|x\|$.

**Proof.** (i)$\Rightarrow$(ii). Without loss of generality, we may assume $x \neq 0$. If $\|x + \lambda y\| \leq \|x\|$ for all $\lambda \in \mathbb{C}$ satisfying $|\lambda| \leq 1$, then $\|x/\|x\| + \lambda y/\|x\|\| \leq 1$ holds for all $\lambda \in \mathbb{C}$ satisfying $|\lambda| \leq 1$. It follows from (i) that $y = 0$.

(ii)$\Rightarrow$(iii). If (iii) is not true, then there exist $x, y \in E$ with $y \neq 0$ such that

$$\|x + \lambda y\| + \|x - \lambda y\| = 2\|x\| \quad (\lambda \in \mathbb{C}, |\lambda| \leq 1).$$

Pick $f \in S(E^*)$ such that $f(x) = \|x\|$. Then $\lambda \in \mathbb{C}, |\lambda| \leq 1$ implies

$$2\|x\| = 2f(x) = 2\Re f(x) = \Re f(x + \lambda y) + \Re f(x - \lambda y) \leq |f(x + \lambda y)| + |f(x - \lambda y)|$$

$$\leq \|x + \lambda y\| + \|x - \lambda y\| = 2\|x\|,$$

This implies

$$\Re f(x + \lambda y) + \Re f(x - \lambda y) = \|x + \lambda y\| + \|x - \lambda y\|.$$ 

But $\Re f(x \pm \lambda y) \leq |f(x \pm \lambda y)| \leq \|x \pm \lambda y\|$, whence $\Re f(x + \lambda y) \leq |f(x + \lambda y)| \leq \|x + \lambda y\|$, which implies $\Im \lambda f(y) = 0$. Since $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$ is arbitrary, we find that $f(y) = 0$ and thus, $\|x + \lambda y\| = \|x\|$. It follows from (ii) that $y = 0$, a contradiction.

(iii)$\Rightarrow$(i). Let $x \in S(E)$. If there exists $y \in E$ such that $\lambda \in \mathbb{C}, |\lambda| \leq 1$ implies $\|x + \lambda y\| \leq 1$, then we also have $\|x - \lambda y\| \leq 1$. Hence, $2 = 2\|x\| \leq \|x + \lambda y\| + \|x - \lambda y\| \leq 2$.

By (iii), we have $y = 0$. Hence, $x$ is a complex extreme point of $B(E)$.

**Proposition 5.17.** $E$ is complex uniformly rotund if for any $\varepsilon > 0$, there exists $\delta > 0$ such that for any $x, y \in E$,

$$\|y\| \geq \varepsilon \max\{\|x + y\|, \|x - y\|, \|x + iy\|, \|x - iy\|\}$$

implies

$$\|x\| \leq 4^{-1}(1 - \delta)(\|x + y\| + \|x - y\| + \|x + iy\| + \|x - iy\|)).$$

**Proof.** The sufficiency is trivial. If the necessity does not hold, then there exist $\varepsilon > 0$ and $x_n, y_n \in E$ such that $\|y_n\| \geq \varepsilon$ but

$$\max\{\|x_n + y_n\|, \|x_n - y_n\|, \|x_n + iy_n\|, \|x_n - iy_n\|\} = 1$$

implies

$$\|x_n\| \leq 4^{-1}(1 - \delta)(\|x_n + y_n\| + \|x_n - y_n\| + \|x_n + iy_n\| + \|x_n - iy_n\|).$$
and

\[ \|x\| \leq 4^{-1}(\|x_n + y_n\| + \|x_n - y_n\| + \|x_n + iy_n\| + \|x_n - iy_n\|) - 1/n \quad (n \in \mathbb{N}). \]

For each \( n \in \mathbb{N} \), pick \( f_n \in S(E^*) \) such that \( f_n(x_n) = \|x_n\| \). Then

\[ 4\|x_n\| = 4f_n(x_n) = 4 \text{Re} f_n(x_n) \]
\[ = \text{Re} f_n(x_n + y_n) + \text{Re} f_n(x_n - y_n) + \text{Re} f_n(x_n + iy_n) + \text{Re} f_n(x_n - iy_n) \]
\[ \leq |f_n(x_n + y_n)| + |f_n(x_n - y_n)| + |f_n(x_n + iy_n)| + |f_n(x_n - iy_n)| \]
\[ \leq \|x_n + y_n\| + \|x_n - y_n\| + \|x_n + iy_n\| + \|x_n - iy_n\| \leq 4\|x_n\| + 4/n \]
\[ = \text{Re} f_n(x_n + y_n) + \text{Re} f_n(x_n - y_n) + \text{Re} f_n(x_n + iy_n) + \text{Re} f_n(x_n - iy_n) + 4/n. \]

Combining this with \( |f_n(x_n + ky_n)| \leq \|x_n + ky_n\| \) and
\[ \text{Re} f_n(x_n + ky_n) \leq |f_n(x_n + ky_n)| \quad (k = 1, -1, i, -i), \]
we find that
\[ f_n(x_n + ky_n) \geq \|x_n + ky_n\| - 4/n \quad \text{and} \quad |f_n(x_n + ky_n)| \leq \text{Re} f_n(x_n + ky_n) + 4/n. \]

Hence we deduce that
\[ \text{Im} f_n(x_n + ky_n) = \text{Im} k f_n(y_n) \leq (8n^{-1} \text{Re} f_n(x_n + ky_n) + 4/n^2)^{1/2} \]
\[ \leq (8/n + 4/n^2)^{1/2} \leq (12/n)^{1/2} \quad (k = 1, -1, i, -i). \]

This shows that
\[ \text{Re} f_n(y_n) \leq (12/n)^{1/2}, \quad |\text{Im} f_n(y_n)| \leq (12/n)^{1/2} \]
and thus, \( |f_n(y_n)| \leq (24/n)^{1/2} \). But this implies
\[ \|x_n + ky_n\| - 4/n \leq |f_n(x_n + ky_n)| \leq |f_n(x_n)| + |f_n(ky_n)| \]
\[ = \|x_n\| + |f_n(y_n)| \leq \|x_n\| + (24/n)^{1/2} \quad (k = 1, -1, i, -i), \]
so, by picking a proper \( k \) such that \( \|x_n + ky_n\| = 1 \), we derive \( \|x_n\| \geq 1 - 4/n - (42/n)^{1/2} \rightarrow 1 \), contradicting the complex uniform rotundity of \( E \). \qed

From now on, we assume that \( X \) is a complex Banach space, and so the associated Musielak-Orlicz space \( L_M \) is also a complex Banach space.

**Theorem 5.18.** \( x \in S(L_M) \) is a complex extreme point of \( B(L_M) \) iff

(i) \( \lim_{t \to 1-} G_{x,y}(t) = 1 \) or \( \|x(t)\| = E(t) \mu\text{-a.e. on } T \), and

(ii) for any \( y \in L_M \) with \( y \neq 0 \), we have \( \mu G_{x,y} = 0 \), where
\[ G_{x,y} = \{ t \in T : y(t) = 0 \text{ and } 2M_0(t, \|x(t)\|) = M_0(t, \|x(t) + \lambda y(t)\|) \}
\[ + M_0(t, \|x(t) - \lambda y(t)\|) \text{ for all } \lambda \in \mathbb{C} \text{ with } |\lambda| \leq 1 \} \]

**Proof.** \( \Leftarrow \) First we assume that \( \|x(t)\| = E(t) \mu\text{-a.e. on } T \). For fixed \( y \in L_M \), if \( \|x + \lambda y\|_M \leq 1 \) for all \( \lambda \in \mathbb{C} \) with \( |\lambda| \leq 1 \), then by Proposition 5.9, \( \|x(t) + \lambda y(t)\| \leq E(t) = \|x(t)\| \mu\text{-a.e. on } T \). It follows that
\[ M_0(t, \|x(t) + \lambda y(t)\|) + M_0(t, \|x(t) - \lambda y(t)\|) \leq 2M_0(t, \|x(t)\|) \]

and
$\mu$-a.e. on $T$. Hence, by the convexity of $M_0(t, u)$ with respect to $u$, the two sides of the above inequality are equal for almost all $t$ in $T$. By applying (ii), we deduce that $y = 0$ and thus, $x$ is a complex extreme point of $B(L_M)$.

Next we assume $\varrho_{M_0}(x) = \lim_{x \to -1} \varrho_{M_0}(x) = 1$. Let $y \in L_M$ and $\|x + \lambda y\|_M \leq 1$ for all $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$. Again by Proposition 5.9, we have $\varrho_{M_0}(x + \lambda y) \leq 1$. Therefore,

$$1 = \varrho_{M_0}(x) = \int_T M_0(t, \|x(t)\|) \, dt \leq 2^{-1} \varrho_{M_0}(x + \lambda y) + 2^{-1} \varrho_{M_0}(x - \lambda y) \leq 1.$$ 

As in the first case, we also deduce $y = 0$.

⇒ The necessity of (i) can be verified as the corresponding part of Theorem 5.10. If (ii) does not hold, then there exists $y \in L_M$ such that $\mu G_{xy} > 0$. Define

$$H' = \{ t \in G_{xy} : \|x(t)\| < e(t) \}, \quad H'' = \{ t \in G_{xy} : \|x(t)\| \geq e(t) \}.$$

Then $G_{xy} = H' \cup H''$. First we assume $\mu H' > 0$. Then there exists $r > 0$ such that $E = \{ t \in T : \|x(t)\| + r < e(t) \}$ is not a null set. Pick $u \in rS(x)$ and set $z(t) = u \chi_E(t)$. Then $z \neq 0$, $z \in L_M$ and for any $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$, we have

$$\varrho_{M_0}(x + \lambda y) \leq \int E M(t, \|x(t)\| + r) \, dt + \int_{T \setminus E} M_0(t, \|x(t)\|) \, dt$$

$$= \int_{T \setminus E} M_0(t, \|x(t)\|) \, dt \leq \varrho_{M_0}(x) \leq 1.$$ 

This shows $\|x + \lambda y\|_M \leq 1$, and so $x$ is not a complex extreme point of $B(L_M)$.

If $\mu H' = 0$, then $\mu H'' > 0$. Observing that $M(t, u)$ is strictly increasing on $[e(t), E(t)]$ with respect to $u$ for almost all $t \in T$, by the definition of $G_{xy}$ and $H''$, we find that

$$2\|x(t)\| = \|x(t) + \lambda y(t)\| + \|x(t) - \lambda y(t)\| \quad (|\lambda| \leq 1)$$

for all $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$ and almost all $t \in T$. By using this equality and the method in (ii)⇒(iii) of Proposition 5.16, we can derive $\|x(t)\| = \|x(t) + \lambda y(t)\|$ for all $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$ and almost all $t \in T$. Set $z(t) = y(t)|_{H''}$. Then $z \in L_M$, $z \neq 0$ and $\varrho_{M_0}(x + \lambda z) \leq \varrho_{M_0}(x) \leq 1$ for all $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$. This shows that $x$ is not a complex extreme point of $B(L_M)$.

**Theorem 5.19.** $L_M$ is complex rotund iff (i) $M \in \Delta$, (ii) $X$ is complex rotund, and (iii) $e(t) = 0 \mu$-a.e. on $T$.

**Proof.** Sufficiency. Given $x \in S(L_M)$, we have to prove that it is a complex extreme point of $B(L_M)$. Clearly, (i) implies (i) of Theorem 5.18. It remains to check (ii) of Theorem 5.18. Let $y \in L_M$. By (iii), for $\mu$-a.e. $t \in G_{xy},$

$$2\|x(t)\| = \|x(t) + \lambda y(t)\| + \|x(t) - \lambda y(t)\| \quad (|\lambda| \leq 1).$$

By (ii) and Proposition 5.16, the above equality does not hold for any $t \in T$ satisfying $y(t) \neq 0$. This yields $\mu G_{xy} = 0$.

Necessity. (i) is true by Theorem 5.18 and Theorem 5.5 (v). If (ii) fails, then there exist $u, v \in X$ with $|u| = 1$ and $e \neq 0$ such that $\|u + \lambda v\| \leq 1$ for all $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$. Since we already have $M \in \Delta$, there exist $\alpha > 0$ and $H \in \Sigma$ such that $\int_H M(t, \alpha) \, dt = 1$. 
Define 
\[(x(t), y(t)) = \begin{cases} (\alpha u, \alpha v), & t \in H, \\ (0, 0), & t \in T \setminus H. \end{cases} \]
Then \(x, y \in L_M\) and \(g_M(x) = 1\). So, \(\|x\|_M = 1\). But \(t \in H\) implies 
\[\|x(t) + \lambda y(t)\| = \alpha \|u + \lambda v\| \leq \alpha = \|x(t)\| \quad (|\lambda| \leq 1).\]
Therefore, for \(\mu\text{-a.e. } t \in H\), 
\[2M_0(t, \|x(t)\|) \leq M_0(t, \|x(t) + \lambda y(t)\|) + M_0(t, \|x(t) - \lambda y(t)\|) \leq 2M_0(t, \|x(t)\|) \quad (|\lambda| \leq 1).\]
This shows \(\mu G_{xy} = \mu H > 0\) and thus, by Theorem 5.18, \(x\) is not a complex extreme point of \(B(L_M)\), a contradiction.

Finally, if (iii) does not hold, then we can find \(b > 0\) and \(A \in \Sigma\) such that \(\int_A M_0(t, b) dt = 1\) and \(\mu(\{t \in T : e(t) > 0\} \setminus A) > 0\). Pick \(w, v \in X\) with \(\|w\| = 1, \|v\| = 1/2\) and define 
\[(x(t), y(t)) = \begin{cases} (w, 0), & t \in A, \\ (0, e(t)v), & t \in \{t \in T : e(t) \geq 0\} \setminus A, \\ (0, 0), & \text{otherwise}. \end{cases} \]
Then \(x, y \in L_M\), \(\|x\| = 1, y \neq 0\) and \(g_{M_0}(x + \lambda y) = \int_A M(t, b) dt = 1\) for all \(\lambda \in \mathbb{C}\) with \(|\lambda| \leq 1\). This shows that \(x\) is not a complex extreme point of \(B(L_M)\), also a contradiction.

**Theorem 5.20.** \(L_M\) is complex uniformly rotund iff (i) \(M \in \Delta\), (ii) \(e(t) = 0\) \(\mu\text{-a.e. on } T\), and (iii) \(X\) is complex uniformly rotund.

**Proof.** Necessity. According to Theorem 5.19, (i) and (ii) hold. If (iii) fails, then there exist \(\varepsilon > 0\), \(x_n, y_n \in X\) such that \(\|x_n + \lambda y_n\| \leq 1 \quad (|\lambda| \leq 1)\), \(\|y_n\| \geq \varepsilon \quad (n \in \mathbb{N})\) and \(\|x_n\| \to 1\) as \(n \to \infty\). Since (i) is true, we can pick \(\alpha > 0\) and \(H \in \Sigma\) such that \(\int_H M(t, \alpha) dt = 1\). Define 
\[(x_n(t), y_n(t)) = \begin{cases} (\alpha x_n, \alpha y_n), & t \in H, \\ (0, 0), & t \in T \setminus H. \end{cases} \]
Then by (ii), \(g_M(y_n) \geq \int_H M(t, \alpha \varepsilon) dt > 0\) and 
\[g_M(x_n + \lambda y_n) = \int_H M(t, \|x_n + \lambda y_n\|) dt \leq \int_H M(t, \alpha) dt = 1 \quad (|\lambda| \leq 1).\]
Combining this with 
\[\lim_n g_M(x_n) = \lim_n \int_H M(t, \alpha \|x_n\|) dt = \int_H M(t, \alpha) dt = 1,\]
we find that \(L_M\) is not complex uniformly rotund.

Sufficiency. Since \(M \in \Delta\) and \(e(t) = 0\) \(\mu\text{-a.e. on } T\), as in Theorem 1.39, we can easily deduce that \(g_M(x_n) \to 0 \Leftrightarrow \|x_n\|_M \to 0\) and \(g_M(y_n) \to 1 \Rightarrow \|y_n\|_M \to 1\) as \(n \to \infty\). Therefore, to verify the sufficiency, it suffices to show that the modular \(g_M(\cdot)\) is complex uniformly rotund. For given \(\varepsilon \in (0, 1)\), by (iii) and Proposition 5.17, there exists \(\delta > 0\) such that \(x, y \in X\) and 
\[\|y\| \geq (\varepsilon/8) \max\{\|x + k y\| : k = 1, -1, i, -i\}\]
implies

\[ \|x\| \leq \frac{1 - \delta}{4} \sum_k \|x + ky\| \quad (k = 1, -1, i, -i). \]

Fix \( x, y \in L_M \) with \( \varrho_M(y) \geq \varepsilon \) and \( \varrho_M(x + \lambda y) \leq 1 \) \((|\lambda| \leq 1)\). Let

\[ A = \{ t \in T : \|y(t)\| \geq (\varepsilon/8) \max\{\|x(t) + ky(t)\| : k = 1, -1, i, -i\}\}. \]

Then

\[
\int_{T \setminus A} M(t, \|y(t)\|) \, dt \leq (\varepsilon/8) \int_{T \setminus A} M(t, (8/\varepsilon)\|y(t)\|) \, dt \\
\leq (\varepsilon/8) \sum_k \int_{T \setminus A} M(t, \|x(t) + ky(t)\|) \, dt \leq \varepsilon/2 \quad (k = 1, -1, i, -i).
\]

Hence, as

\[ \sum_k \|x(t) + ky(t)\| = \sum_k \|x(t) + y(t)/k\| = \sum_k \|y(t) + kx(t)\| \quad (k = 1, -1, i, -i), \]

we obtain

\[
\frac{\varepsilon}{2} \leq \int_A M(t, \|y(t)\|) \, dt \leq \int_A M\left(t, 4^{-1} \sum_k \|x(t) + ky(t)\|\right) \, dt \\
\leq 4^{-1} \sum_k \int_A M(t, \|x(t) + ky(t)\|) \, dt \quad (k = 1, -1, i, -i).
\]

It follows from the choice of \( \delta \) and \( A \) that

\[
\varrho_M(x) \leq \frac{1}{4} \sum_k \int_{T \setminus A} M(t, \|x(t) + ky(t)\|) \, dt + \frac{1 - \delta}{4} \sum_k \int_A M(t, \|x(t) + ky(t)\|) \, dt \\
\leq 1 - \frac{\delta}{4} \sum_k \int_A M(t, \|x(t) + ky(t)\|) \, dt \leq 1 - \frac{\delta}{4} \cdot \frac{\varepsilon}{2}.
\]

This proves the complex uniform rotundity of \( L_M \). \( \blacksquare \)

**Notes and remarks.** The concept of Musielak–Orlicz spaces was first introduced by J. Musielak. Such spaces can also be equipped with the Orlicz norm, and the Musielak–Orlicz sequence spaces are defined analogously.

A series of geometric properties for such spaces were discussed by many mathematicians, for instance, H. Hudzik [102]–[108] and A. Kamińska [138], [140], [141] and [143]. Except Theorem 5.15, which was taken from an unpublished paper by the author, all the results in this chapter come from C. Wu & S. Chen [281] and C. Wu & H. Sun [287], [290].
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