MATH 173 PROBLEM SET 7

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Problem 1.

Solution. This problem is straightforward. Since $\overline{\Omega}$ is closed, and c > 0, there exists constants $C_1, C_2 > 0$ such that $C_1 < c(x) < C_2$. Assume $C_1 < 1$ and $C_2 > 1$. If not, we can always choose smaller C_1 and larger C_2 . So, for any $u \in C^1(\overline{\Omega})$,

$$\begin{aligned} ||u||_{H_c^1(\Omega)}^2 &= \int_{\Omega} |u(x)|^2 dx + \int_{\Omega} c(x) |\nabla u(x)|^2 dx \\ &\geq C_1^2 \int_{\Omega} |u(x)|^2 dx + \int_{\Omega} C_1^2 |\nabla u(x)|^2 dx \\ &= C_1^2 ||u||_{H^1(\Omega)}^2. \end{aligned}$$

Similarly,

$$\begin{aligned} ||u||_{H_c^1(\Omega)}^2 &= \int_{\Omega} |u(x)|^2 dx + \int_{\Omega} c(x) |\nabla u(x)|^2 dx \\ &\leq C_2^2 \int_{\Omega} |u(x)|^2 dx + \int_{\Omega} C_2^2 |\nabla u(x)|^2 dx \\ &= C_2^2 ||u||_{H^1(\Omega)}^2. \end{aligned}$$

So, the statement follows for all $u \in C^1(\overline{\Omega})$. By continuity and density, it follows that the statement holds for $u \in H^1(\Omega)$.

Problem 2.

Solution.

(a) Suppose v = u + w = u' + w' where $u, u' \in M, w, w' \in M^{\perp}$. Then, we see

$$u' - u = u' + w - v = w - w'.$$

But $u'-u\in M$ and $w-w'\in M^{\perp}$ and $M\cap M^{\perp}=\{0\}$. So, u'-u=w-w'=0. Thus, the decomposition is unique.

We see that u = u + 0. By uniqueness, P(v) = u = P(u) = P(P(v)), so $P = P^2$.

(b) Let v = u + w and v' = u' + w' with $u, u' \in M$, $w, w' \in M^{\perp}$. We see

$$\langle Pv, v' \rangle = \langle u, l' + w' \rangle = \langle u, u' \rangle + \langle u, w' \rangle = \langle u, u' \rangle = \langle u, u' \rangle + \langle w, u' \rangle = \langle u + w, u' \rangle = \langle v, Pv' \rangle,$$

So
$$P = P^*$$
 by definition.

(c) Since T is linear, T(H) is a subspace. For any sequence v_j in T(H) where $v_j \to v$ in H, we know $T(v_j) = v_j$ because $T^2 = T$. So, by continuity of T, we have T(v) = v, so $v \in T(H)$ and we can conclude T(H) is closed.

Let u = T(v) and let w = v - u. Note $u \in T(H)$. For any $y = T(x) \in T(H)$, we have

$$\langle y, w \rangle = \langle T(x), v - u \rangle = \langle x, T(v - u) \rangle = \langle x, T(v) - T(u) \rangle = \langle x, u - u \rangle = 0$$

because $T = T^2 = T^*$. So, $w \in T(H)^{\perp}$ and thus T is the projection.

Problem 3.

Solution. In this problem, we will use H^1 to denote $H^1((0,1))$ to reduce clutter.

(a) Consider the operator $T: H^1 \to H^1$ where $Tf = f - \int_0^1 f$. It's easy to see that T is linear since integration is linear. We see that for any f,

$$||Tf||_{H^{1}} = \int_{0}^{1} \left| f - \int_{0}^{1} f \right|^{2} + \int_{0}^{1} |\nabla f|^{2}$$

$$\leq \int_{0}^{1} \left| |f| - \left| \int_{0}^{1} f \right|^{2} + \int_{0}^{1} |\nabla f|^{2}$$

$$\leq \int_{0}^{1} \left(2|f|^{2} + 2 \left| \int_{0}^{1} f \right|^{2} \right) + \int_{0}^{1} |\nabla f|^{2}$$

$$= 4 \int_{0}^{1} |f|^{2} + \int_{0}^{1} |\nabla f|^{2}$$

$$\leq 4 \int_{0}^{1} |f|^{2} + 4 \int_{0}^{1} |\nabla f|^{2}$$

$$= 4 ||f||_{H^{1}}.$$

So, T is bounded. It's easy to see that $T(f) \in M$ by definition, and if $f \in M$, then T(f) = f. So, $T = T^2$ and $T(H^1) = M$. Also,

$$\langle Tf, g \rangle = \langle f - \int_0^1 f, g \rangle$$

$$= \int_0^1 \left(f \overline{g} + \nabla f \overline{\nabla g} \right) - \int_0^1 \left(\int_0^1 f \right) \overline{g}$$

$$= \int_0^1 \left(f \overline{g} + \nabla f \overline{\nabla g} \right) - \left(\int_0^1 \overline{g} \right) \left(\int_0^1 f \right)$$

$$= \int_0^1 \left(f \overline{g} + \nabla f \overline{\nabla g} \right) - \int_0^1 \left(\int_0^1 \overline{g} \right) f$$

$$= \langle f, g - \int_0^1 g \rangle$$

$$= \langle f, Tg \rangle.$$

So, $T = T^*$. Now, by problem 2c, M = T(H) is closed.

Since T is the projection onto M, we know $M^{\perp} = \ker T$. That is f such that $f - \int_0^1 f = 0$. Thus, f must be constant. We see that any constant function is in the kernel, so M^{\perp} is the constant functions.

(b) TODO

Problem 4.

Solution. Let

$$J^*g = \int_0^x \int_0^t g(s)dsdt - x \int_0^1 \int_0^t g(s)dsdt.$$

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It's easy to see that J^* is linear. Now, we show it is bounded. Note that

$$(J^*g)' = \int_0^x g(s)ds - \int_0^1 \int_0^t g(s)dsdt.$$

We see by Cauchy-Schwartz

$$\int_{0}^{1} \left| \int_{0}^{x} g(s) ds \right|^{2} dx \le \int_{0}^{1} \int_{0}^{x} \left| g(s) \right|^{2} ds dx$$

$$\le \int_{0}^{1} \int_{0}^{1} \left| g(s) \right|^{2} ds dx$$

$$= \int_{0}^{1} \left| g(s) \right|^{2} ds$$

$$= ||g||_{L^{2}}.$$

Similarly,

$$\int_{0}^{1} \left| \int_{0}^{1} \int_{0}^{t} g(s) ds \right|^{2} dx \le \int_{0}^{1} \int_{0}^{1} \int_{0}^{t} \left| g(s) \right|^{2} ds dx$$

$$\le \int_{0}^{1} \int_{0}^{1} \int_{0}^{1} \left| g(s) \right|^{2} ds dx$$

$$= \int_{0}^{1} \left| g(s) \right|^{2} ds$$

$$= ||g||_{L^{2}}.$$

So, by the triangle inequality on the L^2 norm,

$$||J^*g||_{H^1_0} = ||(J^*g)'||_{L^2} \le 2||g||_{L^2}.$$

Problem 5.

Solution.

(a) This problem is a computation. Since F_{ε} is rotationally symmetric, we can use the given fact to see that

$$\Delta F_{\varepsilon} = h''(|x|) + (n-2)|x|^{-1}h'(x)$$

where

$$h(y) = c_n (y^2 + \varepsilon)^{(2-n)/2}$$
.

We compute that

$$h'(y) = yc_n(2-n)(y^2 + \varepsilon^2)^{-n/2}.$$

Also,

$$h''(y) = c_n(2-n)(y^2 + \varepsilon^2)^{-n/2} - y^2c_n(2-n)n(y^2 + \varepsilon^2)^{-(n+2)/2}.$$

So, plugging this in, we have

$$\begin{split} \Delta F_{\varepsilon} &= c_n (2-n) (|x|^2 + \varepsilon^2)^{-n/2} - |x|^2 c_n (2-n) n (|x|^2 + \varepsilon^2)^{-(n-2)/2} - (n-1) (2-n) c_n (|x|^2 + \varepsilon^2)^{-n/2} \\ &= \varepsilon^2 c_n (2-n) (|x|^2 + \varepsilon^2)^{-(n+2)/2} \\ &= -\varepsilon^{-n} c_n (n-2) (|x/\varepsilon|^2 + 1)^{-(n+2)/2} \\ &= \varepsilon^{-n} g(x/\varepsilon), \end{split}$$

as we wanted. \Box

(b) Since F_{ε} is bounded by F, for any test function ϕ , the dominated convergence theorem gives us

$$\lim_{\varepsilon \to 0} |(F - F_{\varepsilon})(\phi)| = \lim_{\varepsilon \to 0} \left| \int c_n \left(|x|^{2-n} - (|x|^2 + \varepsilon^2)^{(2-n)/2} \right) \phi(x) dx \right|$$

$$= \left| \int c_n \left(\lim_{\varepsilon \to 0} \left(|x|^{2-n} - (|x|^2 + \varepsilon^2)^{(2-n)/2} \right) \right) \phi(x) dx \right|$$

$$= \left| \int c_n (0) \phi(x) dx \right|$$

$$= 0.$$

So, $F_{\varepsilon} \to F$ in the sense of distributions indeed.

Now we see that from part (a) and page 59 of chapter 5,

$$\Delta F(\phi) = F(\Delta \phi)$$

$$= \lim_{\varepsilon \to 0} F_{\varepsilon}(\Delta \phi)$$

$$= \lim_{\varepsilon \to 0} \int \varepsilon^{-n} g(x/\varepsilon) \phi(x) dx$$

$$= \delta(\phi)$$

$$= \phi(0).$$

Problem 6.

Solution.

(a) From problem 5(b), and what we did in class, we see since F is compactly supported,

$$\Delta u = \Delta F * f = \delta * f = f.$$

(b) We have seen that the Fourier transform of δ is 1, but let us confirm this. We see that for any test function ϕ ,

$$\mathcal{F}(\delta)(\phi) = \delta(\mathcal{F}(\phi))$$
$$= \delta\left(\int \phi(x)e^{-ix\cdot y}dx\right)$$
$$= \int \phi(x)dx.$$

So, by definition, $\mathcal{F}(\delta) = 1$.

Now, note that using our Fourier transform of derivative rules, we have

$$\mathcal{F}(\Delta F) = \sum_{j=1}^{n} (-iy_j)^2 \mathcal{F}(F) = -|y|^2 \mathcal{F}(F).$$

Since $\mathcal{F}(\Delta F) = \mathcal{F}(\delta) = 1$, we can say

$$\mathcal{F}(F) = -\frac{1}{|y|^2}.$$