

Note on Modulated Function Spaces

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Introduction

In 1950, H. Nakano [3] constructed, on a finite measure space¹⁾, the modulated function space²⁾ as a concrete example of abstract modulated semi-ordered linear spaces which was defined also by the same author, and showed further conversely that an arbitrary abstract modulated semi-ordered linear space could be represented by a product space, in a sense, of such defined modulated function spaces.

However, if we define them on a locally finite measure space, we have more general modulated function space. And then, any abstract modulated space is, now, considered to be equivalent to one of latter modulated function spaces. In this note, we give detailed proofs to the process of definition of this modulated function space (§ 1), and do to the construction of its complementary space (2.1 in § 2) as well as to the possibility of integral representation of the modulated conjugate space (2.2 in § 2), founded on the theory constructed by H. Nakano. And we add a sufficient condition for completely continuity of an integral operator as an application of this integral representation (§ 3).

On the space of all the measurable functions defined on a measure space, if we define an order-relation by such a manner that it will appear in 1.1 of § 1, the space get the structure of the semi-ordered linear space which is of super-universal continuity or of universal continuity³⁾ according as the measure space being of finiteness or of local finiteness respectively.

§ 1. Modulated function spaces.

1.1. The definition of modulated function spaces.

Let Ω be an abstract space and μ be a complete⁴⁾ σ -additive measure defined on a Borel field \mathfrak{B} of subsets of Ω satisfying local finiteness :

- 1) For measure and integration, see, for instance, H. Nakano [4].
- 2) Terminologies and notations used in this note are due to H. Nakano [3].
- 3) Semi-ordered linear space R is said to be continuous if for any sequence $0 \leq x_\nu \in R (\nu=1, 2, \dots)$ there exists $\bigcap_{\nu=1}^{\infty} x_\nu$, R is said to be universally continuous if for any system $0 \leq x_\lambda \in R (\lambda \in A)$ there exists $\bigcap_{\lambda \in A} x_\lambda$ and R is said to be super-universally continuous if R is universally continuous and further for any $0 \leq x_\lambda \in R (\lambda \in A)$ there exists a sequence $\lambda_\nu \in A (\nu=1, 2, \dots)$ such that $\bigcap_{\lambda \in A} x_\lambda = \bigcap_{\nu=1}^{\infty} x_{\lambda_\nu}$.
- 4) $A \in \mathfrak{B}$ is said to be locally negligible if $\mu(E|_A) = 0$ for all $E \in \mathfrak{B}$ with $\mu(E) < \infty$. μ is said to be complete if, for any $E \subset \Omega$, $E \subset A$ for some locally negligible $A \in \mathfrak{B}$ implies $E \in \mathfrak{B}$.

- μ 1) $\cup \{E; \mu(E) < \infty, E \in \mathfrak{B}\} = \Omega$;
 μ 2) for any $F \subset \Omega$, $F \cap E \in \mathfrak{B}$ for all $E \in \mathfrak{B}$ with $\mu(E) < \infty$ implies $F \in \mathfrak{B}$.
 Let $\Phi(\xi, \omega)$ ($\xi \geq 0, \omega \in \Omega$) be a function satisfying the following conditions:

- Φ 1) $0 \leq \Phi(\xi, \omega) \leq \infty$ for all $\xi \geq 0, \omega \in \Omega$;
 Φ 2) $\Phi(\xi, \omega)$ is a measurable⁵⁾ function on Ω for all $\xi \geq 0$;
 Φ 3) $\Phi(\xi, \omega)$ is a non-decreasing convex functions of $\xi \geq 0$ for all $\omega \in \Omega$;
 Φ 4) $\Phi(0, \omega) = 0$ for all $\omega \in \Omega$;
 Φ 5) $\Phi(\xi - 0, \omega) = \Phi(\xi, \omega)$ for all $\omega \in \Omega$;
 Φ 6) $\Phi(\xi, \omega) \rightarrow \infty$ as $\xi \rightarrow \infty$ for all $\omega \in \Omega$;
 Φ 7) for any $\omega \in \Omega$, there exists $\xi_\omega > 0$ such that $\Phi(\xi_\omega, \omega) < \infty$.

(Instead of writing $\Phi(|\xi|, \omega)$, we denote merely $\Phi(\xi, \omega)$ for $\xi < 0$, if there is no confusion in the following).

For any measurable function $x(\omega)$ ($\omega \in \Omega$), $\Phi(x(\omega), \omega)$ is measurable too. We denote by L_Φ the system of all measurable functions $x(\omega)$ ($\omega \in \Omega$) satisfying

$$\int_\Omega \Phi(\alpha x(\omega), \omega) d\mu(\omega) < \infty \quad \text{for some } \alpha = \alpha_x > 0.$$

Here, $\int_\Omega \cdot d\mu = \sup \left\{ \int_E \cdot d\mu; \mu(E) < \infty, E \in \mathfrak{B} \right\}$ where $\int_E \cdot d\mu$ is ordinary Lebesgue integral on E . We write ' $x(\omega) \leq y(\omega)$ a.e. (almost everywhere) on E ' if $x(\omega) \leq y(\omega)$ on a measurable set E except for some locally negligible set $A^0 (\subset E)$. We define $x \leq y$ for any $x, y \in L_\Phi$ if $x(\omega) \leq y(\omega)$ a.e. on Ω .

First we show that L_Φ constitutes a universally continuous semi-ordered linear space by above introduced order.

In fact, L_Φ is linear, because, for any $x, y \in L_\Phi$,

$$\Phi(x(\omega) + y(\omega), \omega) \leq \frac{1}{2} \Phi(x(\omega), \omega) + \frac{1}{2} \Phi(y(\omega), \omega)$$

by Φ 3) which implies

$$\int_\Omega \Phi(\alpha(x(\omega) + y(\omega)), \omega) d\mu < \infty \quad \text{for some } \alpha > 0.$$

L_Φ is a lattice because $x \in L_\Phi$ implies $|x| \in L_\Phi$ and $L_\Phi \ni x, x \geq y$ implies $y \in L_\Phi$. Thus, L_Φ is a semi-ordered linear space.

L_Φ is continuous, because for a system $0 \leq x_\nu, x \in L_\Phi$ ($\nu = 1, 2, \dots$), if $x_\nu \leq x$ ($\nu = 1, 2, \dots$) then $\sup_{\nu \geq 1} x_\nu(\omega) \leq x(\omega)$ a.e. on Ω and so $\bigcup_{\nu=1}^{\infty} x_\nu \in L_\Phi$.

In a continuous semi-ordered linear space R , we define the projector $[x]$ ($x \in R$) by

$$[x]y = \bigcup_{\nu=1}^{\infty} (\nu |x| \wedge y) \quad \text{for any } 0 \leq y \in R.$$

We denote by χ_E or χ_x the characteristic function of the point set E or $\{\omega; x(\omega) \neq 0\}$

5) A function $f(\omega)$ ($\omega \in \Omega$) is said to be measurable on Ω if $\{\omega; f(\omega) \leq \alpha\} \cap E \in \mathfrak{B}$ for all real number α and for all $E \in \mathfrak{B}$ with $\mu(E) < \infty$.

6) See 4).

in Ω for a measurable function $x(\omega)$ ($\omega \in \Omega$) respectively. We see, for the projector $[x]$ of $x \in L_\phi$, by definition,

$$[x]y = \chi_x y \quad \text{for all } y \in L_\phi$$

under the convention $(\pm \infty) \cdot 0 = 0$.

In order to show universal continuity of L_ϕ , we use the following theorem (see H. Nakano [3; Th. 13. 1]).

(T. 1) *In a continuous semi-ordered linear space R , if, for any system of projectors $[x_\lambda]$ ($\lambda \in A$), there exists $\bigcup_{\lambda \in A} [x_\lambda]$ then R is universally continuous.*

L_ϕ is universally continuous: We need only show that for the system of measurable sets $E_\lambda, E \in \mathfrak{B}$ ($\lambda \in A$) satisfying $E_\lambda \subset E$ ($\lambda \in A$), $\bigcup_{\lambda \in A} E_\lambda$ belongs to \mathfrak{B} , by the theorem (T. 1). Here, we may regard E_λ ($\lambda \in A$) as a directed system $E_\lambda \uparrow_{\lambda \in A}$ with $E_\lambda \subset E$ ($\lambda \in A$) considering the system of all the finite unions of the original system.

First let $\mu(E) < \infty$ and $\gamma = \sup_{\lambda \in A} \mu(E_\lambda) \leq \mu(E) < \infty$. We choose a countable system E_{λ_ν} ($\nu = 1, 2, \dots$) from $\{E_\lambda\}$ such that

$$E_{\lambda_\nu} \uparrow_{\nu=1}^\infty \quad \text{and} \quad \lim_{\nu \rightarrow \infty} \mu(E_{\lambda_\nu}) = \gamma.$$

Putting also $E_0 = \bigcup_{\nu=1}^\infty E_{\lambda_\nu}$, we have $E_0 \in \mathfrak{B}$ and $\mu(E_0) = \gamma$ because $E_{\lambda_\nu} \subset E$ and $E_{\lambda_\nu} \uparrow_{\nu=1}^\infty E_0$. If there exists $\delta > 0$ such that $\mu(E_{\lambda_0} - E_0) = \delta$ for some $\lambda_0 \in A$ then

$$\gamma \geq \mu(E_{\lambda_0} \cup E_{\lambda_\nu}) \geq \mu(E_{\lambda_\nu}) + \delta \quad \text{for all } \lambda_\nu > \lambda_0.$$

Therefore E_0 includes E_λ except for some measurable set with null measure for all $\lambda \in A$. And since any measurable set including E_λ for all $\lambda \in A$ includes E_0 except on some locally negligible set, $\bigcup_{\lambda \in A} E_\lambda$ must belong to \mathfrak{B} . Next let $\mu(E) = \infty$, the general case. Let $E^{(\sigma)}$ ($\sigma \in \Sigma$) be the largest subsystem of \mathfrak{B} such that $E^{(\sigma)} \subset E$ with $\mu(E^{(\sigma)}) < \infty$ for all $\sigma \in \Sigma$, then $E = \bigcup_{\sigma \in \Sigma} E^{(\sigma)}$ by μ 1). Putting $F_\sigma = \bigcup_{\lambda \in A} (E_\lambda \cap E^{(\sigma)})$ for all $\sigma \in \Sigma$ and $F = \bigcup_{\sigma \in \Sigma} F_\sigma$, we have $F_\sigma \in \mathfrak{B}$ with $\mu(F_\sigma) < \infty$ for all $\sigma \in \Sigma$ by the same way stated above because $E_\lambda \cap E^{(\sigma)} \uparrow_{\lambda \in A}$ and $E_\lambda \cap E^{(\sigma)} \subset E^{(\sigma)}$ for all $\lambda \in A$. Therefore we see, for any $\sigma \in \Sigma$, $F \cap E^{(\sigma)} = F_\sigma (\in \mathfrak{B})$ which implies $F (= \bigcup_{\lambda \in A} E_\lambda) \in \mathfrak{B}$ by μ 2). Thus L_ϕ is universally continuous.

Next we show that L_ϕ contains, in a sense, in plenty of non-trivial elements. That is;

(A) *for any $E \in \mathfrak{B}$ with $\mu(E) < \infty$ and for any $\varepsilon > 0$ there exists $E_\varepsilon = E(\varepsilon) \in \mathfrak{B}$ such that $\chi_{E_\varepsilon} \in L_\phi$ with*

$$E_\varepsilon \subset E \quad \text{and} \quad \mu(E_\varepsilon) \geq \mu(E) - \varepsilon.$$

In fact, putting

$$(*) \quad \sup \{ \xi; \Phi(\xi, \omega) < \infty \} = e_1(\omega) \quad (\omega \in \Omega),$$

$e_1(\omega)$ is measurable because

$$\{\omega; e_1(\omega) \leq \eta\} = \bigcup_{\eta' < \eta} \{\omega; \Phi(\eta', \omega) < \infty\} \quad \text{for every } \eta \geq 0$$

and $0 < e_1(\omega) \leq \infty$ by Φ 7).

Then for any $E \in \mathfrak{B}$ with $\mu(E) < \infty$ we have

$$E \cap \left\{ \omega; \frac{1}{n} < e_1(\omega) \right\} \equiv E_n \uparrow_{n=1}^{\infty} E$$

and so, for any $\varepsilon > 0$, we can select n_0 such that

$$\mu(E_{n_0}) \geq \mu(E) - \frac{\varepsilon}{2}$$

for which $\Phi\left(\frac{1}{n_0} \chi_{E_{n_0}}(\omega), \omega\right) < \infty$ ($\omega \in \Omega$) by (*).

For this E_{n_0} , we have

$$E_{n_0} \cap \left\{ \omega; \Phi\left(\frac{1}{n_0}, \omega\right) \leq p \right\} \equiv E_{n_0}^{(p)} \uparrow_{p=1}^{\infty} E_{n_0}$$

and also, for any $\varepsilon > 0$, there exists p_0 such that

$$\mu(E_{n_0}^{(p_0)}) \geq \mu(E_{n_0}) - \frac{\varepsilon}{2}.$$

Therefore $\mu(E_{n_0}^{(p_0)}) \geq \mu(E) - \varepsilon$, furthermore

$$\begin{aligned} \int_{\Omega} \Phi\left(\frac{1}{n_0} \chi_{E_{n_0}^{(p_0)}}(\omega), \omega\right) d\mu &= \int_{E_{n_0}^{(p_0)}} \Phi\left(\frac{1}{n_0}, \omega\right) d\mu \leq \\ &\leq p_0 \mu(E_{n_0}^{(p_0)}) < \infty. \end{aligned}$$

Thus $E_{n_0}^{(p_0)}$ is E_0 in this problem.

Putting

$$m_{\Phi}(x) = \int_{\Omega} \Phi(x(\omega), \omega) d\mu \quad \text{for all } x \in L_{\Phi},$$

m_{Φ} satisfies the following properties, so-called modular conditions. (m_{Φ} will be sometimes denoted merely by m if there is no confusion in the following).

- m 1) $0 \leq m(x) \leq \infty$ for all $x \in L_{\Phi}$;
- m 2) if $m(\xi x) = 0$ for all $\xi \geq 0$ then $x = 0$;
- m 3) for any $x \in L_{\Phi}$ there exists $\alpha_x > 0$ such that $m(\alpha_x x) < \infty$;
- m 4) for every $x \in L_{\Phi}$, $m(\xi x)$ is a convex function of $\xi \geq 0$;
- m 5) $|x| \leq |y|$ ($x, y \in L_{\Phi}$) implies $m(x) \leq m(y)$;
- m 6) $|x| \cap |y| = 0$ ($x, y \in L_{\Phi}$) implies $m(x+y) = m(x) + m(y)$;
- m 7) $0 \leq x_{\lambda} \uparrow_{\lambda \in I} x$ ($x_{\lambda}, x \in L_{\Phi}$) implies $m(x) = \sup_{\lambda \in I} m(x_{\lambda})$.

In fact, m 1) or m 3) is clear by the definition of m or L_{Φ} respectively.

m 2): If $m(\xi x) = \int_{\Omega} \Phi(\xi x(\omega), \omega) d\mu = 0$ for all $\xi \geq 0$, then $\Phi(\xi x(\omega), \omega) = 0$ except on some locally negligible set E_{ξ} for all $\xi \geq 0$, and therefore it also holds except on the locally negligible set $\bigcup_{\xi \geq 0} E_{\xi}$. Thus $x(\omega) = 0$ a.e. on Ω by Φ 6).

$m 3)$ and $m 5)$ are immediate consequences of convexity and monotony of $\Phi(\xi, \omega)$ as a function of $\xi \geq 0$, respectively.

$m 6)$: Putting $E_x \equiv \{\omega; x(\omega) \neq 0\}$ and $E_y \equiv \{\omega; y(\omega) \neq 0\}$, $|x| \cap |y| = 0$ implies $\mu(E_x \cap E_y) = 0$, and so

$$\int_{\Omega} \Phi(x(\omega) + y(\omega), \omega) d\mu = \int_{E_x} \Phi(x(\omega), \omega) d\mu + \int_{E_y} \Phi(y(\omega), \omega) d\mu.$$

$m 7)$: $0 \leq x_\lambda(\omega) \uparrow_{\lambda \in A} x(\omega)$ implies

$$\Phi(x_\lambda(\omega), \omega) \uparrow_{\lambda \in A} \Phi(x(\omega), \omega) \quad \text{a.e. on } \Omega.$$

Under such an assumption,

$$\int_{\Omega} \Phi(x(\omega), \omega) d\mu = \sup_{\lambda \in A} \int_{\Omega} \Phi(x_\lambda(\omega), \omega) d\mu$$

is valid by the theory of Lebesgue integral.

A functional on a universally continuous semi-ordered linear space satisfying from $m 1)$ to $m 7)$ is called a *modular*. The space L_Φ with a modular $m_\Phi(x)$ ($x \in L_\Phi$) is called a *modulated function space* by Φ and is sometimes denoted by (L_Φ, m_Φ) .

1.2. Monotone completeness of m_Φ .

(B) m_Φ is monotone complete; i.e. for $0 \leq x_\lambda \uparrow_{\lambda \in A} (x_\lambda \in L_\Phi)$ with $\sup_{\lambda \in A} m(x_\lambda) < \infty$, there exists $\bigcup_{\lambda \in A} x_\lambda$ in L_Φ .

In fact, putting

$$(\#) \quad f(\omega) = \sup_{\lambda \in A} \Phi(x_\lambda(\omega), \omega).$$

we have $\int_{\Omega} f(\omega) d\mu < \infty$ by theory of Lebesgue integral and so $f(\omega) < \infty$ a.e. on Ω . We choose a sequence $\lambda_\nu \in A$ ($\nu = 1, 2, \dots$) such that

$$x_{\lambda_\nu} \uparrow_{\nu=1}^{\infty} \quad \text{and} \quad \Phi(x_{\lambda_\nu}(\omega), \omega) \uparrow_{\nu=1}^{\infty} f(\omega) \quad \text{a.e. on } \Omega$$

so $x_0(\omega) \equiv \sup_{\nu \geq 1} x_{\lambda_\nu}(\omega) \in L_\Phi$.

Here

$$(\#\#) \quad \Phi(x_0(\omega), \omega) = f(\omega) \quad \text{a.e. on } \Omega.$$

Putting

$$(\#\#\#) \quad e_0(\omega) = \sup \{ \xi; \Phi(\xi, \omega) = 0 \} \quad (\omega \in \Omega),$$

then $e_0(\omega)$ is measurable because

$$\{ \omega; e_0(\omega) \geq \eta \} = \bigcap_{\eta' < \eta} \{ \omega; \Phi(\eta', \omega) = 0 \} \quad \text{for every } \eta \geq 0,$$

and further $e_0 \in L_\Phi$ because $\Phi(e_0(\omega), \omega) = 0$ a.e. on Ω .

Since $\Phi(x_\lambda(\omega), \omega) \leq \Phi(x_0(\omega), \omega)$ a.e. on Ω ($\lambda \in A$) by $(\#)$ and $(\#\#)$, we have

$$x_\lambda(\omega) \leq x_0(\omega) \quad \text{a.e. on } \{ \omega; \Phi(x_0(\omega), \omega) \neq 0 \}$$

by $\Phi 3)$ and

$$x_\lambda(\omega) \leq e_0(\omega) \quad \text{a.e. on } \{\omega, \Phi(x_0(\omega), \omega) = 0\}$$

by (###). That is

$$x_\lambda(\omega) \leq x_0(\omega) + e_0(\omega) \quad \text{a.e. on } \Omega \quad (\lambda \in A).$$

Thus for an upper bounded system $x_\lambda (\lambda \in A)$, there exists $\bigcup_{\lambda \in A} x_\lambda$ in L_p .

§ 2. Modulated conjugate space of (L_Φ, m_Φ) .

2.1. Complementary modulated function space of (L_Φ, m_Φ) .

Putting, for all $\omega \in \Omega$

$$\pi(\xi, \omega) = \begin{cases} \lim_{\nu \rightarrow \infty} \nu \left\{ \Phi(\xi, \omega) - \Phi\left(\xi - \frac{1}{\nu}, \omega\right) \right\} & (\xi > 0) \\ \lim_{\xi \rightarrow +0} \pi(\xi, \omega) & (\xi = 0), \end{cases}$$

$\pi(\xi, \omega)$ is measurable on Ω with a parameter $\xi \geq 0$ as well as is non-decreasing and left-continuous as a function of $\xi \geq 0$. Here, the measurability is deduced by that $\pi(\xi, \omega)$ is a limit function of measurable functions, non-decreasingness by $\Phi 3)$ on Ω and left-continuity by that $\pi(\xi, \omega)$ is the left-side derivative of the convex function $\Phi(\xi, \omega)$. (For detailed properties of convex functions, see M. A. Krasnoselskii and Y. B. Rutickii [2]).

By inverse operation, we have

$$(\times) \quad \Phi(\xi, \omega) = \int_0^\xi \pi(\xi', \omega) d\xi' \quad (\omega \in \Omega).$$

Let $\bar{\pi}(\eta, \omega)$ be the left-continuous inverse function of $\pi(\xi, \omega)$ in the sense of W. Young; i.e.

$$(\times \times) \quad \bar{\pi}(\eta, \omega) = \sup \{ \xi; \pi(\xi, \omega) < \eta \}$$

then $\bar{\pi}(\eta, \omega)$ is also measurable on Ω with a parameter $\eta \geq 0$ and is non-decreasing for $\eta \geq 0$ too, where the measurability is due to the relation

$$\{\omega; \bar{\pi}(\eta, \omega) < \xi\} = \bigcap \{ \omega; \pi(\xi', \omega) \leq \eta \} \quad \text{for all } \xi \geq 0$$

and the non-decreasingness is known by that $\eta_1 < \eta_2$ implies

$$\begin{aligned} \bar{\pi}(\eta_1, \omega) &= \sup \{ \xi; \pi(\xi, \omega) < \eta_1 \} \leq \\ &\leq \sup \{ \xi; \pi(\xi, \omega) < \eta_2 \} = \bar{\pi}(\eta_2, \omega). \end{aligned}$$

It is known (M. A. Krasnoselskii and Y. B. Rutickii [2]) that for all $\omega \in R$

$$\begin{aligned} \bar{\pi}(\eta - 0, \omega) &\leq \xi \leq \bar{\pi}(\eta + 0, \omega) & \text{for } \eta = \pi(\xi, \omega) \\ \pi(\xi - 0, \omega) &\leq \eta \leq \pi(\xi + 0, \omega) & \text{for } \xi = \bar{\pi}(\eta, \omega). \end{aligned}$$

The complementary function $\bar{\Phi}(\eta, \omega)$ ($\eta \geq 0, \omega \in \Omega$) of Φ is defined by

$$\bar{\Phi}(\eta, \omega) = \int_0^\eta \bar{\pi}(\eta', \omega) d\eta' \quad (\eta \geq 0, \omega \in \Omega).$$

With respect to $\bar{\Phi}$, all the corresponding properties from $\Phi 1)$ to $\Phi 7)$; i.e. from

$\bar{\Phi} 1)$ to $\bar{\Phi} 7)$, are valid too. For $\bar{\Phi} 1)$ and from $\bar{\Phi} 3)$ to $\bar{\Phi} 6)$, these are immediate consequences of the definition of $\bar{\Phi}$. For $\bar{\Phi} 2)$; for every fixed $\eta \geq 0$, the measurability of $\bar{\Phi}(\eta, \omega)$ with respect to $\omega \in \Omega$ is due to the fact that it is a limit function of finite combinations of measurable functions by the definition of $\bar{\Phi}$. For $\bar{\Phi} 7)$; because for any $\omega \in \Omega$, there exists $\xi_\omega > 0$ such that $\Phi(\xi_\omega, \omega) < \infty$ by $\Phi 7)$, we can find $\alpha_\omega > 0$ such that $\xi_\omega \geq \alpha_\omega > 0$ with $\pi(\alpha_\omega, \omega) < \infty$ by (\times) , and so $\bar{\pi}(\pi(\alpha_\omega, \omega), \omega) \leq \alpha_\omega$ by $(\times \times)$. Thus $\bar{\Phi}(\pi(\alpha_\omega, \omega), \omega) = \int_0^{\pi(\alpha_\omega, \omega)} \bar{\pi}(\eta, \omega) d\eta \leq \alpha_\omega \pi(\alpha_\omega, \omega) < \infty$.

We have so-called W. Young's inequality (M. A. Krasnoselskii and Y. B. Rutickii [2]) for $\xi, \eta \geq 0$

$$(Y_1) \quad \xi\eta \leq \Phi(\xi, \omega) + \bar{\Phi}(\eta, \omega) \quad (\omega \in \Omega),$$

in particular

$$(Y_2) \quad \alpha\beta = \Phi(\alpha, \omega) + \bar{\Phi}(\beta, \omega) \quad (\omega \in \Omega)$$

for

$$\pi(\alpha-0, \omega) \leq \beta \leq \pi(\alpha+0, \omega) \quad \text{and} \quad \bar{\pi}(\beta-0, \omega) \leq \alpha \leq \bar{\pi}(\beta+0, \omega).$$

$\bar{\Phi}(\xi, \omega)$ coincides with $\Phi(\xi, \omega)$, because the process $\bar{\Phi} \rightarrow \bar{\pi} \rightarrow \pi \rightarrow \bar{\Phi}$ is equivalent to that of $\bar{\Phi} \rightarrow \bar{\pi} \rightarrow \pi \rightarrow \Phi$.

For $\bar{\Phi}(\eta, \omega)$ ($\eta \geq 0, \omega \in \Omega$), we obtain also a universally continuous semi-ordered linear space $L_{\bar{\Phi}}$ with the monotone complete modular $m_{\bar{\Phi}}$:

$$m_{\bar{\Phi}}(a) = \int_{\Omega} \bar{\Phi}(a(\omega), \omega) d\mu \quad (a \in L_{\bar{\Phi}})$$

by the same method we defined (L_{Φ}, m_{Φ}) . $(L_{\bar{\Phi}}, m_{\bar{\Phi}})$ is called the *complementary modularized function space* of (L_{Φ}, m_{Φ}) .

2.2. Integral representation of modularized conjugate space of (L_{Φ}, m_{Φ}) .

We can consider the modularized conjugate space (H. Nakano [3; § 38]) $(\bar{L}_{\Phi}^m, \bar{m})^{(7)}$ of (L_{Φ}, m) ; i.e. \bar{L}_{Φ}^m is such a normal subspace of the conjugate space \bar{L} , which is the system of all universally continuous linear functional $u(x)$ ($x \in L_{\Phi}$) that satisfying

$$\sup \{ |u(x)| ; m(x) \leq 1, x \in L_{\Phi} \} < \infty$$

and in which a modular \bar{m} is defined as

$$\textcircled{C}) \quad \bar{m}(\bar{a}) = \sup_{x \in L_{\Phi}} \{ \bar{a}(x) - m(x) \} \quad (\bar{a} \in \bar{L}_{\Phi}^m).$$

Now we prove that

(C) *the modular conjugate space $(\bar{L}_{\Phi}^m, \bar{m})$ of (L_{Φ}, m) is isometric to the complementary modularized function space $(L_{\bar{\Phi}}, m_{\bar{\Phi}})$ of (L_{Φ}, m) . And consequently, this fact could be considered that $(L_{\bar{\Phi}}, m_{\bar{\Phi}})$ gives an integral representation of $(\bar{L}_{\Phi}^m, \bar{m})$.*

We proceed to prove by deviding it into the three steps:

7) In this paragraph, m and \bar{m} mean also m_{Φ} and \bar{m}_{Φ} respectively.

2.2.1.

We cite the following theorem (H. Nakano [3; Th. 22.7]) which plays an essential rôle on the conjugate space \bar{L}_ϕ .

(T. 2) *If for two universally continuous semi-ordered linear spaces R and \hat{R} , a bilinear functional*

$$(x, \hat{a}) \quad \text{for } x \in R, \hat{a} \in \hat{R}$$

is defined such that

c 1) *bilinearity;*

$$(\alpha x + \beta y, \hat{a}) = \alpha(x, \hat{a}) + \beta(y, \hat{a})$$

$$(x, \alpha \hat{a} + \beta \hat{b}) = \alpha(x, \hat{a}) + \beta(x, \hat{b}),$$

c 2) *positivity;*

$$(x, \hat{a}) \geq 0 \quad \text{for } x \geq 0, \hat{a} \geq 0,$$

c 3) *universal continuity;*

$$x_\lambda \downarrow_{\lambda \in I} 0 \text{ implies } \inf_{\lambda \in I} (x_\lambda, \hat{a}) = 0 \quad \text{for } \hat{a} \geq 0$$

$$\hat{a}_\lambda \downarrow_{\lambda \in I} 0 \text{ implies } \inf_{\lambda \in I} (x, \hat{a}_\lambda) = 0 \quad \text{for } x \geq 0,$$

c 4) *for any positive $\hat{a} > 0$, there exists $x \geq 0$ for which*

$$(x, \hat{a}) \geq 0 \quad \text{and} \quad (x, \hat{b}) = 0 \quad \text{for } \hat{b} \cap \hat{a} = 0,$$

c 5) *for any positive $x \geq 0$ and $\hat{a} \geq 0$, there exists $\hat{b} \geq 0$ such that*

$$([x] y, \hat{a}) = (y, \hat{b}) \quad \text{for all } y \in R,$$

c 6) *for any positive $x > 0$, there exists $\hat{a} \geq 0$ such that $(x, \hat{a}) > 0$ then \hat{R} is isomorphic to a complete semi-normal manifold⁸⁾ of the conjugate space \bar{K} of R by the correspondance:*

$$\hat{R} \ni \hat{a} \rightarrow \hat{a}^{\bar{R}} \in \bar{K}, \quad \hat{a}^{\bar{R}}(x) = (x, \hat{a}) \quad \text{for all } x \in R.$$

For the modularized function space L_ϕ and for its complementary modularized function space $L_{\bar{\phi}}$, we put

$$(x, a) = \int_a x(\omega) a(\omega) d\mu \quad (x \in L_\phi, a \in L_{\bar{\phi}})$$

where the existence of the integral in the right term is lead by (Y₁) and m 3). Then we have a bilinear functional (x, a) on $(L_\phi, L_{\bar{\phi}})$ satisfying from c 1) to c 6).

In fact, c 1), c 2) and c 3) are evident.

c 4): For any $0 < a \in L_{\bar{\phi}}$ with $0 < \mu(E) < \infty$ where $E = \{\omega; a(\omega) \neq 0\}$, there exists $E_1 \in \mathfrak{B}$ such that

$$E \supset E_1, \quad 0 < \mu(E_1) < \infty \quad \text{and} \quad \chi_{E_1} \in L_{\bar{\phi}}$$

8) A linear manifold M of a semi-ordered linear space R is said to be complete semi-normal if for any $y \in R$ with $|x \cap y| = 0$ for all $x \in M$ implies $y = 0$ and if $|x| \geq |y|$, $x \in M$ implies $y \in M$.

by (A). Therefore

$$\int_{\Omega} \chi_{E_1}(\omega) a(\omega) d\mu > 0 \quad \text{and} \quad \int_{\Omega} \chi_{E_1}(\omega) b(\omega) d\mu = 0$$

for $b \in L_{\bar{\phi}}$ with $a \cap b = 0$.

c 5): For any $0 \leq x \in L_{\phi}$ and $0 \leq a \in L_{\phi}$,
 putting

$$E = \{\omega; x(\omega) = 0\} \quad \text{and} \quad b(\omega) = \chi_E a(\omega)$$

then $b \in L_{\bar{\phi}}$ by $|a| \geq |b|$. Therefore

$$\int_{\Omega} (\chi_E(\omega) y(\omega)) a(\omega) d\mu = \int_{\Omega} y(\omega) b(\omega) d\mu$$

for all $y \in L_{\bar{\phi}}$.

c 6): For any $0 \neq x \in L_{\phi}$, putting $E = \{\omega; x(\omega) \neq 0\}$ we can find $E_i \in \mathfrak{B}$ similarly to c 4) such that

$$E \supset E_i \quad \text{with} \quad 0 < \mu(E_i) \leq \mu(E)$$

and $a(\omega) \equiv \chi_{E_i} \in L_{\phi}$.

Therefore

$$\int_{\Omega} x(\omega) \chi_{E_i}(\omega) d\mu = \int_E a(\omega) d\mu > 0.$$

Thus, by the theorem (T. 2), $L_{\bar{\phi}}$ could be considered as a complete semi-normal manifold of \bar{L}_{ϕ} up to isomorphism.

2.2.2.

Here we prove that on $L_{\bar{\phi}} (\subset \bar{L}_{\phi})$, $m_{\bar{\phi}}$ coincides with \bar{m} ; i.e.

$$(+) \quad m_{\bar{\phi}}(a) = \bar{m}(a) \quad (a \in L_{\bar{\phi}}).$$

For this purpose, it suffices to show only

$$(++) \quad \bar{m}(x) = \sup_{a \in L_{\phi}} \{(x, a) - m_{\bar{\phi}}(a)\} \quad (x \in L_{\phi})$$

because (++) deduces (+) by the relation Φ and $\bar{\Phi}$ in 2.1. and by (C).

For the proof, we classify the elements of $L_{\bar{\phi}}$ into following four cases.

1. On the case $0 \leq x \in L_{\phi}$ is domestic; i.e. $m(\alpha x) < \infty$ for some $\alpha > 1$.

Putting $a(\omega) = \pi(x(\omega), \omega)$ then $a \in L_{\phi}$, because we have, for domestic $x \geq 0$,

$$\sup_{0 \leq \xi < 1} \{(m(x) - m(\xi x)) / (1 - \xi)\} < \infty$$

by m 4) and consequently

$$\begin{aligned} & \int_{\Omega} x(\omega) \pi(x(\omega), \omega) d\mu = \\ & = \int_{\Omega} \left\{ \sup_{0 \leq \xi < 1} \{(\Phi(x(\omega), \omega) - \Phi(\xi x(\omega), \omega)) / (1 - \xi)) x(\omega)\} x(\omega) d\mu < \infty. \end{aligned}$$

By (Y₂), we have

$$x(\omega) a(\omega) = \Phi(x(\omega), \omega) + \bar{\Phi}(a(\omega), \omega)$$

and so

$$\infty > \int_{\Omega} x(\omega) a(\omega) d\mu = \int_{\Omega} \Phi(x(\omega), \omega) d\mu + \int_{\Omega} \bar{\Phi}(a(\omega), \omega) d\mu.$$

Therefore there exists $a \in L_{\bar{\Phi}}$ such that

$$m(x) = (x, a) - m_{\bar{\Phi}}(a) \quad (x \in L_{\Phi}).$$

1₂. On the case $0 \leq x \in L_{\Phi}$ with $m(x) < \infty$.

In this case, every ξx with $0 \leq \xi < 1$ is domestic and $\xi x \uparrow_{0 \leq \xi < 1} x$. Therefore, by 1,

$$\begin{aligned} m(x) &= \sup_{0 \leq \xi < 1} m(\xi x) = \sup_{0 \leq \xi < 1} \sup_{0 \leq a \in L_{\bar{\Phi}}} \{(\xi x, a) - m_{\bar{\Phi}}(a)\} = \\ &= \sup_{0 \leq a \in L_{\bar{\Phi}}} \sup_{0 \leq \xi < 1} \{(\xi x, a) - m_{\bar{\Phi}}(a)\} = \sup_{0 \leq a \in L_{\bar{\Phi}}} \{(x, a) - m_{\bar{\Phi}}(a)\}. \end{aligned}$$

Thus

$$m(x) = \sup_{a \in L_{\bar{\Phi}}} \{(x, a) - m_{\bar{\Phi}}(a)\}.$$

2₁. On the case $0 \leq x \in L_{\bar{\Phi}}$, $m(x) = \infty$ with $\sup_{y \in H} m(y) = \infty$ where

$$H \equiv \{y; 0 \leq y < x, m_{\bar{\Phi}}(y) < \infty\}.$$

By 1₂, $m(y) = \sup_{0 \leq a \in L_{\bar{\Phi}}} \{(y, a) - m_{\bar{\Phi}}(a)\}$ for $y \in H$. Therefore

$$\begin{aligned} \infty &= \sup_{y \in H} m(y) = \sup_{y \in H} \{ \sup_{0 \leq a \in L_{\bar{\Phi}}} (y, a) - m_{\bar{\Phi}}(a) \} = \\ &= \sup_{0 \leq a \in L_{\bar{\Phi}}} \sup_{y \in H} \{(y, a) - m_{\bar{\Phi}}(a)\} \leq \sup_{0 \leq a \in L_{\bar{\Phi}}} \{(x, a) - m_{\bar{\Phi}}(a)\}. \end{aligned}$$

Thus

$$\sup_{0 \leq a \in L_{\bar{\Phi}}} \{(x, a) - m_{\bar{\Phi}}(a)\} = \infty.$$

2₂. On the case $0 \leq x \in L_{\Phi}$, $m(x) = \infty$ with $\sup_{y \in H} m(y) \equiv r < \infty$.

In order to avoid complexity, we prove next two lemmas (L. 1) and (L. 2) for this case.

(L. 1) We have

$$(1) \quad \chi_{(x-y_0)} y_0 = \chi_{(x-y_0)} e_1$$

where $\cup_{y \in H} y = y_0^{\circ}$ and e_1 is the same of $(*)$ in § 1.

Proof. Putting $\chi_0 = \chi_{(x-y_0)}$ and $y_1 = \chi_0 y_0$, (1) is

$$(1') \quad y_1 = \chi_0 e_1.$$

Since

$$\int_{\Omega} \Phi(y_1(\omega), \omega) d\mu = \int_{\Omega} \Phi(\chi_0 y_0(\omega), \omega) d\mu < \infty$$

9) For the existence of y_0 , we verify such that because H could be considered a directed system $y'_{y \in H}$ with $\sup_{y \in H} m(y) < \infty$, consequently $y_0 = \cup_{y \in H} y \in L_{\Phi}$.

by $m(y_i) < \infty$, we have

$$\Phi(y_i(\omega), \omega) < \infty \quad \text{a.e. on } \Omega.$$

Therefore

$$\chi_0(\omega) e_1(\omega) \geq y_i(\omega) \quad \text{a.e. on } \Omega.$$

by (*).

If $\chi_0 e_1 \neq y$, there exist $\varepsilon > 0$ and $E(\varepsilon) = E \in \mathfrak{B}$ such that $\mu(E) < \infty$, $\chi_E \leq \chi_0$ and

$$\chi_0(\omega) e_1(\omega) > y_i(\omega) + \varepsilon \chi_E(\omega) \quad \text{a.e. on } \Omega$$

with

$$\Phi(y_i(\omega) + \varepsilon \chi_E(\omega), \omega) < \infty \quad \text{a.e. on } \Omega.$$

Therefore, there exists $E_1 \subset E$ with $\mu(E_1) > 0$ and

$$\int_{E_1} \Phi(\chi_{E_1}(\omega) y(\omega) + \varepsilon \chi_{E_1}(\omega), \omega) d\mu < \infty.$$

On the other hand, this relation implies $\chi_0(\chi_{E_1} y_i + \varepsilon \chi_{E_1}) \leq y_i$ because for any $0 \leq z$ with $m(z) < \infty$, $z \cap x \leq y_0$ we have $\chi_0 z \leq y$.

That contradicts to that

$$\chi_{E_1} y_i + \varepsilon \chi_{E_1} \leq \chi_{E_1} y_i \quad \text{implies} \quad \varepsilon \chi_{E_1} = 0.$$

Thus (1'), accordingly (1) too, are valid.

(L. 2) *There exist $y_i \in L_p$ and $a_i \in L_{\bar{\Phi}}$ such that*

$$(2) \quad ((x - y_i), a_i) > 0$$

$$(3) \quad m_{\bar{\Phi}}(\xi a_i) \leq \xi(y_i, a_i) \quad (\xi \geq 0).$$

Proof. Let y_i and χ_0 be the same in (1') of (L. 1). Conveniently there exists $0 \leq a_i \in L_{\bar{\Phi}}$ such that $\chi_0 a_i = a_i$ by (A).

These y_i and a_i satisfy (L. 2) as follows :

For (2) ;

$$((x - y_i), a_i) = \int_{\Omega} (x - y_i)(\omega) a_i(\omega) d\mu > 0,$$

and for (3) ;

$$\begin{aligned} m_{\bar{\Phi}}(\xi a_i) &= \int_{\Omega} \bar{\Phi}(\xi \chi_0(\omega) a_i(\omega), \omega) d\mu \leq \\ &\leq \int_{\Omega} \xi a_i(\omega) \chi_0(\omega) e_1(\omega) d\mu = \int_{\Omega} \xi a_i(\omega) y_i(\omega) d\mu = (\xi a_i, y_i) \end{aligned}$$

for $\xi \geq 0$, because we have

$$\bar{\Phi}(\eta, \omega) \leq \eta e_1(\omega) \quad \text{for } \eta > \eta_0 \text{ and a.e. } \omega \text{ on } \Omega$$

where η_0 is some positive number, by (*) and the definition of $\bar{\Phi}$.

Now we can calculate the value of the modular for the case 2_2 by (2) and (3) :

$$\begin{aligned} \bar{m}_{\bar{\Phi}}(x) &= \sup_{0 \leq a \in L_{\bar{\Phi}}} \{(x, a) - m_{\bar{\Phi}}(a)\} = \sup_{\xi > 0} \{(x, \xi a_i) - m_{\bar{\Phi}}(\xi a_i)\} \geq \\ &\geq \sup_{\xi > 0} \{(\xi x, a_i) - \xi(y_i, a_i)\} = \sup_{\xi > 0} \{\xi((x - y_i), a_i)\}. \end{aligned}$$

Thus, that completes the proof of (+ +).

2.2.3.

Finally we show $L_{\bar{\varphi}} \cong \bar{L}_{\bar{\varphi}}^m$; i.e. $L_{\bar{\varphi}}$ is isomorphic to $\bar{L}_{\bar{\varphi}}^m$.

In fact, for any $0 \leq a \in \bar{L}_{\bar{\varphi}}^m$, there exists $\alpha > 0$ such that $\bar{m}(\alpha a) < \infty$ by *m 3*). For this αa , there exists a system $0 \leq \hat{a}_\lambda \in L_{\bar{\varphi}} (\lambda \in A)$ with $a_\lambda \uparrow_{\lambda \in A} \alpha a$ and so

$$\sup_{\lambda \in A} m_{\bar{\varphi}}(\hat{a}_\lambda) = \sup_{\lambda \in A} \bar{m}(\hat{a}_\lambda) \leq \bar{m}(\alpha a) < \infty$$

by 2.2.2.

Since $m_{\bar{\varphi}}$ is monotone complete by (B), there exists $\hat{a} \in L_{\bar{\varphi}}$ such that $\hat{a}_\lambda \uparrow_{\lambda \in A} \hat{a}$. Thus $\alpha a = \hat{a}$ and therefore $a = \frac{1}{\alpha} \hat{a} \in L_{\bar{\varphi}}$.

§ 3. Application to an integral operator.

We assume $\Omega = [0, 1]$ in this section. As an application of the integral representation shown in § 2, we give a sufficient condition for the complete continuity of an integral operator defined on $L_{\bar{\varphi}}$.

As for the case on Orlicz spaces, A. C. Zaanen [6] discussed on this kind of problems. (See further M. A. Krasnoselskii and Y. B. Rutickii [2]). The follow is considered a special generalization of one of those results to the case $L_{\bar{\varphi}}$.

That is; for $\Phi(\xi, t) (\xi \geq 0, t \in [0, 1])$ and for its complementary function $\bar{\varphi}(\gamma, s) (\gamma \geq 0, s \in [0, 1])$ if

(1)¹⁰⁾ Φ and $\bar{\varphi}$ satisfy \mathcal{A}_2 -condition; i.e. there exists $\gamma > 0$ and $h(t) \in L_1([0, 1])$ such that

$$(\mathcal{A}_2) \quad \Phi(2\xi, t) \leq \gamma \Phi(\xi, t) + h(t)$$

for all $\xi \geq 0$ and a.e. t on $[0, 1]$ and likewise the analogous condition is satisfied for $\bar{\varphi}$ too;

for $K(s, t) (0 \leq s, t \leq 1)$ if

$$(2) \quad K(s, t) \text{ is measurable on } [0, 1] \times [0, 1];$$

$$(3) \quad K(s, t) \in L_{\bar{\varphi}} \text{ as a function of } t \text{ for a.e. } s \text{ on } [0, 1];$$

$$(4) \quad k(s) = m_{\bar{\varphi}}(K(s, t)) \in L_{\bar{\varphi}}$$

then the operation $x = Ky (y \in L_{\bar{\varphi}})$; i.e.

$$x(s) = \int_0^1 K(s, t) y(t) dt \quad \text{for every } y \in L_{\bar{\varphi}}$$

is a completely continuous linear operator on $L_{\bar{\varphi}}$.

In fact, linearity of K is clear.

10) (1) is equivalent to that m_{Φ} (or $m_{\bar{\varphi}}$) is finite; i.e. $m_{\Phi}(x) < \infty$ for all $x \in L_{\Phi}$ by [1; § 4. Th. 1']. Refer also [5; § 5. Th. 5. 2].

For $z \in L_{\bar{\phi}}$ and $y \in L_{\bar{\phi}}$, we have

$$\begin{aligned} \int_0^1 \int_0^1 |K(s, t) z(s) y(t)| ds dt &= \int_0^1 \left(\int_0^1 K(s, t) y(t) dt \right) |z(s)| ds \leq \\ &\leq \int_0^1 (m_{\bar{\phi}}(k(s, t)) + m(y)) |z(s)| ds = \\ &= \int_0^1 k(s) |z(s)| ds + m(y) \int_0^1 |z(s)| ds \end{aligned}$$

by $z(s) \in L_{\bar{\phi}} \subset L_1$, (Y_1) of § 2 and assumptions.

Thus, by (C) of § 2

$$x(s) = \int_0^1 K(s, t) y(t) dt \in \bar{L}_{\bar{\phi}}^{m_{\bar{\phi}}} = L_{\phi},$$

that is, the range of K is also in L_{ϕ} .

Conditionally modular convergence¹¹⁾ of m_{ϕ} , in this case, is equivalent to norm¹²⁾ (by modular) convergence and L_{ϕ} is reflexive as a Banach space by (1). (Refer [3]). Let $y_n \in L_{\phi}$ ($n=1, 2, \dots$) be a (norm) bounded sequence; i.e. $m(y_n) \leq M$ for some $0 < M < \infty$, then we can choose a weakly convergent sub-sequence $y_p(t)$ ($p=n_1, n_2, \dots$) such that

$$\lim_{p \rightarrow \infty} \int_0^1 z(t) y_p(t) dt = \int_0^1 z(t) y_0(t) dt$$

for all $z \in L_{\phi}$ and for some $y_0 \in L_{\phi}$.

Putting $z(t) \equiv K(s, t) (\in L_{\bar{\phi}})$, we have

$$\begin{aligned} \lim_{p \rightarrow \infty} x_p(s) &\equiv \lim_{p \rightarrow \infty} \int_0^1 K(s, t) y_p(t) dt = \\ &= \int_0^1 K(s, t) y_0(t) dt \equiv x_0(s), \end{aligned}$$

that is, $\lim_{p \rightarrow \infty} |x_p(s) - x_0(s)| = 0$ a.e. on $[0, 1]$.

Therefore $\lim_{p \rightarrow \infty} \Phi(x_p(s) - x_0(s), s) = 0$ a.e. on $[0, 1]$.

Furthermore we have, by (Y_2)

$$|x_p(s) - x_0(s)| \leq m_{\bar{\phi}}(K(s, t)) + m(y_p - y_0) \leq k(s) + M'$$

because we can calculate and define M' such that

$$\begin{aligned} m(y_p - y_0) &\leq \frac{1}{2} \{m(2y_p) + m(2y_0)\} \leq \\ &\leq \frac{1}{2} \{rM + r_1 + m(2y_0)\} \equiv M' \end{aligned}$$

11) In modular space R , a sequence $x_n \in R$ ($n=1, 2, \dots$) is said to be conditionally modular convergent to x , if $\lim_{n \rightarrow \infty} m(\alpha(x_n - x)) = 0$ for some $\alpha > 0$.

12) In a modular space R , we can introduce a norm by

$$\|x\| = \inf \left\{ \frac{1}{|\xi|} ; m(\xi x) \leq 1 \right\} \quad (x \in R).$$

for some $0 \leq \gamma_1 < \infty$ by (1).

Therefore we have

$$\Phi((x_p(s) - x_0(s)), s) \leq \Phi(k(s) + M', s).$$

Where the right term is integrable by (4). Thus

$$\lim_{p \rightarrow \infty} \int_0^1 \Phi(x_p(s) - x_0(s), s) ds = 0$$

by theory of Lebesgue integral.

Consequently the sequence

$$x_p = Ky_p \quad (p = n_1, n_2, \dots)$$

converges in norm-topology. Therefore K is completely continuous.

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