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1 Prior Concepts to Know

1.1 L^p Spaces

1.2 Hilbert Spaces

1.3 Linear Spaces

1.4 Normed Linear Spaces

1.5 Metric Spaces

1.6 Banach Spaces

1.7 Weak Derivatives

1.8 Mollifiers

1.9 Partition of Unity

2 Hölder Spaces

2.1 Hölder Continuous Functions

2.2 Hölder Spaces are Banach Spaces

3 Sobolev Spaces

3.1 Sobolev Inequalities

Motivation. The main goal of Sobolev inequalities is to find embeddings of Sobolev spaces in other spaces that may be easier to work with, more desirable, or simply imply nice properties. The following will be some note worthy Theorems from Evans.

Theorem (Gagliardo-Nirenberg-Sobolev Inequality). Suppose $1 \leq p < n$. There exists a constant $C > 0$, depending only on p and n , such that

$$\|u\|_{L^{p^*}(\mathbb{R}^n)} \leq C \|Du\|_{L^p(\mathbb{R}^n)},$$

for all $u \in C_c^1(\mathbb{R}^n)$.

Remark. Not much to say about this Theorem other than the fact it is very important for the proof of the next Theorem.

Theorem (Estimates for $W^{1,p}$, where $1 \leq p < n$). Let $U \subset \mathbb{R}^n$ be a bounded open set, and suppose ∂U is C^1 . Suppose $u \in W^{1,p}(U)$ for some $1 \leq p < n$. It then follows that $u \in L^{p^*}$, with the estimate that

$$\|u\|_{L^{p^*}(U)} \leq C \|u\|_{W^{1,p}(U)},$$

where $C > 0$ is constant and only depending on p , n , and U .

Remark. This Theorem provides a nice estimate for functions in Sobolev spaces where u has weak derivatives of order $k = 1$, but where p is less than the dimension of $U \subset \mathbb{R}^n$.

Theorem (Estimates for $W_0^{1,p}$, where $1 \leq p < n$). Let $U \subset \mathbb{R}^n$ be a bounded open set. Suppose $u \in W_0^{1,p}(U)$ for some $1 \leq p < n$. Then we get the estimate

$$\|u\|_{L^q(U)} \leq C \|Du\|_{L^p(U)},$$

for all $1 \leq q \leq p^*$, where $C > 0$ is constant and only depending on p , q , n , and U .

Remark. This Theorem gives a nice estimate for the closure of $C_c^\infty(U)$ in $W^{1,p}(U)$, where derivatives of functions of certain orders in $W^{1,p}(U)$ evaluate to zero on ∂U . Also, if U is bounded as we supposed, then on $W_0^{1,p}$ the norm $\|Du\|_{L^p} \equiv \|u\|_{W^{1,p}(U)}$ meaning this is still an estimate for functions in Sobolev spaces.

4 Notation

- (i) A multiindex is a vector $\alpha = (\alpha_1, \dots, \alpha_n)$ where each component $\alpha_i \in \mathbb{N}_0$. A multiindex has an order defined by

$$|\alpha| = \alpha_1 + \dots + \alpha_n.$$

- (ii) Using our definition of a multiindex and letting $u(x)$ be some function, we define

$$D^\alpha u(x) = \frac{\partial^{|\alpha|} u(x)}{\partial x_1^{\alpha_1} \dots \partial x_n^{\alpha_n}} = \partial_{x_1}^{\alpha_1} \dots \partial_{x_n}^{\alpha_n} u(x).$$

- (iii) Let $U, V \subset \mathbb{R}^n$. Then define

$$V \subset\subset U$$

to be when $V \subset \bar{V} \subset U$ and \bar{V} is compact. In plain english this means V is *compactly contained* in U .

- (iv) Let f and g be functions. Then define $*$ to be the Convolution operator where

$$(f * g)(x) = \int_{-\infty}^{\infty} f(\tau)g(x - \tau)d\tau = \int_{-\infty}^{\infty} f(x - \tau)g(\tau)d\tau$$

is the Convolution of the functions f and g which results in a third function that expresses how one of the functions modifies the other. Note that I am assuming f and g are both supported on an infinite interval, which may not always be the case.