

FUNCTIONALS MEASURE AND INF-COMPACTNESS OF INTEGRAL FUNCTIONALS

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ABSTRACT. We give some disjunction type results for measures and a property of domain of functional measure and we applied them to characterize by growth conditions, the inf-compactness property of an integral functional $I_f(\cdot, \cdot) = \int_{\Omega} f(\cdot, \cdot, \cdot) d\mu$ defined on the product of two integral spaces.

INTRODUCTION

Inf-compactness and lower semicontinuity (lsc) properties of integral functionals, play a crucial role in several Mathematics problems (Variational and hemivariational inequalities, optimization of forms, optimal control, Mathematical economics, statistics, ...). Those properties have been studied by several authors (E.J.Balder [2], A.Bourass, B.Ferrahi, O.Kahlaoui [5], G.Bottaro, P.Oppezi [3], C.Castaing, P.Clausure [6], L.Césari [8],[9], I.Ekeland, R.Temam [10], E.Giner [12], A.D.Ioffé [13], C.Olech [14],[15],[16], Rockafellar [17]) and others.

In this paper, we are interested by the study of inf-compactness properties of an integral functional with two variables defined as follows: $I_f(u, v) = \int_{\Omega} f(\omega, u(\omega), v(\omega)) d\mu$,

f is an integrand defined on $\Omega \times X \times Y$, where Ω is a measurable space and X, Y are Banach spaces, the functions u and v run over integrals spaces. To our knowledge, it is the first time that the problem of the inf-compactness of an integral functional defined on a product of spaces is studied. In the first paragraph, we present some technical “disjunction type” results for a family of measures and we establish a property of the domain of functional measures where the σ -decomposability plays a key role. In the second paragraph we give growth conditions that insure the inf-compactness of I_{f_u} for all u in a decomposable set and we also give a characterization in order to the integral functional associated to $\inf_{x \in \Gamma(\omega)} f(\omega, x, y)$ be inf-compact. At last, conditions on the integrand f will be introduced in order to obtain the inf-compactness

of I_f on all a neighborhood of $u_0 \in L_X^0(\Omega, \mu)$ as soon as it is inf-compact in u_0 .

In the sequel, X and Y denote two separable Banach spaces, $\mathcal{B}_X, \mathcal{B}_Y$ their borel tribes respectively and $(\Omega, \mathcal{A}, \mu)$ a measurable space such that μ is an atomless complete finite non negative measure. We note $L_X^0(\Omega, \mu)$ (resp. $L_X^1(\Omega, \mu)$) (resp. $L_X^\infty(\Omega, \mu)$) the space of all measurable functions (resp. Bochner integrable functions) (resp. essentially bounded functions) from Ω into X .

Let $f : \Omega \times X \times Y \rightarrow \overline{\mathbb{R}}$ be an integrand (i.e.: $\mathcal{A} \otimes \mathcal{B}(X) \otimes \mathcal{B}(Y), \mathcal{B}(\overline{\mathbb{R}})$ -measurable), which is not everywhere equal to $+\infty$. Observe that $\omega \rightarrow f(\omega, u(\omega), v(\omega))$ is also measurable for every $u \in L_X^0(\Omega, \mu)$ and every $v \in L_Y^0(\Omega, \mu)$. For every $x \in X$, f_x denotes the function defined for each $(\omega, y) \in \Omega \times Y$ by $f_x(\omega, y) = f(\omega, x, y)$. The conjugate function or polar of f_x with respect to the (Y, Y') duality is defined for each $(\omega, y') \in \Omega \times Y'$ by $f_x^*(\omega, y') = \sup_{y \in Y} (\langle y, y' \rangle - f_x(\omega, y))$. For every $u \in L_X^0(\Omega, \mu)$, set f_u or $f(u, \cdot)$ the function defined for each $(\omega, y) \in \Omega \times Y$ by $f(\omega, u(\omega), y)$, and $f_u^*(\omega, y') = \sup_{y \in Y} (\langle y, y' \rangle - f(\omega, u(\omega), y))$ its polar with respect to the (Y, Y') duality. We define the integral functional associated to f as follows: $I_f : L_X^1(\Omega, \mu) \times L_Y^1(\Omega, \mu) \rightarrow \overline{\mathbb{R}}$ with

$$I_f(u, v) = \begin{cases} \int_{\Omega} f(\omega, u(\omega), v(\omega)) d\mu & \text{if } f(\cdot, u(\cdot), v(\cdot)) \in L^1_{\mathbb{R}}(\Omega, \mu) \\ +\infty & \text{if not} \end{cases}$$

- We say that a function $g : X \times Y \rightarrow \overline{\mathbb{R}}$ is $(\|\cdot\|, \sigma)$ -lsc if it is lower semicontinuous on $X \times Y$ when X is equipped with the norm topology and Y with the weak topology $\sigma(Y, Y')$. The function g is proper if it takes no $-\infty$ values and not everywhere equal to $+\infty$.

- We say that a function $g : E \rightarrow \overline{\mathbb{R}}$ is τ inf-compact, where τ is a topology on E , if the level sets of g (i.e.: $\{x \in E, g(x) \leq M\}$, for some scalar M) are compacts with respect to τ .

- For every coercive even non negative normal convex integrand which is continuous and takes zero in the origin (Young function) $\varphi : \Omega \times X \rightarrow \overline{\mathbb{R}}_+$, set:

- C_φ : The Orlicz class associated to φ , that is the domain of I_φ :

$$C_\varphi = \left\{ u \in L_X^0(\Omega, \mu), \int_{\Omega} \varphi(\omega, u(\omega)) d\mu < +\infty \right\}.$$

- L_φ : The vector space generated by C_φ that is $\mathbb{R}C_\varphi$.

- E_φ : The biggest vector subspace contained in C_φ , which exists since $0 \in C_\varphi$.

- $\|\cdot\|_\varphi$: The Gauge of the convex set $\{I_\varphi(\cdot) \leq 1\}$, it defines a norm in L_φ .

- The polar of φ is defined by $\varphi^*(\omega, x') = \sup_{x \in X} (\langle x, x' \rangle - \varphi(\omega, x))$, it is also a Young function.
- We say that φ satisfies a Δ_2 -condition if there exists $\lambda > 1$, $K > 0$ and $a(\cdot) \in L^1_{\mathbb{R}^+}(\Omega, \mu)$ such that for almost every $\omega \in \Omega$ and every $x \in X$ we have

$$\varphi(\omega, \lambda x) \leq K\varphi(\omega, x) + a(\omega)$$

- A σ -finite μ -recouvrement of Ω is a non decreasing family $(\Omega_n)_n$ of pairwise disjoint measurable subsets such that $\mu(\Omega \setminus \bigcup_n \Omega_n) = 0$ and $\mu(\Omega_n) < +\infty$ for every n (we shall write $\Omega_n \nearrow \Omega$).

- A μ -partition of Ω is a family $(\Omega_n)_n$ of pairwise disjoint measurable subsets such that $\mu(\Omega \setminus \bigcup_n \Omega_n) = 0$.

- We say that a subset D of $L^0_X(\Omega, \mu)$ is decomposable if for every u_1 and u_2 in D and every measurable subset E , $u_1 \cdot \chi_E + u_2 \cdot \chi_{E^c}$ is in D , where χ_E denotes the characteristic function of E that is $\chi_E(\omega) = 1$ if $\omega \in E$ and $\chi_E(\omega) = 0$ if not. We say that D is σ -decomposable if for every $(u_n)_n$ in D , and every μ -partition $(\Omega_n)_n$ of Ω , the function $\sum_n u_n \cdot \chi_{\Omega_n}$ is in D . A subset H is rich in D if for every $u \in D$, there exists a sequence $(u_n)_n$ in H and $\Omega_n \nearrow \Omega$ such that $u_n \cdot \chi_{\Omega_n} = u \cdot \chi_{\Omega_n}$ μ -almost everywhere for every $n \in \mathbb{N}$.

- Let $\Gamma : \Omega \rightarrow X \times Y$ be a measurable multiapplication (see [7]), set L^0_Γ its profile (i.e.: all $(\mathcal{A}, \mathcal{B}(X) \otimes \mathcal{B}(Y))$ -measurable functions $u : \Omega \rightarrow X \times Y$ such that $u(\omega) \in \Gamma(\omega)$ μ -almost everywhere.)

- Let f and g be two integrands defined on $\Omega \times Y$ into $\overline{\mathbb{R}}$. We say in accordance with [12] that “ g is almost essentially dominated by f ” if the following condition holds:

$\forall \lambda > 0 \exists b_\lambda > 0, \exists a_\lambda \in L^1_{\mathbb{R}^+}(\Omega, \mu)$ such that for μ -almost every ω in Ω , we have:

$$g(\omega, \lambda y) \leq b_\lambda f(\omega, y) + a_\lambda(\omega) \quad \forall y \in Y$$

If $b_\lambda = 1$ for every $\lambda > 0$, then we say that “ g is essentially dominated by f ”.

1. DISJUNCTION TYPE RESULTS AND FUNCTIONAL MEASURES

In the following we establish some new disjunction type results. Those results are related to measures, measurable functionals and integrands.

Lemma 1.1. *Let $(\mu_n)_n$ be a sequence of atomless finite non negative measures such that*

$$\mu_n(\Omega) \geq 2^n \quad \forall n \in \mathbb{N}.$$

Then, there exists a subsequence $(\mu_{n_k})_k$ and a family of pairwise disjoint measurable subsets $(A_p)_p$ such that

$$\mu_{n_k}(A_k) = 1 \quad \forall k \in \mathbb{N}.$$

Proof. The construction is based on the following recurrent procedure, we can extract a subsequence $(\mu_{n_k})_k$ such that for every $p \in \mathbb{N}$, there exists a family $\{A_i, \quad i = 1, \dots, p\}$ of pairwise disjoint measurable subsets which satisfy

$$\begin{aligned} \mu_{n_k}(A_k) &= 1 & k = 1, \dots, p \\ \mu_{n_k}(\Omega \setminus \bigcup_{i=1}^p A_i) &\geq 2^{n_k-p} & k = p+1, \dots \end{aligned}$$

For $p = 1$, we have $\mu_1(\Omega) \geq 2$ and μ_1 is atomless, then there exists a measurable subset B_1 such that $\mu_1(B_1) = 1$. For every $n \in \mathbb{N}$, we have $\mu_n(\Omega) = \mu_n(B_1) + \mu_n(\Omega \setminus B_1) \geq 2^n$, so $\mu_n(B_1) \geq 2^{n-1}$ or $\mu_n(\Omega \setminus B_1) \geq 2^{n-1}$. Two possibilities present themselves:

1) We can extract a subsequence $(\mu_{n_k})_k$ such that $\mu_{n_k}(\Omega \setminus B_1) \geq 2^{n_k-1}$ for every $k \in \mathbb{N}$, here $\mu_{n_1} = \mu_1$. Then, we take $A_1 = B_1$ and continue the procedure with $(\mu_{n_k})_k$.

2) There exists $n_2 \in \mathbb{N}$ such that $\mu_n(B_1) \geq 2^{n-1}$ for every $n \geq n_2$. We have $\mu_1(\Omega \setminus B_1) \geq 1$ and μ_1 is an atomless measure. It is sufficient to choose $A_1 \subset \Omega \setminus B_1$ such that $\mu_1(A_1) = 1$ and continue with the following sequence $(\mu_n)_{1, n_2, n_2+1, \dots}$.

Thus, in all cases and by noting, $(\mu_{n_k})_k$ the extracted subsequence, we have:

$$\text{For } k = 1 \quad \mu_{n_1}(A_1) = 1$$

$$\text{For } k \geq 2 \quad \mu_{n_k}(\Omega \setminus A_1) = \begin{cases} \mu_{n_k}(\Omega \setminus B_1) \geq 2^{n_k-1} & \text{first case} \\ \mu_{n_k}(\Omega \setminus A_1) \geq \mu_{n_k}(B_1) \geq 2^{n_k-1} & \text{second case, since } n_k \geq n_2 \end{cases}$$

Which completes the construction for $p=1$. Suppose that we can extract successive subsequence $(\mu_{n_k})_k$ and build a family A_1, \dots, A_p of pairwise disjoint measurable subsets such that

$$\begin{aligned} \mu_{n_k}(A_k) &= 1 & k = 1, \dots, p \\ \mu_{n_k}(\Omega \setminus \bigcup_{i=1}^p A_i) &\geq 2^{n_k-p} & k = p+1, \dots \end{aligned}$$

Let us show that the property is still true for the following rank $p+1$. We have $\mu_{n_{p+1}}(\Omega \setminus \bigcup_{i=1}^p A_i) \geq 2^{n_{p+1}-p} \geq 2$, and $\mu_{n_{p+1}}$ atomless, there exists $B_{p+1} \subset \Omega \setminus \bigcup_{i=1}^p A_i$ such that:

$$\mu_{n_{p+1}}(B_{p+1}) = 1$$

For $k \geq p + 2$, we have:

$$\mu_{n_k}(\Omega \setminus \bigcup_{i=1}^p A_i) = \mu_{n_k}((\Omega \setminus \bigcup_{i=1}^p A_i) \setminus B_{p+1}) + \mu_{n_k}(B_{p+1}) \geq 2^{n_k - p}$$

Consequently, we have one of the following alternative cases.

$$i) \mu_{n_k}(B_{p+1}) \geq 2^{n_k - p - 1} \quad ii) \mu_{n_k}((\Omega \setminus \bigcup_{i=1}^p A_i) \setminus B_{p+1}) \geq 2^{n_k - p - 1}$$

As above we distinguish two cases:

1) There exists an infinite number of indices (k) such that: $\mu_{n_k}((\Omega \setminus \bigcup_{i=1}^p A_i) \setminus B_{p+1}) \geq 2^{n_k - p - 1}$ and we can extract a subsequence $(\mu_{n_{k_l}})_l$ which verifies:

$$\mu_{n_{k_l}}((\Omega \setminus \bigcup_{i=1}^p A_i) \setminus B_{p+1}) \geq 2^{n_{k_l} - p - 1}$$

So, we set $A_{p+1} = B_{p+1}$ and we continue the procedure with the following subsequence: $\mu_{n_1}, \dots, \mu_{n_{p+1}}, (\mu_{n_{k_l}})_l$.

2) There exists $n_{k_0} \in \mathbb{N}$ such that for every $k \geq k_0$ we have :

$$\mu_{n_k}(B_{p+1}) \geq 2^{n_k - p - 1}$$

Since:

$$\begin{aligned} \mu_{n_{p+1}}((\Omega \setminus \bigcup_{i=1}^p A_i) \setminus B_{p+1}) &= \mu_{n_{p+1}}(\Omega \setminus \bigcup_{i=1}^p A_i) - \mu_{n_{p+1}}(B_{p+1}) \\ &\geq 2^{n_{p+1} - p} - 1 \geq 1 \end{aligned}$$

and the measure $\mu_{n_{p+1}}$ is atomless, then there exists $A_{p+1} \subset (\Omega \setminus \bigcup_{i=1}^p A_i) \setminus B_{p+1}$ such that $\mu_{n_{p+1}}(A_{p+1}) = 1$. We continue with the following subsequence:

$$\mu_{n_1}, \dots, \mu_{n_{p+1}}, (\mu_{n_k})_{k \geq k_0}$$

Thus, in the two cases we can build a subsequence $(\mu_{n_l})_l$ and a family A_1, \dots, A_{p+1} of pairwise disjoint measurable subsets such that:

$$\begin{aligned} \mu_{n_l}(A_l) &= 1 & 1 \leq l \leq p + 1 \\ \mu_{n_l}(\Omega \setminus \bigcup_{i=1}^{p+1} A_i) &\geq 2^{n_l - (p+1)} & l \geq p + 2 \quad \blacksquare \end{aligned}$$

Proposition 1.2. Let $L \subset L_X^0(\Omega, \mu)$ and $M \subset L_Y^0(\Omega, \mu)$ be two vector subspaces such that L is stable by truncature (i.e.: $u \cdot \chi_A \in L$ if $u \in L$ and $A \in \mathcal{A}$). Let D be a σ -decomposable subset of L and $F : L \times M \rightarrow \overline{\mathbb{R}}$ a functional such that:

- i) The application $A \mapsto F(u.\chi_A, v)$ is σ -additive i.e.: $F(u.\chi_{\bigcup_{i=1}^{\infty} A_i}, v) = \sum_{i=1}^{\infty} F(u.\chi_{A_i}, v)$ for every $(u, v) \in \text{dom}_D F = \{(u, v) \in D \times M, F(u, v) < +\infty\}$;
- ii) There exists $(u_0, v_0) \in D \times M$ such that $F(u_0, v_0) < +\infty$.

Then,

$$\bigcap_{u \in D} \text{dom} F(u, \cdot) = \text{dom} \left(\sup_{u \in D} F(u, \cdot) \right).$$

Proof. Without loss of generality we can suppose that $0 \in D$ and $F(0, 0) = 0$. Indeed, let (u_0, v_0) such that $F(u_0, v_0) < +\infty$. Set $D_0 = D - u_0$ and $F_0(u, v) = F(u + u_0, v + v_0) - F(u_0, v_0)$. We have

$$(1) \quad \bigcap_{u \in D} \text{dom} F(u, \cdot) = \bigcap_{u' \in D_0} \text{dom} F_0(u', \cdot) + v_0.$$

Indeed, let $v = v_1 - v_0 \in \bigcap_{u \in D} \text{dom} F(u, \cdot) - v_0$. For every $u' \in D_0$, there exists $u \in D$ such that $u' = u - u_0$. So

$$\begin{aligned} F_0(u', v) &= F(u' + u_0, v + v_0) - F(u_0, v_0) \\ &= F(u, v_1) - F(u_0, v_0) < +\infty \end{aligned}$$

Then $\bigcap_{u \in D} \text{dom} F(u, \cdot) \subset \bigcap_{u' \in D_0} \text{dom} F_0(u', \cdot) + v_0$. For the other inclusion, let $v = v_1 + v_0 \in \bigcap_{u' \in D_0} \text{dom} F_0(u', \cdot) + v_0$. For every $u \in D$, there exists $u' \in D_0$ such that $u = u' + u_0$. Therefore,

$$\begin{aligned} F(u, v) &= F(u' + u_0, v_1 + v_0) \\ &= F_0(u', v_1) + F(u_0, v_0) < +\infty. \end{aligned}$$

Which implies the desired inclusion. The following equality can be shown by using the same method

$$(2) \quad \text{dom} \left(\sup_{u \in D} F(u, \cdot) \right) = \text{dom} \left(\sup_{u' \in D_0} F_0(u', \cdot) \right) + v_0.$$

Suppose from now on that $0 \in D$ and $F(0, 0) = 0$. The inclusion $\text{dom} \left(\sup_{u \in D} F(u, \cdot) \right) \subset \bigcap_{u \in D} \text{dom} F(u, \cdot)$ is obvious. Let us suppose that the other inclusion does not hold,

then there exists $v' \in M$ such that for every $u \in D$ we have $F(u, v') < +\infty$ and $\sup_{u \in D} F(u, v') = +\infty$. Thus, there exists a subsequence $(u_n)_n$ in D such that:

$$F(u_n, v') \geq 2^n \quad \forall n \in \mathbb{N}.$$

For every $A \in \mathcal{A}$ set,

$$\mu_n(A) = F(u_n \cdot \chi_A, v').$$

For every $n \in \mathbb{N}$, μ_n is an atomless measure (hypothesis i)) because it is absolutely continuous by respect to μ . Moreover,

$$\mu_n(\Omega) = F(u_n \cdot \chi_\Omega, v') = F(u_n, v') \geq 2^n \quad \forall n \in \mathbb{N}.$$

Using lemma (1.1), there exists a subsequence $(\mu_{n_k})_k$ of $(\mu_n)_n$ and a family $(A_k)_k$ of pairwise disjoint measurable sets such that for every $k \in \mathbb{N}$ we have $\mu_{n_k}(A_k) = 1$. The element $\bar{u} = \sum_k u_{n_k} \cdot \chi_{A_k}$ is in D because it is σ -decomposable. Observing that $\bar{u} \cdot \chi_{A_k} = u_{n_k} \cdot \chi_{A_k}$, we have

$$\begin{aligned} F(\bar{u}, v') &= F\left(\sum_k u_{n_k} \cdot \chi_{A_k}, v'\right) = F\left(\sum_k \bar{u} \cdot \chi_{A_k}, v'\right) \\ &= F\left(\bar{u} \cdot \sum_k \chi_{A_k}, v'\right) = \sum_k F(\bar{u} \cdot \chi_{A_k}, v') \\ &= \sum_k F(u_{n_k} \cdot \chi_{A_k}, v') = \sum_k \mu_{n_k}(A_k) = +\infty \end{aligned}$$

Which contradicts the fact that $F(u, v') < +\infty$ for every $u \in D$ and completes the proof. \blacksquare

As we can show it later, the assertion *i*) in proposition (1.2) can be obtained by using a lower semicontinuity property. Let us consider the following hypothesis. Let L be a semi-normed vector topological space, τ its topology, such that (L, τ) is topologically decomposable ([12], definition 1.1.3) and satisfies the following fundamental hypothesis.

(*F.H*) The application $(u, A) \in L \times \mathcal{A} \mapsto u \cdot \chi_A \in L$ is separately continuous (it is sufficient to check it at $(0, \emptyset)$) where L is equipped by τ and \mathcal{A} by the so-called Nikodym topology which is defined as follows:

$$\begin{aligned} A_n \xrightarrow{\mathcal{N}} A &\Leftrightarrow \forall B \in \mathcal{A} \quad \mu(B) < +\infty \quad \mu(B \cap (A_n \Delta A)) \rightarrow 0 \\ &\Leftrightarrow \chi_{A_n} \xrightarrow{L_X^0(\Omega, \mu)} \chi_A. \end{aligned}$$

Examples of topological spaces where the (*F.H*) holds:

- $L_X^0(\Omega, \mu)$ equipped with the topology of convergence in measure ;

- L_φ equipped with the weak topology $\sigma(L_\varphi, L_{\varphi^*})$ when φ is continuous in 0 ;
- E_φ equipped with the norm $\|\cdot\|_\varphi$ topology when $\bar{\varphi}(\omega, t) := \sup_{\|x\|=t} \varphi(\omega, x)$, is finite.

Lemma 1.3. *Let $F : L \times M \rightarrow \overline{\mathbb{R}}$, and D a τ -closed decomposable subset of L , which contains zero. Suppose that L verifies the fundamental hypothesis (H.F), and that for every $v \in M$, the following conditions hold:*

- i) *The application $A \mapsto F(u.\chi_A, v)$ is additive for every $(u, v) \in \text{dom}F$ (i.e.: For every finite family $(A_i)_{1 \leq i \leq n}$ of pairwise disjoint measurable subsets, we have:*

$$F(u.\chi_{\bigcup_{i=1}^n A_i}, v) = \sum_{i=1}^n F(u.\chi_{A_i}, v)$$

- ii) *The functional $F(\cdot, v)$ is proper τ -lsc on D .*

Then, the application $A \mapsto F(u.\chi_A, v)$ is σ -additive, for every $(u, v) \in D \times M$.

Proof. Let $v \in M$, $u \in D$ and $(A_n)_n$ be a family of pairwise disjoint measurable subsets. we must check that :

$$F(u.\chi_{\bigcup_n A_n}, v) = \lim_{n \rightarrow +\infty} \sum_{p=0}^n F(u.\chi_{A_p}, v).$$

From i), it follows that for every $n \in \mathbb{N}$,

$$F(u.\chi_{\bigcup_n A_n}, v) = \sum_{p=0}^n F(u.\chi_{A_p}, v) + F(u.\chi_{B_n}, v)$$

where $B_n = \bigcup_{p>n} A_p$. Note that B_n is a non-increasing sequence and that $\bigcap_n B_n = \emptyset$,

which implies $B_n \xrightarrow{\mathcal{N}} \emptyset$.

We deduce that

$$\tau - \lim_{n \rightarrow +\infty} u.\chi_{B_n} = 0 \quad \text{and} \quad \tau - \lim_{n \rightarrow +\infty} \sum_{p=0}^n u.\chi_{A_p} = u.\chi_A,$$

where $A = \bigcup_n A_n$. The functional F is proper τ -lsc, then,

$$0 = F(0, v) \leq \liminf_{n \rightarrow +\infty} F(u.\chi_{B_n}, v)$$

and

$$\begin{aligned} -\infty < F(u, \chi_A, v) &\leq \liminf_{n \rightarrow +\infty} F\left(\sum_{p=0}^n u, \chi_{A_p}, v\right) \\ &\leq \liminf_{n \rightarrow +\infty} \sum_{p=0}^n F(u, \chi_{A_p}, v) \end{aligned}$$

It follows that

$$\begin{aligned} \liminf_{n \rightarrow +\infty} \sum_{p=0}^n F(u, \chi_{A_p}, v) &\geq F(u, \chi_A, v) \\ &\geq \limsup_{n \rightarrow +\infty} \sum_{p=0}^n F(u, \chi_{A_p}, v) + \liminf_{n \rightarrow +\infty} F(u, \chi_{B_n}, v) \\ &\geq \limsup_{n \rightarrow +\infty} \sum_{p=0}^n F(u, \chi_{A_p}, v) \end{aligned}$$

That is

$$F(u, \chi_A, v) = \lim_{n \rightarrow +\infty} \sum_{p=0}^n F(u, \chi_{A_p}, v) \quad \blacksquare$$

Lemma 1.4. *Let X be a separable Banach space and $\varphi : X \rightarrow \overline{\mathbb{R}}$ a non negative function. The following assertions are equivalent:*

- i) φ is strongly coercive;
- ii) φ^{**} is strongly coercive.

Proof. The implication $ii) \Rightarrow i)$ is obvious because $\varphi^{**} \leq \varphi$. Suppose that φ is strongly coercive, then:

$$\forall \alpha > 0, \quad \exists B_\alpha > 0, \quad \text{such that } \|y\| \geq B_\alpha \Rightarrow \varphi(y) \geq \alpha \|y\|$$

and we have, $\sup_{\|y\| \geq B_\alpha} (\alpha \|y\| - \varphi(y)) \leq 0$. From another hand, φ is non negative then,

$\sup_{\|y\| \leq B_\alpha} (\alpha \|y\| - \varphi(y)) \leq \alpha B_\alpha$. It follows that for every $y \in Y$, $\varphi(y) \geq \alpha \|y\| - \alpha B_\alpha$.

Taking the bipolar we will have, $\varphi^{**}(y) \geq \alpha \|y\| - \alpha B_\alpha$. Which implies that for every $\alpha > 0$, we have $\lim_{\|y\| \rightarrow +\infty} \frac{\varphi^{**}(y)}{\|y\|} \geq \alpha$. ■

Lemma 1.5. *Let $(\alpha_n)_n$ be a sequence in $L^0 \overline{\mathbb{R}}(\Omega, \mu)$ and $\alpha \in L^1 \mathbb{R}^+(\Omega, \mu)$. If for μ -almost every ω in Ω we have $\liminf_{n \rightarrow +\infty} \alpha_n(\omega) \geq -\alpha(\omega)$. Then,*

$$\limsup_{n \rightarrow +\infty} \int_{\Omega} \alpha_n^-(\omega) d\mu > -\infty.$$

where $\alpha_n^- = \min(\alpha_n, 0)$.

Proof. Let $a \in L^1_{\mathbb{R}_+^*}(\Omega, \mu)$. We have $\liminf_{n \rightarrow +\infty} \alpha_n(\omega) \geq -\alpha(\omega) - a(\omega)$ and for every $\omega \in \Omega$, there exists $n_\omega \in \mathbb{N}$, such that $\alpha_n(\omega) > \alpha(\omega) - a(\omega)$ for every $n \geq n_\omega$. Set

$$A_p = \bigcap_{n \geq p} \{\omega \in \Omega, \alpha_n(\omega) > \alpha(\omega) - a(\omega)\} \quad \text{and note that } \Omega = \bigcup_p A_p.$$

If $(\Omega_p)_p$ is a σ -finite μ -recouvrement of Ω , then the sequence $(\Omega_p \cap A_p)_p$ is still a σ -finite μ -recouvrement of Ω and for every $n \in \mathbb{N}$ we have,

$$\int_{\Omega} \alpha_n^-(\omega) d\mu = \lim_{p \rightarrow +\infty} \int_{\Omega_p \cap A_p} \alpha_n^-(\omega) d\mu.$$

Using a diagonalization lemma due to Attouch[1], we get that there exists an increasing function $\theta : \mathbb{N} \rightarrow \mathbb{N}$ such that

$$(3) \quad \limsup_{n \rightarrow +\infty} \int_{\Omega} \alpha_n^-(\omega) d\mu = \limsup_{n \rightarrow +\infty} \lim_{p \rightarrow +\infty} \int_{\Omega_p \cap A_p} \alpha_n^-(\omega) d\mu$$

$$(4) \quad \geq \limsup_{p \rightarrow +\infty} \int_{\Omega_p \cap A_p} \alpha_{\theta(p)}^-(\omega) d\mu.$$

Notice that for every $p \in \mathbb{N}$ and μ -almost every ω in $\Omega_p \cap A_p$, we have:

$$\alpha_{\theta(p)}(\omega) > \alpha(\omega) - a(\omega),$$

which implies:

$$\alpha_{\theta(p)}^-(\omega) > \alpha(\omega) - a(\omega).$$

Consequently:

$$\begin{aligned} \int_{\Omega_p \cap A_p} \alpha_n^-(\omega) d\mu &> - \int_{\Omega_p \cap A_p} (\alpha(\omega) + a(\omega)) d\mu \\ &> - \int_{\Omega} (\alpha(\omega) + a(\omega)) d\mu. \end{aligned}$$

It follows that,

$$\limsup_{p \rightarrow +\infty} \int_{\Omega_p \cap A_p} \alpha_{\theta(p)}^-(\omega) d\mu > -\infty$$

Then, we obtain the desired result in virtue of (4). ■

In the following result we give a more general version of lemma 3.7 of [4].

Lemma 1.6. *Let $(\mu_n)_n$ be a sequence of non negative atomless measures, such that for every $n \in \mathbb{N}$, $\mu_n(\Omega) = +\infty$. Then, there exists a subsequence $(\mu_{n_k})_k$ and a family $(A_k)_k$ of pairwise disjoint measurable subsets such that:*

$$\mu_{n_k}(A_k) = +\infty \quad \forall k \in \mathbb{N}.$$

Proof. We adapt the proof of ([4], lemma 3.7) to non absolutely continuous measures.

■

Lemma 1.7. *Let $\psi : \Omega \times Y \rightarrow \mathbb{R}$ be a Young function and $g : \Omega \times Y' \rightarrow \mathbb{R}$. If $v' \in \text{dom}I_{\psi^*}$ and $A \in \mathcal{A}$ are such that $\int_A g(v')d\mu = +\infty$. Then, for every $a > 0$, there exists a measurable subset A' in A with the following property:*

$$\int_{A'} \psi^*(\omega, v'(\omega))d\mu \leq a \quad \text{and} \quad \int_{A'} g(\omega, v'(\omega))d\mu = +\infty.$$

Proof. Suppose that the conclusion of the lemma does not hold. Then, for every measurable subset $A' \subset A$ we have one of the following alternative cases:

$$(5) \quad i) \int_{A'} \psi^*(\omega, v'(\omega))d\mu > a \quad ii) \int_{A'} g(\omega, v'(\omega))d\mu < +\infty$$

First, we note that $\int_A \psi^*(\omega, v'(\omega))d\mu > a$ because $\int_A g(\omega, v'(\omega))d\mu = +\infty$. Since the measure μ is atomless, there exists a measurable subset A_1 of A such that $\int_{A_1} \psi^*(\omega, v'(\omega))d\mu = a$. Using (5) we will have $\int_{A_1} g(\omega, v'(\omega))d\mu < +\infty$, and consequently $\int_{A \setminus A_1} g(v')d\mu = +\infty$. Furthermore we have $\int_A g(\omega, v'(\omega))d\mu = \int_{A \setminus A_1} g(v')d\mu + \int_{A_1} g(\omega, v'(\omega))d\mu = +\infty$, which implies, in virtue of (5) that $\int_{A \setminus A_1} g(\omega, v'(\omega))d\mu = +\infty$. Using the same argument as above, we can say that there exists a measurable subset A_2 of $A \setminus A_1$ such that $\int_{A_2} \psi^*(\omega, v'(\omega))d\mu = a$. Using successively this method we can build a family $(A_k)_k$ of pairwise disjoint measurable subsets such

that $\int_{A_k} \psi^*(\omega, v'(\omega))d\mu = a$ for every $k \in \mathbb{N}$. It follows that

$$\begin{aligned} \int_{\Omega} \psi^*(\omega, v'(\omega))d\mu &\geq \int_{\bigcup_k A_k} \psi^*(\omega, v'(\omega))d\mu \\ &= \sum_k \int_{A_k} \psi^*(\omega, v'(\omega))d\mu = +\infty \end{aligned}$$

Which contradicts the fact that $v' \in \text{dom}I_{\psi^*}$. ■

2. INF-COMPACTNESS OF AN INTEGRAL FUNCTIONAL

The aim of this section is to study the Inf-compactness property of an integral functional defined on a product of spaces. Note that for the one variable functionals there exists several characterizations. We recall the following which is due to Giner ([12], Th 5.2.6).

Theorem 2.1. [13] *Let Y be a reflexive separable Banach space, $\psi : \Omega \times Y \rightarrow \overline{\mathbb{R}}_+$ a Young function, and $f : \Omega \times Y \rightarrow \overline{\mathbb{R}}$ a normal convex integrand. Consider the following assertions:*

- i) *The functional I_f is proper $\sigma(L_\psi, L_{\psi^*})$ inf-compact ;*
- ii) *f^* is almost essentially dominated by ψ^* ;*
- iii) *L_{ψ^*} is a subset of $\text{dom}I_{f^*}$;*
- iv) $\lim_{\|v\|_\psi \rightarrow +\infty} \frac{I_f(v)}{\|v\|_\psi} = +\infty$.

Then, i) \Rightarrow ii) \Leftrightarrow iii) \Leftrightarrow iv) and if I_f is not everywhere equal to $+\infty$, all assertions are equivalent.

When u is fixed in any integral space, the inf-compactness of $I_f(u, \cdot)$ is characterized by the above theorem. All the conditions in this theorem depends on u . In the following, we give an analogous characterization uniformly in u , when u run over a decomposable set.

Theorem 2.2. *Let X and Y be two separable Banach spaces, whit the additional condition that Y is reflexive. $\Gamma : \Omega \rightarrow X$ is a measurable multiapplication, $\psi : \Omega \times Y \rightarrow \overline{\mathbb{R}}$ is a Young function and $f : \Omega \times X \times Y \rightarrow \overline{\mathbb{R}}$ is an integrand such that, for μ -almost every ω in Ω , we have:*

- i) *f is $(\|\cdot\|, \sigma)$ -lsc on $X \times Y$;*
- ii) *$f(\omega, x, \cdot)$ is convex for every $x \in X$.*

Let $D \subset L_X^0(\Omega, \mu)$ be a rich σ -decomposable subset of L_Γ^0 . Let us put

$$g(\omega, y) = \inf_{x \in \Gamma(\omega)} f(\omega, x, y)$$

If for every $u \in D$ the functional $I_f(u, \cdot)$ is not everywhere equal to $+\infty$, then the following assertions are equivalent:

- a) $I_f(u, \cdot)$ is proper $\sigma(L_\psi, L_{\psi^*})$ inf-compact for every $u \in D$;
- b) I_g is proper $\sigma(L_\psi, L_{\psi^*})$ inf-compact;
- c) For every $\lambda > 0$ there exists $b_\lambda > 0$ and $a_\lambda \in L^1_{\mathbb{R}^+}(\Omega, \mu)$ such that

$$f(\omega, x, y) \geq \psi\left(\omega, \frac{\lambda y}{b_\lambda}\right) + a_\lambda(\omega) \quad \forall (x, y) \in \Gamma(\omega) \times Y.$$

Proof. a) \Rightarrow b) Suppose that $I_f(u, \cdot)$ is proper and $\sigma(L_\psi, L_{\psi^*})$ inf-compact for every $u \in D$. Using theorem (2.1), we will have

$$(6) \quad L_{\psi^*} \subset \text{dom} I_{f_u^*} \quad \forall u \in D.$$

Applying proposition (1.2) to the functional $F(u, v) = I_{f_u^*}(v)$ we deduce that

$$(7) \quad L_{\psi^*} \subset \text{dom}(\sup_{u \in D} I_{f_u^*}).$$

But $g(\omega, y) = \inf_{x \in \Gamma(\omega)} f(\omega, x, y)$ then, we will have

$$(8) \quad \sup_{u \in D} I_{f_u^*}(v') = I_{g^*}(v') \quad \text{for every } v' \in L_{\psi^*}.$$

Indeed, let $v' \in L_{\psi^*}$. The inclusion (6) implies that $I_{f_u^*}(v') < +\infty$ for every $u \in L_\Gamma^0$ and for every $v \in L_\psi$ such that $I_f(u, v) \in \mathbb{R}$, we can write

$$I_{f_u^*}(v') \geq \int_{\Omega} \langle v'(\omega), v(\omega) \rangle d\mu - \int_{\Omega} f(\omega, u(\omega), v(\omega)) d\mu > -\infty.$$

So, $f_u^*(v') \in L^1_{\mathbb{R}}(\Omega, \mu)$. Regarding to theorem 1.4 of [?], we will have :

$$\begin{aligned}
\sup_{u \in D} I_{f_u^*}(v') &= \sup_{u \in D} \int_{\Omega} \sup_{y \in Y} (\langle v'(\omega), y \rangle - f(\omega, u(\omega), y)) d\mu \\
&= \int_{\Omega} \sup_{x \in \Gamma(\omega)} \sup_{y \in Y} (\langle v'(\omega), y \rangle - f(\omega, x, y)) d\mu \\
&= \int_{\Omega} \sup_{y \in Y} \left(\langle v'(\omega), y \rangle - \inf_{x \in \Gamma(\omega)} f(\omega, x, y) \right) d\mu \\
&= \int_{\Omega} g^*(\omega, v'(\omega)) d\mu \\
&= I_{g^*}(v');
\end{aligned}$$

and we conclude that I_g is $\sigma(L_{\psi}, L_{\psi^*})$ inf-compact by virtue of theorem (2.1).

b) \implies a) is obvious since $f(\omega, u(\omega), y) \geq g(\omega, y)$ for every $u \in D$ and every $y \in Y$.

b) \iff c) by virtue of theorem (2.1)ii).

Corollary 2.3. *Under the same hypothesis of theorem (2.2), if I_{f_u} is $\sigma(L_{\psi}, L_{\psi^*})$ inf-compact for every u in a rich decomposable subset D of L^0_{Γ} , then $\bigcup_{u \in D} \{I_{f_u} \leq \lambda\}$ is weakly relatively compact for every $\lambda \in \mathbb{R}$.*

Proof. Under the same notation as above, observe that $\bigcup_{u \in D} \{I_{f_u} \leq \lambda\} \subset \{I_g \leq \lambda\}$ and we conclude with theorem (2.2). ■

In the particular case where u runs over the $L^{\infty}_X(\Omega, \mu)$ space, we obtain the following corollary:

Corollary 2.4. *Let X and Y be two separable Banach spaces, with the additional condition that Y is reflexive. $\psi : \Omega \times Y \rightarrow \overline{\mathbb{R}}$ be a Young function, $f : \Omega \times X \times Y \rightarrow \overline{\mathbb{R}}$ be an integrand with the same hypothesis as in theorem (2.2). Suppose that for every $u \in L^{\infty}_X(\Omega, \mu)$ the functional $I_f(u, \cdot)$ is not everywhere equal to $+\infty$. Then, the following assertions are equivalents;*

- i) *For every $u \in L^{\infty}_X(\Omega, \mu)$, the functional $I_f(u, \cdot)$ is proper $\sigma(L_{\psi}, L_{\psi^*})$ inf-compact;*
- ii) *For every $M > 0$, the functional I_{f_M} is proper $\sigma(L_{\psi}, L_{\psi^*})$ inf-compact. Where,*

$$f_M(\omega, y) = \inf_{\|x\| \leq M} f(\omega, x, y).$$

Proof. For every $M > 0$, set

$$\Gamma_M(\omega) = \{x \in X, \|x\| \leq M\}.$$

Then, $L_{\Gamma_M}^0 = B_\infty(0, M)$ where $B_\infty(0, M)$ is the ball centered in 0 with radius M in $L_X^\infty(\Omega, \mu)$. It is sufficient to note that $L_X^\infty(\Omega, \mu) = \bigcup_{M>0} B_\infty(0, M)$ and to use theorem (2.2). ■

The assertion *c*) in theorem (2.2) implies that the function $g(\omega, y) = \inf_{x \in \Gamma(\omega)} f(\omega, x, y)$ is strongly coercive for μ -almost every ω in Ω . The reciprocal result seems to be true in many situations. More precisely, we have the next proposition. First, Recall the following technical lemmas which are due to Giner ([12]).

Lemma 2.5. ([12], 4.1.3) *Let φ be a Young function which is continuous in the origin and strongly coercive. Then, there exists another Young function ψ which satisfies a Δ_2 -condition, such that ψ is almost essentially dominated by φ . Moreover, the following topological inclusion hold*

$$(9) \quad (L_\varphi, \sigma(L_\varphi, E_{\varphi^*})) \hookrightarrow (L_\psi, \sigma(L_\psi, L_{\psi^*})) = (L_\psi, \sigma(L_\psi, L'_\psi)).$$

Lemma 2.6. ([12], 4.2.4) *Let φ be a Young function. Then, Bounded closed convex subsets of $L_\varphi(\Omega, \mu)$ are exactly those subsets which are $\sigma(L_\varphi, E_{\varphi^*})$ -compacts.*

Proposition 2.7. *Let X and Y be two separable Banach spaces, with the additional condition that Y is reflexive. $\Gamma : \Omega \rightarrow X$ a measurable multi-application and $f : \Omega \times X \times Y \rightarrow \overline{\mathbb{R}}$ an integrand with the same hypothesis as in theorem (2.2). Suppose that the function $g : \Omega \times Y \rightarrow \overline{\mathbb{R}}$ where $g(\omega, y) = \inf_{x \in \Gamma(\omega)} f(\omega, x, y)$ is strongly coercive for μ -almost every ω in Ω and that $g^*(\cdot, 0) \in L^1 \overline{\mathbb{R}}(\Omega, \mu)$. Then, there exists $\psi : \Omega \times Y \rightarrow \overline{\mathbb{R}}$ a Young function which satisfies a Δ_2 -condition such that for every $u \in L_\Gamma^0$ the functional $I_f(u, \cdot)$ is $\sigma(L_\psi, L_{\psi^*})$ inf-compact.*

Proof. Set $h(\omega, \cdot) = g(\omega, \cdot) + g^*(\omega, 0)$, then h is a non negative strongly coercive function, by virtue of lemma (1.4), $h^{**}(\omega, \cdot)$ is also strongly coercive for μ -almost every ω in Ω . Since $g^*(\omega, 0)$ is finite almost everywhere, $g^{**}(\omega, \cdot) = h^{**}(\omega, \cdot) - g^*(\omega, \cdot)$ is also strongly coercive. Using theorem 3.3 of [11], we get that there exists a strongly coercive Young function φ such that

$$g^{**}(\omega, y) \geq \varphi(\omega, y) - g^*(\omega, 0) \quad \forall (\omega, y) \in \Omega \times Y.$$

For every $u \in L_\Gamma^0$ and every $v \in L_\psi$ we have, by Using (2.5), that

$$\begin{aligned} f(\omega, u(\omega), v(\omega)) &\geq g(\omega, v(\omega)) \\ &\geq g^{**}(\omega, v(\omega)) \\ &\geq \varphi(\omega, v(\omega)) - g^*(\omega, 0) \end{aligned}$$

for μ -almost ω in Ω . Then,

$$I_f(u, v) \geq I_\varphi(v) - \int_{\Omega} g^*(\omega, 0) d\mu$$

which shows that lower sections of $I_f(u, \cdot)$ are bounded in L_φ . Furthermore, the function $f(u(\cdot), \cdot)$ is lsc and bounded below by $-g^*(\cdot, 0)$ which is integrable. Thus, the lower sections of $I_f(u, \cdot)$ are also closed in measure and convex in L_φ . By using (2.6), we conclude that such sections are $\sigma(L_\varphi, E_{\varphi^*})$ -compacts. In virtue of (9) it follows that they are $\sigma(L_\psi, L'_\psi)$ -compacts. Which completes the proof. \blacksquare

Theorem 2.2 gives inf-compactness characterization of integral functional I_{f_u} for every u in a decomposable set. Now, we give a new inf-compactness condition of I_{f_u} with u in a neighborhood of u_o . In the following definition we will introduce a new notion of equi-lower semicontinuity in the neighborhood of $+\infty$. This last notion will play an important role in our study.

Definition 2.8. *Let X be a topological space and Y be a normed vector space. We say that a function $f : X \times Y \rightarrow \overline{\mathbb{R}}$ is equi-lsc in the neighborhood of $+\infty$ at $x_0 \in X$ if:*

$$\forall \epsilon > 0 \quad \exists V_\epsilon \in \mathcal{V}(x_0) \quad \exists r_\epsilon > 0 \quad \text{such that } f(x_0, y) \leq f(x, y) + \epsilon \quad \forall (x, y) \in V_\epsilon \times Y, \|y\| > r_\epsilon;$$

where $\mathcal{V}(x_0)$ denotes the set of all neighborhoods of x_0 .

Example. Let $f(\omega, x, y) = p(\omega, x) + q(\omega, y)$ where $p : \Omega \times X \rightarrow \overline{\mathbb{R}}$ and $q : \Omega \times Y \rightarrow \overline{\mathbb{R}}$. If p is lower semicontinuous at x_0 then f is equi-lsc in the neighborhood of $+\infty$ at x_0 .

Under this assumption of equi-lsc in the neighborhood of $+\infty$, the strong coercivity of a function in a point implies its "uniform" strong coercivity in a neighborhood of this point:

Lemma 2.9. *Let X be a hausdorff topological space and Y be a normed space $f : X \times Y \rightarrow \overline{\mathbb{R}}$ and $x_0 \in X$. Suppose that:*

- i) f is equi-lsc in the neighborhood of $+\infty$ at x_0 .
- ii) $f(x_0, \cdot)$ is strongly coercive.

Then, there exists a neighborhood V of x_0 in X such that $\inf_{x \in V} f(x, \cdot)$ is strongly coercive.

Proof. Let $\epsilon > 0$. According to i), there exists $V \in \mathcal{V}(x_0)$ and $r_\epsilon > 0$ such that $\inf_{x \in V} f(x, y) > f(x_0, y) - \epsilon$ for every $\|y\| > r_\epsilon$. Since $f(x_0, \cdot) - \epsilon$ is strongly coercive,

it will be the same for $\inf_{x \in V} f(x, \cdot)$. ■

Generally, the upper bound of a family of upper semicontinuous functions (usc) is not necessary usc, but with the assumption of equi-lsc in the neighborhood of $+\infty$ we get back the scs of the following function: $x \in X \rightarrow f_x^*(y') = \sup_{y \in Y} (\langle y, y' \rangle - f(x, y)) \in \overline{\mathbb{R}}$ for every fixed $y' \in Y'$. Indeed, we have the following result:

Proposition 2.10. *Let X and Y be two separable Banach spaces, with the additional hypothesis that Y is reflexive, $f : X \times Y \rightarrow \overline{\mathbb{R}}$ a function which satisfy:*

- i) f is $(\|\cdot\|, \sigma)$ -lsc on $X \times Y$;
- ii) f is equi-lsc in the neighborhood of $+\infty$ at x_0 .

Then, for every $y' \in Y'$, the function $x \in X \rightarrow f_x^*(y') \in \overline{\mathbb{R}}$ is norm usc at x_0 .

Proof. Let $y' \in Y'$ be fixed. We must show that the function:

$$h(x) = -f_x^*(y') = \inf_{y \in Y} (f(x, y) - \langle y, y' \rangle)$$

is lsc at x_0 . Let $\epsilon > 0$ and $(x_n)_n \rightarrow x_0$ in the norm of X . The hypothesis of equi-lsc in the neighborhood of $+\infty$ implies that there exists $n_1 \in \mathbb{N}$ and $B_\epsilon > 0$ such that for every $n \geq n_1$ and every $\|y\| > B_\epsilon$, we have $f(x_n, y) \geq f(x_0, y) - \epsilon$. Then

$$f(x_n, y) - \langle y', y \rangle \geq f(x_0, y) - \langle y', y \rangle - \epsilon \geq h(x_0) - \epsilon$$

for every $\|y\| > B_\epsilon$. It follows that,

$$(10) \quad \inf_{\|y\| > B_\epsilon} (f(x_n, y) - \langle y', y \rangle) \geq h(x_0) - \epsilon \quad \forall n \geq n_1.$$

From another hand, for every $n \in \mathbb{N}$, the function $y \in Y \rightarrow f(x_n, y) - \langle y', y \rangle \in \overline{\mathbb{R}}$ reach its minimum on the ball $\{y \in Y, \|y\| \leq B_\epsilon\}$ since this function is weakly lsc and Y is reflexive. Therefore, for every $n \in \mathbb{N}$, there exists $y_n \in Y$, $\|y_n\| \leq B_\epsilon$ such that

$$(11) \quad \inf_{\|y\| \leq B_\epsilon} (f(x_n, y) - \langle y', y \rangle) = f(x_n, y_n) - \langle y', y_n \rangle$$

So, we will have:

$$(12) \quad h(x_0) \leq \liminf_{n \rightarrow +\infty} (f(x_n, y_n) - \langle y', y_n \rangle)$$

Indeed, if the second limb is $+\infty$ there is nothing to check. Otherwise, there exists an increasing function $\varphi : \mathbb{N} \rightarrow \mathbb{N}$ such that :

$$\liminf_{n \rightarrow +\infty} (f(x_n, y_n) - \langle y', y_n \rangle) = \lim_{n \rightarrow +\infty} (f(x_{\varphi(n)}, y_{\varphi(n)} - \langle y', y_{\varphi(n)} \rangle) = c < +\infty.$$

The sequence $(y_{\varphi(n)})_n$ is bounded in Y , we can extract a weakly convergent subsequence $(y_{\psi(\varphi(n))})_n$ which converges to some y_0 in Y . Since the function $f(\cdot, \cdot) - \langle y', \cdot \rangle$ is $(\|\cdot\|, \sigma)$ -lsc on $X \times Y$ then,

$$\begin{aligned} h(x_0) &\leq f(x_0, y_0) - \langle y', y_0 \rangle \\ &\leq \liminf_{n \rightarrow +\infty} (f(x_{\psi(\varphi(n))}, y_{\psi(\varphi(n))}) - \langle y', y_{\psi(\varphi(n))} \rangle) = c \end{aligned}$$

thus (12) is satisfied and there exists $n_2 \in \mathbb{N}$ such that:

$$(13) \quad f(x_n, y_n) - \langle y', y_n \rangle \geq h(x_0) - \epsilon \quad \text{pour } n \geq n_2$$

by virtue of (10), (11) and (13) there exists an integer $n_0 = \max(n_1, n_2)$ such that:

$$h(x_n) = \inf_{y \in Y} (f(x_n, y) - \langle y', y \rangle) \geq h(x_0) - \epsilon \quad \forall n \geq n_0.$$

Which completes the proof of the upper semicontinuity of h and consequently $f_x^*(y') = -h(x)$ is lsc at x_0 . \blacksquare

In the following, we check out the fact that if f is equi-lsc in neighborhood of $+\infty$ and I_f is inf-compact in a point, then the functional $I_f(u, \cdot)$ is inf-compact for every u in a neighborhood of this point.

Theorem 2.11. *Let X and Y be two separable Banach spaces with the additional hypothesis that Y is reflexive. Let $\varphi : \Omega \times X \rightarrow \overline{\mathbb{R}}_+$ and $\psi : \Omega \times Y \rightarrow \overline{\mathbb{R}}_+$ two Young functions such that ψ^* satisfies a Δ_2 -condition, and $f : \Omega \times X \times Y \rightarrow \overline{\mathbb{R}}$ is an integrand. Suppose that*

- i) $f(\omega, \cdot, \cdot)$ is $(\|\cdot\|, \sigma)$ -lsc on $X \times Y$ for μ -almost every ω in Ω ;
- ii) The function $f(\omega, x, \cdot)$ is convex for every $x \in X$ for μ -almost every ω in Ω ;
- iii) There exists u_0 in L_φ such that, for μ -almost every ω in Ω , the function $f(\omega, \cdot, \cdot)$ is equi-lsc in neighborhood of $+\infty$ at $u_0(\omega)$.
- iv) The functional I_f takes no $-\infty$ values.
- v) $I_{f_{u_0}}$ is proper $\sigma(L_\psi, L_{\psi^*})$ inf-compact.

Then, there exists a neighborhood V_0 of u_0 in L_φ such that $I_f(u, \cdot)$ is proper $\sigma(L_\psi, L_{\psi^*})$ inf-compact for every $u \in V_0$ such that $I_f(u, \cdot)$ is not equal to $+\infty$.

Proof. In virtue of theorem (2.1), it is sufficient to check that:

$$(14)$$

$$\exists r > 0, \quad \text{such that } L_{\psi^*} \subset \text{dom} I_{f_u}^* \quad \text{for every } u \in B_\varphi(u_0, r) \quad \text{such that } \text{dom} I_f(u, \cdot) \neq \emptyset$$

where $B_\varphi(u_0, r)$ denotes the ball of L_φ centered in u_0 with radius r . Since the functional $I_f(u_0, \cdot)$ is proper $\sigma(L_\psi, L_{\psi^*})$ inf-compact, Using theorem (2.1), we get

$$(15)$$

$$\forall \lambda > 0 \quad \exists b_\lambda > 0 \quad \exists a_\lambda \in L^1_{\mathbb{R}^+}(\Omega, \mu) \quad \text{such that } f_{u_0}^*(\omega, \lambda y') \leq b_\lambda \psi^*(\omega, y') + a(\omega).$$

For every $y' \in Y'$ and μ -almost every ω in Ω .

Which is equivalent for every $y \in Y$ and μ -almost every ω in Ω to

(16)

$$\forall \lambda > 0 \quad \exists b_\lambda > 0 \quad \exists a_\lambda \in L^1_{\mathbb{R}^+}(\Omega, \mu) \quad \text{such that} \quad f(\omega, u_0(\omega), y) \geq b_\lambda \psi(\omega, \frac{\lambda y}{b_\lambda}) - a_\lambda(\omega).$$

Suppose that (14) does not hold. Then, there would exist two sequences $(u_n)_n$ in L_φ and $(v'_n)_n$ in L_{ψ^*} such that:

$$(17) \quad \|u_n - u_0\|_\varphi \leq \frac{1}{n}, \quad I_{f_{u_n}^*}(v'_n) = +\infty \quad \text{and} \quad I_f(u_n, \cdot) \neq +\infty.$$

For every $n \in \mathbb{N}^*$. Set

$$(18) \quad B_n = \{\omega \in \Omega \quad f_{u_n}^*(\omega, v'_n(\omega)) \leq 0\}$$

$$(19) \quad \bar{u}_n = u_n \cdot \chi_{B_n} + u_0 \cdot \chi_{B_n^c}$$

$$(20) \quad \bar{v}'_n = v'_n \cdot \chi_{B_n}$$

The function $f_{\bar{u}_n}^*(\omega, \bar{v}'_n(\omega)) = f_{u_n}^*(\omega, v'_n(\omega)) \cdot \chi_{B_n} + f_{u_0}^*(\omega, 0) \cdot \chi_{B_n^c}$ is well defined, because if $\omega \in \Omega \setminus B_n$ then:

$$\begin{aligned} f_{\bar{u}_n}^*(\omega, \bar{v}'_n(\omega)) &= f_{u_0}^*(\omega, 0) \\ &= \sup_{y \in Y} (-f(\omega, u_0(\omega), y)) \\ &\geq -f(\omega, u_0(\omega), v_0(\omega)) > -\infty \end{aligned}$$

Where v_0 is some element of L_ψ such that $I_f(u_0, v_0) \in \mathbb{R}$.

From another hand, we have in virtue of (16),

$$f_{\bar{u}_n}^*(\omega, \bar{v}'_n(\omega)) = \sup_{y \in Y} (-f(\omega, u_0(\omega), y)) \leq a_\lambda(\omega) < +\infty$$

Thus, for every n in \mathbb{N} , we have $f_{\bar{u}_n}^*(\omega, \bar{v}'_n(\omega)) \cdot \chi_{B_n} \in L^0_{\mathbb{R}^+}(\Omega, \mu)$ and $f_{u_n}^*(\cdot, v'_n(\cdot)) \geq 0$ on B_n^c . Then we get

$$\begin{aligned} \int_{\Omega} f_{\bar{u}_n}^*(\omega, \bar{v}'_n(\omega)) \cdot \chi_{B_n} d\mu &= \int_{B_n} f_{u_n}^*(\omega, v'_n(\omega)) d\mu \\ &= \int_{\Omega} f_{u_n}^*(\omega, v'_n(\omega)) d\mu - \int_{B_n^c} f_{u_n}^*(\omega, v'_n(\omega)) d\mu \\ &= I_{f_{u_n}^*}(v'_n) - \int_{B_n^c} f_{u_n}^*(\omega, v'_n(\omega)) d\mu \\ &= +\infty. \end{aligned}$$

Applying lemma (1.6) to the non-negative measures $\mu_n(\cdot) = \int_{(\cdot)} f_{\bar{u}_n}^*(\omega, \bar{v}'_n(\omega)) \cdot \chi_{B_n} d\mu$, we can extract a subsequence $(\bar{u}_{n_k})_k$ and build a family $(A'_k)_k$ of pairwise disjoint measurable subsets such that

$$\int_{A'_k} f_{\bar{u}_{n_k}}^*(\omega, \bar{v}'_{n_k}(\omega)) \cdot \chi_{B_{n_k}} d\mu = +\infty;$$

for every $k \in \mathbb{N}$. Set $A_k = A'_k \cap B_{n_k}$, then $(A_k)_{k \in \mathbb{N}}$ is a family of pairwise disjoint measurable subsets such that

$$\int_{A_k} f_{u_{n_k}}^*(\omega, v'_{n_k}(\omega)) d\mu = +\infty \quad \text{for every } k \in \mathbb{N}$$

but $v'_{n_k} \in L_{\psi^*} = \text{dom} I_{\psi^*}$ then, for every $k \in \mathbb{N}^*$ lemma (1.7) insure the existence of a measurable subset $E_k \subset A_k$ such that:

$$(21) \quad \int_{E_k} \psi^*(\omega, v'_{n_k}(\omega)) d\mu \leq \frac{1}{2^k} \quad \text{and} \quad \int_{E_k} f_{u_{n_k}}^*(\omega, v'_{n_k}(\omega)) d\mu = +\infty.$$

Let us define the following functions:

$$(22) \quad v' = \sum_n v'_{n_k} \cdot \chi_{E_k} \quad \text{and} \quad w_p = u_{n_p} \cdot \chi_{\bigcup_k E_k} + u_o \cdot \chi_{\Omega \setminus \bigcup_k E_k}.$$

Notice that $v' \in L_{\psi^*}$ because

$$\int_{\Omega} \psi^*(\omega, v'(\omega)) d\mu = \sum_k \int_{E_k} \psi^*(\omega, v'(\omega)) d\mu \leq \sum_k \frac{1}{2^k} < +\infty$$

and for every $p \in \mathbb{N}$ we have

$$\begin{aligned} \int_{\bigcup_{k \neq p} E_k} f_{u_{n_p}}^*(\omega, v'(\omega)) d\mu &= \int_{\bigcup_{k \neq p} E_k} \sup_{y \in Y} (\langle v'(\omega), y \rangle - f(\omega, u_{n_p}(\omega), y)) d\mu \\ &\geq \int_{\bigcup_{k \neq p} E_k} (\langle v'(\omega), v_{n_p}(\omega) \rangle - f(\omega, u_{n_p}(\omega), v_{n_p}(\omega))) d\mu \\ &\geq - \int_{\Omega} |\langle v'(\omega), v_{n_p} \rangle| d\mu - \int_{\Omega} |f(\omega, u_{n_p}(\omega), v_{n_p}(\omega))| d\mu \\ (23) \quad &> -\infty. \end{aligned}$$

Where $v_{n_p} \in L_\psi$ is such that $I_f(u_{n_p}, v_{n_p}) \in \mathbb{R}$. This choice is possible because $I_f(\cdot, \cdot) > -\infty$ and $I_f(u_{n_p}, \cdot)$ is not everywhere equal to $+\infty$.

For every $p \in \mathbb{N}$, In virtue of (21) and (23) we can write:

$$\begin{aligned} \int_{\Omega} f_{w_p}^*(\omega, v'(\omega)) d\mu &= \int_{\bigcup_k E_k} f_{u_{n_p}}^*(\omega, v'(\omega)) d\mu + \int_{\Omega \setminus \bigcup_k E_k} f_{u_0}^*(\omega, v'(\omega)) d\mu \\ &\geq \int_{E_p} f_{u_{n_p}}^*(\omega, v'(\omega)) d\mu + \int_{\bigcup_{k \neq p} E_k} f_{u_{n_p}}^*(\omega, v'(\omega)) d\mu + \int_{\Omega} |f(\omega, u_0(\omega), v_0(\omega))| d\mu \\ &= +\infty. \end{aligned}$$

So,

$$(24) \quad \int_{\Omega} f_{w_p}^*(\omega, v'(\omega)) d\mu = +\infty \quad \text{for every } p \in \mathbb{N}$$

From another hand, using (17) and (22), $(w_p)_p$ converges to u_0 in L_φ and, if necessary take a subsequence, we can suppose that $(w_p)_p$ converges μ -almost everywhere to u_0 . Since for μ -almost every ω in Ω , the function $x \rightarrow f_x^*(\omega, v'(\omega))$ is usc in $u_0(\omega)$ (proposition (2.10)) then,

$$\limsup_{p \rightarrow +\infty} f_{w_p(\omega)}^*(\omega, v'(\omega)) \leq f_{u_0(\omega)}^*(\omega, v'(\omega)) \quad \mu\text{-almost every where}$$

Taking $\lambda = 1$ in (15), there exists $b_1 > 0$ and $a_1 \in L^1_{\mathbb{R}_+}(\Omega, \mu)$ such that:

$$\limsup_{p \rightarrow +\infty} f_{w_p(\omega)}^*(\omega, v'(\omega)) \leq f_{u_0(\omega)}^*(\omega, v'(\omega)) \leq b_1 \psi^*(\omega, v'(\omega)) + a_1(\omega)$$

that is

$$-(b_1 \psi^*(\omega, v'(\omega)) + a_1(\omega)) \leq \liminf_{p \rightarrow +\infty} (-f_{w_p(\omega)}^*(\omega, v'(\omega)))$$

Finally, Notice that $-(b_1 \psi^*(\omega, v'(\omega)) + a_1(\omega)) \in L^1_{\mathbb{R}_+}(\Omega, \mu)$ and in virtue of lemma (1.5), we obtain:

$$-\infty < \limsup_{p \rightarrow +\infty} \int_{\Omega} -f_{w_p}^*(\omega, v'(\omega)) d\mu = - \liminf_{p \rightarrow +\infty} \int_{\Omega} f_{w_p}^*(\omega, v'(\omega)) d\mu.$$

Which contradicts (24) and completes the proof. \blacksquare

Observe that the balls $B_\infty(u_0, r) = \{u \in L_X^\infty, \|u - u_0\| \leq r\}$ of L_X^∞ are decomposable. Combining theorems (2.2) and (2.11) gives the following corollary

Corollary 2.12. *Under the same hypothesis of theorem (2.11), if there exists $u_0 \in L_X^\infty$ such that $I_{f_{u_0}}$ is $\sigma(L_\psi, L_{\psi^*})$ -inf-compact, then there exists $M > 0$ such that I_{f_M} is inf-compact, where $f_M(\omega, y) = \inf_{\|x - u_0(\omega)\| \leq M} f(\omega, x, y)$.*

Using the same arguments of corollary (2.3), we deduce that

Corollary 2.13. *Under the same hypothesis of theorem (2.11), if $I_{f_{u_0}}$ is $\sigma(L_\psi, L_{\psi^*})$ -inf-compact for some $u_0 \in L_X^\infty$, then there exists $M > 0$ such that $\bigcup_{\|u - u_0\| \leq M} \{I_{f_u} \leq \lambda\}$ is weakly relatively compact.*

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