

# Weak Deri. & Sobolev

(1) Weak Deri.:

Def:  $u, v \in L^1_{loc}(a, b)$ . s.t.  $\int v \varphi' dx = - \int u \varphi dx$  for  
 $\forall \varphi \in C_c^\infty(a, b)$ . Then: we say  $u$  is  
weak deri. of  $v$ .

Prop: i)  $u$  is unique. And if  $v \in C^1$  or  
 $AC$ . then:  $u = v'$

ii) Weak deri. (.)' is linear.

iii) Weak deri. is said to def on  
interval / open set. rather point.

Ex. i)  $V: (-1, 1) \rightarrow \mathbb{R}'$ .  $V(x) = |x| \notin C^1$ . But  
it has weak deri.  $u = I_{[x>0]} - I_{[x<0]}$ .  
Which can be easily checked.

ii)  $V: (-1, 1) \rightarrow \mathbb{R}'$ .  $V(x) = I_{[x>0]} - I_{[x \leq 0]}$ .  
isn't weakly differentiable.

$$\text{Let } \varphi(x) = \begin{cases} \exp(-1/(1-x^2)) & x \in (-1, 1) \\ 0 & \text{else.} \end{cases}$$

$$\varphi_2(x) = \varphi(x/2). \text{ if } \exists u \in L^1_{loc}(-1, 1)$$

$$\text{sc. } - \int_{-1}^1 u(x) \varphi_2(x) = \int_{-1}^1 v(x) \varphi_2'(x)$$

$$\text{RHS} = \int_{-1}^1 \varphi_2' dx = 0.$$

$$\text{But } |\text{LHS}| = \left| \int_{-1}^1 \chi_{(-\varepsilon, \varepsilon)} u \varphi_2 \right|$$

$$\leq \frac{1}{\varepsilon} \int_{-1}^1 \chi_{(-\varepsilon, \varepsilon)} |u| \xrightarrow{\varepsilon \rightarrow 0} 0. \text{ contradict!}$$

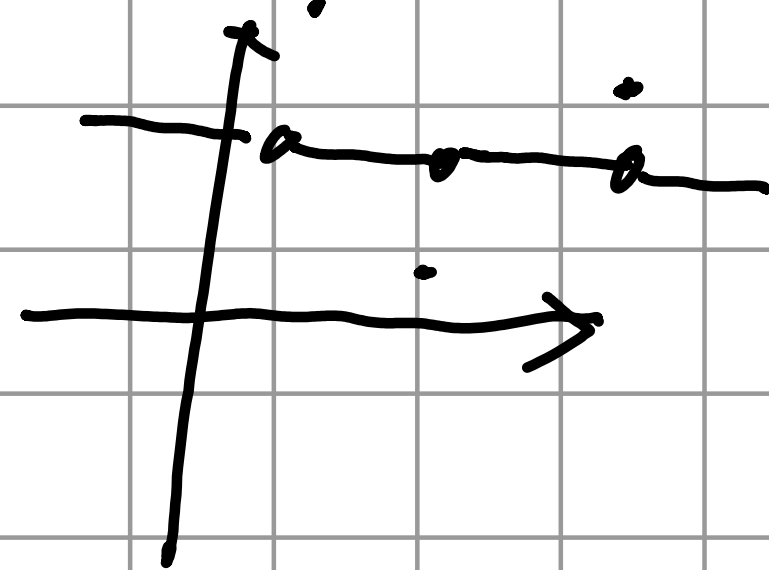
LEM.  $u \in L^1_{loc}(a, b)$ .  $\int_a^b u \varphi = 0, \forall \varphi \in C_c^\infty(a, b)$

$$\Rightarrow u = 0 \text{ a.e.}$$

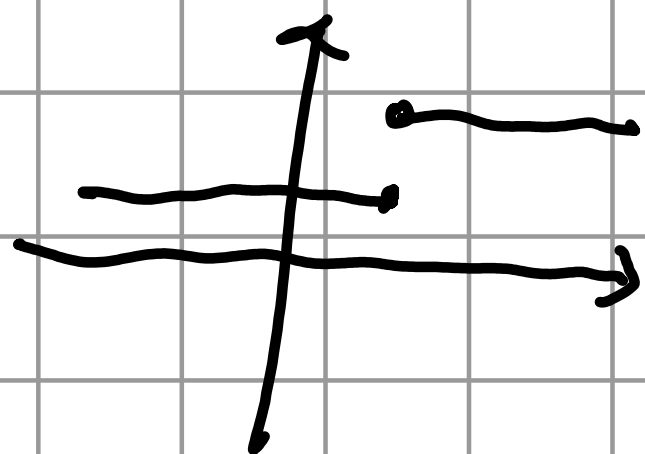
Cor.  $u \in L^1_{loc}(a, b)$ .  $\int_a^b u' \varphi = 0, \forall \varphi \in C_c^\infty(a, b)$

$$u = \text{const func. a.e.}$$

RMK: It means



rather



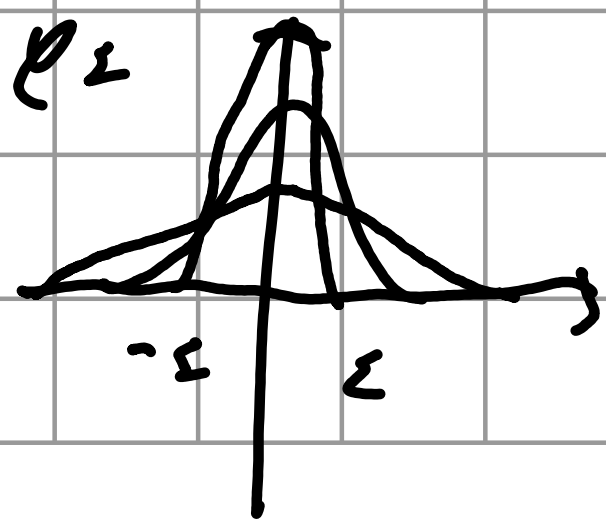
(not a.e. const.!) )

Pf: We want to find  $\langle \varphi_n \rangle \rightarrow \text{sgn}(u)$

$$\text{Then } \int_a^b u \varphi = \int_a^b |u| = 0.$$

Choose  $\varphi_\varepsilon = \langle \varepsilon \varphi_\varepsilon \rangle$ .  $\varphi_\varepsilon$  is func.

in e.g. ii). And  $\langle \varepsilon^{-1} \rangle = \int_a^b \varphi_\varepsilon dx$ .



$$\text{Set } v_\varepsilon = \varphi_\varepsilon * u. \text{ where}$$

$V \in L^p$  for  $1 \leq p < \infty$ . Then:

i)  $V_\varepsilon \in C^\infty$     ii)  $\|V_\varepsilon\|_{0,p} \leq \|V\|_{0,p}$

iii)  $\text{supp}(V) \subset_{\text{cpt}} (a,b) \Rightarrow V_\varepsilon \in C_c^\infty(a,b)$  for  $\varepsilon$  small enough.

iv)  $\|V_\varepsilon - V\|_{0,p} \rightarrow 0$  &  $V_\varepsilon \rightarrow V$  a.e.

v)  $V_\varepsilon \xrightarrow{\text{u.c.}} V$  if  $V$  is conti.

pf: i) By def.

ii)  $\int \left| \int \varphi_\varepsilon(\eta) V(x-\eta) d\eta \right|^p$

$= \int \left| \int \varphi_\varepsilon^{\frac{r}{2}}(\eta) \varphi_\varepsilon^{\frac{r}{2}} V(x-\eta) d\eta \right|^p$

$\stackrel{\text{Hölder}}{\leq} \int_{\varphi_\varepsilon=1} \varphi_\varepsilon(\eta) \left( \int |V(x-\eta)|^p dx \right) d\eta.$

$= \|V\|_{0,p}^p \int \varphi_\varepsilon = \|V\|_{0,p}^p$

iii)  $V_\varepsilon(x) = \int_{x-\varepsilon}^{x+\varepsilon} \varphi_\varepsilon(x-\eta) V(\eta) d\eta.$

So:  $V_\varepsilon = 0$  if  $x \notin \text{supp}(V) + [-\varepsilon, \varepsilon]$

$\text{dist}(x, \text{supp}(V)) > \varepsilon$ . So:

$\text{supp}(V_\varepsilon) \subset \subset \text{supp}(V) + [-\varepsilon, \varepsilon]$

iv)  $\|V_\varepsilon - V\|_{0,p}^p = \int \left| \int \varphi_\varepsilon(\eta) (V(x-\eta) - V(x)) d\eta \right|^p$

$$\|u\|_{L^p} \leq \int_{-2}^2 \varphi_2(\eta) \int |V(x-\eta) - V(x)|^p dx d\eta$$

$$\leq \sup_{|\eta| \leq 2} \int |V(x-\eta) - V(x)|^p dx \xrightarrow{\varepsilon \rightarrow 0} 0$$

(Continuity of  $L^p$ -integral. by  $C_c$  sense  
 $L^p$  via truncation)

$$|V_\varepsilon(x) - V(x)| \leq 2C\varepsilon^{-1} \cdot \frac{1}{2\varepsilon} \int_{-2}^2 |V(x-\eta) - V(x)|$$

$C_\varepsilon = C\varepsilon^{-1}$

$\rightarrow 0$  by Lebesgue Diff. Thm.

v) By uniformly conv. on  $\mathbb{R}^+$  set  $\tilde{K} =$   
 $K + [-\varepsilon, \varepsilon]$ .

Remark:  $L^\infty$  isn't separable. which is also  
 from the fact it's not well-approx.

Return to the proof: Set  $[-\varepsilon, \varepsilon] \subset (a, b)$ .

And let  $W(x) = \chi_{[-\varepsilon, \varepsilon]}(x)$ .

$$J_\varepsilon(x) := W * \varphi_\varepsilon(x) \rightarrow W. \text{ a.e.}$$

$$|u(x) J_\varepsilon(x)| \leq |u(x) \chi_{[-\varepsilon, \varepsilon]}(x)| \in L^1 \quad \text{fix } \varepsilon_0 > \varepsilon$$

$$\text{Apply DCT on } \int_a^b u(x) J_\varepsilon(x) \rightarrow \int_a^b |u| = 0$$

(2) Sobolev space:

Def: For  $1 \leq p \leq \infty$ .  $W^{1,p}(a,b) = \{u \in L^p(a,b) \mid \text{weak deriv. } u' \text{ exists and } u' \in L^p(a,b)\}$

Remark: i)  $C^\infty(a,b) \not\subset W^{1,p}(a,b)$  necessarily.

ii)  $W^{1,p}(a,b)$  is n.v.s. equipped with

$$\|u\|_{1,p} := \begin{cases} (\|u\|_{0,p}^p + \|u'\|_{0,p}^p)^{\frac{1}{p}}, & 1 \leq p < \infty \\ \|u\|_{0,\infty} \vee \|u'\|_{0,\infty}, & p = \infty. \end{cases}$$

Remark:  $\|u'\|_{0,p}$  is seminorm in  $W^{1,p}$ .

Def:  $H^1(a,b) := W^{1,2}(a,b)$  equipped with inner product  $(u,v)_{1,2} := \int_a^b uv + u'v' dx$ .

Lemma:

$W^{1,p}(a,b)$  is  $\begin{cases} \text{Banach} & \text{for } 1 \leq p < \infty \\ \text{separable} & \text{for } 1 \leq p < \infty \\ \text{reflexive} & \text{for } 1 < p < \infty. \end{cases}$

Pf: i) complete:  $(u_n)$  is  $W^{1,p}$ -Cauchy

$\Rightarrow (u_n), (Du_n)$  are  $L^p$ -Cauchy

$\exists u, v \in L^p. u_n \xrightarrow{L^p} u, \text{ \& } Du_n \xrightarrow{L^p} v.$

$\Rightarrow D u_n$  and  $u_n$  are  $L^p$ -u.i.

Also,  $\forall \phi \in C_c^\infty$ ,  $|\phi D u_n| \leq M |D u_n|$

$\Rightarrow \phi D u_n$  is  $L^p$ -u.i.

$$\begin{aligned} \int_0 : \int u D \phi &= \lim_n \int u_n D \phi \\ &= \int v \phi. \Rightarrow u' = v. \end{aligned}$$

2) Separable/Ref:  $T: W^{1,p}(a,b) \rightarrow L^p(a,b)^{\oplus 2}$

Define by  $T u = (u, D u)$

Note  $T$  is Linear isometry with

$W^{1,p}(a,b)$  is complete

$$\Rightarrow T(W^{1,p}(a,b)) \underset{\text{cls}}{\subset} L^p \times L^p$$

Def:  $X, Y$  are n.v.s.  $Y$  is embedded in  $X$  if

$\exists$  linear injection  $i: Y \rightarrow X$ .

$i$  is conti. embedding if it is conti.

And we write  $i: Y \hookrightarrow X$ .

Rmk: If  $Y \subset X$ ,  $\Rightarrow i = i_X: Y \hookrightarrow X$  is conti.

embedding if  $\|i(y)\|_X = \|y\|_X \leq C \|y\|_Y$ .

e.g.,  $W^{1,p} \hookrightarrow L^p$ . (even if embed)

Def:  $Y \hookrightarrow_i^{cpt} X$  if the embedding is cpt.

rmk: It means that seq  $\{f_n\} \subset Y$  will be  
Seq-cpt w.r.t. the Wasser norm  $\|\cdot\|_X$

$Y \hookrightarrow_i^{dense} X$  if  $i(Y) \subset X$  is dense subset.

Thm. For  $u \in W^{1,1}(a,b)$ . Then:  $u = \tilde{u}$ , a.e.  
where  $\tilde{u} \in AC[a,b]$ .

Besides,  $\exists c > 0$ . st.  $\|\tilde{u}\|_{AC[a,b]} \leq c \|u\|_{W^{1,1}}$ . Where  
 $c$  is indep't of choice of  $u \in W^{1,1}(a,b)$ .

rmk: i)  $AC[a,b]$  can be defined on  
boundary pt

ii)  $AC$  can be interpreted:

For any finite pair  $\{(t_n^1, t_n^2)\}$ .

st. its total measure  $\sum |t_n^2 - t_n^1| < \delta$ .

$\Rightarrow \sum |u(t_n^2) - u(t_n^1)| < \epsilon$ . i.e. uniform

conti. on any finite pairs.

iii)  $u$  equal to  $\tilde{u} \in C[a,b]$ . a.e.  $\neq$

$u$  is a.e.-conti. a.g.

a)  $u = I_{[x \geq 0]}$  is a.e.-conti. but no

$\tilde{u} \in C_c(\mathbb{R})$ . So  $\tilde{u} = u$  a.e.

b)  $u = I_{\{0\}} \stackrel{\text{a.e.}}{=} 0$ . But it is not a.e.-conti.

Cor.  $\|u\|_n^2 := |u(a)|^2 + \|u\|_{1,2}^2$  defines a equi. norm on  $(H^1(a,b), \|\cdot\|_{1,2})$ .

Pf:  $\|\cdot\|_n$  is norm by FTCV.

$$\begin{aligned} \text{And } \|u\|_n^2 &\leq \|u\|_{C[a,b]}^2 + \|u\|_{1,2}^2 \\ &\leq (C^2 + 1) \|u\|_{1,2}^2 \end{aligned}$$

$$\begin{aligned} \|u\|_{0,2}^2 &= \int_a^b |u(x)|^2 + \int_a^x |u'(t)|^2 dt \\ &\leq C(a,b) \|u\|_{1,2}^2. \end{aligned}$$

Pf: Set  $v = \int_a^x u'(t) dt \in A([a,b])$ .

So: it's a.e.-diff. by Lebesgue.

$$\begin{aligned} \text{Note } \int_a^b u \varphi' &\stackrel{\text{IBP}}{=} - \int_a^b u' \varphi = - \int_a^b v' \varphi \\ &\stackrel{\text{IBP}}{=} \int_a^b v \varphi'. \quad \forall \varphi \in C_c^\infty. \end{aligned}$$

$$\Rightarrow u = v + \text{const. a.e.}$$

$$\text{And } u(x) = u(x_0) + \int_{x_0}^x u'(t) dt \quad \text{since}$$



$u \in A[C(a,b)]$ . where  $x_0$  satisfies:

$$u(x_0) = (b-a)^{-1} \int_a^b u(t) dt \quad (IVT).$$

$$\Rightarrow |u(x)| \leq ((b-a)^{-1} \vee 1) \int_a^b (|u| + |u'|) dt.$$

$$\leq C \|u\|_{W^{1,1}}. \quad \forall x \in (a,b).$$

Cor.  $W^{1,1}(a,b) \hookrightarrow C([a,b]) \hookrightarrow L^{\tilde{p}}(a,b)$   
 $\uparrow$   
 $W^{1,p}(a,b)$  for  $\forall \tilde{p} = p \in [1, \infty]$ .

Thm. (Rellick)

$$W^{1,p}(a,b) \overset{cpt}{\hookrightarrow} C([a,b]). \quad \forall p > 1.$$

Pf: Let  $A \subset W^{1,p}(a,b)$  be by  $m$ .

To apply Ascoli Lem.:

$$\|u\|_{\infty} \leq C \|u\|_{W^{1,1}} \leq C \|u\|_{W^{1,p}} \leq C m.$$

$$|u(x) - u(y)| \leq \left| \int_y^x u'(t) dt \right| \leq \|u'\|_{0,p} |x-y|^{\frac{1}{2}}$$

$$\leq \|u\|_{W^{1,p}} |x-y|^{\frac{1}{2}} \leq m |x-y|^{\frac{1}{2}}.$$

rmk:  $W^{1,1}(a,b)$  isn't cptly embedded into  $C([a,b])$

Cor. For  $0 < \tau < \frac{1}{2}$ .  $H^1(a,b) \overset{cpt}{\hookrightarrow} C^{0,\tau}(a,b)$ .

Pf: Lem.  $C^{0,\beta}(a,b) \overset{cpt}{\hookrightarrow} C^{0,\tau}(a,b)$ .  $\forall 0 < \tau < \beta < 1$

Pf: By Ascoli. Thm.

So next, we show  $W^{1,2}(a,b) \hookrightarrow C^{0, \frac{1}{2}}[a,b]$ .

i.e.  $\|u\|_{0, \frac{1}{2}} \leq C \|u\|_{W^{1,2}}$ .

$$|u(x) - u(\eta)| = \left| \int_{\eta}^x u'(t) dt \right|$$

$$\stackrel{\text{Hölder}}{\leq} |x - \eta|^{\frac{1}{2}} \|u\|_{1,2} \leq |x - \eta|^{\frac{1}{2}} \|u\|_{W^{1,2}}$$

Cor. For  $0 < \alpha < \frac{1}{2}$ ,  $W^{1,p}(a,b) \hookrightarrow C^{0,\alpha}[a,b]$ .

Lem.  $C^{\infty}(a,b)$  is dense in  $W^{1,p}(a,b)$ ,  $p \in [1, \infty)$

$\{u \in C^{\infty}(a,b) \mid D^k u \text{ is uniformly conti. on } (a,b)\}$

(i.e.  $D^k u$  can be extended uniquely

to conti. func. on  $[a,b]$ )

Lem. (Local approxi.)

$u \in W^{1,p}(a,b)$ ,  $u_{\varepsilon} = \varphi_{\varepsilon} * u \in C^{\infty}(\mathbb{R}')$ .

And for  $\varepsilon_0$  small enough. We have:

$$\|u - u_{\varepsilon}\|_{W^{1,p}(a+\varepsilon_0, b-\varepsilon_0)} \rightarrow 0.$$

$\forall \varepsilon < \varepsilon_0$

Pf: For  $x \in (a+\varepsilon_0, b-\varepsilon_0)$ ,  $(\varphi_{\varepsilon} * x(\cdot)) \in$

$C_c^{\infty}(a,b)$ . (Note:  $\text{Supp } \varphi \subset [-1,1]$ )

$$\Rightarrow \text{Supp}(\varphi_{\varepsilon} * x(\cdot)) \subset [x-\varepsilon, x+\varepsilon]$$

$$\text{So: } (u')_{\varepsilon}(x) = (u_{\varepsilon})'(x).$$

$\Rightarrow$  On  $(a+\varepsilon, b-\varepsilon)$ . We have:

$$u \xrightarrow{L^p} u \quad \text{and} \quad (u_2)' \xrightarrow{L^p} u'.$$

Pf: Split it in:  $\underbrace{\left( \underbrace{\quad}_{I_1} \underbrace{\quad}_{I_2} \underbrace{\quad}_{I_3} \right)}_{I_1 \cap I_3 = \emptyset}$

and  $\bigcup_i I_i \supset (a, b)$ . Let  $\varphi_i \in C^\infty(\mathbb{R})$

is POW of  $\bigcup_i I_i$ .  $\text{supp}(\varphi_i) \subset I_i$ .

For  $u \in W^{1,p}(a, b)$ . Set  $u_i = u \varphi_i \in W^{1,p}(a, b)$

1)  $u_2$  can be approxi. by Lem.

2)  $u_1$ : We shift  $\delta$  to left:

$$U_\delta(x) := u_1(x + \delta) \in W^{1,p}(a - \delta, b + \delta).$$

Since  $\varphi_i \equiv 0$  outside  $I_i$ .

Apply Lem. again:  $\exists (U_\delta)_\varepsilon \rightarrow U_\delta$  in  $W^{1,p}(a, b)$ . Also  $\|U_\delta' - u_1'\|_{L^p} \rightarrow 0$ .  $\delta \downarrow 0$

And shift commute with differential

$$\Rightarrow \|(U_\delta')' - u_1'\|_{L^p} \rightarrow 0. \Rightarrow U_\delta \xrightarrow{\|\cdot\|_{1,p}} u_1$$

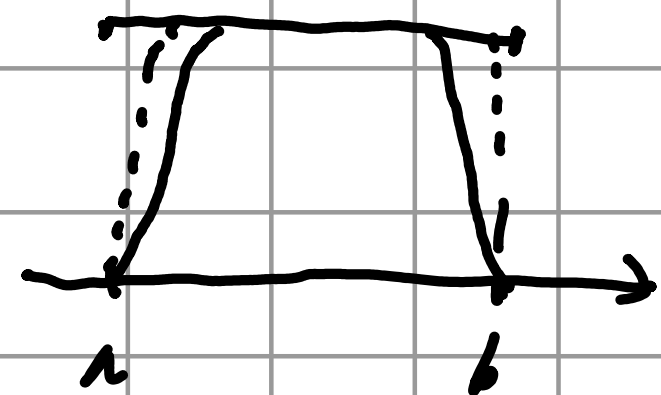
3) We similarly approxi  $u_3$  as 2)

Gr.  $C^k([a, b])$  is dense in  $W^{k,p}(a, b)$ .

Remark:  $C_c^\infty(a, b) \not\rightarrow$  dense  $W^{1,p}(a, b)$ . But:

$\overline{C_c^\infty(a,b)}^{W^{1,p}(a,b)}$  is proper subspace of  $W^{1,p}(a,b)$  denoted by  $W_0^{1,p}(a,b)$ . So: it's Banach for  $1 \leq p \leq \infty$ . And sep. for  $1 \leq p < \infty$ .

e.g.  $u \equiv 1 \in W^{1,p}(a,b)$



But when approxi. its per. on  $[a,b]$  by  $C_c^\infty$ ,  $\|u_n\|_{1,p}$  explodes.

Cor.  $u \in W^{1,1}(a,b) \Rightarrow u(x) - u(y) = (x-y) \int_0^1 u'(y+tx-y) dt$

Pf: By  $W^{1,1} \hookrightarrow C[a,b]$ . So:  $u(x)$  is well-def.

Use Lem. Approx.  $u$  by  $u_n \in C^\infty$ .

Lem.  $X, Y$  Banach. If  $\mathcal{U}: X \xrightarrow{\mathcal{U}} Y$ . Then:

i)  $Y^* \hookrightarrow X^*$ . ii)  $X$  is reflexive  $\Rightarrow Y^* \xrightarrow{\mathcal{U}^*} X^*$

Pf: i) Set  $\mathcal{U}^*: Y^* \rightarrow X^*$  by  $\langle \mathcal{U}^*(y^*), x \rangle =$

$\langle y^*, \mathcal{U}(x) \rangle$ . Dual operator of  $\mathcal{U}$

Note:  $\mathcal{U}^*$  is injective  $(\Leftrightarrow) \mathcal{R}(\mathcal{U})$  is dense in  $Y$ .

ii) For  $x^{**} \in X^{**}$ . If:  $\forall y^* \in Y^*$ .

$$\begin{aligned} \langle x^{**}, \varphi(\eta^*) \rangle &\stackrel{\text{def}}{=} \langle \varphi(\eta^*), x \rangle \\ &= \langle \eta^*, \varphi(x) \rangle = 0. \end{aligned}$$

if  $\varphi(x) \neq 0 \Rightarrow \exists \eta^* \in Y^*$  s.t.

$\langle \eta^*, \varphi(x) \rangle \neq 0$  by Hahn-Banach Thm.

$\Rightarrow$  contradict! So:  $\varphi(x) = 0 \Rightarrow x = 0 \Rightarrow x^{**} = 0$

Thm. (Charac. of  $W_0^{''p}(a,b)$ )

$$W_0^{''p}(a,b) = \{ u \in W^{''p}(a,b) \mid u(a) = u(b) = 0 \}.$$

Rmk: It's kind of Dirichlet condition.

Pf: i) For  $\{\varphi_n\} \subset C_c^\infty(a,b) \xrightarrow{\|\cdot\|_{1,p}} u \in W_0^{''p}(a,b)$

With  $W^{''p} \hookrightarrow C[a,b]$ . So:

$$\|\varphi_n - u\|_{C[a,b]} \leq C \|\varphi_n - u\|_{W^{''p}} \rightarrow 0.$$

$$\Rightarrow |\varphi_n(x) - u(x)| \xrightarrow{n \rightarrow \infty} 0 \quad (\text{also for } x=b)$$

ii) For  $u \in W^{''p}(a,b)$   $u(a) = u(b) = 0$ .

Consider  $W \in C^\infty(\mathbb{R}')$  s.t.  $W(x) = 0$  on

$\{|x| \leq 1\}$  and  $W(x) = 1$  on  $\{|x| \geq 2\}$ .

$$\text{Set } u_\varepsilon(x) := u(x) W\left(\frac{x-a}{\varepsilon}\right) \in W^{''p}(a,b)$$

$$u_\varepsilon(x) \begin{cases} = 0 & \text{on } [a, a+\varepsilon] \\ = u(x) & \text{on } [x > a+2\varepsilon] \end{cases}$$

$\mathbb{I}_1$   
 $\left( \begin{smallmatrix} a & a+\varepsilon \\ 1 & 1 \end{smallmatrix} \right) \rightarrow$

Define  $W_{\varepsilon,n}(x) = W(\frac{x-n}{\varepsilon})$

$$\|u - u_\varepsilon\|_{W^{1,p}(a,b)}^p = \int_a^b |u|^p |1 - W_{\varepsilon,n}|^p + \int_a^b |u' - u'_\varepsilon|^p$$

$$\leq A_1 + A_2 + A_3 = \int_n^{n+2\varepsilon} |u|^p + |u'|^p + \int_{n+\varepsilon}^{n+2\varepsilon} |u|^p |W_{\varepsilon,n}|^p dx$$

Note  $A_1, A_2 \rightarrow 0$  ( $\varepsilon \rightarrow 0$ ). For  $A_3$ :

First, note we have:  $|W_{\varepsilon,n}| \leq C/\varepsilon$ .

And  $u(x) = \int_a^x u'(t) dt$ . a.e. by  $u(a) = 0$

$$\text{So: } A_3 \lesssim \varepsilon^{-p} \int_n^{n+2\varepsilon} \left| \int_a^x |u'| dt \right|^p dx$$

$$\stackrel{u:u'}{\lesssim} \varepsilon^{-p} \int_n^{n+2\varepsilon} |x-a|^{p/p'} \int_a^x |u'|^p dt dx.$$

$$\stackrel{\text{Fubini}}{\lesssim} \varepsilon^{-p} \varepsilon^{p/p'} \int_n^{n+2\varepsilon} |u'|^p \int_t^{n+2\varepsilon} dx dt$$

$$\lesssim \varepsilon^{-p+p/p'+1} \int_n^{n+2\varepsilon} |u'|^p$$

$$= \int_n^{n+2\varepsilon} |u'|^p dt \rightarrow 0 \quad (\varepsilon \rightarrow 0)$$

Then smoothize:  $u_\varepsilon^\delta = \varrho_\delta * u_\varepsilon$ .

$\Rightarrow$  for  $\varepsilon_0$  small,  $u_\varepsilon^\delta = 0$  on  $[a, x] \times [n, n+\varepsilon]$

And split  $u$  into three  $u_i$  on  $I_i$  as

before. Then we can approxi.  $u_i$  by  $C_c^\infty$

so  $u_2, u_3$ . Then  $\exists u_i^\varepsilon \in C_c^\infty \rightarrow u$ .

Len. (Pionerre integr.)

$\exists C > 0$ . s.t.  $\|u\|_{0,p} \leq C \|u\|_{1,p}$ .  $\forall u \in W_0^{1,p}(a,b)$ .

Pf:  $u \in W_0^{1,p}(a,b) \Rightarrow u \in A \subset C[a,b]$ .

$$\int_0^x u(x) = \int_a^x u'(t) dt. \quad (u(a) = 0).$$

$$\|u\|_{0,p}^p = \int_a^b \left| \int_a^x u'(t) dt \right|^p dx \stackrel{\text{Hölder}}{\leq} \int_a^b |x-a|^{p/2} \|u'\|_{0,p}^p$$

Remark: i) Note nonzero const.  $\notin W_0^{1,p}(a,b)$ . So the inequal. doesn't hold.

ii)  $C = \frac{b-a}{2}$  is optimal for  $p=2$ .

iii) On  $W_0^{1,p}(a,b)$ ,  $\|\cdot\|_{W^{1,p}} \sim \|\cdot\|_{1,p}$ . Next we equip  $W_0^{1,p}(a,b)$  with  $\|\cdot\|_{1,p}$ .

Thm. (Rellich)

$$H^1(a,b) \hookrightarrow L^2(a,b).$$

Pf:  $H^1(a,b) \hookrightarrow L^2(a,b)$  is trivial. So:

We only need to prove its compactness.

For  $\{u_n\} \subset H^1(a,b)$  bnd by M.

$$\int_a^b |u_n(x+h) - u_n(x)|^2 = \int_a^b \left| \int_x^{x+h} u_n' \right|^2 dx$$

$$\stackrel{\text{Hölder}}{\leq} \int_a^b h \int_x^{x+h} |u_n'|^2 \leq M^2(b-a)h$$

Apply  $L^p$ -Ascoli Thm. We have it.

Remark: Similarly,  $W^{1,p}(a,b) \hookrightarrow L^p(a,b)$ .  $\forall p > 1$ .

Def: For  $p < \infty$ . We define  $W^{-1,p}(a,b) := W^{1,p}(a,b)^*$

And define  $(H_0^1(a,b))^*$  by  $H^{-1}(a,b)$

Remark:  $-1$  means negative derivative i.e. it's integration.

e.g.  $\langle f, v \rangle := \int_0^1 \frac{1}{x} v(x) dx. \Rightarrow f \in H^{-1}(0,1) / H^1(0,1)^*$

Take  $v \equiv 1 \Rightarrow \langle f, 1 \rangle = \int_0^1 \frac{1}{x} = \infty$ . However:

$$|\langle f, v \rangle| \stackrel{\text{Hölder}}{\leq} \int_0^1 \frac{1}{x} < \int_0^1 1)^{\frac{1}{2}} \|v\|_{1,2} \leq 2 \|v\|_{1,2}. \quad \forall v \in H_0^1$$

$$J_0: \langle f, \cdot \rangle \in H^{-1}(0,1)$$