201C, Spring '16, Thomases Homework 4 due 4/26/16

1. Let $f \in L^1(\mathbb{R})$, and set

$$g(x) = \int_{-\infty}^{x} f(y)dy.$$

Prove that f is continuous, and show that $\frac{dg}{dx} = f$, where $\frac{dg}{dx}$ denotes the weak derivative.

Hint: given $\phi \in \mathcal{C}_c^{\infty}(\mathbb{R})$, use the definition of g to obtain

$$\int_{\mathbb{R}} \phi'(x)g(x)dx = \int_{\mathbb{R}} \int_{-\infty}^{x} \phi'(x)f(y)dydx.$$

Then write this integral as

$$\lim_{h\to 0} \frac{1}{h} \int_{\mathbb{R}} \left[\phi(x+h) - \phi(x)\right] g(x) dx = -\lim_{h\to 0} \int_{\mathbb{R}} \int_{x}^{x+h} f(y) \phi(x) dy dx.$$

2. Show that $W^{n,1}(\mathbb{R}^n) \subseteq C(\mathbb{R}^n) \cap L^{\infty}(\mathbb{R}^n)$.

Hint:
$$u(x) = \int_{-\infty}^{0} \dots \int_{-\infty}^{0} \frac{\partial^{n}}{\partial x_{1} \dots \partial x_{n}} u(x+y) dy_{1} \dots dy_{n}.$$

3. If $u \in L^1_{loc}(\mathbb{R})$ and if $\frac{du}{dx} = f \in L^1(\mathbb{R})$, then

$$u(x) = C + \int_{-\infty}^{x} f(y)dy$$
, a.e. $x \in \mathbb{R}$,

for some constant C.

4. Let $\Omega := B(0,1/2) \subseteq \mathbb{R}^2$ denote the open ball of radius 1/2. For $x = (x_1, x_2) \in \Omega$, let

$$u(x_1, x_2) = x_1 x_2 \log(|\log(|x|)|)$$
 where $|x| = \sqrt{x_1^2 + x_2^2}$.

- (a) Show that $u \in \mathcal{C}^1(\bar{\Omega})$.
- (b) Show that $\frac{\partial^2 u}{\partial x_i^2} \in \mathcal{C}(\bar{\Omega})$ for j = 1, 2 but $u \notin \mathcal{C}^2(\bar{\Omega})$.
- (c) Show that $u \in H^2(\Omega)$.
- 5. Prove that $C_c^{\infty}(\mathbb{R}^n)$ is dense in $W^{k,p}(\mathbb{R}^n)$ for integers $k \geq 0$ and $1 \leq p < \infty$.

6. Let η_{ε} denote the standard mollifier, and for $u \in H^3(\mathbb{R}^3)$, set $u^{\varepsilon} = \eta_{\varepsilon} * u$. Prove that

$$||u^{\varepsilon} - u||_{L^{\infty}(\mathbb{R}^3)} \le C\sqrt{\varepsilon}||u||_{H^2(\mathbb{R}^3)},$$

and that

$$||u^{\varepsilon} - u||_{L^{\infty}(\mathbb{R}^3)} \le C\varepsilon ||u||_{H^3(\mathbb{R}^3)}.$$

7. Let $D:=B(0,1)\subseteq\mathbb{R}^2$ denote the unit disc, and let

$$u(x) = \left[-\log|x|\right]^{\alpha}.$$

Prove that the weak derivative of u exists for all $\alpha \geq 0$.