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IMBEDDING THEOREMS FOR GENERAL SOBOLEV WEIGHT SPACES

ALOIS KUFNER

0. Introduction.

Let Ω be a bounded domain of the N -dimensional Euclidean space R^N ; we assume that the boundary $\partial\Omega$ of Ω may be locally described by a function fulfilling the Lipschitz condition.

Let $h(x)$ be a function defined and positive almost everywhere on the domain Ω and called the weight function. We define the space $L_{p,h}(\Omega)$ for $p \geq 1$ as the set of functions u defined almost everywhere on Ω and such that the norm

$$(0,1) \quad \|u\|_{0,p,h} = \left[\int_{\Omega} |u(x)|^p h(x) dx \right]^{1/p}$$

is finite.

Let $i = (i_1, i_2, \dots, i_N)$ be a multi-index with $|i| = \sum_{s=1}^N i_s$, where i_s ($s = 1, 2, \dots, N$) are non-negative integers. We denote by $D^i u$ the (generalized) derivative of order $|i|$:

$$D^i u = \frac{\partial^{|i|} u}{\partial x_1^{i_1} \partial x_2^{i_2} \dots \partial x_N^{i_N}}.$$

For each positive integer m we define the general Sobolev weight space $W_{p,h}^{(m)}(\Omega)$ as the Banach space of all functions u defined almost everywhere on Ω and such that generalized derivatives $D^i u$ belong to the space $L_{p,h}(\Omega)$ for all multi-indices i with $|i| \leq m$. In the space $W_{p,h}^{(m)}(\Omega)$, we have the norm

$$(0,2) \quad \|u\|_{m,p,h} = \left[\sum_{|i|=0}^m \|D^i u\|_{0,p,h}^p \right]^{1/p}.$$

For $m = 0$ we define $W_{p,h}^{(0)}(\Omega) = L_{p,h}(\Omega)$.

Let $\mathring{C}^{(\infty)}(\Omega)$ denote the set of all infinitely differentiable functions in R^N with a compact support in Ω . Then we define the space $\mathring{W}_{p,h}^{(m)}(\Omega)$ as the closure of $\mathring{C}^{(\infty)}(\Omega)$ in the norm (0.2).

The imbedding problem in these general Sobolev weight spaces is the problem of determining the (best) weight function $k(x)$ [depending on $h(x)$] such that the inclusion

$$(0.3) \quad W_{p,h}^{(1)}(\Omega) \subset L_{p,k}(\Omega)$$

holds and that this imbedding is continuous, i. e. that an estimate of the type

$$(0.4) \quad \|u\|_{0,p,k} \leq c \|u\|_{1,p,h}$$

holds with a constant c not depending on the function u .

In this paper, this problem is solved for the case

$$(0.5) \quad h(x) = \sigma(\varrho(x))$$

where $\sigma = \sigma(t)$ is an almost everywhere positive function of one variable $t \in (0, \infty)$ and $\varrho = \varrho(x)$ is the distance between the point $x \in \Omega$ and the boundary $\partial\Omega$ of Ω .

For some special functions σ there exist result in this direction: So for $\sigma(t) = t^\alpha$ with α a real number, this problem was solved by J. NEČAS [1]: Under some assumptions concerning the value of α [$\alpha > p - 1$ for the space $W_{p,h}^{(1)}(\Omega)$ and $\alpha < p - 1$ for the space $\mathring{W}_{p,h}^{(1)}(\Omega)$] he has shown that if $h(x) = \sigma(\varrho(x))$ with $\sigma(t) = t^\alpha$ then the weight function k is of the form $k(x) = \kappa(\varrho(x))$ with

$$(0.6) \quad \kappa = \kappa(t) = t^{\alpha-p}.$$

His results were extended in the papers of J. KADLEC and the author [2] and [3]. E. g., it is shown, that for $\alpha = p - 1$ the imbedding

$$\mathring{W}_{p,h}^{(1)}(\Omega) \subset L_{p,k}(\Omega)$$

holds with $h(x) = \sigma(\varrho(x))$, $\sigma(t) = t^\alpha = t^{p-1}$ and

$$(0.7) \quad k(x) = \kappa(\varrho(x)), \quad \kappa(t) = t^{\alpha-p} \lg^{-p}(R/t) = \frac{1}{t} \lg^{-p}\left(\frac{R}{t}\right)$$

with R a positive constant.

For weight functions of the type

$$h(x) = \sigma(r(x))$$

with $r(x)$ the distance between the point $x \in \Omega$ and a fixed point x_0 on the boundary $\partial\Omega$, similar results were obtained by the author [4]: for $\sigma(t) = t^\alpha$ there is $k(x) = \kappa(r(x))$ with $\kappa(t) = t^{\alpha-p}$.

There also similar results concerning, e. g., unbounded domains (I. D. KUDRJAVCEV [5]) or weight functions defined as a power of the distance from a n -dimensional manifold ($n < N$) (see G. N. JAKOVLEV [6]) etc.

1. A generalization of Hardy's inequality.

Important for the proof of an imbedding of the type (0.3) with weight functions of the form $h(x) = \varrho^\alpha(x)$ or $h(x) = r^\alpha(x)$ is the inequality of HARDY

$$(1.1) \quad \int_0^\infty |f(t)|^p t^{\alpha-p} dt \leq \left(\frac{p}{|\alpha - p + 1|} \right)^p \int_0^\infty \left| \frac{df}{dt} \right|^p t^\alpha dt$$

which holds

- i) for $\alpha > p - 1$ if $\lim_{t \rightarrow \infty} f(t) = 0$,
- ii) for $\alpha < p - 1$ if $\lim_{t \rightarrow 0} f(t) = 0$

(see [7], Theorem 330); the value $\alpha = p - 1$ is a singular value.

For the proof of imbedding theorems with $h(x) = \sigma(\varrho(x))$ and $k(x) = \kappa(\varrho(x))$, where σ and κ are more general, we need a generalization of Hardy's inequality [see (1.4)]. We will state it here as a Lemma:

LEMMA. Let be $p > 1$ and $\sigma = \sigma(t)$ defined and positive almost everywhere on (a, b) [$-\infty \leq a < b \leq \infty$]. Let us define a function $S(\tau)$ by the formula

$$(1.2) \quad S(\tau) = \sigma^{\frac{1}{1-p}}(\tau).$$

Further let $f = f(t)$ be a function differentiable in (a, b) and such that

$$\int_a^b \left| \frac{df}{dt} \right|^p \sigma(t) dt < \infty.$$

Let at least one of the following two conditions be fulfilled:

- (i) $\lim_{t \rightarrow b} f(t) = 0$ and the function $S^*(t) = \int_t^b S(\tau) d\tau$ is finite for every $t \in (a, b)$;

(ii) $\lim_{t \rightarrow a} f(t) = 0$ and the function $S^*(t) = \int_a^t S(\tau) d\tau$ is finite for every $t \in (a, b)$.

If we define the function κ by

$$(1.3) \quad \kappa(t) = S(t) [S^*(t)]^{-p}$$

then the generalized inequality of Hardy holds:

$$(1.4) \quad \int_a^b |f(t)|^p \kappa(t) dt \leq \left(\frac{p}{p-1} \right)^p \int_a^b \left| \frac{df}{dt} \right|^p \sigma(t) dt.$$

The proof of the generalized Hardy's inequality is similar to the proof of inequality (1.1), e. g. in [8]. A proof of (1.4) has given, e. g., V. N. SEDOV in his (yet unpublished) Thesis. We will give here two simple examples:

EXAMPLE 1. For $(a, b) = (0, \infty)$ and $\sigma(t) = t^\alpha$ ($\alpha \neq p-1$) we have by condition (i) of the Lemma for $\alpha > p-1$ and by condition (ii) for $\alpha < p-1$ the following expression for κ :

$$\kappa(t) = \left(\frac{|\alpha + 1 - p|}{p-1} \right)^p t^{\alpha-p}.$$

In this way, we obtained the Hardy's inequality (1.1).

EXAMPLE 2. For $(a, b) = (0, 1)$ and $\sigma(t) = t^{p-1} \lg^{\beta+p} \frac{1}{t}$ with $\beta \neq -1$ we obtain by condition (i) for $\beta < -1$ and by condition (ii) for $\beta > -1$ the following expression for the function κ :

$$\kappa(t) = \left(\frac{|\beta + 1|}{p-1} \right)^p \frac{1}{t} \lg^\beta \frac{1}{t}.$$

This is exactly the inequality (4.4) from [3] (see also formula (0.7) which is a special case of our function $\kappa(t)$ for $\beta = -p$).

2. Imbedding theorems in a special case.

For the points $x \in R^N$ we use the notation $x = (x', x_N)$ where $x' = (x_1, x_2, \dots, x_{N-1})$. In this section, special cylindrical domains will be con-

sidered: $\Omega = K \times (0, 1)$ with K the unit ball in R^{N-1} :

$$K = \left\{ x' \in R^{N-1} : \sum_{j=1}^{N-1} x_j^2 < 1 \right\}.$$

Further, it will be supposed in this Section, that all functions $u = u(x', x_N)$ vanish in the neighbourhood of the part of the boundary $\partial\Omega$ described by

$$(2.1) \quad |x'| = 1 \quad \text{or} \quad x_N = 1$$

(i.e. the functions vanish in the neighbourhood of the sides and of the upper base of the cylindre Ω).

For such functions u we define the space $L_{p,\sigma}(\Omega)$ as the space of all functions u , for which the norm

$$(2.2) \quad \|u\|_{0,p,\sigma} = \left[\int_K dx' \int_0^1 |u(x', x_N)|^p \sigma(x_N) dx_N \right]^{1/p}$$

is finite. Here, the weight function depends on x_N only. The Sobolev weight space $W_{p,\sigma}^{(1)}(\Omega)$ is the space of all functions u for which

$$u \in L_{p,\sigma}(\Omega) \quad \text{and} \quad \frac{\partial u}{\partial x_j} \in L_{p,\sigma}(\Omega) \quad \text{for } j = 1, 2, \dots, N$$

with the norm

$$(2.3) \quad \|u\|_{1,p,\sigma} = \left[\|u\|_{0,p,\sigma}^p + \sum_{j=1}^N \left\| \frac{\partial u}{\partial x_j} \right\|_{0,p,\sigma}^p \right]^{1/p}.$$

Further, we set (similarly as in Section 1)

$$(2.4) \quad S(t) = \sigma^{\frac{1}{1-p}}(t)$$

with $p > 1$ and suppose that

$$(2.5) \quad \int_t^1 S(\tau) d\tau < \infty \quad \text{for } t > 0$$

and define a new weight function κ by the formula

$$(2.6) \quad \kappa(t) = S(t) \left[\int_t^1 S(\tau) d\tau \right]^{-p}.$$

Finally, we suppose that the space $C^{(\infty)}(\bar{\Omega})$ [i. e. the space of functions infinitely differentiable in Ω and continuous with all derivatives in the closure $\bar{\Omega}$] forms a dense subset of the spaces $W_{p,\sigma}^{(1)}(\Omega)$ and $L_{p,\kappa}(\Omega)$. Let us note that in the paper of O. V. BESOV and the author [9] conditions are given which guarantee the density of smooth functions in weight spaces.

Under all these assumptions, we have the following

THEOREM 1. For all $u \in W_{p,\sigma}^{(1)}(\Omega)$ the inequality

$$(2.7) \quad \|u\|_{0,p,\kappa} \leq \frac{p}{p-1} \|u\|_{1,p,\sigma}$$

holds with κ given by (2.6).

PROOF. At first, let us prove (2.7) for a function $u \in C^{(\infty)}(\bar{\Omega})$ which vanishes in the neighbourhood of points $x = (x', x_N)$ with $|x'| = 1$ or $x_N = 1$. We want to estimate the integral

$$I = \|u\|_{0,p,\kappa}^p = \int_K dx' \int_0^1 |u(x', x_N)|^p \kappa(x_N) dx_N.$$

Let us denote by J the inner integral and by $f(x_N)$ the function $u(x', x_N)$ for a fixed $x' \in K$. The function f vanishes for values x_N near to 1. So, we can use the Lemma, condition (i) [with $(a, b) = (0, 1)$] and have from inequality (1.4)

$$J = \int_0^1 |f(x_N)|^p \kappa(x_N) dx_N \leq \left(\frac{p}{p-1}\right)^p \int_0^1 \left|\frac{df}{dx_N}\right|^p \sigma(x_N) dx_N.$$

Because $f(x_N) = u(x', x_N)$ and $\frac{df}{dx_N}(x_N) = \frac{\partial u}{\partial x_N}(x', x_N)$, we can write the last inequality in the form

$$J = \int_0^1 |u(x', x_N)|^p \kappa(x_N) dx_N \leq \left(\frac{p}{p-1}\right)^p \int_0^1 \left|\frac{\partial u}{\partial x_N}(x', x_N)\right|^p \sigma(x_N) dx_N.$$

Integrating this inequality by x' over K we obtain

$$\|u\|_{0,p,\kappa}^p \leq \left(\frac{p}{p-1}\right)^p \left\| \frac{\partial u}{\partial x_N} \right\|_{0,p,\sigma}^p.$$

Using the obvious estimation

$$\left\| \frac{\partial u}{\partial x_N} \right\|_{0,p,\sigma}^p \leq \|u\|_{1,p,\sigma}^p$$

we have (2.7) for a smooth function u .

Now, we suppose $u \in W_{p,\sigma}^{(1)}(\Omega)$. Because $C^{(\infty)}(\bar{\Omega})$ forms a dense subset in this space, a sequence of functions $u_n \in C^{(\infty)}(\bar{\Omega})$ exists such that $u_n \rightarrow u$ for $n \rightarrow \infty$ in the norm (2.3). In the first part of the proof we have shown that (2.7) holds for u_n , $n = 1, 2, \dots$. The functions u_n form a Cauchy sequence in $W_{p,\sigma}^{(1)}(\Omega)$ and by (2.7) also in $L_{p,\kappa}(\Omega)$. So, a limit of u_n exists in $L_{p,\kappa}(\Omega)$, and we obtain (2.7) for u by a passage to the limit for $n \rightarrow \infty$ in (2.7) for u_n .

Theorem 1 shows that for weight functions σ fulfilling the condition (2.5) the imbedding

$$(2.8) \quad W_{p,\sigma}^{(1)}(\Omega) \subset L_{p,\kappa}(\Omega)$$

holds with κ given by (2.6). If we define the space $\overset{\circ}{W}_{p,\sigma}^{(1)}(\Omega)$ as the closure of $\overset{\circ}{C}^{(\infty)}(\Omega)$ in the norm (2.3) (see also Section 0), then obviously $\overset{\circ}{W}_{p,\sigma}^{(1)}(\Omega) \subset W_{p,\sigma}^{(1)}(\Omega)$ and so, the imbedding (2.8) holds for $\overset{\circ}{W}_{p,\sigma}^{(1)}(\Omega)$ too:

$$(2.9) \quad \overset{\circ}{W}_{p,\sigma}^{(1)}(\Omega) \subset L_{p,\kappa}(\Omega).$$

An imbedding of the form (2.9) holds also if the weight function σ fulfils the condition

$$(2.10) \quad \int_0^t S(\tau) d\tau < \infty \quad \text{for } t < 1$$

instead of (2.5): then the weight function κ is given by

$$(2.11) \quad \kappa(t) = S(t) \left[\int_0^t S(\tau) d\tau \right]^{-p}:$$

THEOREM 2. For all functions $u \in \overset{\circ}{W}_{p,\sigma}^{(1)}(\Omega)$ the inequality (2.7) holds with κ given by (2.11).

PROOF. We can use the same method as in the proof of Theorem 1.

Using the fact that, for $u \in \overset{\circ}{C}^{(\infty)}(\Omega)$, it is $f(x_N) = u(x', x_N) = 0$ for x_N near to 0, we obtain from inequality (1.4) [condition (ii) of the Lemma] the estimate (2.7) for functions $u_n \in \overset{\circ}{C}^{(\infty)}(\Omega)$ and by a limit procedure with $n \rightarrow \infty$ also for $u \in \overset{\circ}{W}_{p,\sigma}^{(1)}(\Omega)$.

EXAMPLE 3. From Example 2 it follows that the estimation

$$\|u\|_{0,p,x_N^{-1}lg^{\alpha}(x_N^{-1})} \leq \frac{p}{|\alpha+1|} \|u\|_{1,p,x_N^{p-1}lg^{\alpha+p}(x_N^{-1})}$$

holds (i) for $u \in W_{p,\sigma}^{(1)}(\Omega)$ with $\sigma(x_N) = x_N^{p-1}lg^{\alpha+p}(x_N^{-1})$ if $\alpha < -1$ (by using Theorem 1);

(ii) for $u \in \mathring{W}_{p,\sigma}^{(1)}(\Omega)$ with the same σ if $\alpha \neq -1$ (by using Theorem 1 for $\alpha < -1$ and Theorem 2 for $\alpha > -1$).

The just mentioned results may be carried over to the spaces $W_{p,\sigma}^{(m)}(\Omega)$ with $m > 1$, defined as the spaces of functions u with a support of the described type [i. e. vanishing in the neighbourhood of the part of the boundary $\partial\Omega$ given by (2.1)] and such that the norm

$$\|u\|_{m,p,\sigma} = \left[\sum_{|\alpha|=0}^m \int_K dx' \int_0^1 |D^{\alpha} u(x', x_N)|^{p\sigma(x_N)} dx_N \right]^{1/p}$$

is finite. But this is a technical question only, how may be seen from the procedure for $m = 2$:

If $u \in W_{p,\sigma}^{(2)}(\Omega)$ with σ fulfilling the condition (2.5), then $u \in W_{p,\sigma}^{(1)}(\Omega)$ and $v_j = \frac{\partial u}{\partial x_j} \in W_{p,\sigma}^{(1)}(\Omega)$ for $j = 1, 2, \dots, N$. Using now Theorem 1 for the functions u and v_j , we obtain

$$u \in L_{p,\kappa}(\Omega) \text{ and } v_j = \frac{\partial u}{\partial x_j} \in L_{p,\kappa}(\Omega) \quad (j = 1, 2, \dots, N).$$

with κ given by (2.6). It means that $u \in W_{p,\kappa}^{(1)}(\Omega)$, and so, we have the imbedding

$$(2.12) \quad W_{p,\sigma}^{(2)}(\Omega) \subset W_{p,\kappa}^{(1)}(\Omega).$$

Let us denote

$$K(t) = \kappa^{\frac{1}{1-p}}(t)$$

and suppose

$$\int_1^t K(\tau) d\tau < \infty \quad \text{for } t > 0.$$

Setting now

$$(2.13) \quad \lambda(t) = K(t) \left[\int_t^1 K(\tau) d\tau \right]^{-p},$$

Theorem 1 gives the imbedding

$$W_{p, \kappa}^{(1)}(\Omega) \subset L_{p, \lambda}(\Omega).$$

From this inclusion and from (2.12) now immediately follows the main result:

$$W_{p, \sigma}^{(2)}(\Omega) \subset L_{p, \lambda}(\Omega)$$

with λ from (2.13).

* * *

Let now $a = a(x')$ be a function defined and lipschitzian for $x' \in \bar{K}$ with K the unit ball in R^{N-1} . We can repeat all considerations made in Theorems 1 and 2 for $\Omega = K \times (0, 1)$ and $\sigma = \sigma(x_N)$, $\kappa = \kappa(x_N)$, also for Ω defined by

$$\Omega = \{x = (x', x_N) : x' \in K, a(x') < x_N < a(x') + 1\}$$

and for weight functions

$$h(x) = h(x', x_N) = \sigma(a(x') + x_N),$$

$$k(x) = k(x', x_N) = \kappa(a(x') + x_N),$$

because here

$$\int_{\Omega} v(x) dx = \int_K dx' \int_{a(x')}^{a(x')+1} v(x', x_N) dx_N = \int_K dx' \int_0^1 v(x', a(x') + t) dt.$$

Also for such domains Ω Theorems 1 and 2 hold (with function u vanishing in the neighbourhood of points with $|x'| = 1$ or with $x_N = a(x') + 1$).

This fact will be used in the following Section.

3. Imbedding theorems in the general case.

The domains Ω considered in Section 2 were rather special and also the condition concerning the support of functions u was very restrictive.

But results analogous to Theorems 1 and 2 hold also for general Sobolev weight spaces defined in Section 0 with weight functions of the type

$$h(x) = \sigma(\varrho(x)).$$

For such spaces, we must make some additional assumptions concerning the weight function σ :

(I) $\sigma = \sigma(t)$ is a non-negative function defined for $t \in (0, \infty)$ and such that for every interval $[c, d]$ with $0 < c < d < \infty$ a number η exists ($\eta > 1$ and depending on the interval $[c, d]$) such that

$$(3.1) \quad \frac{1}{\eta} \leq \sigma(t) \leq \eta \quad \text{for } t \in [c, d];$$

(II) if c_1 and c_2 are positive constants such that $c_1 \leq t/s \leq c_2$, then there exist positive constants C_1 and C_2 such that for this s and t the inequalities

$$(3.2) \quad C_1 \leq \frac{\sigma(t)}{\sigma(s)} \leq C_2$$

hold.

Some conditions for σ under which (3.2) holds are given in [9].

Now, we again define $S(t)$ by (2.4) and suppose that (2.5) holds. We define a new weight function κ by (2.6) and suppose that conditions (I) and (II) hold for both functions σ and κ and that functions from $C^{(\infty)}(\bar{\Omega})$ are dense in $W_{p,h}^{(1)}(\Omega)$ and in $L_{p,\kappa}(\Omega)$ where

$$(3.3) \quad h(x) = \sigma(\varrho(x)); \quad \kappa(x) = \kappa(\varrho(x)); \quad \varrho(x) = \text{dist}(x, \partial\Omega).$$

Then we have

THEOREM 3. Let $p > 1$. Let Ω be a bounded domain with locally Lipschitzian boundary $\partial\Omega$. Then a constant $c > 0$ exists such that for all $u \in W_{p,h}^{(1)}(\Omega)$ the inequality

$$(3.4) \quad \|u\|_{0,p,\kappa} \leq c \|u\|_{1,p,h}$$

holds.

PROOF. For $u \in W_{p,h}^{(1)}(\Omega)$ a sequence of functions $u_n \in C^{(\infty)}(\bar{\Omega})$ (without assumptions about the support of u_n !) exists such that $u_n \rightarrow u$ in $W_{p,h}^{(1)}(\Omega)$ for $n \rightarrow \infty$. Thus, it suffices to prove (3.4) for functions from $C^{(\infty)}(\bar{\Omega})$.

The boundary $\partial\Omega$ may be described locally by functions fulfilling the Lipschitz condition; more precisely (see [1]):

(i) Coordinate systems (x'_r, x_{rN}) ($r = 1, 2, \dots, R$) and functions $a_r = a_r(x'_r)$ defined and lipschitzian on $(N-1)$ -dimensional balls $\bar{K}_r = \{x'_r \in R^{N-1} : |x'_r| \leq 1\}$ exist such that for every point $x \in \partial\Omega$ at least one index r exists such that the point x has the coordinates $(x'_r, a_r(x'_r))$ [i. e. that the boundary $\partial\Omega$ is in the neighbourhood of x described by the function $a_r : x_{rN} = a_r(x'_r)$].

(ii) A constant β ($0 < \beta < 1$) exists such that the « cylindrical » domain

$$B_r = \{x = (x'_r, x_{rN}) : x'_r \in K_r, a_r(x'_r) - \beta < x_{rN} < a_r(x'_r)\}$$

is contained in Ω for $r = 1, 2, \dots, R$ and that the domains

$$D_r = \{x = (x'_r, x_{rN}) : x'_r \in K_r, a_r(x'_r) - \beta < x_{rN} < a_r(x'_r) + \beta\}$$

cover the boundary $\partial\Omega$ and $D_r \cap \Omega = B_r$ ($r = 1, 2, \dots, R$).

(iii) An open set D_{R+1} exists such that $\bar{D}_{R+1} \subset \Omega$, $\bigcup_{r=1}^{R+1} D_r \supset \bar{\Omega}$ and $\Omega = \bigcup_{r=1}^R B_r + D_{R+1}$.

Then functions $\varphi_r(x)$, $r = 1, 2, \dots, R+1$, exist such that :
 $0 \leq \varphi_r(x) \leq 1$, $\varphi_r \in \mathring{C}^{(\infty)}(D_r)$ and for $x \in \bar{\Omega}$ it is $\sum_{r=1}^{R+1} \varphi_r(x) = 1$ (the functions φ_r form a partition of the unity in $\bar{\Omega}$).

Let now be $u \in C^{(\infty)}(\bar{\Omega})$ and let us denote $u_r = u \varphi_r$. Let us fix the index r between 1 and R . We want to estimate the integral

$$(3.5) \quad I_r = \|u_r\|_{0,p,k}^p = \int_{B_r} |u_r(x'_r, x_{rN})|^p k(x'_r, x_{rN}) dx = \\ = \int_{K_r} dx'_r \int_{a_r(x'_r) - \beta}^{a_r(x'_r)} |u_r(x'_r, x_{rN})|^p \kappa(\varrho(x'_r, x_{rN})) dx_{rN}.$$

[We can integrate over B_r instead of the whole Ω , because u_r vanishes in $\Omega - B_r$ for $\varphi_r \in \mathring{C}^{(\infty)}(D_r)$].

Because the function $a_r(x'_r)$ which describes the boundary $\partial\Omega$ for $x'_r \in K_r$ is lipschitzian, the distance of the point $x = (x'_r, x_{rN}) \in B_r$ from $\partial\Omega$ in the direction x_{rN} [this distance is given by $a_r(x'_r) - x_{rN}$] is equivalent with the

usual distance from $\partial\Omega$, given by $\varrho(x'_r, x_{rN})$, i. e. constants c_1 and c_2 exist such that

$$0 < c_1 \leq \frac{\varrho(x'_r, x_{rN})}{a_r(x'_r) - x_{rN}} \leq c_2 < \infty$$

for all $x = (x'_r, x_{rN}) \in B_r$. Using now condition (II) for the weight function κ [see (3.2)] we have

$$k(x'_r, x_{rN}) = \kappa(\varrho(x'_r, x_{rN})) \leq C_2 \kappa(a_r(x'_r) - x_{rN})$$

and from (3.5) it follows

$$\begin{aligned} I_r &\leq C_2 \int_{K_r} dx'_r \int_{a_r(x'_r) - \beta}^{a_r(x'_r)} |u_r(x'_r, x_{rN})|^p \kappa(a_r(x'_r) - x_{rN}) dx_{rN} = \\ &= C_2 \int_{K_r} dx'_r \int_0^\beta |u_r(x'_r, a_r(x'_r) - t)|^p \kappa(t) dt. \end{aligned}$$

But for a fixed $x'_r \in K_r$ the function $u_r(x'_r, x_{rN})$ vanishes for x_{rN} near to $a_r(x'_r) - \beta$, and so, $u(x'_r, a_r(x'_r) - t) = 0$ for t near to $\beta < 1$. Thus, we have the situation considered in Section 2 and Theorem 1 gives immediately

$$\begin{aligned} I_r &\leq C_2 \left(\frac{p}{p-1}\right)^p \int_{K_r} dx'_r \int_0^\beta \left| \frac{\partial u_r}{\partial x_{rN}}(x'_r, a_r(x'_r) - t) \right|^p \sigma(t) dt = \\ &= C_2 \left(\frac{p}{p-1}\right)^p \int_{B_r} \left| \frac{\partial u_r}{\partial x_{rN}}(x'_r, x_{rN}) \right|^p \sigma(a_r(x'_r) - x_{rN}) dx. \end{aligned}$$

Now, we again use condition (II) — in this case for the function σ — and have

$$\sigma(a_r(x'_r) - x_{rN}) \leq \frac{1}{C_1} \sigma(\varrho(x'_r, x_{rN})) = \frac{1}{C_1} h(x'_r, x_{rN}).$$

So we have

$$\int_{B_r} |u_r(x)|^p k(x) dx \leq \frac{C_2}{C_1} \left(\frac{p}{p-1}\right)^p \int_{B_r} \left| \frac{\partial u_r}{\partial x_{rN}}(x) \right|^p h(x) dx$$

and

$$(3.6) \quad \|u_r\|_{0,p,k} \leq c^* \|u_r\|_{1,p,h} \leq c^{**} \|u\|_{1,p,h}$$

because from the properties of φ_r it follows immediately that

$$\|u_r\|_{1,p,h} = \|u\varphi_r\| \leq \tilde{c} \|u\|_{1,p,h}.$$

Inequality (3.6) holds for $r = 1, 2, \dots, R$; but it holds also for $r = R + 1$, i. e. for the function $u_{R+1} = u\varphi_{R+1}$ with compact support in D_{R+1} :

Setting $\delta_1 = \text{dist}(D_{R+1}, \partial\Omega) > 0$, $\delta_2 = \text{diam } \Omega < \infty$, we have

$$\delta_1 \leq \varrho(x) \leq \delta_2 \quad \text{for } x \in D_{R+1}$$

and from property (I) of the weight functions σ and κ it follows, that then $\eta > 1$ and $\eta^* > 1$ exist such that

$$\frac{1}{\eta} \leq h(x) = \sigma(\varrho(x)) \leq \eta; \quad \frac{1}{\eta^*} \leq k(x) = \kappa(\varrho(x)) \leq \eta^*$$

for $x \in D_{R+1}$. So, for these x we have $k(x) \leq \eta^* \eta h(x)$ and

$$\begin{aligned} \|u_{R+1}\|_{0,p,k}^p &= \int_{D_{R+1}} |u_{R+1}(x)|^p k(x) dx \leq \eta^* \eta \int_{D_{R+1}} |u_{R+1}(x)|^p h(x) dx \leq \\ &\leq \eta^* \eta \int_{D_{R+1}} \left[|u_{R+1}(x)|^p + \sum_{j=1}^N \left| \frac{\partial u_{R+1}}{\partial x_j}(x) \right|^p \right] h(x) dx = \\ &= \eta^* \eta \|u_{R+1}\|_{1,p,h}^p \leq \eta^* \tilde{c} \|u\|_{1,p,h}^p. \end{aligned}$$

Thus (3.6) holds for $r = 1, 2, \dots, R + 1$. Because $u(x) = u(x) \sum_{r=1}^{R+1} \varphi_r(x) = \sum_{r=1}^{R+1} u_r(x)$, we have from (3.6)

$$\|u\|_{0,p,k} = \left\| \sum_{r=1}^{R+1} u_r \right\|_{0,p,k} \leq \sum_{r=1}^{R+1} \|u_r\|_{0,p,k} \leq (R+1) c^{**} \|u\|_{1,p,h}$$

what is (3.4) for $u \in C^{(\infty)}(\bar{\Omega})$. So, Theorem 3 is proved.

Theorem 3 shows that the imbedding

$$W_{p,h}^{(1)}(\Omega) \subset L_{p,k}(\Omega)$$

holds for the general Sobolev weight space with $h(x) = \sigma(\varrho(x))$ and $k(x) = \kappa(\varrho(x))$. If we suppose that (2.10) holds instead of (2.5) and then define $\kappa = \kappa(t)$ by (2.11), we obtain by the same way as in Theorem 2 the imbedding

$$\mathring{W}_{p,h}^{(1)}(\Omega) \subset L_{p,k}(\Omega).$$

Analogously as in Section 2 we can now derive imbedding theorems for the spaces $W_{p,h}^{(m)}(\Omega)$ with $m \geq 2$.

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