

Blatt 11. Abgabe bis 12.01.24

Additional problems are marked by *

Everywhere Ω is a domain in \mathbb{R}^n .

53. Let

$$Lu = \sum_{i,j=1}^n \partial_i (a_{ij} \partial_j u) \tag{47}$$

be a uniformly elliptic operator in Ω with measurable coefficients. Let u be a non-negative supersolution of L in Ω . Prove that, for any $p < 0$ and for any ball $B_{3R} \subset \Omega$,

$$\operatorname{ess\,inf}_{B_R} u \geq c \left(\int_{B_R} u^p dx \right)^{1/p}, \tag{48}$$

where $c = c(n, \lambda, p) > 0$.

Hint: In the case $p = -1$ this estimate was proved in lectures (Corollary 3.5). Use the same approach for an arbitrary $p < 0$.

54. Let Ω be a bounded domain in \mathbb{R}^n and L be the operator (47). For any function $g \in W^{1,2}(\Omega)$, consider the following Dirichlet problem:

$$\begin{cases} Lu = 0 \text{ weakly in } \Omega \\ u - g \in W_0^{1,2}(\Omega) \end{cases} \tag{49}$$

(where the function g plays a role of the boundary condition). Prove that

$$\|u\|_{W^{1,2}(\Omega)} \leq C \|g\|_{W^{1,2}(\Omega)},$$

where C depends on n, λ and Ω .

Hint: Use substitution $v = u - g$ and then estimate $\|v\|_{W^{1,2}}$ by means of Exercise 24.

Remark: The problem (49) has a unique solution by Exercise 7.

55. Let L be an operator (47).

(a) Prove that

$$u \in W_{loc}^{1,2}(\Omega) \text{ and } Lu \in L_{loc}^\infty(\Omega) \Rightarrow u \in L_{loc}^\infty(\Omega).$$

Hint: For any precompact open set U s.t. $\bar{U} \subset \Omega$, solve the Dirichlet problem

$$\begin{cases} Lv = f \text{ weakly in } U, \\ v \in W_0^{1,2}(U), \end{cases} \tag{50}$$

where $f = Lu$. Then use Theorem 1.14 and Corollary 3.3 from lectures.

(b) Prove that

$$u \in W_{loc}^{1,2}(\Omega), Lu \in W_{loc}^{1,2}(\Omega) \text{ and } L(Lu) \in L_{loc}^\infty(\Omega) \Rightarrow u \in L_{loc}^\infty(\Omega).$$

56. * Let L be an operator (47) and let $u \in W^{1,2}(\Omega)$ be a subsolution of L in Ω .

(a) Let $f \in C^2(\mathbb{R})$ be a function on \mathbb{R} such that, for some $A > 0$,

$$0 \leq f'(t) \leq A \text{ and } 0 \leq f''(t) \leq A \text{ for all } t \in \mathbb{R}. \quad (51)$$

Prove that $v = f(u)$ is also a subsolution of L in Ω .

Hint: In order to prove the inequality $Lf(u) \geq 0$ with a test function φ , use the inequality $Lu \geq 0$ with a test function $\psi = f'(u)\varphi$.

(b) Prove that the function $v = u_+$ is a subsolution of L .

Hint: Approximate the function $f(t) = t_+$ by a sequence of C^2 functions $\{f_k\}$ satisfying (51).

57. Let Ω be a bounded domain in \mathbb{R}^n and

$$Lu = \sum_{i,j=1}^n \partial_i (a_{ij} \partial_j u) \quad (52)$$

be a uniformly elliptic operator in Ω with measurable coefficients. Define the Green operator

$$G : L^2(\Omega) \rightarrow L^2(\Omega)$$

of L in Ω as follows: for any $f \in L^2(\Omega)$, set $Gf := u$, where u is the unique solution of the following weak Dirichlet problem:

$$\begin{cases} Lu = -f & \text{in } \Omega, \\ u \in W_0^{1,2}(\Omega). \end{cases}$$

(a) Prove that G is a bounded linear operator from $L^2(\Omega)$ to $L^2(\Omega)$.

(b) Prove that G is a self-adjoint operator in $L^2(\Omega)$.

Hint: Use the same approach as in Exercise 30.

58. * Under the hypotheses of Exercise 57, prove the following properties of the Green operator G .

(a) G is a positive definite operator in $L^2(\Omega)$.

(b) G is a compact operator in $L^2(\Omega)$.

Hint: Use the same approach as in Exercise 31, as well as Exercise 57.

59. * Let Ω be bounded and consider the following eigenvalue problem for the operator (52):

$$\begin{cases} Lv + \gamma v = 0 & \text{in } \Omega \\ v \in W_0^{1,2}(\Omega) \setminus \{0\}, \end{cases} \quad (53)$$

where γ is a spectral parameter. If a pair v, γ satisfies (53), then γ is called an eigenvalue of L in Ω and v is called an eigenfunction.

- (a) Prove that function v is an eigenfunction of the Green operator G with the eigenvalue α then $\alpha > 0$ and v is an eigenfunction of L in Ω with the eigenvalue $\gamma = \frac{1}{\alpha}$.
- (b) Prove that there exists an orthonormal basis $\{v_k\}_{k=1}^{\infty}$ in $L^2(\Omega)$ that consists of eigenfunctions of L in Ω ; moreover, the corresponding eigenvalues γ_k are positive, and the sequence $\{\gamma_k\}$ is monotone increasing and diverges to $+\infty$ as $k \rightarrow \infty$.

Hint: Apply the Hilbert-Schmidt theorem to the Green operator G from Exercises 57 and 58.