On a characterization of L^{ρ} -norm and a converse of Minkowski's inequality

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On a characterization of L*p-norm and a converse of Minkowski's inequality

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ABSTRACT. Let C be a cone in a linear space. Under some weak regularity conditions we show that every subadditive function $p: C \rightarrow R$ such that $p(rx) \leqslant rp(x)$ for some $r \in (0,1)$ and all $x \in C$ must be positively homogenous. As an application we obtain a new characterization of L^p -norm. This permits us to prove among other things the following converse of Minkowski's inequality.

Let (Ω, Σ, μ) be a measure space such that there exist disjoint sets A, $B \in \Sigma$ satisfying the condition $\mu(B) = 1/\mu(A)$, $\mu(A) \neq 1$. If $\varphi : R_+ \to R_+$ is an arbitrary bijection such that

$$\varphi^{-1}\left(\int_{-}^{1} \varphi \circ (x + y)d\mu\right) \leq \varphi^{-1}\left(\int_{-}^{1} \varphi \circ xd\mu\right) + \varphi^{-1}\left(\int_{-}^{1} \varphi \circ yd\mu\right)$$

for all the μ -integrable step functions $x, y: \Omega \to \mathbb{R}_+$ then φ is a power function.

Introduction

Let R, R_+ and N denote respectively the set of reals, nonnegative reals and positive integers.

For a measure space (Ω, Σ, μ) let $S = S(\Omega, \Sigma, \mu)$ stand for the linear space of all the μ -integrable step functions $x \colon \Omega \to R$ and let $S_+ := \{x \in S \colon x \geqslant 0\}$.

It can be easily verified that for every bijection $\varphi: R_+ \to R_+$ such that $\varphi(0) = 0$ the functional $P_{\varphi}: S \to R_+$ given by the formula

(1)
$$P_{\varphi}(x) := \varphi^{-1} \left(\int_{\Omega} \varphi \circ |x| d\mu \right), \quad x \in S,$$

is well defined. In [4] we have proved the following converse of Minkowski's inequality.

Let (Ω, Σ, μ) be a measure space with two sets $A, B \in \Sigma$ such that

(2)
$$0 < u(A) < 1 < u(B) < \infty$$

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and $\varphi \colon R_+ \to R_+$ a bijection such that $\varphi(0) = 0$. If φ^{-1} is continuous at 0 and

(3)
$$P_o(x + y) \leq P_o(x) + P_o(y), \quad x, y \in S_+,$$

then $\varphi(t) = \varphi(1)t^p$, $(t \ge 0)$, for some $p \ge 1$.

It has also been shown that condition (2) is essential. In this paper we show that modifying the definition of P_ϕ one can eliminate the assumption $\phi(0)=0$. The remaining assumption of the continuity of ϕ^{-1} at 0 plays a key but technical role. We conjecture that the above result is valid without this assumption. However it seems to be a difficult problem to get rid of it completely.

In a recent paper [7] we have attempted to replace the continuity of ϕ^{-1} at 0 by the following assumption: there exist disjoint sets C, $D \in \mathcal{D}$ of positive measures such that $\mu(C) + \mu(D) = 1$. This approach leads to some open problems in the theory of convex functions. Nevertheless we were able to prove that in the case when $\mu(C) = \mu(D)$ the continuity of ϕ^{-1} at 0 is superfluous.

In section 3 of the present paper we show that the continuity of φ^{-1} at 0 together with assumption (2) can be replaced by one of the following 0 together with assumption (2) can be replaced by one of the following

(i) there exist $n \in \mathbb{N}$, n > 1, and $A, B \in \Sigma$ such that

$$A \cap B = \emptyset$$
; $\mu(A) = \frac{1}{n}$; $\mu(B) = n$,

or

(ii) there exist $n, m \in \mathbb{N}, n \neq m, n > 1$, and $A, B, C \in \Sigma$ such that

$$A \cap B = \emptyset$$
; $\mu(A) = \frac{m}{n}$; $\mu(B) = \frac{n}{m}$; $\mu(C) = n$.

The proof of this theorem is based on the following characterization of L^p -norm which is the main result of section 2.

If (Ω, Σ, μ) is a measure space with two disjoint sets $A, B \in \Sigma$ such that $\mu(B) = 1$; a function $\varphi: R_+ - R_+$ is bijective, inequality (3) holds and there exists an $r \in (0, 1)$ such that $P_{\varphi}(rx) \leqslant r P_{\varphi}(x)$ for all $x \in S_+$ then $\varphi(t) = \varphi(1)t^2$, $(t \geqslant 0)$, for some $p \geqslant 1$.

This is a partial generalization of a theorem in [5] where P_e is supposed to be positively homogeneous. A keystone of the proof is a recently obtained theorem which roughly speaking states that (under some weak regularity conditions) every real subadditive function p defined on a cone C in a linear space satisfying condition that there exists an r = (0, 1) such that $p(x) \le r p(x)$ for every $x \in C$ must be positively homogeneous (cf. [8] and [9]). In the preparatory section 1 we give a sketch of the proof of this result.

1. Auxiliary results

Let X be a real linear space. A set $C \subset X$ is said to be a cone in X if $C + C \subset C$ and $tC \subset C$ for every t > 0.

LEMMA 1. Let X be a real linear space and C a cone in X. If $p: C \to R$ satisfies the following conditions:

1°. p is subadditive i.e. $p(x + y) \le p(x) + p(y)$ for all $x, y \in C$;

2°. for every $x \in \mathbb{C}$ the function $f_x: (0, \infty) \to \mathbb{R}$ given by the formula

$$f_x(t) := \mathbf{p}(tx), \quad t > 0,$$

is bounded above in a neighbourhood of a point;

3°. there exists an $r \in (0, 1)$ such that

$$\mathbf{p}(r\mathbf{x}) \leq r\mathbf{p}(\mathbf{x}), \quad \mathbf{x} \in \mathbf{C},$$

then p is positively homogeneous i.e. p(tx) = tp(x) for all t > 0, $x \in \mathbb{C}$.

PROOF. (Sketch) Take an arbitrary $x \in C$. By I^+ the function $f := f_i$ is subadditive in $(0, \infty)$. This together with 2° implies that f is locally bounded above, (i.e. bounded above on every compact subset of $(0, \infty)$), and, consequently, locally bounded. Therefore (cf. [2], Theorem 7.6.1, p. 244 and the remark coming after its proof; also (3], p. 407)

(4)
$$\lim_{t\to\infty} \frac{f(t)}{t} = \inf_{t>0} \frac{f(t)}{t}.$$

By induction from 3° we have

$$\frac{f(t)}{t} \leq \frac{f(r^{-n}t)}{r^{-n}t}, \qquad t>0; \quad n \in \mathbb{N}.$$

Letting $n \to \infty$ and making use of (4) we hence obtain for all t > 0

$$\frac{f(t)}{t} \leqslant \inf_{t>0} \frac{f(t)}{t}$$

which means that f(t) = f(1)t for all t > 0. Now by the definition of f we have

$$\mathbf{p}(tx) = f_x(t) = f(t) = f(1)t = f_x(1)t = \mathbf{p}(x)t$$

which was to be shown.

Remark 1. The same argument permits us to get more general result. Namely, instead of 1° we can assume that for every $x \in C$ the function f_x is subadditive in $(0, \infty)$ and instead of 2° that for every $x \in C$ there is $r_x \in (0, 1)$

such that every t > 0 we have $f_x(r_x tx) \le r_x f_x(tx)$, (cf. [8] where a detailed proof is given).

We quote the following result due to T. Świątkowski and the present author (cf. [6]).

LEMMA 2. Let $f\colon R_+\to R_+$ be a subadditive bijection. If f is continuous at 0 then it is a homeomorphism of R_+ .

REMARK 2. Let $x \in S$. Then there exist disjoint $A_1, \ldots, A_k \in \Sigma$ and $x_1, \ldots, x_k \in R$ such that

$$x = \sum_{i=1}^k x_i \chi_{A_i}; \qquad \mu(A_i) < \infty, \qquad (i = 1, \dots, k).$$

 $(\chi_E$ denotes the characteristic function of a set E). For an arbitrary bijection $\varphi\colon R_+\to R_+$ we have

$$\varphi\circ|x|=\sum_{i=1}^k\,\varphi(|x_i|)\chi_{A_i}+\varphi(0)\chi_{\Omega-A_i}.$$

If $\varphi(0) = 0$ then $x \in S \Rightarrow \varphi \circ |x| \in S_+$ and, consequently, the functional P_{φ} is well defined for every measure space (Ω, Σ, μ) .

It is easily seen that in the case when $\mu(\Omega) < \infty$ the functional P_{σ} is well defined by the formula (1) even when the condition $\varphi(0) = 0$ fails to hold. One can also avoid this assumption in the case $\mu(\Omega) = \infty$ modifying the formula (1) as follows

$$P_{\varphi}(x) := \varphi^{-1}\left(\int_{\varOmega_{x}} \varphi \circ |x| \, d\mu\right), \qquad x \in \mathbb{S},$$

where $\Omega_x := \{ \omega \in \Omega : x(\omega) \neq 0 \}$. Thus the assumption $\varphi(0) = 0$ in [4] was made to simplify the notations. From the next lemma it follows that it could be done without any loss of generality.

Lemma 3. Let (Ω, Σ, μ) be a measure space with at least one set $A \in \Sigma$ of positive finite measure such that $\mu(A) \neq 1$ and $\phi \colon R_+ \to R_+$ an arbitrary bijection satisfying inequality (3). Then $\phi(0) = 0$.

PROOF. Let $a := \mu(A)$. Putting in (3) $x = y := t\chi_A$, $t \ge 0$, we obtain

$$\phi^{-1}(a\phi(2t)) \leq 2\phi^{-1}(a\phi(t)), \quad t \geq 0,$$

which means that the function $f := \varphi^{-1} \circ (a\varphi)$ satisfies the inequality

$$f(2t) \le 2f(t), \quad t \ge 0.$$

Since f is a bijection of R_+ there is a $t_0 \in R_+$ such that $f(t_0) = 0$. From

the above inequality we infer that $f(2t_0)=0$ and, consequently, $f(2t_0)=f(t_0)$. Now the bijectivity of f implies that $t_0=0$. Hence we get $\phi^{-1}(a\phi(0))=0$ and, since $a\neq 1$, $\phi(0)=0$. This completes the proof.

2 A characterization of LP-norm

In this section we prove the following

THEOREM 1. Let (Ω, Σ, μ) be a measure space with at least two sets A, $B \in \Sigma$ such that

(5)
$$A \cap B = \emptyset$$
, $\mu(A) = \mu(B) = 1$,

and suppose that $\varphi: R_+ \to R_+$ is bijective. If

(6)
$$P_{\varphi}(x + y) \leq P_{\varphi}(x) + P_{\varphi}(y), \quad x, y \in S_{+},$$

and there exists an $r \in (0, 1)$ such that for every $x \in S_+$

7)
$$P_{\varphi}(rx) \leq rP_{\varphi}(x)$$
,

then $\varphi(t) = \varphi(1)t^p$, $(t \ge 0)$, for some $p \ge 1$.

PROOF. To apply Lemma 1 put $X := \mathbb{R}^2$, $C := \mathbb{R}^2_+$ and define $p: \mathbb{C} \to \mathbb{R}$ by

$$\mathbf{p}(x) := P_{\varrho}(x_1\chi_A + x_2\chi_B), \qquad x = (x_1, x_2) \in \mathbb{R}^2_+.$$

From (6) and (7) the assumptions 1° and 3° of Lemma 1 are satisfied. To verify that condition 2° of this lemma is also fulfilled, we note that by the definitions of ${\bf p}$ and ${\bf P}_{\varphi}$ and (5) we get

(8)
$$p(x) = \phi^{-1}(\phi(x_1) + \phi(x_2)), \quad x = (x_1, x_2) \in \mathbb{R}^2_+.$$

As p is subadditive in C we have

$$\varphi^{-1}(\varphi(x_1+y_1)+\varphi(x_2+y_2))\leqslant \varphi^{-1}(\varphi(x_1)+\varphi(x_2))+\varphi^{-1}(\varphi(y_1)+\varphi(y_2))$$

for all nonnegative x_1, x_2, y_1, y_2 . Since $\mu(A \cup B) = 2$ it follows from Lemma 3 that $\phi(0) = 0$. Therefore substituting $y_1 = x_2 := 0$ we obtain $\phi^{-1}(\phi(x_1) + \phi(y_2)) \leqslant x_1 + y_2$ or, equivalently,

(9)
$$p(x) = \varphi^{-1}(\varphi(x_1) + \varphi(x_2)) \le x_1 + x_2, \quad x_1, x_2 \ge 0.$$

Hence $f_x(t) := \mathbf{p}(tx) = \varphi^{-1}(\varphi(tx_1) + \varphi(tx_2)) \le (tx_1 + x_2)$ which shows that condition 2° of Lemma 1 is fulfilled. According to this lemma we have $\mathbf{p}(tx) = \mathbf{p}(x)$ for all $x \in \mathbb{C}$ and t > 0 which, in view of (8), can be written as

$$\varphi^{-1}(\varphi(tx_1)+\varphi(tx_2))=t\varphi^{-1}(\varphi(x_1)+\varphi(x_2)), \qquad x_1, \ x_2\geqslant 0; \quad t>0.$$

Replacing here x_1 by $\varphi^{-1}(x_1)$ and x_2 by $\varphi^{-1}(x_2)$ and making use of the bijectivity of φ we obtain

$$\varphi(t\varphi^{-1}(x_1 + x_2)) = \varphi(t\varphi^{-1}(x_1)) + \varphi(t\varphi^{-1}(x_2)), \quad x_1, x_2 \ge 0, t > 0,$$

which means that for every t>0 the function $\varphi\circ(t\varphi^{-1})$ is additive. Since $\varphi\circ(t\varphi^{-1})$ is nonnegative, it must be a linear function (cf. J. Aczél [1], p. 34). Consequently, for every t>0, there exists an m(t)>0 such that

(10)
$$\varphi(t\varphi^{-1}(x)) = m(t)x, \quad x \ge 0.$$

Note that this relation remains valid if we additionally define m(0) := 0. Take arbitrary s, $t \ge 0$. Composing the functions $\varphi \circ (s\varphi^{-1})$ and $\varphi \circ (t\varphi^{-1})$ and making use of relation (10) we set

$$\varphi(st\varphi^{-1}(x)) = m(s)m(t)x, \quad x \ge 0$$

On the other hand the same relation says that

$$\omega(st\omega^{-1}(x)) = m(st)x, \quad x \ge 0.$$

Hence we infer that

$$m(st) = m(s)m(t),$$
 $s, t \ge 0,$

i.e. m is multiplicative, and, in view of (10), m is bijective and

$$\varphi^{-1}(t) = \varphi^{-1}(1)m^{-1}(t), \quad t \ge 0.$$

Now from (8) and from the multiplicativity of m and m^{-1} we have

$$\mathbf{p}(x) = m^{-1}(m(x_1) + m(x_2)), \qquad x = (x_1, \, x_2) \in \mathbb{R}_+^2,$$

and, as p is subadditive,

$$m^{-1}(m(x_1+y_1)+m(x_2+y_2))\leqslant m^{-1}(m(x_1)+m(x_2))+m^{-1}(m(y_1)+m(y_2))$$

 $\text{for all } x_1,\,x_2,\,y_1,\,y_2\geqslant 0.\quad \text{Setting here } x_1=y_1:=s \text{ and } x_2=y_2:=t, \text{ we get }$

$$m^{-1}(2m(s+t)) \le 2m^{-1}(m(s)+m(t)), \quad s, \ t \ge 0.$$

From the multiplicativity of m-1 we obtain

$$m^{-1}(2)(s + t) \le 2m^{-1}(m(s) + m(t)),$$
 $s, t \ge 0.$

This implies that for s, $t \ge 0$ and $c := m^{-1}(2)/2$ we have

$$cm^{-1}(t) \leq m^{-1}(s+t), \quad c > 0,$$

and, consequently,

$$c \cdot \lim \sup_{t \to 0} m^{-1}(t) \le \inf \{ m^{-1}(s) : s > 0 \}.$$

Since m is bijective it follows that

$$\lim_{t\to 0} m^{-1}(t) = 0 = m^{-1}(0)$$

i.e. the function m^{-1} is continuous at 0. Setting in (11): $x_1:=m^{-1}(s),\ y_2:=m^{-1}(t),\ x_2=y_1:=0$ we get

$$m^{-1}(s + t) \le m^{-1}(s) + m^{-1}(t)$$
, s. $t \ge 0$.

i.e. m^{-1} is subadditive in R_+ . By Lemma 2, m^{-1} is a homeomorphism of R_+ . Consequently (cf. J. Aczél [1], p. 41), there is a p > 0 such that $m(t) = t^p$ for all $t \ge 0$. Hence $\phi(t) = \phi(1)t^p$, $(t \ge 0)$, which completes the proof.

REMARK 3. It is quite obvious that condition (7) of Theorem 1 is fulfilled if there exists an r > 1 such that for every $x \in S_+$:

$$P_o(rx) \ge rP_o(x)$$
.

Moreover, according to Remark 1, both these conditions can be replaced by more general ones.

Taking in Theorem 1 the measure space $(\Omega, \mathcal{E}, \mu)$ such that $\Omega := \{1, 2\};$ $\mathcal{E} := 2^{\alpha};$ $\mu(\{1\}) = \mu(\{2\}) := 1$ and making use of Remark 3 we obtain the following

COROLLARY 1. Let $\varphi: R_{\perp} \to R_{\perp}$ be a bijection such that

$$\varphi^{-1}(\varphi(x_1 + y_1) + \varphi(x_2 + y_2)) \leq \varphi^{-1}(\varphi(x_1) + \varphi(x_2)) + \varphi^{-1}(\varphi(y_1) + \varphi(y_2))$$

for all nonnegative x_1 , y_1 , x_2 , y_2 . If there exists an $r \in (0, 1)$, (resp. r > 1), such that

$$\varphi^{-1}(\varphi(rx_1) + \varphi(rx_2)) \leqslant r \varphi^{-1}(\varphi(x_1) + \varphi(x_2)), \qquad x_1, \ x_2 \geqslant 0,$$

(resp. the reversed inequality holds), then $\varphi(t) = \varphi(1)t^p$, $(t \ge 0)$, for some $p \ge 1$.

REMARK 4. If a bijection $\varphi: R_+ \to R_+$ satisfies the functional equation

$$\varphi(rt) = \rho \varphi(t), \quad t > 0,$$

for some positive r and ρ , $r \neq \rho$, then

$$\phi^{-1}(\phi(rx_1) + \phi(rx_2)) = r\phi^{-1}(\phi(x_1) + \phi(x_2)), \quad x_1, x_2 \ge 0.$$

Indeed, we have $\varphi^{-1}(\rho t) = r\varphi^{-1}(t)$, (t > 0), and, therefore

$$\varphi^{-1}(\varphi(rx_1)+\varphi(rx_2))=\varphi^{-1}(\rho[\varphi(x_1)+\varphi(x_2)])$$

$$= r\varphi^{-1}(\varphi(x_1) + \varphi(x_2)).$$

3. A converse of Minkowski's inequality

In the previous section we have proved that if the functional Pa satisfies the triangle inequality and a kind of substitute of the homogeneity condition, (cf. e.g. (7)), then φ must be a power function. Now we assume that P_{α} satisfies only the triangle inequality

The main result of this section reads as follows.

THEOREM 2. Let (Ω, Σ, μ) be a measure space such that there exist A, B, $C \in \Sigma$ and $m, n \in \mathbb{N}$, $m \neq n$, satisfying the following conditions:

$$A \cap B = \emptyset;$$
 $\mu(A) = \frac{m}{n};$ $\mu(B) = \frac{n}{m};$ $\mu(C) = n.$

If $\phi: R_+ \to R_+$ is a bijection such that

$$P_{\varphi}(x + y) \leq P_{\varphi}(x) + P_{\varphi}(y), \quad x, y \in S_{+},$$

then $\varphi(t) = \varphi(1)t^p$, $(t \ge 0)$, for some $p \ge 1$.

PROOF. By Lemma 3 we have $\varphi(0) = 0$. Hence, substituting in the assumed triangle inequality

$$x := \varphi^{-1} \left(\frac{s}{\mu(A)} \right) \chi_A; \qquad y := \varphi^{-1} \left(\frac{t}{\mu(B)} \right) \chi_B,$$

we get

$$\phi^{-1}(s + t) \leq \phi^{-1}(s) + \phi^{-1}(t), \quad s, t \geq 0,$$

i.e. ϕ^{-1} is subadditive. By induction we have for every $k \in N$

$$\varphi^{-1}(t_1 + \cdots + t_k) \leq \varphi^{-1}(t_1) + \cdots + \varphi^{-1}(t_k), \quad t_1, \dots, t_k \geq 0.$$

Setting here $t_1 = \cdots = t_k := t$ we get $\varphi^{-1}(kt) \leq k\varphi^{-1}(t)$ and, consequently, $\varphi^{-1}(k\varphi(t)) \leq kt$, $k \in \mathbb{N}$, $t \geq 0$.

r every
$$k \in N$$
 the function $\varphi^{-1} \circ (k\varphi)$ is continuous

This implies that for every $k \in N$ the function $\phi^{-1} \circ (k\phi)$ is continuous at 0. Substituting in the triangle inequality in turn

$$x := s\chi_A$$
, $y := t\chi_A$; $x := s\chi_B$, $y := t\chi_B$; $x := s\chi_C$, $y := t\chi_C$

we infer that the functions $\varphi^{-1} \circ \left(\frac{m}{n}\varphi\right)$, $\varphi^{-1} \circ \left(\frac{n}{m}\varphi\right)$ and $\varphi^{-1} \circ (n\varphi)$ are subadditive in R_+ . From Lemma 2 it follows that $\varphi^{-1} \circ (n\varphi)$ is a homeomorphism of R₊. Since the composition of an increasing subadditive function and subadditive one is subadditive, the relation

$$\varphi^{-1} \circ (m\varphi) = (\varphi^{-1} \circ (n\varphi)) \circ \left(\varphi^{-1} \circ \left(\frac{m}{n}\varphi\right)\right)$$

implies that $\phi^{-1} \circ (m\varphi)$ is subadditive and, by Lemma 2, a homeomorphism of R_+ . The function $\phi^{-1} \circ \left(\frac{1}{n}\varphi\right)$ being the inverse of $\phi^{-1} \circ (n\varphi)$ is a homeomorphism of R_+ . Now the relation

$$\varphi^{-1}\circ\left(\frac{m}{n}\varphi\right)=(\varphi^{-1}\circ(m\varphi))\circ\left(\varphi^{-1}\circ\left(\frac{1}{n}\varphi\right)\right)$$

implies that $\phi^{-1} \circ \binom{m}{n} \phi$ and its inverse $\phi^{-1} \circ \binom{n}{m} \phi$ are homeomorphisms. Because these functions are inverses of one another and subadditive, they must be superadditive and, consequently, additive. Therefore (cf. J. Aczėl [1], p. 34) three xists an r > 0 such that

$$\varphi^{-1}\left(\frac{m}{n}\varphi(t)\right) = rt, \quad t \ge 0.$$

Denoting $a := \mu(A) = \frac{m}{n}$, we hence get

(12)
$$a\varphi(t) = \varphi(rt), \quad \varphi^{-1}(at) = r\varphi^{-1}(t), \quad t \ge 0.$$

Setting in the triangle inequality

$$x := x_1 \chi_A + x_2 \chi_B, \qquad y := y_1 \chi_A + y_2 \chi_B; \qquad x_1, \ x_2, \ y_1, \ y_2 \geqslant 0,$$

and taking into account that $A \cap B = \emptyset$ and $\mu(B) = \frac{1}{a}$ we obtain

$$\begin{split} \phi^{-1}\bigg(a\phi(x_1+y_1)+\frac{1}{a}\phi(x_2+y_2)\bigg) &\leqslant \phi^{-1}\bigg(a\phi(x_1)+\frac{1}{a}\phi(x_2)\bigg) \\ &+\phi^{-1}\bigg(a\phi(y_1)+\frac{1}{a}\phi(y_2)\bigg). \end{split}$$

Applying (12) we can write this inequality as follows

$$\begin{split} \phi^{-1}\bigg(\phi(rx_1+ry_1)+\phi\bigg(\frac{1}{r}x_2+\frac{1}{r}y_2\bigg)\bigg)&\leqslant\phi^{-1}\bigg(\phi(rx_1)+\phi\bigg(\frac{1}{r}x_2\bigg)\bigg)\\ &+\phi^{-1}\bigg(\phi(ry_1)+\phi\bigg(\frac{1}{r}y_2\bigg)\bigg). \end{split}$$

Replacing here rx_1 , $r^{-1}x_2$, ry_1 , $r^{-1}y_2$ resp. by x_1 , x_2 , y_1 , y_2 we get

$$\phi^{-1}(\phi(x_1 + y_1) + \phi(x_2 + y_2)) \le \phi^{-1}(\phi(x_1) + \phi(x_2)) + \phi^{-1}(\phi(y_1) + \phi(y_2))$$

for all nonnegative x_1 , x_2 , y_1 , y_2 . Applying once more (12) we obtain

$$\varphi^{-1}(\varphi(rx_1) + \varphi(rx_2)) = \varphi^{-1}(a\varphi(x_1) + a\varphi(x_2))$$

$$= \varphi^{-1}(a[\varphi(x_1) + \varphi(x_2)])$$

$$= r\varphi^{-1}(\varphi(x_1) + \varphi(x_2))$$

Now our theorem results from Corollary 1 because, clearly, $r \neq 1$.

If in the above theorem n = 1 we can take C = B. Therefore we have the following

COROLLARY 2. Let (Ω, Σ, μ) be a measure space such that there exist A, $B \in \Sigma$ and $m \in N$, $m \neq 1$, satisfying the following conditions:

$$A \cap B = \emptyset$$
; $\mu(A) = m$; $\mu(B) = \frac{1}{m}$.

If $\omega: R_+ \to R_+$ is a bijection such that

$$P_{\varphi}(x + y) \leq P_{\varphi}(x) + P_{\varphi}(y), \quad x, y \in S_+,$$

then $\varphi(t) = \varphi(1)t^p$, $(t \ge 0)$, for some $p \ge 1$.

Finally let us note that using Lemma 3 we can write the converse of Minkowski's inequality quoted in the introduction in a little more general form (cf. [4]).

THEOREM 3. Let (Ω, Σ, μ) be a measure space with at least two sets A, $B \in \Sigma$ such that $0 < \mu(A) < 1 < \mu(B) < \infty$. If $\varphi \colon R_+ \to R_+$ is a bijection such that φ^{-1} is continuous at 0 and

$$P_{\varphi}(x+y)\leqslant P_{\varphi}(x)+P_{\varphi}(y), \qquad x,\ y\in S_+,$$

then $\varphi(t) = \varphi(1)t^p$, $(t \ge 0)$, for some $p \ge 1$.

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