ON WEAK COMPACTNESS IN $L^{\Phi}(\mu, X)$

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ABSTRACT. Here we characterize relative weak compact subset of Orlicz-Bochner space $L^{\Phi}(\mu, X)$, where X is a reflexive Banach space and Φ is a Young function, first using "convex compactness criterion" and then using regular method of summability. We also prove a convergence theorem in $L^{\Phi}(\mu, X)$ which generalization of similar result in $L^{1}(\mu, X)$ and $L^{p}(\mu, X)$ of A. Ülger[19] and S. Diaz [4].

1. INTRODUCTION

The problem of characterising relatively weakly compact subset of Orlicz space space $L^{\Phi}(\mu, X)$, where Φ is a Young function and X is any Banach space has been considered by many authers [1], [15] and [17]

In [8], J.Diestel, W. M. Ruess and W. Schachermayer characterize relatively weakly compact subset of $L^1(\mu, X)$ using 'convex compactness condition'. In the same paper they also extend this result to characterize relatively weakly compact subset of Köthe-Bochner space E(X), where E is an ideal of L^0 such that $L^{\infty} \subset E \subset L^1$ and X is a Banach space. Here we first use this criteria to characterize relatively weakly compact subset of the Orlicz-Bochner space $L^{\Phi}(\mu, X)$.

In [4], S.Diaz describes the above 'convex compactness condition' in terms of regular method of summability in a Banach space X. This provides new characterization of weak compactness as well as weak conditional compactness in $L^1(\mu, X)$. In [14], M.Nowak uses regular method of summability to characterize relative $\sigma(E(X), E(X)_n)$ compact and conditional $\sigma(E(X), E(X)_n)$ compact subset of E(X) where $E(X)_n$ is the order continuous dual of E(X). In [2], we use regular method of summability to characterize relatively weakly sequential compactness in $P_1(\mu, X)$, the space of all X-valued Pettis integrable functions where X is a seperable Banach space. Here in the section of our main results we use regular method of summability to characterize relatively weakly compact subset of the Orlicz-Bochner space $L^{\Phi}(\mu, X)$. We actually generalize [[4], Theorem 1, p.2686],

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[[4], Theorem 3, p.2688] and [[14], Theorem 2.3, p.420] to the Orlicz-Bochner space $L^{\Phi}(\mu, X)$.

2. NOTATIONS, DEFINITIONS AND PRELIMINARIES

Before we proceed to our main result we first recall some notations and preliminaries of Orlicz-Bochner space. Reader is referred to [7], [9] and [18] for further details.

Throughout the whole paper (Ω, Σ, μ) is a complete, positive and finite measure space and X is a reflexive Banach space with dual X^* . Φ is a Young function with Φ^* as its complementary function.

By a Young function here we mean a mapping $\Phi : [0, \infty) \to [0, \infty)$ that is convex, monotone non-decreasing, vanishing only at zero and $\lim_{t\to 0} \Phi(t)/t = 0$ and $\lim_{t\to 0} \Phi(t)/t = \infty$.

For a Young function Φ , Φ^* denotes the complementary function to Φ in the sense of Young, i.e. $\Phi^*(u) = \sup\{ut - \Phi(t); t \ge 0\}$ for all $u \ge 0$. It is to be mentioned here that Φ^* is also a Young function and $\Phi^{**} = \Phi$. Also Φ and Φ^* satisfy Young inequality [20] i.e. for any $u \ge 0$, $v \ge 0$

$$uv \le \Phi(u) + \Phi^*(v).$$

The Orlicz space L^{Φ} generated by the Young function Φ is an ideal of L^0 and is defined by

$$L^{\Phi} = \{ u \in L^{0} : \int_{\Omega} \Phi(\lambda | u(\omega) |) d\mu < \infty \text{ for some } \lambda > 0 \},$$

where L^0 is the equivalence classes of all measurable functions $f : \Omega \to \mathbb{R}$. The Orlicz norm and the Luxemberg norm or Gauge Norm [18] can be defined on L^{Φ} respectively by

Equation 2.0.1. $||u||_{\Phi} = \sup\{|\int_{\Omega} u(\omega)v(\omega)d\mu|: v \in L^{\Phi^*}, \int_{\Omega} \Phi^*(|v(\omega)|)d\mu \le 1\}.$ Equation 2.0.2. $|u|_{\Phi} = \inf\{\lambda > 0: |\int_{\Omega} \Phi(|u(\omega)|/\lambda)d\mu| \le 1\}.$

The Orlicz norm and the Luxemberg norm on L^{Φ} given above by (2.0.1) and (2.0.2) respectively are equivalent.[[9], Theorem 3, p.52] and [18]. It is well known that both the norms on L^{Φ} satisfies the σ -Fatou property and σ -Levy property.[[6], Theorem 4.3.7]. Also $(L^{\Phi})' = L^{\Phi^*}$ and

$$E^{\Phi} = \{ u \in L^{\Phi} : \int_{\Omega} \Phi(\lambda \cdot |u(\omega)|) d\mu \le \infty, \text{ for all } \lambda > 0 \}.$$

It is known that $E^{\Phi} = (L^{\Phi})_a$ where $(L^{\Phi})_a$ is an ideal of L^{Φ} consisting of all $g \in L^{\Phi}$ such that the seminorm $\rho_{L^{\Phi^*}}$ on L^{Φ^*} defined by

$$\begin{split} \rho_{L^{\Phi^*}}(\chi_{A_n}g) &= \sup\{\int_{A_n} |\langle f(\omega), g(\omega) \rangle| d\mu; \quad f \in L^{\Phi^*}\} \to 0, \text{ for all } A_n \in \Sigma \text{ with } A_n \searrow \varphi. \end{split}$$

The Köthe-Bochner space $L^{\Phi}(\mu, X) = \{f \in L^0(\mu, X) : \tilde{f} \in L^{\Phi}\}$, where $L^0(\mu, X)$ is the equivalence classes of strongly measurable functions $f: \Omega \to X$. The norms in $L^{\Phi}(\mu, X)$ corresponding to the Orlicz Norm given by (2.0.1) and the Luxemberg Norm given by (2.0.2) in L^{Φ} is respectively given by

 $||f||_{L^{\Phi}(\mu,X)} = ||\tilde{f}||_{\Phi} \text{ and } |f|_{L^{\Phi}(\mu,X)} = |\tilde{f}|_{\Phi}.$

A subset H of $L^{\Phi}(\mu, X)$ is said to be solid whenever f_1 and f_2 be two elements in $L^{\Phi}(\mu, X)$ such that $||f_1(\omega)||_X \leq ||f_2(\omega)||_X$ for ω -a.e., then $f_2 \in H$ implies that $f_1 \in H$.

A Young function Ψ is said to be completely weaker than another Φ , in symbol $\Psi \triangleleft \Phi$, If for an arbitrary c > 1 there exists d > 1 such that $\Psi(ct) < d\Phi(t)$ for $t \geq 0$. It is known that the relation $\Psi \triangleleft \Phi \rightarrow L^{\Phi} \subset E^{\Psi}$.[[18], Theorem 5.3.1].

A Young function $\Phi : [0, \infty) \to [0, \infty)$ is said to satisfy Δ_2 condition (globally), denoted by $\Phi \in \Delta_2(\text{globally})$, if $\Phi(2x) \leq K\Phi(x)$ for all $x \geq 0$ for some constant $K \ge 0$. It is to be noted that a Young function Φ satisfies Δ_2 condition if $\Phi \lhd \Phi$.

A Young Function $\Phi : [0, \infty) \to [0, \infty)$ is said to satisfy ∇_2 condition(globally), denoted by $\Phi \in \nabla_2(\text{globally})$, if $\Phi(x) \leq (1/2l)\Phi(lx)$ for all $x \geq 0$ for some constant $l \geq 1$. A Young function Φ more rapidly than another Young function Ψ , denoted by $\Psi \leftarrow \Phi$, if for c > 0 there exists a d > 0 such that $c\Psi(t) \leq (1/d)\Phi(d \cdot t)$ for all $t \geq 0$. It is to be noted that Φ satisfies ∇_2 condition iff $\Phi \leftarrow \Phi$.

It can be verified that for the Young function Φ and Ψ the relation $\Psi \triangleleft \Phi$ holds if $\Psi^* \leftarrow \Phi^*$ holds.[[18], Proposition 2.2.4]. It can be shown that a Young function Φ satisfies ∇_2 condition if $\Phi \leftarrow \Phi$.

If Φ satisfies Δ_2 condition then by [[16], Theorem 2, p.2], we have

Equation 2.0.3. $L^{\Phi}(\mu, X)^* = L^{\Phi^*}(X^*, X).$

If X^* has RNP, by [[16], p.2] or by [[17], p.114], we have

Equation 2.0.4. $L^{\Phi^*}(X^*, X) = L^{\Phi^*}(\mu, X^*).$

An infinite matrix $T = (t_{n,m})$ of scalars is said to be a regular method of summability in a Banach space X if, for every convergent sequence $\{x_n\}$ in X, the series $x_n^T = \sum_{m=1}^{\infty} t_{n,m} x_m$ exists for each $n \in \mathbb{N}$ and the sequence $\{x_n^T\}$ is convergent to the same limit as $\{x_n\}$. It is to be mentioned further that regular matrix T is independent of the particular Banach space X. Regular matrices are characterized by the vectorial version of the classical Silverman-Toeplitz theorem.[4]

Theorem A (Silverman-Toeplitz) A scalar infinite matrix $T = (t_{n,m})$ is a regular method of summability in X iff it satisfies the following three conditions:

- (a) $\sup \sum_{m=1}^{\infty} |t_{n,m}| < \infty$.
- (b) $\lim_{n \to \infty} t_{n,m} = 0$ for all $m \in \mathbb{N}$. (c) $\sum_{m=1}^{\infty} t_{n,m} = 1$.

3. Main Results

3.1. Relative Weak compactness in $L^{\Phi}(\mu,X)$ using convex combination criteria.

Theorem 3.1.1. Let H be a norm bounded solid subset of $L^{\Phi}(\mu, X)$ where X is reflexive and Φ satisfies Δ_2 condition. Then the following are equivalent:

1) H is relatively weakly compact.

2) $\{\tilde{f} \cdot \tilde{h}; f \in H\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$ and given any sequence $\{f_n\}_n$ in H, there exists a sequence $\{g_n\}_n$ with $g_n \in co\{f_k; k \ge n\}$ such that $\{g_n(\omega)\}$ is norm convergent for a.e. ω in Ω .

3){ $\tilde{f} \cdot \tilde{h}$; $f \in H$ } is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$ and given any sequence $\{f_n\}$ in H, there exists a sequence $\{g_n\}$ with $g_n \in co\{f_k; k \ge n\}$ such that $\{g_n(\omega)\}$ is weakly convergent for a.e. ω in Ω .

Proof. 1) \implies 2)

Let ${\cal H}$ is relatively weakly compact.

Since Φ satisfies Δ_2 condition, by the equation (2.0.3), $L^{\Phi}(\mu, X)^* = L^{\Phi^*}(X^*, X)$ and since X is reflexive, by [[5], cor.13, p.76], X^* has RNP, so by the equation (2.0.4), $L^{\Phi^*}(X^*, X) = L^{\Phi^*}(\mu, X^*)$.

Consider the seminorm $\rho_H(\cdot)$ defined on $L^{\Phi^*}(\mu, X^*)$ by

$$\rho_H(g) = \sup_{f \in H} \int_{\Omega} |\langle f(\omega), g(\omega) \rangle| d\mu.$$

It is absolutely continuous by [[15], Theorem 2.2, p.79]. Since *H* is a solid subset of $L^{\Phi}(\mu, X)$ by [[13], Theorem 1.3, p.199], it follows that,

$$\rho_H(g) = \sup_{f \in H} \int_{\Omega} |\langle f(\omega), g(\omega) \rangle| d\mu = \sup_{f \in H} \int_{\Omega} ||f(\omega)||_X \cdot ||g(\omega)||_{X^*} d\mu$$

Therefore for every $h \in L^{\Phi^*}(\mu, X^*)$ and for every $\epsilon > 0$ there exists a $\delta > 0$ such that for $A_0 \in \Sigma$ with $\mu(A_0) < \infty$ such that $\rho_H(\chi_A h) \leq \epsilon$ for all $A \in \Sigma$ such that $\mu(A) < \delta$ and $\rho_H(\chi_{\Omega \setminus A_0} g) \leq \epsilon$.

Hence $\{\tilde{f} \cdot \tilde{h}; f \in H\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$.

Again since H is relatively weakly compact, for any sequence $\{f_n\}$ in H there exists a subsequence $\{f_{n_k}\}$ such that $\{f_{n_k}\}$ converges weakly to some function $f \in L^{\Phi}(\mu, X)$. Now by Mazur's Theorem there exists a sequence $\{g_k\}$ with $g_k \in co\{f_m; m \ge k\}$ such that $||g_k - f||_{\Phi} \to 0$ as $k \to \infty$ i.e. $\{g_k\}$ converges to f in measure and hence there exists a subsequence $\{g_n\}$ of $\{g_k\}$ which converges in norm to f a.e. $\omega \in \Omega$.

The implication $2 \Rightarrow 3$ is obvious.

We now prove $3 \Rightarrow 1$). For this let us suppose that the condition 3)holds.

Let $\{f_n\}$ be a sequence in H. Then by the hypothesis there exists a sequence $\{g_k\}$ with $g_k \in co\{f_m; m \ge k\}$ such that $\{g_n(\omega)\}$ is weakly convergent for a.e. ω in Ω . Let $E \in \Sigma$ be the exceptional set with $\mu(E) = 0$ such that $\{g_k\}$ converges weakly for all $\omega \in \Omega \setminus E$. Put $f(\omega)$ = weak-limit $g_k(\omega)$ for all $\omega \in \Omega \setminus E$.

Then clearly f, being the weak-limit of a sequence of measurable functions g_k , is measurable.

Since by the hypothesis, $\{\tilde{f} \cdot \tilde{h}; f \in H\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$, it is easy to check that the set $\{\tilde{g}_k \cdot \tilde{h}; k \in \mathbb{N}\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$.

As *H* is norm-bounded and solid, by Fatou's Lemma, Hölder's inequality and by [[13], Theorem 1.3, p.199], we have for any *h* in $L^{\Phi^*}(\mu, X^*)$,

$$\begin{split} \int_{\Omega} |\langle f(\omega), h(\omega) \rangle | d\mu &= \int_{\Omega} \|f(\omega)\|_{X} \cdot \|h(\omega)\|_{X^{*}} d\mu \\ &\leq \int_{\Omega} \liminf \|g_{k}(\omega)\|_{X} \cdot \|h(\omega)\|_{X^{*}} d\mu \\ &\leq \liminf_{k} \int_{\Omega} \|g_{k}(\omega)\|_{X} \cdot \|h(\omega)\|_{X^{*}} d\mu \leq \sup_{k} \int_{\Omega} \|g_{k}(\omega)\|_{X} \cdot \|h(\omega)\|_{X^{*}} d\mu \\ &\leq \sup_{k} \|g_{k}\|_{\Phi} \cdot \|h\|_{\Phi^{*}} < \infty. \end{split}$$

Therefore $f \in L^{\Phi}(\mu, X)$.

Since Φ satisfies Δ_2 condition, by the equation (2.0.3), $L^{\Phi}(\mu, X)^* = L^{\Phi^*}(X^*, X)$ and since X is reflexive, by [[5], cor.13, p.76], X^* has RNP, so by the equation (2.0.4), $L^{\Phi^*}(X^*, X) = L^{\Phi^*}(\mu, X^*)$.

Therefore for any h in $L^{\Phi^*}(\mu, X^*)$,

$$\lim_{k \to \infty} \langle h(\omega), g_k(\omega) \rangle = \langle h(\omega), f(\omega) \rangle \quad \text{for a.e. } \omega \in \Omega.$$

Also $\langle h(\cdot), g_k(\cdot) \rangle$ and $\langle h(\cdot), f(\cdot) \rangle$ belong to L^1 and for all $h \in L^{\Phi^*}(\mu, X^*)$, $\{\tilde{g}_k \cdot \tilde{h}; k \in \mathbb{N}\}$ is uniformly integrable.

It follows from Vitali Convergence Theorem in L^1 ,

$$\lim_{k \to \infty} \int_{\Omega} \langle h(\omega), g_k(\omega) \rangle = \int_{\Omega} \langle h(\omega), f(\omega) \rangle.$$

Hence $\{f_n\}$ has a subsequence $\{g_k\}$, with $g_k \in co\{f_m; m \ge k\}$, which converges weakly to f in $L^{\Phi}(\mu, X)$.

Hence by [[8], Corollary 2.2, p.449], H is relatively weakly compact.

3.2. Relative Weak compactness in $L^{\Phi}(\mu, X)$ using Regular Method of Summability.

Theorem 3.2.1. Let H be a norm bounded solid subset in $L^{\Phi}(\mu, X)$ where X is reflexive and Φ satisfies Δ_2 condition. The the following are equivalent: 1) H is relatively weakly compact.

2) $\{\tilde{f} \cdot \tilde{h}; f \in H\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$ and given any sequence $\{f_n\}_n$ in H, there exists regular method of summability such that $\{f_n^T(\omega)\}$

is weakly convergent for a.e. ω in Ω .

3) $\{\tilde{f} \cdot \tilde{h}; f \in H\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$ and given any sequence $\{f_n\}_n$ in H, there exists regular method of summability such that $\{f_n^T(\omega)\}$ is norm convergent for a.e. ω in Ω .

Proof. 1) \implies 2)

Let H is relatively weakly compact.

Since Φ satisfies Δ_2 condition, by the equation (2.0.3), $L^{\Phi}(\mu, X)^* = L^{\Phi^*}(X^*, X)$ and since X is reflexive, by [[5], cor.13, p.76], X^* has RNP, so by the equation (2.0.4), $L^{\Phi^*}(X^*, X) = L^{\Phi^*}(\mu, X^*)$.

Consider the seminorm $\rho_H(\cdot)$ defined on $L^{\Phi^*}(\mu, X^*)$ by

$$\rho_H(g) = \sup_{f \in H} \int_{\Omega} |\langle f(\omega), g(\omega) \rangle| d\mu.$$

By [[15], Theorem 2.2, p.79,], it is absolutely continuous.

Since H is a solid subset of $L^{\Phi}(\mu, X)$ from [[13], Theorem 1.3, p.199], it follows that,

$$\rho_H(g) = \sup_{f \in H} \int_{\Omega} |\langle f(\omega), g(\omega) \rangle| d\mu = \sup_{f \in H} \int_{\Omega} ||f(\omega)||_X \cdot ||g(\omega)||_{X^*} d\mu$$

Therefore for every $g \in L^{\Phi^*}(\mu, X^*)$ and $\epsilon > 0$ there exists a $\delta > 0$ such that for $A_0 \in \Sigma$ with $\mu(A_0) < \infty$ such that $\rho_H(\chi_A g) \leq \epsilon$ for all $A \in \Sigma$ such that $\mu(A) < \delta$ and $\rho_H(\chi_{\Omega \setminus A_0} g) \leq \epsilon$. Therefore $\{\tilde{f} \cdot \tilde{h}; f \in H\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$.

Let $\{f_n\} \subset H$. By [[4], Theorem 1, p.2686], there exists a regular method of summability T such that $\{f_n^T\}$ converges in norm to some f in $L^{\Phi}(\mu, X)$. Therefore a subsequence of $\{f_n^T\}$ converges to f pointwise a.e. $\omega \in \Omega$. Dropping suitable rows from T, we finally obtain a regular method of summability T' such that $\{f_n^{T'}\}$ converges in norm convergent a.e. $\omega \in \Omega$.

The implication $2 \implies 3$ is obvious.

we now prove $3 \implies 1$). For this we assume that condition 3) holds.

Let $\{f_n\}$ be a sequence in H. Then by the hypothesis there exists a regular methods of summability T such that $\{f_n^T\}$ converges a.e. ω in Ω . Let $E \in \Sigma$ be the exceptional set with $\mu(E) = 0$ such that $\{f_n^T\}$ converges weakly for all $\omega \in \Omega \setminus E$.

Put $f(\omega)$ = weak-limit $f_n^T(\omega), \, \omega \in \Omega \setminus E$.

Since $f_n^T(\omega) = \sum_{m=1}^{\infty} t_{n,m} f_m(\omega)$, each f_n^T , being the pointwise limit of a sequence of strongly measurable functions $\{f_m\}$, is strongly measurable.

Now by [[13], Theorem 1.3, p.199], norm-boundedness of H in $L^{\Phi}(\mu, X)$, Hölder inequality and condition (a) of Silvermann-Toeplitz Theorem(A), we have

$$\int_{\Omega} \|h(\omega)\|_{X^*} \cdot \|f_n^T(\omega)\|_X d\mu = \int_{\Omega} |\langle h(\omega), f_n^T(\omega)\rangle| d\mu =$$

$$\begin{split} &\int_{\Omega} |\Sigma_{m=1}^{\infty} t_{n,m} \langle h(\omega), f_m(\omega) \rangle | d\mu \\ &\leq \int_{\Omega} \Sigma_{m=1}^{\infty} |t_{n,m}| | \langle h(\omega), f_m(\omega) \rangle | d\mu \leq \\ &\Sigma_{m=1}^{\infty} |t_{n,m}| \int_{\Omega} | \langle h(\omega), f_m(\omega) \rangle | d\mu \leq \|h\|_{\Phi^*} \cdot \|f_n\|_{\Phi} < \infty. \end{split}$$

So $\langle f_n^T(\cdot), h(\cdot) \rangle \in L_1(\mu)$ for all $h \in L^{\Phi^*}(\mu, X^*)$ and for all $n \in \mathbb{N}$ Moreover, the set $\{\tilde{f}_n^T \cdot \tilde{h}; n \in \mathbb{N}\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$ as for all $h \in L^{\Phi^*}(\mu, X^*)$ and $n \in \mathbb{N}$, we have

$$\begin{split} \mathbf{Equation \ 3.2.2.} \ & \int_{A} \|\|f_{n}^{T}(\omega) \cdot h(\omega)\|_{X^{*}}\|_{X} d\mu = \int_{A} |\langle f_{n}^{T}(\omega), h(\omega)\rangle| d\mu \\ & \int_{A} |\Sigma_{m=1}^{\infty} t_{n,m} \langle f_{m}(\omega), h(\omega)\rangle| d\mu \\ & \leq \int_{A} \Sigma_{m=1}^{\infty} |t_{n,m}|| \langle f_{m}(\omega), h(\omega)\rangle| d\mu \leq \Sigma_{m=1}^{\infty} |t_{n,m}| \sup_{m} \int_{A} |\langle f_{m}(\omega), h(\omega)\rangle| d\mu. \end{split}$$

So by condition (a) of Theorem A and by the hypothesis the set $\{\tilde{f} \cdot \tilde{h}; f \in H\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$, it follows that $\sum_{m=1}^{\infty} |t_{n,m}| \sup_m \int_A |\langle h(\omega), f_m(\omega) \rangle| d\mu$ tends to zero as $\mu(A)$ tends to zero for all $A \in \Sigma$.

We now show that $f \in L^{\Phi}(\mu, X)$.

Let h be any element in $L^{\Phi^*}(\mu, X^*)$.

Since $\langle f_n^T(\omega), h(\omega) \rangle \to \langle f(\omega), h(\omega) \rangle$ as $n \to \infty$, a.e. ω in Ω and the set $\{\tilde{f}_n^T \cdot \tilde{h}; n \in \mathbb{N}\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$, by Vitali convergence theorem

Equation 3.2.3.
$$\lim_{n \to \infty} \int_{\Omega} \langle f_n^T(\omega), h(\omega) \rangle d\mu = \int_{\Omega} \langle f(\omega), h(\omega) \rangle d\mu.$$

Also $\langle f(\omega), h(\omega) \rangle \in L^1$. Hence $f \in L^{\Phi}(\mu, X)$.

Finally we show that $\{f_n^T\}$ converges weakly to f in $L^{\Phi}(\mu, X)$. Since Φ satisfies Δ_2 condition, by the equation (2.0.3), $L^{\Phi}(\mu, X)^* = L^{\Phi^*}(X^*, X)$ and since X^* has RNP, by the equation (2.0.4), $L^{\Phi^*}(X^*, X) = L^{\Phi^*}(\mu, X^*)$ and from 3.2.3, we see that $\{f_n^T\}$ converges weakly to f in $L^{\Phi}(\mu, X)$.

Therefore by [[4], Theorem 1, p.2686], H is relatively weakly compact.

3.3. A Convergence Theorem in $L^{\Phi}(\mu, X)$.

Lemma 3.3.1. Assume that X is reflexive and Φ satisfies Δ_2 condition. If $\{f_n\}$ be a norm bounded sequence in $L^{\Phi}(\mu, X)$ such that a) $\{\tilde{f} \cdot \tilde{h}; f \in H\}$ is uniformly integrable for all $h \in L^{\Phi^*}(\mu, X^*)$ b) $\{f_n\}$ be weakly convergent almost surely to a function $f \in L^{\Phi}(\mu, X)$. Then $\{f_n\}$ converges weakly to f in $L^{\Phi}(\mu, X)$. *Proof.* Since Φ satisfies Δ_2 condition, by the equation (2.0.3), $L^{\Phi}(\mu, X)^* = L^{\Phi^*}(X^*, X)$ and since X is reflexive, by [[5], cor.13, p.76], X^* has RNP, so by the equation (2.0.4), $L^{\Phi^*}(X^*, X) = L^{\Phi^*}(\mu, X^*)$.

Let $h \in L^{\Phi^*}(\mu, X^*)$ be arbitrary. Therefore by given hypothesis a) of the lemma the set $\{\tilde{f}_n \cdot \tilde{h}; n \in \mathbb{N}\}$ is uniformly integrable and the sequence $\{\langle f_n(\cdot), h(\cdot) \rangle$ in L^1 converges pointwise almost surely to the function $\{\langle f(\cdot), h(\cdot) \rangle$. By Vitali's convergence theorem in L^1 , we have,

$$\lim_{n \to \infty} \int_{\Omega} \langle f_n(\omega), h(\omega) \rangle d\mu = \int_{\Omega} \langle f(\cdot), h(\cdot) \rangle d\mu.$$

gets weakly to $f \in L^{\Phi}(\mu, X)$.

Hence $\{f_n\}$ converges weakly to $f \in L^{\Phi}(\mu, X)$.

Lemma 3.3.2. Let $\{f_n\}$ be a sequence in $L^{\Phi}(\mu, X)$. If $\{f_n\}$ be weakly convergent to $f \in L^{\Phi}(\mu, X)$ and $\{f_n(\omega)\}$ be weakly Cauchy almost surely a.e. ω in Ω , then $\{f_n\}$ converges almost surely to f.

Proof. Since Φ satisfies Δ_2 condition, by the equation (2.0.3), $L^{\Phi}(\mu, X)^* = L^{\Phi^*}(X^*, X)$ and since X^* has RNP, by the equation (2.0.4), $L^{\Phi^*}(X^*, X) = L^{\Phi^*}(\mu, X^*)$.

Let E_1 be the negligible set in Σ such that $\mu(E) = 0$ and $\{f_n(\omega)\}$ is weakly Cauchy for all $\omega \in \Omega \setminus E$. For $x^* \in X^*$ and $\omega \in \Omega \setminus E_1$, let

Equation 3.3.3.
$$g_{x^*}(\omega) = \lim_{n \to \infty} \langle x^*, f_n(\omega) \rangle.$$

Since the $\{f_n\}$ converges weakly to $f \in L^{\Phi}(\mu, X)$, by Mazur's Theorem, there exists a sequence $\{f'_n\}$, with $f'_n \in co\{f_k; k \ge n\}$, such that $\{f'_n\}$ converges in norm to f in $L^{\Phi}(\mu, X)$.

Equation 3.3.4.
$$\lim_{n \to \infty} ||f'_n - f||_{\Phi} = 0.$$

Now every $\{f'_n\}$ is of the form

$$f_n' = \sum_{l=0}^{m_n} \alpha_l f_{n+l}$$

, with $\alpha_l \geq 0$ and $\sum_{l=0}^{m_n} \alpha_l = 1$.

Using (3.3.3) and expression of each $\{f'_n\}$, it can be easily shown that for each $\omega \in \Omega \setminus E_1$ and $x^* \in X^*$,

Equation 3.3.5.
$$\lim_{n \to \infty} \langle x^*, f'_n(\omega) \rangle = g_{x^*}(\omega).$$

Now by (3.3.4), there exists a set $E_2 \in \Sigma$ and integers $n_1 < n_2 \cdots < n_k < \cdots$ such that, for each $\omega \in \Omega \setminus E_2$, $\|f'_{n_k}(\omega) - f(\omega)\|_X \to 0$ as $k \to \infty$ which further implies that for each $\omega \in \Omega \setminus E_2$, $f'_{n_k}(\omega)$ converges weakly to $f(\omega)$ in X i.e. for each $\omega \in \Omega \setminus E_2$ and for each $x^* \in X^*$, Equation 3.3.6. $\lim_{n \to \infty} \langle x^*, f_n^{'}(\omega) \rangle = \langle x^*, f(\omega) \rangle.$

Therefore by (3.3.3) and (3.3.5) and (3.3.6), we have for all $\omega \in \Omega \setminus (E_1 \cup E_2)$

$$\lim_{n \to \infty} \langle x^*, f_n(\omega) \rangle = g_{x^*}(\omega) = \lim_{n \to \infty} \langle x^*, f_n'(\omega) \rangle = \langle x^*, f(\omega) \rangle.$$

That is $f_n(\omega)$ converges weakly to $f(\omega)$ in X for all $\omega \in \Omega \setminus (E_1 \cup E_2)$. Again $\mu(E_1 \cup E_2) = 0$. Hence $f_n(\omega)$ converges weakly to $f(\omega)$ in X a.e. $\omega \in \Omega$.

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