

Class 1

Wednesday, September 23, 2020 3:05 PM

Harmonic analysis

Study of quantitative properties of fct's (like integrability, regularity, ...) and how particular operators preserve/enhance/worsen these properties.

Question Assume L is a linear differential operator of order k (homogeneous, with const. coefficients). For a function $f \in C_c^\infty(\mathbb{R}^n)$

can we say that

$$\| \nabla^k f \| \leq C \| Lf \| \quad ?$$

$$Lf = c_1 \partial^{\alpha^{(1)}} f + c_2 \partial^{\alpha^{(2)}} f + \dots$$

Recall $\beta = (\beta_1, \dots, \beta_n)$

$$\partial^\beta f = \frac{\partial^{\beta_1}}{\partial x_1^{\beta_1}} \dots \frac{\partial^{\beta_n}}{\partial x_n^{\beta_n}} f$$

If $\beta = (1, 1)$ and $n=2$

$$\partial^\beta f = \frac{\partial^2 f}{\partial x_1 \partial x_2}$$

Homogeneous means

$$|\alpha^{(1)}| = |\alpha^{(2)}| = \dots = k$$

$$|\beta| = |\beta_1| + \dots + |\beta_n|$$

Important example

$$L = \Delta, \text{ i.e., } \Delta f = \sum_{i=1}^n \frac{\partial^2 f}{\partial x_i^2}.$$

For Δ answer is yes!

$$\| \nabla^2 f \|_{L^p} \leq C_p \| \Delta f \|_{L^p}$$

for any $1 < p < \infty$.

Distributions

Recall Ω will always denote an open set in \mathbb{R}^n .

$$C^k(\Omega) = \left\{ \begin{array}{l} \text{functions } \Omega \rightarrow \mathbb{C} \\ \text{which are diff. ble} \\ k \text{ times with cont.} \\ \text{derivatives} \end{array} \right\}$$

$$C^\infty(\Omega) = \left\{ \begin{array}{l} \text{f's. diff. } \infty \text{ many} \\ \text{times} \end{array} \right\}$$

$\text{spt}(f) := \text{closure}^{\text{in } \Omega} \text{ of } \{f \neq 0\}$.

For instance, $f=0$ has $\text{spt}(f) = \emptyset$.

$$f(x) = \begin{cases} 0 & \text{if } x \notin (0,1) \\ e^{-\frac{1}{x(1-x)}} & \text{if } x \in (0,1) \end{cases}$$



$$f: \mathbb{R} \rightarrow \mathbb{C}$$

$$\text{spt}(f) = [0,1].$$

$$C_c^\infty(\Omega) = \{ f \in C^\infty(\Omega) \text{ s.t. } \dots \}$$

$C_c(\Omega) = \{f \in C(\Omega) : \text{spt}(f) \text{ is compact}\}$

$C^\infty(\Omega)$ is canonically a topological space!

A fundamental system of neighborhoods of $\varphi \in C^\infty(\Omega)$ is made of sets of the form

$$\left\{ \psi \in C^\infty(\Omega) \text{ s.t. } \|\psi - \varphi\|_{C^j(K)} < \varepsilon \right\}$$

where $j \in \mathbb{N}$, $K \subset \Omega$ compact.

$$\left[\begin{array}{l} \text{Recall: } \max_K |\psi - \varphi| \\ + \max_K |D\psi - D\varphi| \\ + \dots + \max_K |D^j \psi - D^j \varphi| \\ \quad \quad \quad \text{(your favorite norm)} \end{array} \right]$$

def A topol. vector space is a vector space over \mathbb{C} with a topology s.t.

- X is a Hausdorff space
- operations are continuous:

$$+ : X \times X \rightarrow X$$

$$\cdot : \mathbb{C} \times X \rightarrow X.$$

One can check that

$C^\infty(\Omega)$ with the above topology is a t.v.s.

Let A **Fréchet space**

is a t.v.s. whose topology is induced by a countable family of seminorms

$\|\cdot\|_1, \dots, \|\cdot\|_j, \dots$

(seminorm is like a norm except that $\|x\|=0 \not\Rightarrow x=0$)

s.t. for any x

$$x=0 \Leftrightarrow \forall j \|\cdot\|_j = 0.$$

[a fund. system of neighborhoods \mathcal{V} of x is made of sets like

$$\{y \mid \|y-x\|_1 < \varepsilon, \dots, \|y-x\|_k < \varepsilon\}$$

$k \in \mathbb{N}$ arbitrary].

Fact $C^\infty(\Omega)$ is also Fréchet.

pf Take an exhaustion

K_1, K_2, \dots of cpt subsets
($K_j \subset \overset{\circ}{K}_{j+1}$ & $\bigcup K_j = \Omega$)

and take $\{\|\cdot\|_{C^j(K_\ell)} \mid j, \ell \in \mathbb{N}\}$

as a countable family

of seminorms.

The topo. is the same:

- a neigh. of φ in the new topo. is $\{\psi: \|\psi - \varphi\|_{C^{j_1}(K_{l_1})} < \varepsilon, \dots, \|\psi - \varphi\|_{C^{j_m}(K_{l_m})} < \varepsilon\}$

$$\supseteq \{\psi: \|\psi - \varphi\|_{C^{\max(j_1, \dots, j_m)}(K_{l_1 \cup \dots \cup l_m})} < \varepsilon\}$$

↑
neighborhood
in old topo.

- a neighborhood in the old topo. is $\{\psi: \|\psi - \varphi\|_{C^j(K)} < \varepsilon\}$

There exists l s.t. $K \subseteq K_l$

$$\Rightarrow \{\psi: \|\psi - \varphi\|_{C^j(K)} < \varepsilon\} \supseteq \{\psi: \|\psi - \varphi\|_{C^j(K_l)} < \varepsilon\}$$

□

More importantly, also $C_c^\infty(\Omega)$ is canonically a t.v.s.

(the topo. is designed to

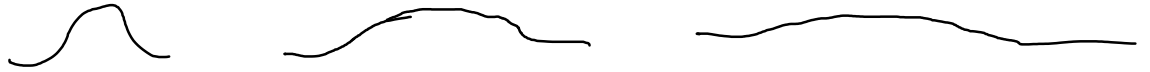
(Ω must be locally convex)
 It's a direct limit of $C^\infty(K)$
 as K ranges among subsets of Ω
 in the category of locally
 convex f.v.s.'s.

Remark $C_c^\infty(\Omega) \subseteq C^\infty(\Omega)$.

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 topo. here is not the
 subspace topo.

Remark It's simple to characterize
 converging sequences
 $\varphi_j \rightarrow \varphi_\infty$ in $C_c^\infty(\Omega)$:
 this happens when there exists K
 compact st. $\text{spt}(\varphi_j) \subseteq K$
 (hence also $\text{spt}(\varphi_\infty)$)
 and $\varphi_j \rightarrow \varphi_\infty$ unif.,
 $D^l \varphi_j \rightarrow D^l \varphi_\infty$ unif.

For example, take $\varphi_1 =$
 and $\varphi_j(x) := \frac{1}{j} \varphi_1\left(\frac{x}{j}\right)$



$\varphi_j \rightarrow 0$ unif. but $\varphi_j \neq 0$
 in $C_c^\infty(\mathbb{R})$

Let Λ classical distribution
 is a linear functional
 $T: C_c^\infty(\Omega) \rightarrow \mathbb{C}$ which is
 continuous.

$D(\Omega)$

$D(\Omega) = C_c^\infty(\Omega)$ is the
 space of "test functions".

Remark A linear functional T
 is continuous iff

$T(\varphi_j) \rightarrow 0$ whenever $\varphi_j \rightarrow 0$

Key idea of distributions

f function defines a distr.

$$T_f: T_f(\varphi) = \int f \varphi \, dL^n$$

Let's work on \mathbb{R} .

$$\begin{aligned} T_{f'}(\varphi) &= \int f' \varphi \, dx \\ &= - \int f \varphi' \, dx \\ &= - \langle T_f, \varphi' \rangle \end{aligned}$$

def Given $T \in \mathcal{D}'(\Omega)$, its derivative
(in distributional sense)

$$\text{is } \partial_i T = \frac{\partial T}{\partial x_i} = \frac{\partial T}{\partial x_i}$$

$$\text{given by } \langle \partial_i T, \varphi \rangle := - \langle T, \partial_i \varphi \rangle$$

Rmk This makes sense
since $\varphi \in C^\infty$ and $\partial_i \varphi \in$

def Given $T \in \mathcal{D}'(\Omega)$,
 Ω open in \mathbb{R}^n , α multi-
 $\langle \partial^\alpha T, \varphi \rangle := (-1)^{|\alpha|} \langle T, \partial^\alpha \varphi \rangle$
($|\alpha| = \alpha_1 + \dots + \alpha_n$).

Rmk Note that $\partial^\alpha T$ is
still continuous: indeed,

$$\mathcal{D}(\Omega) \xrightarrow{\partial^\alpha} \mathcal{D}(\Omega) \xrightarrow{T} \mathbb{R}$$

$$\varphi \mapsto \langle \partial^\alpha T, \varphi \rangle$$
 is a composition of continuous maps.

- We can sum $S, T \in \mathcal{D}'(\Omega)$ just by saying $\langle S+T, \varphi \rangle := \langle S, \varphi \rangle + \langle T, \varphi \rangle$.

$$[\langle T, \varphi \rangle = T(\varphi)],$$

- we can multiply by $\lambda \in \mathbb{C}$.
 $\langle \lambda T, \varphi \rangle := \langle T, \lambda \varphi \rangle$.

There is no reasonable product on distributions!

- We can multiply T by a smooth $h: \Omega \rightarrow \mathbb{C}$:
 if $T = T_f$ $\langle T_h, \varphi \rangle$

$$\begin{aligned}
 &= \int h f \varphi \\
 &= \int f (h \varphi) \\
 &= \langle T f, h \varphi \rangle
 \end{aligned}$$

In general, $\langle h \cdot T, \varphi \rangle := \langle$
 (again, $\varphi \mapsto h \varphi$ is con
 $\mathcal{D}(\Omega) \rightarrow \mathcal{D}(\Omega')$)

Example Take $p \in [1, \infty]$,
 $f \in L^p(\Omega)$.

$$\langle T f, \varphi \rangle := \int f \varphi$$

makes sense because

$\varphi \in C_c^\infty(\Omega) \quad \forall \varphi$; in particular
 $\varphi \in L^{p'}(\Omega)$

$f \in L^p, g \in L^s$ give rise to the same distr. $\Leftrightarrow f =$
a.e.

So $L^p(\Omega) = \{ \dots \} / \text{a.e. eq}$
is identified as a subset
of $D'(\Omega)$.

Example Given $x_0 \in \Omega$
 $\langle \delta_{x_0}, \varphi \rangle := \varphi(x_0)$.

If you take a positive
(or real) measure μ on \mathcal{V}
it defines a distribution

$$\langle T_\mu, \varphi \rangle := \int \varphi d\mu.$$

One can see $\delta_{x_0} = T_\mu$!

$$\mu(S) = \begin{cases} 1 & \text{if } x_0 \in S \\ 0 & \text{otherwise} \end{cases}$$

Example $\delta'_0 = \partial_1 \delta_0 = \frac{\partial \delta_0}{\partial x}$

on $\Omega = \mathbb{R}$.

$$\begin{aligned} \langle \delta'_0, \varphi \rangle &= - \langle \delta_0, \varphi' \rangle \\ &= - \varphi'(0). \end{aligned}$$

Tempered distributions

$$\Omega = \mathbb{R}^n$$

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Let Rather than $\mathcal{D}(\mathcal{N}) =$
we take $\mathcal{S}(\mathbb{R}^n)$, the sp.
of Schwartz functions.

Tempered distributions will
be $\mathcal{S}'(\mathbb{R}^n)$, the dual of

A function φ is Schwarz
if $\varphi \in C^\infty$ and "decays
at ∞ ": this means

$x^\alpha \partial^\beta \varphi$ is bounded,
 $\forall \alpha, \beta \in \mathbb{N}^n$ multi

α α α

$$x^{\alpha} := x_1^{\alpha_1} \cdots x_n^{\alpha_n}$$

Rank Hence, $x^{\alpha} \partial^{\beta} \varphi(x) \rightarrow 0$
as $|x| \rightarrow \infty$

(because $|x|^2 x^{\alpha} \partial^{\beta} \varphi(x)$
 $= (x_1^2 x^{\alpha} + \cdots + x_n^2 x^{\alpha}) \partial^{\beta} \varphi(x)$
 is bdd).

On $\mathcal{S}(\mathbb{R}^n)$ we put
 the Fréchet structure
 coming from seminorms
 $\|x^{\alpha} \partial^{\beta} \varphi\|_{C^0(\mathbb{R}^n)} = \sup_{x \in \mathbb{R}^n} |x^{\alpha} \partial^{\beta} \varphi(x)|$

Rank $\mathcal{D}'(\Omega)$, $\mathcal{S}'(\mathbb{R}^n)$

are t.v.s., whose topo.
the coarsest making
evaluations $T \mapsto \langle T, \varphi \rangle$
continuous, (φ fixed)

It follows that $T_j \rightarrow T_\infty$
 $\Leftrightarrow \forall \varphi \langle T_j, \varphi \rangle \rightarrow \langle T_\infty, \varphi \rangle$

$$\mathcal{D}(\mathbb{R}^n) \subseteq \mathcal{S}(\mathbb{R}^n)$$

with continuous inclusion
and it's dense in $\mathcal{S}(\mathbb{R}^n)$

If T is a tempered dist

we can view it as

then we have a classical one ($\in \mathcal{D}'$).

Also, $T=0$ as classical
distr. $\Rightarrow T=0$

$$(\text{Ker } T := \{ \varphi : \langle T, \varphi \rangle = 0 \} \subseteq \mathcal{S})$$

is closed and line

$$\mathcal{D}(\mathbb{R}^n) \Rightarrow \{ \dots \} = \mathcal{S}(\mathbb{R}^n)$$

Will see: $\mathcal{F}(\mathcal{S}(\mathbb{R}^n)) = \mathcal{S}(\mathbb{R}^n)$

[Ref.: e.g. Rudin
Functional
Analysis]