

**UNIFORMLY CONTINUOUS COMPOSITION OPERATOR IN
THE SPACE OF FUNCTIONS OF TWO VARIABLES OF
BOUNDED Φ -VARIATION IN THE SENSE OF SCHRAMM**

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ABSTRACT

We prove in this paper that if the composition operator H , generated by a function $h : I_a^b \times C \rightarrow Y$, maps $\Phi_1 BV(I_a^b, C)$ into $\Phi_2 BV(I_a^b, Y)$ and is uniformly continuous, then the left-left regularization h^* of h is an affine function with respect to the third variable.

1. INTRODUCTION

Let I_a^b denote the rectangle $[a_1, b_1] \times [a_2, b_2]$. Let $(X, |\cdot|)$, $(Y, |\cdot|)$ be real normed spaces and C be a convex cone in X . For a function $h : I_a^b \times C \rightarrow Y$, denote by $X^{I_a^b}$ the algebra of all functions $f : I_a^b \rightarrow X$ and by $H : X^{I_a^b} \rightarrow Y^{I_a^b}$ the Nemytskij operator generated by the function h defined by

$$(Hf)(t, s) = h(t, s, f(t, s)), \quad f \in X^{I_a^b}, (t, s) \in I_a^b.$$

Let $(\Phi BV(I_a^b, X), \|\cdot\|_\Phi)$ be a Banach space of functions $f \in X^{I_a^b}$ which have bounded Φ -variation in the sense of Schramm, where the norm $\|\cdot\|_\Phi$ is defined with the aid of Luxemburg-Nakano-Orlicz seminorm [14, 7, 15].

Assume that H maps the set of functions $f \in \Phi BV(I_a^b, X)$ such that $f(I_a^b) \subset C$ into $\Phi BV(I_a^b, Y)$. In the present paper, we prove that, if H is

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uniformly continuous, then the left-left, right-right, left-right and right-left regularizations of its generator h with respect to first two variables are affine functions with respect to the third variable. This extends the main results of [5] and [3]. In some spaces the representation theorems for the Lipschitzian Nemytskij operators have been established before, see [3-8, 11].

2. PRELIMINARIES

In this section we recall some facts which will be in need in further considerations.

Denote by \mathbb{R} the set of all real numbers and put $\mathbb{R}_+ = [0, \infty)$. We say that a function $\varphi : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ is a φ -function if φ is continuous on \mathbb{R}_+ , $\varphi(0) = 0$, φ is increasing on \mathbb{R}_+ and $\varphi(t) \rightarrow \infty$ when $t \rightarrow \infty$. Let us recall first the concept of the bounded φ -variation in the sense of Wiener ([17]). Namely, we say that a function $u : [a, b] \rightarrow \mathbb{R}$ has a φ -bounded variation in the Wiener sense with respect to a φ -function φ provided the quality $V_\varphi^W(u)$ defined by the formula

$$V_\varphi^W(u) = V_\varphi^W(u; [a, b]) = \sup_\pi \sum_{j=1}^n \varphi(|u(t_j) - u(t_{j-1})|)$$

is finite. Here the supremum is taken over all partitions π of the interval $[a, b]$.

Next, let $\Phi = \{\phi_n\}$ be a sequence of increasing convex functions, defined on the set of nonnegative real numbers and such that $\Phi_n(0) = 0$ and $\Phi_n(t) > 0$ for $t > 0$ and $n = 1, 2, \dots$. We say that Φ is Φ^* -sequence if $\phi_{n+1}(t) \leq \phi_n(t)$ for all n, t and Φ -sequences and in addition

$$\sum_{n=1}^{\infty} \phi_n(t) \quad \text{diverges for all } t > 0. \quad (1)$$

If Φ is either a Φ^* -sequence or a Φ -sequence, we say that a function u is of Φ -bounded variation in the Schramm sense if the Φ -sum $\sum \phi_n(|u(I_n)|)$ is finite for any non-overlapping collection $\{I_n\}$ of I ([16]). If $I_n = [a_n, b_n]$ is a subinterval of the interval I ($n = 1, 2, \dots$) we write $u(I_n) := u(b_n) - u(a_n)$.

We introduce the $\Phi = \{\phi_{n,m}\}$ two dimensional sequence of increasing convex functions, such that $\phi_{n,m}(0) = 0$ and $\phi_{n,m}(t) > 0$ for $t > 0$ and

$n, m = 1, 2, \dots$. We say that Φ is Φ -sequence [4, 3] if

$$\begin{aligned} \phi_{n',m'}(t) &\leq \phi_{n,m}(t) \text{ for each } n' \leq n, m' \leq m, t \in [0, \infty) \\ \text{and } \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \phi_{n,m}(t) &\text{ diverges for } t > 0. \end{aligned} \quad (2)$$

3. NOTATION, DEFINITIONS AND AUXILIARY FACTS

At the beginning assume that $a = (a_1, a_2)$, $b = (b_1, b_2)$ are two fixed points in the plane \mathbb{R}^2 . Denote by I_a^b the rectangle generated by the points a and b , i.e., $I_a^b = [a_1, b_1] \times [a_2, b_2]$.

Next, let us assume that $\{I_n\}$ and $\{J_m\}$ are two sequences of closed subintervals of the intervals $[a_1, b_1]$ and $[a_2, b_2]$, respectively. It means $I_n = [a_1^n, b_1^n]$, ($n = 1, 2, \dots$), $J_m = [a_2^m, b_2^m]$, ($m = 1, 2, \dots$).

Finally assume that $f : I \rightarrow \mathbb{R}$ is a given function and let $\Phi = \{\phi_{n,m}\}$ be a fixed double Φ sequence.

Fix $x_2 \in J_1 = [a_2, b_2]$ and consider the function $f(\cdot, x_2) : [a_1, b_1] \rightarrow \mathbb{R}$. The quantity V_{Φ, I_1}^S defined by the formula

$$\begin{aligned} V_{\Phi, I_1}^S(u) &= \sup_{\pi_1} \sum_{n=1}^{\infty} \phi_{n,m} (|f(I_n, x_2)|) \\ &= \sup_{\pi_1} \sum_{n=1}^{\infty} \phi_{n,m} (|f(b_n, x_2) - f(a_n, x_2)|) \\ &= \sup_{\pi_1} \sum_{n=1}^{\infty} \phi_{n,m} (|f(b_n, x_2) - f(a_n, x_2)|), \end{aligned} \quad (3)$$

is said to be Φ -variation in the sense of Schramm of the function $f(\cdot, x_2)$. In the case when $V_{\Phi, I_1}^S(f) < \infty$ we will say that f has a *bounded Φ -variation in the sense of Schramm with respect to the first variable* (with fixed the second one). In the same way one can define the concept of the Φ -variation of the function $f(x_1, \cdot)$ in the Schramm sense. It is denoted by V_{Φ, J_1}^S . Obviously, if $V_{\Phi, J_1}^S(f) < \infty$ then one can say that f has *bounded Φ -variation in the sense of Schramm with respect to the second variable* (with fixed the first one).

Let us pay attention to the fact that the least upper bound in formula (3) is taken with respect to all sequences $\{I_n\}$ of subintervals of the interval I_1 . Analogously we understand the least upper bound in the definition of the

quantity V_{Φ, J_1}^S [4, 3]. Further, we provide the definition of the concept of two dimensional (or bi-dimensional) variation in the sense of Schramm.

Definition 1. *The quantity $V_{\Phi, I_a^b}^S(f)$ defined by the formula*

$$\begin{aligned} V_{\Phi, I_a^b}^S(f) &= \sup_{\pi_1, \pi_2} \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \phi_{n,m} (|f(I_n, J_m)|) = \\ &= \sup_{\pi_1, \pi_2} \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \phi_{n,m} (|f(b_n, J_m) - f(a_n, J_m)|) = \\ &= \sup_{\pi_1, \pi_2} \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \phi_{n,m} (|f(a_n, c_m) + f(b_n, d_m) - f(a_n, d_m) - f(b_n, c_m)|), \end{aligned}$$

is said to be the bi-dimensional variation in the sense of Schramm of the function f where the least upper bound is considered on all collections of closed and bounded subintervals $\{I_n\}$, $\{J_m\}$ of intervals I_1 and J_1 respectively.

Finally, we introduce the definition of the main considered concept.

Definition 2. *We say that the quantity $TV_{\Phi}^S(f)$ defined by the formula*

$$TV_{\Phi}^S(f) = V_{\Phi, I_1}^S(f) + V_{\Phi, J_1}^S(f) + V_{\Phi, I_a^b}^S(f)$$

is the total Φ -variation of the function f in the sense of Schramm.

A function f is referred as a function with bounded total Φ -variation provided $TV_{\Phi}^S(f) < \infty$.

By $\Phi BV(I_a^b)$ we denote the set of all functions $f : I_a^b \rightarrow X$ which have bounded total Φ -variation in the sense of Schramm.

By P_{Φ} let us denote the functional defined on the set $\Phi BV(I_a^b)$ in the following way:

$$P_{\Phi}(f) = \inf \left\{ \epsilon > 0 : TV_{\Phi}^S \left(\frac{f}{\epsilon} \right) \leq 1 \right\}. \quad (4)$$

The main result in [4] asserts that the set $\Phi BV(I_a^b)$ forms a Banach algebra with the norm defined by the formula

$$\|f\|_{\Phi} = |f(a)| + P_{\Phi}(f). \quad (5)$$

Observation 1. If we take the Φ -sequence defined as follows

$$\Phi = \{\phi_{n,m} : \phi_{n,m}(t) = t^p; \quad 1 < p < \infty, \quad n, m = 1, 2, \dots\}$$

then we can check that $P_{\Phi}(f) = (TV_{\Phi}^S(f))^{1/p}$.

Our next result is contained in the following Lemma.

Lemma 1. *Let $f \in \Phi BV(I_a^b; X)$ and $\Phi \in \Phi^*$. Then f has the following properties:*

- (1) *If $(t, s), (t', s') \in I_b^a$ then $|f(t, s) - f(t', s')| \leq 4\Phi_{n,m}^{-1}(\frac{1}{2}) P_\Phi(f)$.*
- (2) *If $P_\Phi(f) > 0$ then $TV_\Phi^S(f/P_\Phi(f)) \leq 1$.*
- (3) *Let $r > 0$. Then $TV_\Phi^S(f/r) \leq 1$ if and only if $P_\Phi(f) \leq r$.*

Observation 2. From part (1) of Lemma 1. we deduced that each function $f \in \Phi BV(I_a^b; X)$ is bounded. Moreover, the following estimation is satisfied

$$\|f\|_\infty = \sup \{|f(t, s)| : (t, s) \in I_a^b\} \leq |f(a)| + 4\Phi_{n,m}^{-1}(\frac{1}{2}) P_\Phi(f) \quad (6)$$

if $n, m = 1, 2, \dots$ where the symbol $\|f\|_\infty$ denotes the supremum norm, i.e.

$$\|f\|_\infty = \sup \{|f(t, s)| : (t, s) \in I_a^b\}$$

Let us fix arbitrary $f \in \Phi BV(I_a^b)$. Then the function $f^* : I_a^b \rightarrow X$ defined by formula

$$f^*(x_1, x_2) = \begin{cases} \lim_{(y_1, y_2) \rightarrow (x_1-0, x_2-0)} f(y_1, y_2), & (x_1, x_2) \in (a_1, b_1] \times (a_2, b_2], \\ \lim_{(y_1, y_2) \rightarrow (x_1-0, a_2+0)} f(y_1, y_2), & x_1 \in (a_1, b_1] \text{ and } x_2 = a_2, \\ \lim_{(y_1, y_2) \rightarrow (a_1+0, x_2-0)} f(y_1, y_2), & x_1 = a_1 \text{ and } x_2 \in (a_2, b_2], \\ \lim_{(y_1, y_2) \rightarrow (a_1+0, a_2+0)} f(y_1, y_2), & x_1 = a_1 \text{ and } x_2 = a_2 \end{cases}$$

is called the left-left regularization of the function f . The existence of all one-sided limits used above was proved in [2].

Definition 3. *A function $f : I_a^b \rightarrow \mathbb{R}$ is said to be left-left continuous if*

$$\lim_{y_1 \rightarrow x_1-0, y_2 \rightarrow x_2-0} f(y_1, y_2) = f(x_1, x_2) \text{ for all } (x_1, x_2) \in (a_1, b_1] \times (a_2, b_2].$$

By $\Phi BV^*(I_a^b)$ is denoted the subspace of $\Phi BV(I_a^b)$ consisting of those functions which are left-left continuous on $(a_1, b_1] \times (a_2, b_2]$ and by $\mathcal{L}(X, Y)$ the space defined by

$$\mathcal{L}(X, Y) := \{f : X \rightarrow Y : f \text{ is linear}\}$$

Lemma 2 ([3]). *If $f \in \Phi BV(I_a^b)$, then $f^* \in \Phi BV^*(I_a^b)$.*

In the sequel we are going to deal with the main result of this paper.

4. THE COMPOSITION OPERATOR

Our main result reads as follows:

Theorem 1. *Let $I_a^b \subset \mathbb{R}^2$ be a rectangle, $(X, |\cdot|_X)$ be a real normed space, $(Y, |\cdot|_Y)$ be a real Banach space, C be a convex cone in X . If the composition operator H generated by $h : I_a^b \times C \rightarrow Y$ transforms $\Phi_1 BV(I_a^b, C)$ into $\Phi_2 BV(I_a^b, Y)$ and is uniformly continuous, then there exist functions $A \in \mathcal{L}(X, Y)$ and $B \in \Phi_2 BV(I_a^b, Y)$ such that*

$$h^*(t, s, y) = A(t, s)y + B(t, s), \quad (t, s) \in I_a^b, \quad y \in C,$$

where h^* is the left-left regularization of h .

Proof. For every $y \in C$ the constant function $f(t, s) = y$ with $(t, s) \in I_a^b$ belongs to $\Phi_1 BV(I_a^b, C)$. Since H maps $\Phi_1 BV(I_a^b, C)$ into $\Phi_2 BV(I_a^b, Y)$, it follows that the function $(t, s) \mapsto h(t, s, y)$, $(t, s) \in I_a^b$, belongs to $\Phi_2 BV(I_a^b, Y)$. Now the completeness of $\Phi_2 BV(I_a^b, Y)$ implies the existence of the left-left regularization h^* of h .

By assumption H is uniformly continuous on $\Phi_1 BV(I_a^b, C)$. Let ω be the modulus of continuity of H that is

$$\omega(\rho) := \sup \left\{ \|H(f_1) - H(f_2)\|_{\Phi_2} : \|f_1 - f_2\|_{\Phi_1} \leq \rho; f_1, f_2 \in \Phi_1 BV(I_a^b, C) \right\}$$

for $\rho > 0$. Hence we get

$$\|H(f_1) - H(f_2)\|_{\Phi_2} \leq \omega(\|f_1 - f_2\|_{\Phi_1}), \quad \text{for } f_1, f_2 \in \Phi_1 BV(I_a^b, C). \quad (7)$$

From the definition of the norm $\|\cdot\|_{\Phi_2}$ we obtain

$$P_{\Phi_2}(H(f_1) - H(f_2)) \leq \|H(f_1) - H(f_2)\|_{\Phi_2}, \quad \text{for } f_1, f_2 \in \Phi_1 BV(I_a^b, C). \quad (8)$$

In view of (8), Definitions 1., 2. and Lemma 1.(3), if $\omega(\|f_1 - f_2\|_{\Phi_1}) > 0$, then

$$V_{\Phi, I_a^b}^S(f) \left(\frac{(H(f_1) - H(f_2))(\cdot, a_2)}{\omega(\|f_1 - f_2\|_{\Phi_1})} \right) \leq TV_{\Phi_2}^S \left(\frac{Hf_1 - Hf_2}{\omega(\|f_1 - f_2\|_{\Phi_1})} \right) \leq 1. \quad (9)$$

The definitions of the operator H and the functional $V_{\Phi, I_a^b}^S(f)$ imply that for any

$$a_1 \leq \alpha_1 < \beta_1 < \alpha_2 < \beta_2 < \cdots < \alpha_n < \beta_n \leq b_1,$$

and

$$a_2 \leq \bar{\alpha}_1 < \bar{\beta}_1 < \bar{\alpha}_2 < \bar{\beta}_2 < \cdots < \bar{\alpha}_m < \bar{\beta}_m \leq b_2,$$

if $n, m \in \mathbb{N}$, the inequality

$$\begin{aligned} & \sum_{i=1}^n \sum_{j=1}^m \phi_{i,j} \left(\frac{|h(\alpha_i, \bar{\alpha}_j, f_1(\alpha_i, \bar{\alpha}_j)) - h(\alpha_i, \bar{\alpha}_j, f_2(\alpha_i, \bar{\alpha}_j)) - h(\alpha_i, \bar{\beta}_j, f_1(\alpha_i, \bar{\beta}_j)) + h(\alpha_i, \bar{\beta}_j, f_2(\alpha_i, \bar{\beta}_j))|}{\omega(\|f_1 - f_2\|_{\Phi_1})} \right. \\ & \left. + \frac{-h(\beta_i, \bar{\alpha}_j, f_1(\beta_i, \bar{\alpha}_j)) + h(\beta_i, \bar{\alpha}_j, f_2(\beta_i, \bar{\alpha}_j)) + h(\beta_i, \bar{\beta}_j, f_1(\beta_i, \bar{\beta}_j)) - h(\beta_i, \bar{\beta}_j, f_2(\beta_i, \bar{\beta}_j))|}{\omega(\|f_1 - f_2\|_{\Phi_1})} \right) \leq 1. \end{aligned} \quad (10)$$

holds.

For $\alpha, \beta \in \mathbb{R}$, $\alpha < \beta$, we define functions $\eta_{\alpha, \beta} : \mathbb{R} \rightarrow [0, 1]$ by the following formula:

$$\eta_{\alpha, \beta}(t) := \begin{cases} 0 & \text{if } t \leq \alpha \\ \frac{t - \alpha}{\beta - \alpha} & \text{if } \alpha \leq t \leq \beta \\ 1 & \text{if } \beta \leq t. \end{cases} \quad (11)$$

First let us fix $t \in (a_1, b_1]$, $s \in (a_2, b_2]$ and $n, m \in \mathbb{N}$. For arbitrary sequences

$$a_1 \leq \alpha_1 < \beta_1 < \alpha_2 < \beta_2 < \dots < \alpha_n < \beta_n \leq t$$

$$a_2 \leq \bar{\alpha}_1 < \bar{\beta}_1 < \bar{\alpha}_2 < \bar{\beta}_2 < \dots < \bar{\alpha}_m < \bar{\beta}_m \leq s$$

and $y_1, y_2 \in C$, $y_1 \neq y_2$ the functions $f_1, f_2 : I \rightarrow X$ defined by

$$f_\ell(\tau, \gamma) := \frac{1}{2} \left[(\eta_{\alpha_i, \beta_i}(\tau) + \eta_{\bar{\alpha}_j, \bar{\beta}_j}(\gamma) - 1)(y_1 - y_2) + y_\ell + y_2 \right], \quad (12)$$

for every $(\tau, \gamma) \in I_a^b$, $\ell = 1, 2$; belong to the space $\Phi_1 BV(I_a^b, C)$. From this we infer that

$$f_1(\cdot, \cdot) - f_2(\cdot, \cdot) = \frac{y_1 - y_2}{2},$$

therefore

$$\|f_1 - f_2\|_{\Phi} = \left| \frac{y_1 - y_2}{2} \right|;$$

moreover

$$f_1(\alpha_i, \bar{\alpha}_j) = y_2; \quad f_2(\alpha_i, \bar{\alpha}_j) = \frac{-y_1 + 3y_2}{2};$$

$$f_1(\alpha_i, \bar{\beta}_j) = \frac{y_1 + y_2}{2}; \quad f_2(\alpha_i, \bar{\beta}_j) = y_2,$$

$$f_1(\beta_i, \bar{\alpha}_j) = y_2; \quad f_2(\beta_i, \bar{\alpha}_j) = \frac{-y_1 + 3y_2}{2};$$

$$f_1(\beta_i, \bar{\beta}_j) = x_1; \quad f_2(\beta_i, \bar{\beta}_j) = \frac{y_1 + y_2}{2}.$$

Applying (10), we get

$$\begin{aligned} & \sum_{i=1}^n \sum_{j=1}^m \phi_{i,j} \left(\frac{\left| h(\alpha_i, \bar{\alpha}_j, y_2) - h(\alpha_i, \bar{\alpha}_j, \frac{-y_1+3y_2}{2}) - h(\alpha_i, \bar{\beta}_j, \frac{y_1+y_2}{2}) + h(\alpha_i, \bar{\beta}_j, y_2) \right.}{\omega(\|f_1 - f_2\|_{\Phi_1})} \right. \\ & \left. + \frac{-h(\beta_i, \bar{\alpha}_j, y_2) + h(\beta_i, \bar{\alpha}_j, \frac{-y_1+3y_2}{2}) + h(\beta_i, \bar{\beta}_j, x_1) - h(\beta_i, \bar{\beta}_j, \frac{y_1+y_2}{2}) \right|}{\omega(\|f_1 - f_2\|_{\Phi_1})} \Big) \leq 1. \end{aligned} \quad (13)$$

In view of continuity of $\phi_{i,j}$, and Lemma 2., the left-left continuity of h^* we infer that

$$\sum_{i=1}^n \sum_{j=1}^m \phi_{i,j}(x) \leq 1 \text{ for } n, m = 1, 2, \dots, \quad (14)$$

where

$$x = \frac{\left| h^*(t, s, y_1) - 2h^*\left(t, s, \frac{y_1+y_2}{2}\right) + h^*(t, s, y_2) \right|}{\omega\left(\left|\frac{y_1-y_2}{2}\right|\right)}.$$

Since $n, m \in \mathbb{N}$ are arbitrary, condition (14) implies inequality

$$\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \phi_{i,j}(x) \leq 1.$$

In view of (2) we get $x = 0$, i.e.

$$h^*\left(t, s, \frac{y_1 + y_2}{2}\right) = \frac{h^*(t, s, y_1) + h^*(t, s, y_2)}{2} \quad (15)$$

for all $(t, s) \in (a_1, b_1] \times (a_2, b_2]$ and $y_1, y_2 \in C$.

For $t \in (a_1, b_1]$ and $s = b_2$ let

$$a_1 < \alpha_1 < \beta_1 < \alpha_2 < \beta_2 < \dots < \alpha_n < \beta_n < t$$

and

$$a_2 < \bar{\alpha}_1 < \bar{\beta}_1 < \bar{\alpha}_2 < \bar{\beta}_2 < \dots < \bar{\alpha}_m < \bar{\beta}_m < b_2.$$

Proceeding as above we get (13).

If $\alpha_1 \uparrow t$ and $\beta_m \downarrow s$ in (13), then we get (15).

The cases when $t = a_1$ and $s \in (a_2, b_2]$ or $t = a_1$ and $s = a_2$ can be treated similarly. Consequently

$$h^*\left(t, s, \frac{y_1 + y_2}{2}\right) = \frac{h^*(t, s, y_1) + h^*(t, s, y_2)}{2}$$

is valid for all $(t, s) \in I_a^b$ and all $y_1, y_2 \in C$.

Therefore, the function $h^*(t, s, \cdot)$ satisfies the Jensen functional equation in C for $(t, s) \in I_a^b$. Modifying the standard argument (Kuczma [6]), we conclude that for each $(t, s) \in I_a^b$ there exist additive functions $A(t, s) : C \rightarrow \mathcal{L}(X, Y)$ and $B(t, s) \in Y$ such that

$$h^*(\cdot, y) = A(\cdot)y + B(\cdot), \quad y \in C. \quad (16)$$

The uniform continuity of the operator $H : \Phi_1 BV(I_a^b, C) \rightarrow \Phi_2 BV(I_a^b, Y)$ implies the continuity of the additive function $A(t, s)$.

Consequently $A(t, s) \in \mathcal{L}(X, Y)$.

Finally, notice that $A(t, s)(0) = \{0\}$ for every $(t, s) \in I_a^b$. Therefore, putting $y = 0$ in (16), we get

$$h^*(t, s, 0) = B(t, s), \quad (t, s) \in I_a^b,$$

which implies $B \in \Phi_2 BV(I_a^b, Y)$. \square

Observation 3. A similar theorem to Theorem 1. is valid for the right-right, right-left and left-right regularizations of $h(\cdot, y)$, $y \in C$.

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