

Uniformly elliptic PDEs

Question:

Consider the PDE

$$\inf_{a \in (-1,1)} \{(1+a^2)u''(x)\} = 0 \quad (1)$$

on $x \in (-1, 1)$. Is it uniformly elliptic?

Definition:

For $F : \Omega \times \mathbb{R}^n \times S^n \mapsto \mathbb{R}$, where S^n is $n \times n$ symmetric matrices. We say F is uniformly elliptic (with the uniform ellipticity constants $0 < \lambda \leq \Lambda$) if

$$\mathcal{P}^-(X - Y) \leq F(x, p, X) - F(x, p, Y) \leq \mathcal{P}^+(X - Y) \quad (2)$$

for $x \in \Omega, p \in \mathbb{R}^n$ and $X, Y \in S^n$, where \mathcal{P}^+ and \mathcal{P}^- are Pucci's operators which defined as follows: for $X \in S^n$,

$$\mathcal{P}^+(X) := \max\{-\text{trace}(AX) \mid \lambda I \leq A \leq \Lambda I \text{ for } A \in S^n\},$$

$$\mathcal{P}^-(X) := \min\{-\text{trace}(AX) \mid \lambda I \leq A \leq \Lambda I \text{ for } A \in S^n\}.$$

Solution:

For the PDE (1), we have

$$F(x, p, X) = \inf_{a \in (-1,1)} \{(1+a^2)X\},$$

then

$$\begin{aligned} F(x, p, X) - F(x, p, Y) &= \inf_{a \in (-1,1)} \{(1+a^2)(X - Y)\} \\ &= \sup_{a \in (-1,1)} \{-(1+a^2)(X - Y)\}. \end{aligned}$$

For $0 < \lambda < \Lambda$, the Pucci's operators is

$$\mathcal{P}^+(X - Y) = \max\{-A(X - Y) \mid \lambda \leq A \leq \Lambda \text{ for } A \in \mathbb{R}\},$$

$$\mathcal{P}^-(X - Y) = \min\{-A(X - Y) \mid \lambda \leq A \leq \Lambda \text{ for } A \in \mathbb{R}\}.$$

So, we need the condition for $\lambda \leq A \leq \Lambda$,

$$\mathcal{P}^-(X - Y) \leq \sup_{a \in (-1,1)} \{-(1+a^2)(X - Y)\} \leq \mathcal{P}^+(X - Y).$$

For $\lambda \leq 1$ and $\Lambda \geq 2$, as $(1+a^2) \in [1, 2)$, we have

$$\mathcal{P}^-(X - Y) \leq F(x, p, X) - F(x, p, Y) \leq \mathcal{P}^+(X - Y),$$

thus the PDE (1) is uniformly elliptic.