SOME NOTES ON THE INCLUSION BETWEEN MORREY SPACES

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SOME NOTES ON THE INCLUSION BETWEEN MORREY SPACES

PHILOTHEUS E. A. TUERAH AND NICKY K. TUMALUN*

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Abstract. In this paper, we show that the Morrey spaces $\mathcal{M}_{q_1}^p(\mathbb{R}^n)$ cannot be contained in the weak Morrey spaces $w\mathcal{M}_{q_2}^p(\mathbb{R}^n)$ for $q_1 \neq q_2$. We also show that the vanishing Morrey spaces $v\mathcal{M}_q^p(\mathbb{R}^n)$ are not empty and properly contained in the Morrey spaces $\mathcal{M}_q^p(\mathbb{R}^n)$.

1. Introduction

Let $1\leqslant p\leqslant q<\infty$ and $n\geqslant 2$. The Morrey space $\mathscr{M}_q^p(\mathbb{R}^n)$ is the set of all functions $f\in L^p_{\mathrm{loc}}(\mathbb{R}^n)$ for which

$$||f||_{\mathcal{M}_q^p} = \sup_{x \in \mathbb{R}^n, r > 0} |B(x, r)|^{\frac{1}{q} - \frac{1}{p}} ||f||_{L^p(B(x, r))} < \infty,$$

where

$$||f||_{L^p(B(x,r))} = \left(\int_{B(x,r)} |f(y)|^p dy\right)^{\frac{1}{p}}.$$

Here B(x,r) is the open ball in Euclidean space \mathbb{R}^n with center x and radius r, and |B(x,r)| denotes its Lebesgue measure. Meanwhile, the *weak Morrey space* $w\mathcal{M}_q^p(\mathbb{R}^n)$ is defined to be the set of all functions $f \in wL_{loc}^p(\mathbb{R}^n)$ for which

$$||f||_{w\mathcal{M}_q^p} = \sup_{x \in \mathbb{R}^n, r > 0} |B(x, r)|^{\frac{1}{q} - \frac{1}{p}} ||f||_{wL^p(B(x, r))} < \infty,$$

where

$$||f||_{wL^p(B(x,r))} = \sup_{t>0} t |\{y \in B(x,r) : |f(y)| > t\}|^{\frac{1}{p}},$$

and $|\{y \in B(x,r) : |f(y)| > t\}|$ also denotes the Lebesgue measure of the set $\{y \in B(x,r) : |f(y)| > t\}$. Now, we define

$$\mathscr{VM}_q^p(\mathbb{R}^n) = \left\{ f \in \mathscr{M}_q^p(\mathbb{R}^n) : \lim_{r \to 0} \mathscr{M}_f(r) = 0 \right\},$$

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where

$$\mathcal{M}_f(r) = \sup_{x \in \mathbb{R}^n} |B(x,r)|^{\frac{1}{q} - \frac{1}{p}} ||f||_{L^p(B(x,r))}.$$

The set $\mathscr{VM}_q^p(\mathbb{R}^n)$ is called the *vanishing Morrey space*. It is clear that $\mathscr{VM}_q^p(\mathbb{R}^n)$ is a subset of $\mathscr{M}_q^p(\mathbb{R}^n)$.

The Morrey spaces were introduced by C. B. Morrey [1] and the vanishing Morrey spaces were introduced in [2]. Recently, many authors are attracted in studying the inclusion properties between Morrey spaces [3, 4, 5, 6, 7, 8]. One interesting result stated in [5, Remark 4.5], that is, the weak Morrey spaces $w\mathcal{M}_{q_1}^p(\mathbb{R}^n)$ cannot be contained in the weak Morrey spaces $w\mathcal{M}_{q_2}^p(\mathbb{R}^n)$ and vice versa, for distinct values q_1 and q_2 . This statement was deduced by a characterization of inclusion between weak Morrey spaces and its parameters, which is proved by using Closed Graph Theorem and Morrey norm estimate for the characteristic functions of balls [5, Theorem 4.4]. Regarding to the inclusion between vanishing Morrey spaces and Morrey spaces over a bounded domain, it was stated in [9] that the vanishing Morrey spaces are properly contained in the Morrey spaces without giving an explicit counter example.

In this paper, we will prove that the Morrey spaces $\mathcal{M}_{q_1}^p(\mathbb{R}^n)$ cannot be contained in the weak Morrey spaces $w\mathcal{M}_{q_2}^p(\mathbb{R}^n)$ and the Morrey spaces $\mathcal{M}_{q_2}^p(\mathbb{R}^n)$ cannot be contained in the weak Morrey spaces $w\mathcal{M}_{q_1}^p(\mathbb{R}^n)$, for different values q_1 and q_2 . This result is more general and sharp than the previous result in [5] since we can recover that previous result and the fact that $\mathcal{M}_q^p(\mathbb{R}^n)$ is a proper subset of $w\mathcal{M}_q^p(\mathbb{R}^n)$ [6, Theorem 1.2]. We also note that our method here is different than in [5] because we give a function which belongs to $\mathcal{M}_{q_1}^p(\mathbb{R}^n)\backslash w\mathcal{M}_{q_2}^p(\mathbb{R}^n)$ and a function which belongs to $\mathcal{M}_{q_2}^p(\mathbb{R}^n)\backslash w\mathcal{M}_{q_1}^p(\mathbb{R}^n)$. Furthermore, by using the idea in [8], we also show that the vanishing Morrey spaces $\mathcal{V}\mathcal{M}_q^p(\mathbb{R}^n)$ are non empty and properly contained in $\mathcal{M}_q^p(\mathbb{R}^n)$ by providing some examples.

The positive constant C that appears in the proofs of all theorems may vary from line to line and the notation C = C(n, p, q) indicates that C depends only on n, p and q.

2. A note on the inclusion between weak Morrey spaces

Let $1 \leqslant p < q < \infty$ and $\gamma = \frac{n}{q} < n$. Define a function $f : \mathbb{R}^n \longrightarrow \mathbb{R}$ by the formula

$$f(y) = \begin{cases} |y|^{-\gamma}, & y \neq 0, \\ 0, & y = 0. \end{cases}$$
 (1)

It is clear that $1 - \frac{n}{p\gamma} < 0$ and $n - p\gamma > 0$ by observing to the given assumptions. The function f, that appears in Lemma 1 and 3, is defined by (1).

LEMMA 1. If $x \in \mathbb{R}^n$ and r > 0, then $||f||_{L^p(B(x,r))} \leq Cr^{\frac{n}{p}-\gamma} = Cr^{\frac{n}{p}-\frac{n}{q}}$, where C = C(n,p,q).

Proof. Note that

$$\int_{B(x,r)} |f(y)|^p dy = \int_{\{|y| \le |x-y| < r\}} |y|^{-p\gamma} dy + \int_{\{|x-y| < |y|\} \cap \{|x-y| < r\}} |y|^{-p\gamma} dy$$

$$= I + II.$$

Since $n - p\gamma > 0$, we have

$$I\leqslant \int_{\{|y|< r\}} |y|^{-p\gamma}dy = C\int_0^r t^{n-p\gamma-1}dt = Cr^{n-p\gamma}$$

and

$$II \leqslant \int_{\{|x-y| < r\}} |x-y|^{-p\gamma} dy = C \int_0^r t^{n-p\gamma-1} dt = C r^{n-p\gamma},$$

by using polar coordinate for radial function. Therefore

$$||f||_{L^p(B(x,r))} = \left(\int_{B(x,r)} |f(y)|^p dy\right)^{\frac{1}{p}} \leqslant C\left(Cr^{\frac{n}{p}-\gamma}\right)^{\frac{1}{p}} = Cr^{\frac{n}{p}-\frac{n}{q}},$$

which proves the lemma.

The following lemma is not hard to prove. We leave its proof to the reader.

LEMMA 2. Let
$$s > 0$$
, $M \ge 0$, and $\varphi : (0, \infty) \longrightarrow [0, \infty)$. If

$$\sup_{0 < t \leqslant s} \varphi(t) = M = \sup_{s < t < \infty} \varphi(t),$$

then

$$\sup_{t>0} \varphi(t) = M.$$

Using the above lemma, we can compute the weak Lebesgue norm of f on the ball B(0,r) with arbitrary radius r.

LEMMA 3. If
$$r > 0$$
, then $||f||_{wL^p(B(0,r))} = Cr^{-\gamma + \frac{n}{p}} = Cr^{-\frac{n}{q} + \frac{n}{p}}$, where $C = C(n,p,q)$.

Proof. Let r be an arbitrary positive real number. Note that, for every t > 0, we have

$$|\{y \in B(0,r) : |f(y)| > t\}| = \left| \left\{ y \in B(0,r) : |y| < t^{-\frac{1}{\gamma}} \right\} \right|$$

$$= \left| B(0,r) \cap B(0,t^{-\frac{1}{\gamma}}) \right|. \tag{2}$$

We now define $\varphi:(0,\infty)\longrightarrow [0,\infty)$ by the formula

$$\varphi(t) = t |\{ y \in B(0, r) : |f(y)| > t \}|^{\frac{1}{p}}.$$
(3)

For every $t > r^{-\gamma}$, we obtain $t^{-\frac{1}{\gamma}} < r$. Then

$$|\{y \in B(0,r): |f(y)| > t\}| = |B(0,t^{-\frac{1}{\gamma}})| = Ct^{-\frac{n}{\gamma}},$$

by using (2). This gives us

$$t |\{y \in B(0,r) : |f(y)| > t\}|^{\frac{1}{p}} = Ct \left(t^{-\frac{n}{\gamma}}\right)^{\frac{1}{p}} = Ct^{1-\frac{n}{p\gamma}}, \quad \forall t \in (r^{-\gamma}, \infty).$$
 (4)

On the other hand, for every $t \leqslant r^{-\gamma}$, we have $t^{-\frac{1}{\gamma}} \geqslant r$. Hence

$$|\{y \in B(0,r) : |f(y)| > t\}| = |B(0,r)| = Cr^n$$

which comes from (2). Therefore,

$$t |\{y \in B(0,r) : |f(y)| > t\}|^{\frac{1}{p}} = Ct(r^n)^{\frac{1}{p}} = Ctr^{\frac{n}{p}}, \quad \forall t \in (0, r^{-\gamma}].$$
 (5)

We obtain

$$\varphi(t) = \begin{cases} Ct^{1-\frac{n}{p\gamma}}, & \forall t \in (r^{-\gamma}, \infty) \\ Ct(r^n)^{\frac{1}{p}} = Ctr^{\frac{n}{p}}, & \forall t \in (0, r^{-\gamma}]. \end{cases}$$

by virtue of (4) and (5). Observing φ non increasing on $(r^{-\gamma}, \infty)$ and non decreasing on $(0, r^{-\gamma}]$, since $1 - \frac{n}{p\gamma} < 0$ and $\frac{n}{p} > 0$ respectively, then

$$\sup_{r^{-\gamma} < t < \infty} \varphi(t) = Cr^{-\gamma + \frac{n}{p}} = \sup_{0 < t \le r^{-\gamma}} \varphi(t). \tag{6}$$

Thus

$$||f||_{wL^p(B(0,r))} = \sup_{t>0} \varphi(t) = Cr^{-\gamma + \frac{n}{p}} = Cr^{-\frac{n}{q} + \frac{n}{p}},$$

that is concluded from Lemma 2. \Box

By taking Lemma 2 and Lemma 3 as the tools, we are ready to state and prove the first main result of this paper.

THEOREM 1. Let $1 \leq p < q_1 < \infty$ and $1 \leq p < q_2 < \infty$. If $q_1 \neq q_2$, then $\mathcal{M}_{q_1}^p(\mathbb{R}^n) \nsubseteq w\mathcal{M}_{q_2}^p(\mathbb{R}^n)$ and $\mathcal{M}_{q_2}^p(\mathbb{R}^n) \nsubseteq w\mathcal{M}_{q_1}^p(\mathbb{R}^n)$.

Proof. We will only prove that $\mathcal{M}^p_{q_1}(\mathbb{R}^n)$ is not contained by $w\mathcal{M}^p_{q_2}(\mathbb{R}^n)$. The proof that $\mathcal{M}^p_{q_2}(\mathbb{R}^n)$ is not contained by $w\mathcal{M}^p_{q_1}(\mathbb{R}^n)$ can be done by similar method.

Let $\gamma_1 = n/q_1$ and $f_1 : \mathbb{R}^n \longrightarrow \mathbb{R}$, defined by the formula

$$f_1(y) = \begin{cases} & |y|^{-\gamma_1}, \quad y \neq 0, \\ & 0, \quad y = 0. \end{cases}$$

We will show that $f_1 \in \mathcal{M}^p_{q_1}(\mathbb{R}^n) \setminus w \mathcal{M}^p_{q_2}(\mathbb{R}^n)$. Let $x \in \mathbb{R}^n$ and r > 0 be arbitrarily given. According to Lemma 1, by replacing γ with γ_1 , we obtain

$$|B(x,r)|^{\frac{1}{q_1}-\frac{1}{p}}||f_1||_{L^p(B(x,r))} \leqslant Cr^{\frac{n}{q_1}-\frac{n}{p}}r^{\frac{n}{p}-\frac{n}{q_1}} = C < \infty.$$

This gives us

$$||f_1||_{\mathcal{M}_{q_1}^p} = \sup_{x \in \mathbb{R}^n, r > 0} |B(x, r)|^{\frac{1}{q_1} - \frac{1}{p}} ||f_1||_{L^p(B(x, r))} < \infty,$$

since x and r are arbitrary. Whence $f_1 \in \mathcal{M}_{q_1}^p(\mathbb{R}^n)$. By virtue to Lemma 3, we have

$$||f_1||_{w\mathcal{M}_{q_2}^p} \geqslant |B(0,r)|^{\frac{1}{q_2}-\frac{1}{p}}||f_1||_{wL^p(B(0,r))} = Cr^{\frac{n}{q_2}-\frac{n}{p}}r^{\frac{n}{p}-\frac{n}{q_1}} = Cr^{n\left(\frac{1}{q_2}-\frac{1}{q_1}\right)}.$$

Hence $||f_1||_{w\mathscr{M}^p_{q_2}} = \infty$. This is due to arbitrary r and $q_1 \neq q_2$. We conclude that $f_1 \notin w\mathscr{M}^p_{q_2}(\mathbb{R}^n)$. Thus, we have already proved that $\mathscr{M}^p_{q_1}(\mathbb{R}^n) \nsubseteq w\mathscr{M}^p_{q_2}(\mathbb{R}^n)$. \square

As an immediate consequence of Theorem 1, we recover the result from [5] which is stated in the following corollary.

COROLLARY 1. Let $1 \leq p < q_1 < \infty$ and $1 \leq p < q_2 < \infty$. If $q_1 \neq q_2$, then $w\mathcal{M}^p_{q_1}(\mathbb{R}^n) \nsubseteq w\mathcal{M}^p_{q_2}(\mathbb{R}^n)$ and $w\mathcal{M}^p_{q_2}(\mathbb{R}^n) \nsubseteq w\mathcal{M}^p_{q_1}(\mathbb{R}^n)$.

3. A note on the inclusion between Morrey spaces and vanishing Morrey spaces

Let $1 \le p < q < \infty$ and $\delta = \exp(\frac{-2q}{np})$. Define a function $g : \mathbb{R}^n \longrightarrow \mathbb{R}$ by the formula

$$g(y) = \begin{cases} \left(\frac{\chi_{B}(y)}{|y|^{\frac{np}{q}}(\ln|y|)^2}\right)^{\frac{1}{p}}, & y \neq 0, \\ 0, & y = 0, \end{cases}$$
(7)

where χ_B is a characteristic function defined on $B = B(0, \delta)$.

The function g in the following lemma is defined by (7). This following lemma shows that the vanishing Morrey spaces in a non empty set.

Lemma 4.
$$g \in \mathcal{VM}_q^p(\mathbb{R}^n)$$
.

Proof. Let $x \in \mathbb{R}^n$ and r > 0 be arbitrarily given. Note that

$$|B(x,r)|^{\frac{1}{q}-\frac{1}{p}}||g||_{L^{p}(B(x,r))} \leq C \left(\int_{|y| \leq |x-y| < r} \frac{\chi_{B}(y)}{|x-y|^{n-\frac{np}{q}}|y|^{\frac{np}{q}}(\ln|y|)^{2}} dy \right)^{\frac{1}{p}} + C \left(\int_{\{|x-y| < |y|\}} \frac{\chi_{B}(y)}{|x-y|^{n-\frac{np}{q}}|y|^{\frac{np}{q}}(\ln|y|)^{2}} dy \right)^{\frac{1}{p}} = I + II.$$

$$(8)$$

Now we have two cases, that is, $\delta \leqslant r$ or $r < \delta$. Assume $\delta \leqslant r$, then we have

$$I \leqslant \int_{|y| < r} \frac{\chi_B(y)}{|y|^n (\ln|y|)^2} dy = \int_{|y| < \delta} \frac{1}{|y|^n (\ln|y|)^2} dy = C\left(\frac{-1}{\ln(\delta)}\right),\tag{9}$$

and

$$H = \int_{\substack{\{|x-y| < |y| < \delta\} \\ \cap \{|x-y| < r\}}} \frac{1}{|x-y|^{n-\frac{np}{q}}|y|^{\frac{np}{q}}(\ln|y|)^2} dy \leqslant \int_{|x-y| < \delta} \frac{1}{|x-y|^n(\ln|x-y|)^2} dy$$

$$= C\left(\frac{-1}{\ln(\delta)}\right), \tag{10}$$

since $1/t^{np/q}(\ln(t))^2$ decreasing on interval $(0,\delta)$. Assume $r < \delta$. We have

$$I \leqslant \int_{|y| < r} \frac{1}{|y|^n (\ln|y|)^2} dy = C\left(\frac{-1}{\ln(r)}\right) \leqslant C\left(\frac{-1}{\ln(\delta)}\right),\tag{11}$$

and

$$II = \int_{\substack{\{|x-y| < |y| < r\} \\ \cap \{|x-y| < r\}}} \frac{1}{|x-y|^{n-\frac{np}{q}}|y|^{\frac{np}{q}} (\ln|y|)^2} dy \leqslant \int_{|x-y| < r} \frac{1}{|x-y|^n (\ln|x-y|)^2} dy$$

$$= C\left(\frac{-1}{\ln(r)}\right) \leqslant C\left(\frac{-1}{\ln(\delta)}\right), \quad (12)$$

since $1/t^{np/q}(\ln(t))^2$ decreasing on interval $(0,r) \subseteq (0,\delta)$. By virtue of (8), (9), (10), (11), and (12), we conclude that

$$|B(x,r)|^{\frac{1}{q}-\frac{1}{p}}||g||_{L^{p}(B(x,r))} \leq I + II \leq C\left(\frac{-1}{\ln(\delta)}\right)^{\frac{1}{p}},$$

where C = C(n, p, q). This means $g \in \mathcal{M}_q^p(\mathbb{R}^n)$. We remaind to prove

$$\lim_{r \to 0} \mathcal{M}_f(r) = 0. \tag{13}$$

For every $0 < r < \delta$, we have shown that

$$\mathcal{M}_f(r) \leqslant C \left(\frac{-1}{\ln(r)}\right)^{\frac{1}{p}}.$$

This means (13) holds and the proof is done. \Box

Now we define a function that will play as an element of Morrey spaces but not in the vanishing Morrey spaces. Let $1 \le p < q < \infty$. For every $k \in \mathbb{N}$, with $k \ge 3$, we set $x_k = (2^{-k}, \dots, 0) \in \mathbb{R}^n$ and

$$u_k(y) = \begin{cases} 8^{\frac{np}{q}k}, & y \in B(x_k, 8^{-k}), \\ 0, & y \notin B(x_k, 8^{-k}). \end{cases}$$

Define a function $u: \mathbb{R}^n \longrightarrow \mathbb{R}$ by the formula

$$u(y) = \left(\sum_{k=3}^{\infty} u_k(y)\right)^{\frac{1}{p}}.$$
(14)

We first claim that u belongs to the Morrey spaces $\mathcal{M}_q^p(\mathbb{R}^n)$.

LEMMA 5. $u \in \mathcal{M}_q^p(\mathbb{R}^n)$.

Proof. Let $x \in \mathbb{R}^n$ and r > 0 be arbitrarily given. There are two casses: (i) $x \notin B(x_k, 2(4^{-k}))$ for every $k \ge 3$, or, (ii) $x \in B(x_j, 2(4^{-j}))$ for some $j \ge 3$. Assume (i) holds. Then

$$2(4^{-k}) \le |x - x_k| \le |x - y| + |y - x_k| < r + 4^{-k}$$

for every $y \in B(x,r) \cap B(x_k,8^{-k})$. This means $r^{\frac{np}{q}-n} \leqslant 4^{(n-\frac{np}{q})k}$ and

$$r^{\frac{np}{q}-n} \int_{B(x,r)} |u(y)|^p dy \leqslant \sum_{k=3}^{\infty} 4^{(n-\frac{np}{q})k} \int_{B(x,r)\cap B(x_k,8^{-k})} 8^{\frac{np}{q}k} dy$$

$$\leqslant C \sum_{k=3}^{\infty} 2^{(\frac{np}{q}-n)k} < \infty, \tag{15}$$

where *C* depends on *n*. Assume (ii) holds. Since $\{B(x_k, 2(4^{-k}))\}_{k\geqslant 3}$ is a disjoint collection, then there is only one $j\geqslant 3$ such that $x\in B(x_j, 2(4^{-j}))$ and $x\notin B(x_k, 2(4^{-k}))$ for every $k\geqslant 3$ with $k\neq j$. Note that

$$r^{\frac{np}{q}-n} \int_{B(x,r) \cap B(x_i, 8^{-j})} u_j(y) dy = r^{\frac{np}{q}-n} \int_{B(x,r) \cap B(x_i, 8^{-j})} 8^{\frac{np}{q}j} dy \leqslant C < \infty, \tag{16}$$

where C depends on n, p, and q. By virtue of (16) and the computation of (15), we have

$$r^{\frac{np}{q}-n} \int_{B(x,r)} |u(y)|^p dy = r^{\frac{np}{q}-n} \sum_{k=3}^{\infty} \int_{B(x,r) \cap B(x_k, 8^{-k})} u_k(y) dy$$

$$= r^{\frac{np}{q}-n} \int_{B(x,r) \cap B(x_j, 8^{-j})} u_j(y) dy$$

$$+ r^{\frac{np}{q}-n} \sum_{\substack{k=3 \ k \neq j}}^{\infty} \int_{B(x,r) \cap B(x_k, 8^{-k})} u_k(y) dy$$

$$\leqslant C + C \sum_{\substack{k=3 \ k \neq j}}^{\infty} 2^{(\frac{np}{q}-n)k} < \infty, \tag{17}$$

where C depends on n, p, and q. Combining (16) and (17), whence

$$|B(x,r)|^{\frac{1}{q}-\frac{1}{p}}||u||_{L^{p}(B(x,r))} = C\left(r^{\frac{np}{q}-n}\int_{B(x,r)}|u(y)|^{p}dy\right)^{\frac{1}{p}} \leqslant C < \infty,$$

where C depends on n, p, and q. Therefore $u \in \mathcal{M}_q^p(\mathbb{R}^n)$. \square

The following theorem states that the vanishing Morrey spaces is a non empty proper subset of the Morrey spaces. This theorem is the second main result in this paper.

THEOREM 2. Let $1 \leq p < q < \infty$. Then $\mathscr{VM}_q^p(\mathbb{R}^n)$ is a non empty proper subset of $\mathscr{M}_q^p(\mathbb{R}^n)$.

Proof. According to Lemma 4, $\mathscr{V}\mathscr{M}_q^p(\mathbb{R}^n)$ is non empty, and according to Lemma 5, the function u belongs to $\mathscr{M}_q^p(\mathbb{R}^n)$. Therefore, we need only to show that u does not belong to $\mathscr{V}\mathscr{M}_q^p(\mathbb{R}^n)$. Let 0 < r < 1. By the Archimedan property, there is an integer $k \geqslant 3$ such that $8^{-k} < r$. Then

$$\begin{split} \left(\mathscr{M}_f(r) \right)^p &\geqslant C r^{\frac{np}{q} - n} \int_{B(x_k, r)} |u(y)|^p dy \geqslant C \int_{B(x_k, 8^{-k})} u_k(y) dy \\ &= C \int_{B(x_k, 8^{-k})} 8^{\frac{np}{q} k} dy \geqslant C 8^{-nk} \int_{B(x_k, 8^{-k})} 1 dy = C > 0, \end{split}$$

where C depends on n. This means $\mathcal{M}_f(r)$ is bounded away from zero as r tends to zero. Thus $u \notin \mathcal{VM}_q^p(\mathbb{R}^n)$. \square

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