A Simple Proof of Inequalities of Integrals of Composite Functions

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\textbf{ABSTRACT}

In this paper we give a simple proof of inequalities of integrals of functions which are the composition of nonnegative continuous convex functions on a vector space $\mathbb{R}^m$ and vector-valued functions in a weakly compact subset of a Banach vector space generated by $m L^p_\mu$-spaces for $1 \leq p < +\infty$. Also, the same inequalities hold if these vector-valued functions are in a weakly\textsuperscript{*} compact subset of a Banach vector space generated by $m L^\infty_\mu$-spaces instead.

\textbf{Key words:} convex functions, measure spaces, Lebesgue integrals, Banach spaces.

\section{Introduction}

Both convexity of functions and characteristics of weakly compact sets are important in the study of extremum problems and integral estimates in many areas of applied mathematics. The basic results about the continuity and differentiability of convex functions appear in the book of Rockafellar \cite{3} while many characteristics of weakly compact sets in Banach spaces in the books of Benedetto \cite{2} and Yosida \cite{5}. Of interest and important is the study of integral estimates of a function which is the composition of a convex function on a vector space and a vector-valued function in a weakly compact subset in a Banach space since this kind of composite function often appears in many research fields such as compensated compactness methods (e.g., in \cite{1} and \cite{4}). Therefore it is very necessary to give the inequalities of integrals of the composite functions for our solving many problems in applied mathematics.

Throughout this paper, $\mathbb{R}$ denotes the real number system, $\mathbb{R}^n$ is the usual vector space of real $n$-tuples $x = (x_1, x_2, \ldots, x_n)$, $\mu$ is a nonnegative Lebesgue measure of $\mathbb{R}^n$, $L^p_\mu(\mathbb{R}^n)$ represents a Banach space where each measurable function $u(x)$ has the following norm

$$\| u(x) \|_p = \left( \int_{\mathbb{R}^n} |u(x)|^p d\mu \right)^{\frac{1}{p}}$$

for any $p \in [1, +\infty)$, $(L^p_\mu(\mathbb{R}^n))^m$ denotes a Banach vector space where each measurable vector-valued function has $m$ components in $L^p_\mu(\mathbb{R}^n)$, $L^\infty_\mu(\mathbb{R}^n)$ represents a Banach space where each measurable function $u(x)$ has the following norm

$$\| u(x) \|_\infty = \operatorname{ess sup}_{x \in \mathbb{R}^n} |u(x)| \quad \text{(or say} \quad \| u(x) \|_\infty = \inf_{E \subseteq \mathbb{R}^n} \max_{x \in E \cup \mu(E)=0} |u(x)| \text{)}$$

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where $E^C$ represents the complement set of $E$ in $\mathbb{R}^n$, and $(L^\infty_\mu(\mathbb{R}^n))^m$ denotes a Banach vector space where each measurable vector-valued function has $m$ components in $L^\infty_\mu(\mathbb{R}^n)$. A sequence $\{u_i\}_{i=1}^{+\infty}$ is called to be weakly convergent to $u$ in $L^p_\mu(\mathbb{R}^n)$ as $i \to +\infty$ for $1 < p < +\infty$, if the following equality holds

$$
\lim_{i \to +\infty} \int_{\mathbb{R}^n} u_i v d\mu = \int_{\mathbb{R}^n} u v d\mu
$$

for all $v \in L^q_\mu(\mathbb{R}^n)$ where $q = \frac{p}{p-1}$ and $1 < p < +\infty$. A sequence $\{u_i\}_{i=1}^{+\infty}$ is called to be weakly convergent to $u$ in $L^1_\mu(\mathbb{R}^n)$ as $i \to +\infty$, if the equality (3) holds for all $v \in L^\infty_\mu(\mathbb{R}^n)$. A sequence $\{u_i\}_{i=1}^{+\infty}$ is called to be weakly* convergent to $u$ in $L^\infty_\mu(\mathbb{R}^n)$ as $i \to +\infty$, if the equality (3) holds for all $v \in L^1_\mu(\mathbb{R}^n)$. A sequence $\{u_i\}_{i=1}^{+\infty}$ is called to be weakly convergent to $u$ in $L^1_\mu(\mathbb{R}^n)$ as $i \to +\infty$ for all measurable vector-valued functions in a weakly* compact subset of $(L^1_\mu(\mathbb{R}^n))^m$.

In [1], if a special nonnegative convex function is considered the composition of nonnegative continuous convex functions on a vector space the inequalities of integrals of functions which are the composition of nonnegative continuous convex functions on a vector space are derived. The basic concepts have been introduced in the previous section. In this section we show inequalities of integrals of functions which are the composition of nonnegative continuous convex functions on a vector space $\mathbb{R}^m$ and vector-valued functions in a weakly compact

2 Inequalities for weakly convergent sequences

The plan of this paper is as follows. In Section 2 we obtain inequalities of integrals of the composite functions $f(u)$ where $u$ is a limit of a weakly convergent sequence $\{u_i\}_{i=1}^{+\infty}$ in $(L^p_\mu(\mathbb{R}^n))^m$ for $1 \leq p < +\infty$ and $f = f(x)$ is a nonnegative convex function from $\mathbb{R}^m$ to $\mathbb{R}$. A similar result for a weakly* convergent sequence is shown in Section 3.
subset of a Banach vector space generated by $m$ $L^p$-spaces for $1 \leq p < +\infty$. That is the following

**Theorem 1** Suppose that a sequence $\{u_i\}_{i=1}^{+\infty}$ weakly converges in $(L^p(\mathbb{R}^n))^m$ to $u$ for $1 \leq p < +\infty$ as $i \to +\infty$, where $m$ and $n$ are two positive integers. If $f(x)$ is a nonnegative continuous convex function from $\mathbb{R}^m$ to $\mathbb{R}$, then

$$\lim_{i \to +\infty} \int_{\Omega} f(u_i) d\mu \geq \int_{\Omega} f(u) d\mu.$$  \hspace{1cm} (5)

for all $\Omega \subseteq \mathbb{R}^n$.

**Remark 1** For $m = 1$, Theorem 1 can be also written as follows. Suppose that a sequence $\{u_i\}_{i=1}^{+\infty}$ weakly converges in $L^p(\mathbb{R}^n)$ to $u$ for $1 \leq p < +\infty$ as $i \to +\infty$, where $n$ is a positive integer. If $f(x)$ is a nonnegative continuous convex function from $\mathbb{R}$ to $\mathbb{R}$, then the inequality (5) holds.

**Remark 2** Let $S$ denote a convex subset of $\mathbb{R}$ and $S^m$ the usual vector space of real $m$-tuples $x = (x_1, x_2, \ldots, x_m)$ where $x_i \in S$ ($i = 1, 2, \ldots, m$). Then $S^m$ is also convex. Suppose that $\{u_i\}_{i=1}^{+\infty}$ weakly converges in $(L^p(\mathbb{R}^n))^m$ to $u$ for $1 \leq p < +\infty$ as $i \to +\infty$. Assume that all the values of $\{u_i\}_{i=1}^{+\infty}$ and of $u$ belong to $S^m$ and that $f(x)$ is a nonnegative continuous convex function from $S^m$ to $\mathbb{R}$. Then the inequality (5) also holds.

**Example 1** Assume that $\{u_i\}_{i=1}^{+\infty}$ is a nonnegative sequence which weakly converges in $L^1(\mathbb{R}^n)$ to $u$. Then

$$\lim_{i \to +\infty} \int_{\Omega} u_i d\mu \geq \int_{\Omega} u d\mu.$$ \hspace{1cm} (6)

for all $\Omega \subseteq \mathbb{R}^n$. This is obviously a special case of Remark 2 when $m = 1$ and $f(x) = x$ is defined in $[0, +\infty]$.

**Example 2** Step 2 of the theorem proof of DiPerna & Lions in [1] shows the following result that

$$\lim_{i \to +\infty} \int_{\mathbb{R}^n} F(a_i, b_i) d\mu \geq \int_{\mathbb{R}^n} F(a, b) d\mu$$

if two positive sequences $\{a_i\}_{i=1}^{+\infty}$ and $\{b_i\}_{i=1}^{+\infty}$ weakly converge in $L^1(\mathbb{R}^n)$ to $a$ and $b$ respectively, where $F(x, y) = (x - y) \log(\frac{x}{y})$ for $x > 0$ and $y > 0$. Obviously, since $F(x, y)$ is a nonnegative continuous convex function defined in $(0, +\infty) \times (0, +\infty)$, DiPerna & Lions’ result is a special example of Remark 2 for the case of $p = 1$ and $m = 2$.

We are below going to give a simple proof of Theorem 1. In order to prove Theorem 1 we first recall the following result (See [2]):

**Lemma 1** Given a measure space $(X, \mathcal{A}, \mu)$, $1 \leq p < +\infty$, and $\{u_n, u : n = 1, 2, \ldots\} \subseteq L^p(\mu(X))$. Assume $u_n \rightharpoonup u$ weakly. Then there is a subsequence $\{u_{n_k}\}_{k=1}^{+\infty}$ whose arithmetic means $\frac{1}{m} \sum_{k=1}^{m} u_{n_k}$ converge in the $L^p(\mu(X))$-topology to $u$.

Banach and Saks only proved Lemma 1 for the $1 < p < +\infty$ cases; the result for $L^1(\mu(X))$ was showed by Szlenk in 1965. Using Lemma 1 we can easily prove Theorem 1.

**Proof of Theorem 1** Put $\alpha_i = \int_{\Omega} f(u_i) d\mu$ ($i = 1, 2, \ldots$) and $\alpha = \lim_{i \to +\infty} \int_{\Omega} f(u) d\mu$ for all $\Omega \subseteq \mathbb{R}^n$. Then there exists a subsequence of $\{\alpha_i\}_{i=1}^{+\infty}$ such that this subsequence, denoted without loss of generality by $\{\alpha_i\}_{i=1}^{+\infty}$, converges to $\alpha$ as $i \to +\infty$.

Since $u_i \rightharpoonup u$ weakly in $(L^p(\mathbb{R}^n))^m$ for $1 \leq p < +\infty$, it is shown by Lemma 1 that there exists a subsequence $\{u_{i_j} : j = 1, 2, \ldots\}$ such that $\frac{1}{k} \sum_{j=1}^{k} u_{i_j} \to u$ in $(L^p(\mathbb{R}^n))^m$ for
1 ≤ p < +∞ as k → +∞. Thus there exists a subsequence of \( \{ \frac{1}{k} \sum_{j=1}^{k} u_{ij} : k = 1, 2, \cdots \} \) such that this subsequence (also denoted without loss of generality by \( \{ \frac{1}{k} \sum_{j=1}^{k} u_{ij} : k = 1, 2, \cdots \} \)) satisfies that, as \( k \to +\infty \),

\[
\frac{1}{k} \sum_{j=1}^{k} u_{ij} \to u \text{ a.e. in } \mathbb{R}^n.
\] (7)

On the other hand, since \( f(x) \) is a nonnegative continuous convex function from \( \mathbb{R}^m \) to \( \mathbb{R} \), we have

\[
f\left( \frac{1}{k} \sum_{j=1}^{k} u_{ij} \right) \leq \frac{1}{k} \sum_{j=1}^{k} f(u_{ij}).
\] (8)

Hence, by (8) and Fatou’s lemma, we know that

\[
\int_{\Omega} \lim_{k \to +\infty} f\left( \frac{1}{k} \sum_{j=1}^{k} u_{ij} \right) d\mu \leq \lim_{k \to +\infty} \frac{1}{k} \sum_{j=1}^{k} \int_{\Omega} f(u_{ij}) d\mu.
\] (9)

It follows from (9) that

\[
\int_{\Omega} f(u) d\mu \leq \lim_{k \to +\infty} \frac{1}{k} \sum_{j=1}^{k} \int_{\Omega} f(u_{ij}) d\mu,
\] (10)

or equivalently,

\[
\int_{\Omega} f(u) d\mu \leq \lim_{k \to +\infty} \frac{1}{k} \sum_{j=1}^{k} \alpha_{ij}
\] (11)

which gives (5) since \( \alpha_i \to \alpha \) as \( i \to +\infty \). This completes our proof.

### 3 Inequalities for weakly* convergent sequences

In the previous section we have given inequalities of integrals of the composite functions for weakly convergent sequences in \( (L_p^\infty(\mathbb{R}^n))^m \) for \( 1 \leq p < +\infty \). A similar result for weakly* convergent sequences in \( (L_\mu^\infty(\mathbb{R}^n))^m \) can be also below obtained in this section.

Using the process of the proof of Theorem 1 we can prove the following theorem.

**Theorem 2** Assume that a sequence \( \{ u_i \}_{i=1}^{+\infty} \) weakly* converges in \( (L_\mu^\infty(\mathbb{R}^n))^m \) to \( u \) as \( i \to +\infty \), where \( m \) and \( n \) are two positive integers. If \( f(x) \) is a nonnegative continuous convex function from \( \mathbb{R}^m \) to \( \mathbb{R} \), then the inequality (5) also holds for all \( \Omega \subseteq \mathbb{R}^n \).

**Proof** Put \( \Omega_R = \Omega \cap \{ w : |w| < R, w \in \mathbb{R}^n \} \). Then \( \Omega_R \) is a bounded set in \( \mathbb{R}^n \) for all the fixed positive real number \( R \). Since \( u_i \to u \) weakly* in \( (L_\mu^\infty(\mathbb{R}^n))^m \), \( u_i \to u \) weakly* in \( (L_\mu^\infty(\Omega_R))^m \). Hence, by \( L_\mu^\infty(\Omega_R) \subseteq L^1(\Omega_R) \), it can be easily known that \( u_i \to u \) weakly in \( (L_\mu^1(\Omega_R))^m \). Then, using the process of the proof of Theorem 1 we can get

\[
\lim_{i \to +\infty} \int_{\Omega_R} f(u_i) d\mu \geq \int_{\Omega_R} f(u) d\mu.
\] (12)

It follows from the nonnegativity of the convex function \( f \) that

\[
\lim_{i \to +\infty} \int_{\Omega} f(u_i) d\mu \geq \int_{\Omega} f(u) d\mu.
\] (13)
Finally, by Lebesgue dominated convergence theorem, as \( R \to +\infty \), (13) implies (5). Our proof is completed.

Furthermore, in the case for continuous convex functions, using Mazur’s lemma [5], we can deduce

**Theorem 3** Assume that a sequence \( \{u_i\}_{i=1}^{+\infty} \) weakly* converges in \((L^\infty_\mu(\mathbb{R}^n))^m\) to \( u \) as \( i \to +\infty \), where \( m \) and \( n \) are two positive integers. If \( f(x) \) is a continuous convex function from \( \mathbb{R}^m \) to \( \mathbb{R} \), then the inequality (5) also holds for all the bounded set \( \Omega \subset \mathbb{R}^n \).

Obviously, the result in Theorem 3 is weaker than that in Theorem 2 since the nonnegativity of the convex function appears in Theorem 2 but not in Theorem 3. We can also deduce Theorem 2 from Theorem 3. Theorem 3 can be easily proved using the following lemma.

**Lemma 2** Assume \( u_n \to u \) weakly in a normed linear space. Then there exists, for any \( \varepsilon > 0 \), a convex combination \( \sum_{k=1}^{n} \lambda_k u_k \) (\( \lambda_k \geq 0, \sum_{k=1}^{n} \lambda_k = 1 \)) of \( \{u_k : k = 1, 2, \cdots\} \) such that \( \| u - \sum_{k=1}^{n} \lambda_k u_k \| \leq \varepsilon \) where \( \| v \| \) is a norm of \( v \) in the space.

This is called Mazur’s lemma. Its proof can be found in the book of Yosida [5].

In fact, Theorem 3 is a part of the results given by Ying [4]. However, we still give its proof below.

**Proof of Theorem 3** Put \( \alpha_i = \int_{\Omega} f(u_i)d\mu \) (\( i = 1, 2, \cdots \)) and \( \alpha = \lim_{i \to +\infty} \int_{\Omega} f(u)d\mu \) for all the bounded set \( \Omega \). Then there exists a subsequence of \( \{\alpha_i\}_{i=1}^{+\infty} \) such that this subsequence, denoted without loss of generality by \( \{\alpha_i\}_{i=1}^{+\infty} \), converges to \( \alpha \) as \( i \to +\infty \).

Since \( u_i \to u \) weakly* in \((L^\infty_\mu(\mathbb{R}^n))^m\), \( u_i \to u \) weakly* in \((L^\infty_\mu(\Omega))^m\). Hence, by \( L^\infty(\Omega) \subset L^1(\Omega) \), it can be easily known that \( u_i \to u \) weakly in \((L^1_\mu(\Omega))^m\). It follows from Lemma 2 that, for any natural number \( j \), there exists a convex combination \( \sum_{k=j}^{N(j)} \lambda_k u_k \) (\( \lambda_k \geq 0, \sum_{k=j}^{N(j)} \lambda_k = 1 \)) of \( \{u_k : k = j, j+1, \cdots\} \) such that \( \| u - \sum_{k=j}^{N(j)} \lambda_k u_k \| \leq \frac{1}{j} \) where \( N(j) \) is a natural number which depends on \( j \) and \( \{u_k : k = j, j+1, \cdots\} \), \( \| v \|_\infty \) represents a norm of \( v \) in \((L^\infty_\mu(\Omega))^m\). Put \( v_j = \sum_{k=j}^{N(j)} \lambda_k u_k \). Then, as \( j \to +\infty \), \( v_j \to u \) in \((L^\infty_\mu(\Omega))^m\). Since \( f(x) \) is continuous, for any given positive \( \varepsilon \), there exists a natural number \( N \) such as

\[
f(u) < f(v_j) + \frac{\varepsilon}{\text{mes}(\Omega)}
\]  

for all \( j > N \), where \( \text{mes}(\Omega) \) represents the measure of \( \Omega \). By the convexity of the function \( f(x) \), integrating (14) gives

\[
\int_{\Omega} f(u)d\mu \leq \sum_{k=j}^{N(j)} \lambda_k \int_{\Omega} f(u_k)d\mu + \varepsilon,
\]

or equivalently,

\[
\int_{\Omega} f(u)d\mu \leq \sum_{k=j}^{N(j)} \lambda_k \alpha_k + \varepsilon.
\]

First let \( j \to +\infty \) and then \( \varepsilon \to 0 \), (16) gives (5) since \( \alpha_k \to \alpha \) as \( k \to +\infty \). This completes the proof.
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