Homework# 10

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Evans P308 Problem7

By the given condition and Gauss-Green Formula, we can see:

$$\int_{\partial U} |u|^p dS \le \int_{\partial U} |u|^p \alpha \cdot \mu dS$$

$$= \int_{U} |u|^p (\nabla \cdot \alpha) dx + \int_{U} \alpha \cdot (\nabla |u|^p) dx$$

$$\le C \int_{U} (|u|^p + |\nabla |u|^p) dx.$$
(1)

Since

$$\nabla |u|^p = p|u|^{p-1}(\operatorname{sgn} u)\nabla u,\tag{2}$$

we have for p = 1,

$$\int_{\partial U} |u| dS \le C \int_{U} (|u| + |\nabla u|) dx. \tag{3}$$

If p > 1, by (2), we can see:

$$\int_{U} |\nabla |u|^{p} |\mathrm{d}x \le C \int_{U} p|u|^{p-1} |\nabla u| \mathrm{d}x. \tag{4}$$

Then by **Young's Inequality**, we can see:

$$|\nabla u||u|^{p-1} \le \frac{|\nabla u|^p}{p} + \frac{|u|^{q(p-1)}}{q} \le \frac{|\nabla u|^p}{p} + \frac{|u|^p}{q}.$$
 (5)

Combine (1), (2) and (5), we can see:

$$\int_{\partial U} |u|^p dS \le \text{Const} \int_{U} (|\nabla U|^p + |u|^p) dx. \tag{6}$$

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证明. If T is a bounded and linear operator, by the definition, we have:

$$||Tu|| \le C||u||\forall u \in L^p(\Omega). \tag{7}$$

It means that:

$$\int_{\partial\Omega} |u|^p dx \le C \int_{\Omega} |u|^p dx, \forall u \in L^p(\Omega).$$
 (8)

In fact, $\forall \epsilon > 0$, there exists $u \in C^{\infty}(\Omega)$ such that $u|_{\partial\Omega} \equiv 1$, u(x) = 0 when $\operatorname{dist}(x, \partial\Omega) > \epsilon$. When $\epsilon \to 0$, the left side of (8) equivalent the length of $\partial\Omega$, and the right side of (8) converges to 0, contradict!

So
$$T$$
 isn't bounded in general.

P309 Problem10

(a)

证明. The first step is an integration by parts:

$$\int_{U} |Du|^{p} dx = \int_{U} \nabla u \cdot \nabla u |Du|^{p-2} dx$$

$$= -\int_{U} u \nabla \cdot (\nabla u |Du|^{p-2}) dx$$

$$= -\int_{U} u (\Delta u |Du|^{p-2} + (p-2)(\nabla u^{T} D^{2} u \nabla u) |Du|^{p-4})$$

$$\leq C \int_{U} u |Du|^{p-2} |D^{2} u| dx$$
(9)

Then, as $p \neq 2$, by Holder Inequality, we can see:

$$\int_{U} u|Du|^{p-2}|D^{2}u|\mathrm{d}x \leq \left(\int_{U} |u|^{\frac{p}{2}}|D^{2}u|^{\frac{p}{2}}\mathrm{d}x\right)^{\frac{2}{p}} \left(\int_{U} |Du|^{p}\mathrm{d}x\right)^{\frac{p-2}{p}}.$$
(10)

By (9), (10) and Cauchy inequality, we can see:

$$\int_{U} |Du|^{p} dx \le C(\int_{U} |u|^{p} dx)^{\frac{1}{2}} (\int_{U} |D^{2}u|^{p} dx)^{\frac{1}{2}}.$$
(11)

(b)

证明. by (a), we can see:

$$\int_{U} |Du|^{2p} dx \le C \int_{U} u|Du|^{2p-2} |D^{2}u| dx.$$
(12)

Then by Holder inequality:

$$(12) \leq C \|u\|_{L^{\infty}} \int_{U} |Du|^{2p-2} |D^{2}u| dx$$

$$\leq C \|u\|_{L^{\infty}} \left(\int_{U} |Du|^{2p} dx \right)^{\frac{p-1}{p}} \left(\int_{U} |D^{2}u|^{p} dx \right)^{\frac{1}{p}}$$
(13)

By (12) and (13),

$$||Du||_{L^{2p}} \le C||u||_{L^{\infty}}^{\frac{1}{2}} ||D^2u||_{L^p}^{\frac{1}{2}}.$$
(14)

P309 Problem14

证明. Mark w_n as the area of *n*-dimension ball, we can see:

$$\int_{U} |u|^{n} dx = \omega_{n} \int_{0}^{1} |\log \log(1 + \frac{1}{r})|^{n} r^{n-1} dr$$

$$= \omega_{n} \int_{1}^{\infty} \frac{1}{t^{n}} \frac{|\log \log(1 + t)|^{n}}{t} dt$$
(15)

Since $\frac{|\log \log(1+t)|^n}{t} \to 0$ when $t \to \infty$, $\exists T$ such that $\frac{|\log \log(1+t)|^n}{t} < 1$ is true $\forall t > T$. It means that:

$$(15) \le \omega_n \int_1^T \frac{1}{t^n} \frac{|\log \log(1+t)|^n}{t} dt + \int_1^\infty \frac{1}{t^n} dt < +\infty.$$
 (16)

Then it's time to consider the case of derivatives. In fact:

$$\frac{\partial u}{\partial x_i} = \frac{1}{\log(1 + \frac{1}{|x|})} \cdot \frac{1}{1 + \frac{1}{|x|}} \cdot \frac{-x_i}{|x|^3}.$$
 (17)

By (17):

$$\int_{U} |u_{x_{i}}|^{n} dx \leq \omega_{n} \int_{0}^{1} \left(\frac{1}{\log(1+\frac{1}{r})} \frac{1}{1+\frac{1}{r}} \frac{1}{r^{2}}\right)^{n} r^{n-1} dr
= \omega_{n} \int_{1}^{+\infty} \frac{1}{|\log(1+t)|^{n}} \frac{1}{(1+t)^{n}} t^{n-1} dt
\leq \frac{\omega_{n}}{n} \int_{\log 2}^{+\infty} \frac{1}{s^{n}} \frac{1}{e^{sn}} e^{sn} ds
< \infty.$$
(18)

It means $u \in W^{1,n}(U)$.

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