Chapter 5

Sobolev and interpolation inequalities

5.1 Interpolation inequalities

Example 5.1.1

$$\|u\|_{L^2}^2 \leqslant \|u\|_{L^2}\|u'\|_{L^2} \text{ for } u \in C^\infty(\mathbb{R}) \tag{5.1}$$

Proof. Idea: use that $(u^2)' = 2uu'$ and Newton-Leibniz

$$\begin{aligned} u^2(x) &= 2\int_{-\infty}^{x} uu'\mathrm{d}y = -2\int_{x}^{\infty} uu'\mathrm{d}y \\ &= \int_{-\infty}^{x} uu'\mathrm{d}y - \int_{x}^{\infty} uu'\mathrm{d}y \\ &\leqslant \int_{-\infty}^{x} |u||u'|\mathrm{d}y + \int_{x}^{\infty} |u||u'|\mathrm{d}y \\ &= \int_{\mathbb{R}} |u||u'|\mathrm{d}y \\ \text{(Hölder's inequality)} \quad &\leqslant \|u\|_{L^2}\|u'\|_{L^2} \end{aligned}$$

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Question 1

Check that 5.1 is sharp. Namely, that 5.1 becomes equality for $u(x) = e^{-|x|}$ ($u(x)$ is an extremal function for 5.1). Also 5.1 is shift and scaling invariant, i.e. $u_\alpha(x+h) = e^{-\alpha|x+h|}, h \in \mathbb{R}, \alpha > 0$ -extremals.

Example 5.1.2 (Interpolation inequality)

Ω-domain in $\mathbb{R}^n, u \in L_{p_1}(\Omega) \cap L_{p_2}(\Omega), 1 \leqslant p_1, p_2, \leqslant \infty, p_1 < p_2, \theta \in [0,1], \frac{1}{p} = \frac{\theta}{p_1} + \frac{1-\theta}{p_2}$. Then

$$\|u\|_{L^p} \leqslant \|u\|_{L^{p_1}}^{\theta}\|u\|_{L^{p_2}}^{1-\theta} \tag{5.2}$$

Proof.

$$\int_{\mathbb{R}} |u|^p \mathrm{d}x = \int_{\mathbb{R}} |u|^{\theta p}|u|^{(1-\theta)p}\mathrm{d}x$$

We apply Hölder's inequality with exponents $P = \frac{p_1}{\theta p}$ and $Q = \frac{p_2}{(1-\theta)p}$ (Note $\frac{1}{P} + \frac{1}{Q} = \frac{\theta p}{p_1} + \frac{(1-\theta)p}{p_2} = 1$). Then

$$\begin{aligned}\int_{\mathbb{R}} |u|^{\theta p}|u|^{(1-\theta)p}\mathrm{d}x &\leqslant \left(\int_{\mathbb{R}} |u|^{p_1}\mathrm{d}x\right)^{\frac{1}{P}} \left(\int_{\mathbb{R}} |u|^{p_2}\mathrm{d}x\right)^{\frac{1}{Q}} \\ &= \|u\|_{L^{p_1}}^{\theta}\|u\|_{L^{p_2}}^{1-\theta}\end{aligned}$$

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5.2 Sobolev inequalities

Example 5.2.1 (Sobolev inequality 1D)
$u \in C^\infty([0,1])$, want to prove the embedding $W^{1,1}([0,1]) \subset C([0,1])$, i.e.

$$\|u\|_{C([0,1])} \leqslant \|u\|_{L^1([0,1])} + \|u'\|_{L^1([0,1])} \tag{5.3}$$

Proof. By the Newton-Leibniz formula, $u(x) - u(y) = \int_y^x u'(s)\mathrm{d}s$. Also,

$$|u(x)| \leqslant |u(y)| + \int_0^1 |u'(s)|\mathrm{d}s \quad \forall x, y \in [0,1]$$

By integration over $y \in [0,1]$,

$$|u(x)| \leqslant \int_0^1 |u(s)|\mathrm{d}s + \int_0^1 |u'(s)|\mathrm{d}s = \|u\|_{W^{1,1}([0,1])}$$

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Taking supremum with respect to $x \in [0,1]$, we obtain $\|u\|_{C([0,1])} \leqslant \|u\|_{W^{1,1}([0,1])}$

Example 5.2.2 (Sobolev inequality 2D)
$u \in C^\infty([0,1]^2)$, i.e. $\Omega = [0,1]^2$, then $W^{1,1}(\Omega) \subset L^2(\Omega) : \|u\|_{L^2} \leqslant \|u\|_{W^{1,1}(\Omega)}$

Proof. $\int_\Omega u^2(x_1,x_2)\mathrm{d}x_1\mathrm{d}x_2$ should be estimated. From 5.3, we know that

$$|u(x_1,x_2)| \leqslant \int_0^1 |u(s,x_2)| + |\partial_{x_1}u(s,x_2)|\mathrm{d}s := f(x_2)$$

$$|u(x_1,x_2)| \leqslant \int_0^1 |u(x_1,s)| + |\partial_{x_2}u(x_1,s)|\mathrm{d}s := g(x_1)$$

Then

$$\begin{aligned}\int_\Omega u^2\mathrm{d}x &\leqslant \int_0^1 g(x_1)f(x_2)\mathrm{d}x_1\mathrm{d}x_2 \\ &= \int_0^1 f(x_2)\mathrm{d}x_2 \int_0^1 g(x_1)\mathrm{d}x_1 \\ &= \left(\int_\Omega |u(x_1,x_2)| + |\partial_{x_1}u(x_1,x_2)|\mathrm{d}x_1\right)\left(\int_\Omega |u(x_1,x_2)| + |\partial_{x_2}u(x_1,x_2)|\mathrm{d}x_2\right) \\ &\leqslant \|u\|_{W^{1,1}(\Omega)}\end{aligned}$$

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Question 2: Sobolev inequality 3D

$u \in C^\infty(\bar{\Omega}), \Omega = (0,1)^3$. Prove that $W^{1,1}(\Omega) \subset L^{\frac{3}{2}}(\Omega)$, i.e.

$$\|u\|_{L^{\frac{3}{2}}(\Omega)} \leqslant \|u\|_{W^{1,1}(\Omega)} \tag{5.4}$$

Hint: first, prove that

$$\int_\Omega f(x_1,x_2)g(x_2,x_3)h(x_1,x_3)\mathrm{d}x \leqslant \|f\|_{L^2}\|g\|_{L^2}\|h\|_{L^2}$$

and use 5.3.

Example 5.2.3

$u \in C^\infty(\bar{\Omega}), \Omega = (0,1)^3$. Then

$$\|u\|_{L^6(\Omega)} \leqslant C\|u\|_{W^{1,2}(\Omega)} \tag{5.5}$$

Proof.

$$\begin{aligned}
\int_\Omega |u|^6 \mathrm{d}x &= \int_\Omega (|u|^4)^{\frac{3}{2}} \mathrm{d}x \\
&\leqslant C\left(\int_\Omega |u|^4 \mathrm{d}x + \int_\Omega u^3 |\nabla u| \mathrm{d}x\right)^{\frac{3}{2}} \\
\text{(by (5.3))} \quad &\leqslant C\left(\int_\Omega |u|^4 \mathrm{d}x\right)^{\frac{3}{2}} + C\left(u^3|\nabla u|\mathrm{d}x\right)^{\frac{3}{2}} \\
&\leqslant C\|u\|_{L^2}^{\frac{3}{2}\cdot\theta\cdot 4}\|u\|_{L^6}^{\frac{3}{2}\cdot(1-\theta)\cdot 4} + C\|u\|_{L^6}^{\frac{3}{2}\cdot 3}\|\nabla u\|_{L^2}^{\frac{3}{2}} \\
\left(\theta = \frac{1}{4}\right) \quad &= C\|u\|_{L^2}^{\frac{3}{2}}\|u\|_{L^6}^{\frac{9}{2}} + C\|u\|_{L^6}^{\frac{9}{2}}\|\nabla u\|_{L^2}^{\frac{3}{2}} \\
\left(\text{Young's inequality with } p = \frac{4}{5} \text{ and } q = -4\right) \quad &\leqslant \varepsilon\|u\|_{L^6}^6 + C_\varepsilon(\|u\|_{L^2} + \|\nabla u\|_{L^2})^6
\end{aligned}$$

Setting for example, $\varepsilon = \frac{1}{2}$, we obtain

$$\|u\|_{L^6(\Omega)} \leqslant C\|u\|_{W^{1,2}(\Omega)}$$

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Theorem 5.2.1 Sobolev embeddings

① $W^{k_1,p_1}(\Omega) \subset W^{k_2,p_2}(\Omega) \Longleftrightarrow k_1 \geqslant k_2$ and $1 \leqslant p_1, p_2 < \infty, k_1 - \frac{n}{p_1} \geqslant k_2 - \frac{n}{p_2}, \Omega \subset \mathbb{R}^n$.

② $W^{k,p}(\Omega) \subset C^\alpha(\Omega)$ if $\alpha < k - \frac{n}{p}$.