

UNIFORM KADEC-KLEE LORENTZ SPACES $L_{w,1}$ AND UNIFORMLY CONCAVE FUNCTIONS

S. J. DILWORTH AND C. J. LENNARD

ABSTRACT. We consider the notion of a uniformly concave function, using it to characterize those Lorentz spaces $L_{w,1}$ that have the weak-star uniform Kadec-Klee property as precisely those for which the antiderivative ϕ of w is uniformly concave; building on recent work of Dilworth and Hsu. We also derive a quite general sufficient condition for a twice-differentiable ϕ to be uniformly concave; and explore the extent to which this condition is necessary.

1. Introduction. A dual Banach space $(X, \|\cdot\|_X)$, with predual $(Y, \|\cdot\|_Y)$, is said to have the weak-star uniform Kadec-Klee property (with respect to Y) if for every $\varepsilon > 0$, there exists an $\eta = \eta(\varepsilon) \in (0, 1)$ such that whenever $(x_n)_{n=1}^\infty$ is a sequence in the closed unit ball \mathbf{B}_X of X , converging weak-star to $x \in X$, and $\inf_{n \neq m} \|x_n - x_m\|_X \geq \varepsilon$, it follows that $\|x\|_X \leq 1 - \eta$.

The uniform Kadec-Klee property for the weak topology on a Banach space was introduced by Huff [Hu] as a useful substitute for uniform convexity, especially in many nonreflexive spaces. Van Dulst and Sims [DS], building on work of Brodskiĭ and Mil'man [BM] and Kirk [Ki1], showed that the uniform Kadec-Klee property for weak or weak-star topologies implied weak (resp. weak-star) normal structure. This geometric property implied in turn, via Kirk [Ki1], that every norm nonexpansive mapping on a weakly (resp. weak-star) compact, convex set must have a fixed point. (The weak-star result is due to [DS] and is also implicit in [Ki2]).

Many spaces have been found to have uniform Kadec-Klee (UKK) properties. Recent related papers concerning UKK properties in Lorentz spaces are [CDL], [DDDLS] and [HK]. We will continue the study of weak-star UKK in Lorentz spaces initiated in [CDLT] and [DH].

An admissible weight function w is a function from $(0, \infty)$ into $(0, \infty)$ that is decreasing (*i.e.*, non-increasing), satisfies $\lim_{t \rightarrow 0^+} w(t) = \infty$ and $\lim_{t \rightarrow \infty} w(t) = 0$, while $\int_0^1 w(t) dt = 1$ and $\int_0^\infty w(t) dt = \infty$. We will denote the class of all such weights by \mathcal{W} . If $w \in \mathcal{W}$, we define $\phi(t) = \phi_w(t) := \int_0^t w(s) ds$, for all $t > 0$. The function ϕ is strictly increasing and concave, mapping $(0, \infty)$ onto $(0, \infty)$. We define the functions k_1 ,

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$k_2 : (0, 1) \rightarrow (0, \infty)$ by setting, for all $\alpha \in (0, 1)$,

$$k_1(\alpha) := \sup_{t>0} \frac{\phi(\alpha t)}{\phi(t)} \quad \text{and} \quad k_2(\alpha) := \inf_{t>0} \frac{w(\alpha t)}{w(t)}.$$

We let C_1 be the subset of W consisting of all w for which ϕ_w is uniformly increasing; *i.e.*, $k_1(\alpha) < 1$ for all $\alpha \in (0, 1)$. Similarly, we define C_2 to be the set of all those $w \in W$ for which w is uniformly decreasing; *i.e.*, $k_2(\alpha) > 1$ for all $\alpha \in (0, 1)$. It is not hard to see that if $w \in C_1$, then k_1 is a strictly increasing function on $(0, 1)$, with $\lim_{\alpha \rightarrow 0^+} k_1(\alpha) = 0$ and $\lim_{\alpha \rightarrow 1^-} k_1(\alpha) = 1$. Also, if $w \in C_2$, then k_2 is a strictly decreasing function on $(0, 1)$, with $\lim_{\alpha \rightarrow 0^+} k_2(\alpha) = \infty$ and $\lim_{\alpha \rightarrow 1^-} k_2(\alpha) = 1$.

For all $w \in W$ the function space $L_{w,1} = L_{w,1}(0, \infty)$ is the set of all (equivalence classes of) scalar-valued, Lebesgue-measurable functions f on $(0, \infty)$ for which $\|f\|_{w,1} := \int_0^\infty f^*(t)w(t) dt$ is finite. Here, f^* is the decreasing rearrangement of f . Under the usual duality in function spaces, the Banach dual of $L_{w,1}$ is isometric to $L_{w,\infty}$; which is the set of all (equivalence classes of) scalar-valued, Lebesgue-measurable functions f on $(0, \infty)$ for which $\|f\|_{w,\infty} := \sup_{t>0} \frac{\int_0^t f^*(s) ds}{\phi(t)}$ is finite. Under the same duality, the subspace $L_{w,\infty}^o$, consisting of all $f \in L_{w,\infty}$ for which $\lim_{t \rightarrow 0^+} \frac{\int_0^t f^*(s) ds}{\phi(t)} = 0$ and $\lim_{t \rightarrow \infty} \frac{\int_0^t f^*(s) ds}{\phi(t)} = 0$, is an isometric predual of $L_{w,1}$.

We will use the following inequality later. A qualitative consequence of it is the well-known fact that for an admissible weight w , $w \in C_1$ if and only if $k_1(\alpha_0) < 1$ for some $\alpha_0 \in (0, 1)$.

LEMMA 1.1. *Let $w \in W$. Then for all $0 < \alpha < \beta < 1$,*

$$\frac{\alpha(1 - k_1(\alpha))}{1 - \alpha} \leq \frac{\beta(1 - k_1(\beta))}{1 - \beta}.$$

PROOF. Fix $0 < \alpha < \beta < 1$. Let $\gamma := \beta/\alpha$. Then $\beta < 1 < \gamma$, and so there is a $\lambda \in (0, 1)$ for which $1 = (1 - \lambda)\beta + \lambda\gamma$. Indeed, $\lambda = \frac{\alpha(1-\beta)}{\beta(1-\alpha)}$. Thus, for all $t > 0$, since ϕ is concave and increasing, we see that

$$\begin{aligned} \frac{\phi(t) - \phi(\beta t)}{\phi(t)} &\geq \frac{(1 - \lambda)\phi(\beta t) + \lambda\phi(\gamma t) - \phi(\beta t)}{\phi(t)} = \frac{\lambda(\phi(\gamma t) - \phi(\beta t))}{\phi(t)} \\ &= \frac{\alpha(1 - \beta)}{\beta(1 - \alpha)} \left(\frac{\phi(\gamma t) - \phi(\beta t)}{\phi(t)} \right) \geq \frac{\alpha(1 - \beta)}{\beta(1 - \alpha)} \left(\frac{\phi(\gamma t) - \phi(\beta t)}{\phi(\gamma t)} \right). \end{aligned}$$

Consequently, $1 - k_1(\beta) \geq \frac{\alpha(1-\beta)}{\beta(1-\alpha)}(1 - k_1(\alpha))$. ■

We remark that weights of class C_1 are known in the literature as regular weights. They have been studied for a long time. See, for example, [Ha], [Al] and [C].

2. Uniformly concavity of ϕ and the weak-star UKK property.

Recently Dilworth and Hsu [DH] proved the following theorem.

THEOREM 2.1. *Let $w \in W$. Then the Lorentz space $L_{w,1}$ has the weak-star uniform Kadec Klee property with respect to its predual $L_{w,\infty}^\circ$ if and only if $w \in C_1 \cap C_2$.*

This theorem makes uniform a result of Sedaev [S], who showed that $L_{w,1}$ has the weak-star Kadec-Klee property (w.r.t. $L_{w,\infty}^\circ$) if and only if ϕ is strictly concave; which is equivalent to the condition that w is strictly decreasing. However, for the uniform case, the condition that w is uniformly decreasing ($w \in C_2$) is not equivalent to the weak-star UKK property; as was shown in [DH]. Indeed, $w \in C_2$ does not imply $w \in C_1$, and $w \in C_1$ does not imply $w \in C_2$.

It is one of the purposes of this note to show that a single condition on ϕ , in the spirit of Sedaev’s result, is equivalent to the weak-star UKK property in $L_{w,1}$: which is that ϕ is uniformly concave. The following definition gives this notion. Luxemburg [Lu] introduced the analogous notion of a uniformly convex function. Moreover, Kamińska [Ka1] extended a result of [Lu] to show that an Orlicz function space with the Luxemburg norm is uniformly convex if and only if the defining convex Orlicz function is a uniformly convex function and satisfies the Δ_2 condition (at 0 and ∞). (Also see [Ak],[Ka2]). We thank Anna Kamińska for showing us that a function ψ is uniformly concave in the sense of Definition 2.2 if and only if ψ^{-1} is uniformly convex and satisfies the Δ_2 condition.

DEFINITION 2.2. (a) Consider a mapping $\psi : (0, \infty) \rightarrow (0, \infty)$. Then ψ is said to be *uniformly concave* if for every $\varepsilon \in (0, 1)$, there exists a $\delta > 0$ such that for all $0 < a < b$ with $b - a \geq \varepsilon b$, it follows that

$$\psi\left(\frac{a+b}{2}\right) - \frac{1}{2}(\psi(a) + \psi(b)) > \delta\psi(b).$$

(b) We define, for any function $\psi : (0, \infty) \rightarrow (0, \infty)$, the *modulus of uniform concavity*, $\delta = \delta_\psi : (0, 1) \rightarrow [0, \infty)$ by setting, for all $\varepsilon \in (0, 1)$,

$$\delta(\varepsilon) := \inf\left\{\frac{1}{\psi(b)}\left[\psi\left(\frac{a+b}{2}\right) - \frac{1}{2}(\psi(a) + \psi(b))\right] : 0 < a < b \text{ and } 1 - \frac{a}{b} \geq \varepsilon\right\}.$$

We note that $\psi : (0, \infty) \rightarrow (0, \infty)$ is uniformly concave if and only if $\delta_\psi(\varepsilon) > 0$ for all $\varepsilon \in (0, 1)$. We also note that since a uniformly concave function with range in $(0, \infty)$ is concave and increasing, we may replace “ $> \delta\psi(b)$ ” by “ $> \delta\psi(u)$ ” in Definition 2.2(a), where $u := (a + b)/2$, to get an equivalent definition of uniform concavity; and we may replace “ $\frac{1}{\psi(b)}$ ” by “ $\frac{1}{\psi(u)}$ ” in Definition 2.2(b) to get an equivalent modulus of uniform concavity.

THEOREM 2.3. *Let $w \in W$. The following are equivalent.*

- (i) *The Lorentz space $L_{w,1}$ has the weak-star uniform Kadec Klee property with respect to its predual $L_{w,\infty}^\circ$.*

(ii) $\phi = \phi_w$ is uniformly concave.

PROOF. We will use the fact, from Theorem 2.1, that (i) holds if and only if $w \in C_1 \cap C_2$.

(i) \implies (ii) Suppose $w \in C_1 \cap C_2$. Fix $0 < a < b$. Let $e := 1 - a/b \in (0, 1)$, $u := (a + b)/2$ and $v := (b - a)/2$. Then

$$\begin{aligned} \Gamma &:= \frac{1}{\phi(b)} \left[\phi(u) - \frac{1}{2}(\phi(a) + \phi(b)) \right] \\ &= \frac{1}{2\phi(b)} [\phi(u) - \phi(a) - (\phi(b) - \phi(u))] \\ &= \frac{1}{2\phi(b)} \left[\int_{t=a}^{t=u} w(t) dt - (\phi(b) - \phi(u)) \right] \\ &= \frac{1}{2\phi(b)} \left[\int_{s=u}^{s=b} w(s - v) ds - (\phi(b) - \phi(u)) \right]. \end{aligned}$$

Now $s \mapsto (s - v)/s$ is an increasing function on $[u, b]$ and k_2 decreases on $[0, 1]$. Thus, for all $s \in [u, b]$,

$$\frac{w(s - v)}{w(s)} \geq k_2 \left(\frac{s - v}{s} \right) \geq k_2 \left(\frac{b - v}{b} \right) = k_2 \left(\frac{u}{b} \right) = k_2 \left(1 - \frac{e}{2} \right);$$

and consequently,

$$\begin{aligned} \Gamma &\geq \frac{1}{2\phi(b)} \left[k_2 \left(1 - \frac{e}{2} \right) \int_{s=u}^{s=b} w(s) ds - (\phi(b) - \phi(u)) \right] \\ &= \frac{1}{2} \left[k_2 \left(1 - \frac{e}{2} \right) - 1 \right] \left[1 - \frac{\phi(u)}{\phi(b)} \right] \geq \frac{1}{2} \left[k_2 \left(1 - \frac{e}{2} \right) - 1 \right] \left[1 - k_1 \left(\frac{u}{b} \right) \right] \\ &= \frac{1}{2} \left[k_2 \left(1 - \frac{e}{2} \right) - 1 \right] \left[1 - k_1 \left(1 - \frac{e}{2} \right) \right] =: \xi(e). \end{aligned}$$

Note that ξ is a strictly increasing function on $(0, 1)$ and $\lim_{\epsilon \rightarrow 0^+} \xi(\epsilon) = 0$. From the above reasoning, we see that ϕ is uniformly concave and $\delta_\phi(\epsilon) \geq \xi(\epsilon) > 0$, for all $\epsilon \in (0, 1)$.

(ii) \implies (i) Suppose that $\phi = \phi_w$ is uniformly concave. Fix $\alpha \in (0, 1)$. Fix $t > 0$. Let $\delta = \delta_\phi$ be the modulus of uniform concavity of ϕ . In Definition 2.2(b) substitute $a = \alpha t$, $b = t$ and let $u = \frac{\alpha + b}{2} = \left(\frac{1 + \alpha}{2} \right) t$. Note that $\frac{b - a}{b} = 1 - \alpha$. Then

$$\begin{aligned} 0 < \delta(1 - \alpha) &\leq \frac{1}{2\phi(t)} [\phi(u) - \phi(\alpha t) - (\phi(t) - \phi(u))] \\ &= \frac{1}{2\phi(t)} \left[\int_{\alpha t}^u w(s) ds - \int_u^t w(s) ds \right] \leq \frac{1}{2tw(t)} [w(\alpha t)(u - \alpha t) - w(t)(t - u)] \\ &= \frac{1}{2tw(t)} \left(\frac{1 - \alpha}{2} \right) t [w(\alpha t) - w(t)] = \left(\frac{1 - \alpha}{4} \right) \left[\frac{w(\alpha t)}{w(t)} - 1 \right]. \end{aligned}$$

So, $\frac{w(\alpha t)}{w(t)} \geq \frac{4\delta(1 - \alpha)}{(1 - \alpha)} + 1$, for all $t > 0$. Hence, $k_2(\alpha) \geq \frac{4\delta(1 - \alpha)}{(1 - \alpha)} + 1$, for all $\alpha \in (0, 1)$; and so $w \in C_2$.

Again fix $\alpha \in (0, 1)$; and then $t > 0$. Making the same substitutions into Definition 2.2(b) as in the first part of the proof of (ii) \implies (i) gives us that

$$\begin{aligned} 0 < \delta(1 - \alpha) &\leq \frac{1}{\phi(t)} \left[\phi(u) - \frac{1}{2}(\phi(\alpha t) + \phi(t)) \right] \\ &= \frac{1}{2\phi(t)} [\phi(u) - \phi(\alpha t) - (\phi(t) - \phi(u))] \\ &\leq \frac{1}{2\phi(t)} [\phi(t) - \phi(\alpha t)] = \frac{1}{2} \left[1 - \frac{\phi(\alpha t)}{\phi(t)} \right]. \end{aligned}$$

So, $\frac{\phi(\alpha t)}{\phi(t)} \leq 1 - 2\delta(1 - \alpha)$, for all $t > 0$. Consequently, $k_1(\alpha) \leq 1 - 2\delta(1 - \alpha)$, for all $\alpha \in (0, 1)$; and so $w \in C_1$. ■

We remark that the estimates for $k_1(\alpha)$ and $k_2(\alpha)$ in (ii) \implies (i) of the above proof are best for α close to 1. Moreover, $\lim_{\varepsilon \rightarrow 0^+} \delta(\varepsilon)/\varepsilon = 0$, and we have the following estimates.

COROLLARY 2.4. *Let $w \in W$. Then, for all $\varepsilon \in (0, 1)$,*

$$\frac{1}{4} [k_2(1 - \varepsilon) - 1] \geq \frac{\delta(\varepsilon)}{\varepsilon} \geq \frac{1 - k_1(1/2)}{4} \left[k_2 \left(1 - \frac{\varepsilon}{2} \right) - 1 \right].$$

PROOF. The left hand inequality is simply the inequality in the first part of the proof of (ii) \implies (i) in Theorem 2.3 above, with α replaced by $1 - \varepsilon$. The right hand estimate is derived from the proof of (i) \implies (ii) above and Lemma 1.1. Indeed, for each $\varepsilon \in (0, 1)$, substitute $\alpha := 1/2 < 1 - \varepsilon/2 =: \beta$ in Lemma 1.1. Then the result readily follows. ■

3. A second derivative characterization of the uniform concavity of ϕ . Let $w \in W$ and $G(t) = G_w(t) := \frac{\phi(t)}{tw(t)}$, for all $t > 0$. Note that $\phi(t) \geq tw(t)$ implies that $G(t) \geq 1$, for all $t > 0$. The following characterization of the class C_1 is straightforward and well-known. We therefore omit the proof.

LEMMA 3.1. *Let $w \in W$. Then $w \in C_1 \iff G$ is bounded on $(0, \infty)$.*

Next, let us assume that $w \in W$ is such that $w'(s)$ exists for all $s \in (0, \infty)$. Let W^0 be the collection of all such weights w . We consider now the function $\Gamma = \Gamma_w$, defined for all $w \in W^0$ by $\Gamma(t) := \frac{-t^2 \phi''(t)}{\phi(t)} = \frac{-t^2 w'(t)}{\phi(t)}$, for all $t > 0$. Our next result gives a useful sufficient condition for the uniform concavity of ϕ .

THEOREM 3.2. *Let $w \in W^0$. If $\gamma := \inf_{t>0} \Gamma(t) > 0$, then $\phi = \phi_w$ is uniformly concave and $\delta_\phi(\varepsilon) \geq \frac{\gamma \varepsilon^2}{8}$, for all $\varepsilon \in (0, 1)$.*

PROOF. Fix $0 < a < b$. Let $u = (a + b)/2$. Then, by Taylor's theorem,

$$\begin{aligned} \phi(a) &= \phi(u) + (a - u)\phi'(u) + \frac{(a-u)^2}{2} \phi''(\zeta), \quad \text{for some } \zeta \in (a, u), \text{ and} \\ \phi(b) &= \phi(u) + (b - u)\phi'(u) + \frac{(b-u)^2}{2} \phi''(\eta), \quad \text{for some } \eta \in (u, b). \end{aligned}$$

Hence, using our hypothesis on Γ ,

$$\begin{aligned} \frac{1}{2}[\phi(a) + \phi(b)] &= \phi(u) + \frac{(b-a)^2}{16} [\phi''(\zeta) + \phi''(\eta)] \\ &\leq \phi(u) + \frac{(b-a)^2}{16} \left[\frac{-\gamma\phi(\zeta)}{\zeta^2} + \frac{-\gamma\phi(\eta)}{\eta^2} \right]. \end{aligned}$$

But $s \mapsto \phi(s)/s$ is decreasing on $(0, \infty)$ because $sw(s) \leq \phi(s)$ for all s ; and consequently,

$$\frac{1}{2}[\phi(a) + \phi(b)] \leq \phi(u) - \gamma \frac{(b-a)^2}{16} \left[\frac{\phi(b)}{b^2} + \frac{\phi(b)}{b^2} \right] = \phi(u) - \frac{\gamma}{8} \left(\frac{b-a}{b} \right)^2 \phi(b).$$

It follows that ϕ is uniformly concave with $\delta_\phi(\varepsilon) \geq \frac{2\varepsilon^2}{8}$, for all $\varepsilon \in (0, 1)$. ■

EXAMPLE 3.3. The converse to Theorem 3.2 generally fails. For example, define

$$w(t) := \frac{1}{t^{1/2}(\sqrt{2} + \sin(\frac{1}{2} \ln t))}, \quad \text{for all } t > 0.$$

Then

$$w'(t) = -\frac{(w(t))^2}{\sqrt{2}t^{1/2}} \left[1 + \sin\left(\frac{1}{2} \ln t + \frac{\pi}{4}\right) \right] \leq 0, \quad \text{for all } t > 0.$$

So $w \in W^0$, and since $w'(t)$ vanishes at at least one t , $\gamma := \inf_{t>0} \frac{-t^2 w'(t)}{\phi(t)} = 0$. Next, fix $\alpha \in (0, 1)$. For all $t > 0$, let

$$F(t) := \frac{w(\alpha t)}{w(t)} = \frac{\sqrt{2} + \sin(\frac{1}{2} \ln t)}{\alpha^{1/2}(\sqrt{2} + \sin(\frac{1}{2} \ln(\alpha t)))}.$$

It's not hard to see that $\alpha^{1/2} F$ has the same local extreme values as $H: \mathbf{R} \rightarrow \mathbf{R}$ given by

$$H(s) := \frac{\sqrt{2} + \sin(s - B)}{\sqrt{2} + \sin(s + B)}, \quad s \in \mathbf{R},$$

where $B := \frac{1}{4} \ln \alpha$. (Indeed, $s = (1/2) \ln t + B$). H is 2π -periodic, and for $e^{-4\pi} < \alpha < 1$, $\sin B < 0$; so that elementary calculations give us that $H(s)$ is minimal when $H(s) = V(\alpha)$, where

$$V(\alpha) := \frac{\sqrt{2} - \frac{1}{\sqrt{2}} \cos^2 B + \sqrt{1 - \frac{1}{2} \cos^2 B} \sin B}{\sqrt{2} - \frac{1}{\sqrt{2}} \cos^2 B - \sqrt{1 - \frac{1}{2} \cos^2 B} \sin B}.$$

It follows that $k_2(\alpha) := \inf_{t>0} F(t) = \frac{V(\alpha)}{\alpha^{1/2}}$, for all $\alpha \in (e^{-4\pi}, 1)$. Basic calculations with power series give us that as $\alpha \rightarrow 1-$, $k_2(\alpha) - 1 = \kappa(1 - \alpha)^3 + O((1 - \alpha)^4)$, where κ is a positive constant. In particular, for α close enough to 1 we have that $k_2(\alpha) > 1$; and so $w \in C_2$. Moreover, it is easy to check that $\phi(t) \leq Mtw(t)$ for all $t > 0$, for some $M \in (0, \infty)$; so that $w \in C_1$ by Lemma 3.1. It is now clear that $\phi = \phi_w$ is uniformly concave, and yet the hypothesis of Theorem 3.2 that $\gamma > 0$ fails. (We remark

that $\kappa = 1/96$ and we may take $M = 2(\sqrt{2} + 1)^2$. This completes the discussion of our example.

We show below that by assuming more about the weight function w , we can prove a converse to Theorem 3.2. We do this by eliminating the possibility of an oscillatory w' , such as the one described in 3.3 above. We will assume henceforth that $w \in W$ is such that $w'(s)$ exists for all $s \in (0, \infty)$ and w' is an increasing function. Let W^1 be the collection of all such weights w . Note that for all $w \in W^1$, $-w'$ is a non-negative, decreasing function on $(0, \infty)$, and w itself is both absolutely continuous and convex.

To give some idea of the regularizing effect on the function $\Gamma = \Gamma_w$ of the hypothesis that $w \in W^1$, we state the following proposition. We omit the proof, since we do not use this result later.

PROPOSITION 3.4. *Let $w \in W^1$. Then $\sup_{t>0} \Gamma(t) < \infty$.*

We come now to a converse of Theorem 3.2.

THEOREM 3.5. *Let $w \in W^1$ and suppose that $\phi = \phi_w$ is uniformly concave. Then $\gamma := \inf_{t>0} \Gamma(t) > 0$.*

PROOF. From Section 2 we know that $w \in C_1 \cap C_2$. Fix $\alpha \in (0, 1)$. Then for all $t \in (0, \infty)$, $\Gamma(t) = R(t)S(t)$, where $R, S : (0, \infty) \rightarrow (0, \infty)$ are given by

$$R(t) := \frac{t(w(t) - w(t/\alpha))}{\phi(t)} \quad \text{and} \quad S(t) := \frac{-tw'(t)}{(w(t) - w(t/\alpha))}.$$

Fix $t \in (0, \infty)$. Then, via Lemma 3.1, $M := \sup_{t>0} G(t) \in [1, \infty)$; and so

$$\begin{aligned} R(t) &= \left(\frac{w(t)}{w(t/\alpha)} - 1 \right) \frac{tw(t/\alpha)}{\phi(t)} \geq (k_2(\alpha) - 1)\alpha \left(\frac{(t/\alpha)w(t/\alpha)}{\phi(t/\alpha)} \right) \\ &= (k_2(\alpha) - 1)\alpha \frac{1}{G(t/\alpha)} \geq \frac{1}{M}(k_2(\alpha) - 1)\alpha. \end{aligned}$$

Also, because $-w'$ is a decreasing, non-negative function on $(0, \infty)$,

$$\frac{1}{S(t)} = \frac{w(t) - w(t/\alpha)}{-tw'(t)} = \frac{\int_{t/\alpha}^t -w'(s) ds}{-t w'(t)} \leq \frac{-w'(t)((t/\alpha) - t)}{-tw'(t)} = \frac{1 - \alpha}{\alpha}.$$

Thus for all $t > 0$, $\Gamma(t) = R(t)S(t) \geq \frac{1}{M} \frac{(k_2(\alpha) - 1)\alpha^2}{1 - \alpha}$. ■

By Corollary 2.4 and the last line of the previous theorem, together with Theorem 3.2, we have the following estimates.

COROLLARY 3.6. *Let $w \in W^1 \cap C_1$, and γ and M be as defined in the statement and proof of Theorem 3.5. Then for the function $\phi = \phi_w$ we have that, for all $\varepsilon \in (0, 1)$,*

$$\frac{M\gamma\varepsilon^2}{4(1-\varepsilon)^2} \geq \delta_\phi(\varepsilon) \geq \frac{\gamma\varepsilon^2}{8}.$$

We remark that the right-most inequality in the above inequalities is still true if we just assume $w \in W^0$, by the proof of Theorem 3.2. Also, the coefficient of ε^2 in the right-most inequality is the largest possible. Indeed, for $1 < p < \infty$, let $w(t) := \frac{1}{p}t^{1/p-1}$, for all $t > 0$. Then $\phi(t) = t^{1/p}$; while the corresponding function Γ is a constant function, with value $\gamma = \frac{1}{pp'}$. Here, $p' := p/(p-1)$. Moreover, it is easy to calculate that

$$\delta_\phi(\varepsilon) = \left(\frac{2-\varepsilon}{2}\right)^{1/p} - \frac{1}{2}(1-\varepsilon)^{1/p} - \frac{1}{2}.$$

Consequently, $\delta(\varepsilon) = \frac{1}{8pp'}\varepsilon^2 + O(\varepsilon^3)$.

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Department of Mathematics
University of South Carolina
Columbia, SC 29208
U.S.A.
e-mail: dilworth@math.sc Carolina.edu

Department of Mathematics and
Statistics
University of Pittsburgh
Pittsburgh, PA 15260
U.S.A.
e-mail: chris@lennext.math.pitt.edu