



ON CLASSES OF CONVEX FUNCTIONS AND THEORY OF ORLICZ SPACES

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S. A

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THE M.Sc . COURSES

Studied by the student (1987- 1988)

1. Functional Analysis	2 hours / week
2- Differential Equations	2 hours / week
3- Modern Algebra	2 hours / week
4- Topology	2 hours / week
5- Numerical Analysis [1]	2 hours / week

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ABSTRACT

This thesis is to give a survey on some basic facts pertaining to convex functions on normed linear spaces. Special types of convex function, and some topological properties of the Orlicz sequence spaces ℓ_M .

INTRODUCTION

INTRODUCTION

In this thesis we study the basic definitions and properties of convex functions on a normed linear space. Two striking examples are subadditive functions and convex functions. Functions which are piecewise convex or concave are basic in calculus, elementary as well as advanced.

Convexity is next to positivity the most fruitful concept in analysis, and its implications are legion.

Convexity is, of course, a geometrical concept, whatever since the days of Minkowski, who was the pioneer and pathfinder in this area, it has become the happy play ground of analyst. The inequality

$$f\left(\frac{1}{2}(x+y)\right) \leq \frac{1}{2}(f(x) + f(y))$$

first considered by Otto Hölder in 1889 and in more detail by Danish mathematician and telephone engineer J. L. Jensen (1859-1925) in (1906), characterizes the convex functions.

If $-f$ is convex, then f is said to be concave.

The geometric meaning of the above inequality is that the midpoint of any chord of the curve $y = f(x)$ lies above or on the curve. Actually a convex function is either continuous or very irregular, unbounded in every interval, thus a measurable convex function is actually continuous.

The aim of this thesis is to give a survey on some basic facts pertaining to convex functions on normed linear spaces, special types of convex function, and some topological properties of the Orlicz sequence spaces ℓ_p^Φ .

The thesis consists of four chapters:

Chapter 0:

It Contains some definitions and **Theorem** that will be used.

Chapter I:

In this chapter we study the basic definitions and properties of convex functions on a normed linear space. Such as the continuity of convex functions, differentiable convex functions, etc.

Chapter II:

In this chapter we study some types of convex functions such as the N-functions, midconvex functions on normed linear spaces etc. and its properties such as superposition of N-functions, complementary of N-functions, etc.

Chapter III:

In this chapter we start with the definition of Orlicz spaces of the Orlicz sequence spaces ℓ_p^Φ defined with the aid of a certain convex function Φ . For $M = \{f_n\}$ in ℓ_p^Φ we have $\sum_{n=1}^{\infty} |f_n|^p \leq \Phi(1)$. The spaces ℓ_p^Φ are compared with the classical sequence spaces ℓ_p . The introduction of Orlicz functions has been inspired by obvious role played by the function t^p in the definition of the spaces ℓ_p or more generally $\ell_p(M)$.

or more generally $\ell_p(M)$, also were replaced t^p by a more general function M and then to consider the set of all sequences of scalars $\{a_n\}$ for which the series $\sum M |a_n|$. [17], [18], [21].

CHAPTER 0

BASIC

DEFINITIONS & THEOREM

CHAPTER 0

In this chapter we summarize some known definitions and theorem that will be used in this thesis.

Definition 0.1.

A sequence of functions $x_n: S \longrightarrow \mathbb{R}$ is said to be equi-continuous if for all $\epsilon > 0$ there is $\delta > 0$ such that $d(x, y) < \delta$ implies that $|x_n(x) - x_n(y)| < \epsilon$ for all n belong to N and δ is independent of n .

Definition 0.2.

A topological space (X, τ) is said to be compact iff for all $\{G_i\}_{i \in I}$ open cover of X there exist $\{G_{i_j}\}_{j=1}^n$ finite open subcover of X .

Definition 0.3.

A subset M of a metric space X is said to be totally bounded iff for all $\epsilon > 0$ there is $\{m_i\}_{i=1}^n$ subset of N satisfies the condition $\forall y \in M$ there exist $m_{i_0} \in \{m_i\}_{i=1}^n$ such that $d(y, m_{i_0}) < \epsilon$.

Definition 0.4.

A probability space is a totally finite measure space (X, S, μ) for which $\mu(X)=1$; the measure μ on a probability space is called a probability measure.

Definition 0.5.

Let (X, τ) be a linear topological space then (X, τ) is said to be locally bounded space iff there is a bounded neighbourhood of 0 belong to X .

Theorem 0.1.

If A is a completely continuous operator mapping, a closed bounded convex set S of Banach space E into itself then there is a point x of S fixed under A such that $A(x)=x$.

CHAPTER 1

CONVEX FUNCTIONS

ON

NORMED SPACES

CHAPTER I

CONVEX FUNCTIONS ON NORMED SPACES

Introduction

In this chapter we give a number of definitions and conventions which we need in our thesis and which form the theoretical base of convex functions. The references to our representation are [1], [4], [5] and [20].

The first section of this chapter deals with basic definitions and results. The second section deals with the continuity of convex functions. The third section is devoted to the differentiable convex functions, and the fourth studies the support of convex functions. Also, the proofs of the basic theorems are given.

1.1. Basic Definitions and Results

Definition 1.1.1.

We say that a set $U \subset L$ (normed linear space) is convex if

$$\{\alpha x + (1 - \alpha)y\} \in U \quad \text{where } x, y \in U, \quad \alpha \in [0, 1]$$

Definition 1.1.2.

We merely require that the domain of f be convex i.e. for $x, y \in D$, $\alpha \in [0, 1]$, f will always be defined at $\alpha x + (1 - \alpha)y$.

We then define f to be convex on $U \subset L$ if