Prof. A. Grigoryan, Elliptic PDEs

Blatt 7. Abgabe bis 01.12.23

In all problems Ω is an open subset of \mathbb{R}^n .

- 35. Prove the following properties of Lipschitz functions.
 - (a) If K be a compact subset of \mathbb{R}^n and $f, g \in Lip(K)$, then f + g and fg are also in Lip(K).
 - (b) If $f, g \in Lip_{loc}(\Omega)$ then f + g and fg are also in $Lip_{loc}(\Omega)$.
 - (c) Let Ω be convex. If $f \in C^1(\Omega)$ and $\sup_{\Omega} |\nabla f| \leq L$ for some constant L then f is a Lipschitz function in Ω with the Lipschitz constant L.
 - (d) Any function from $C^{1}(\Omega)$ is locally Lipschitz in Ω , that is $C^{1}(\Omega) \subset Lip_{loc}(\Omega)$.

36. Prove the following properties of Lipschitz functions.

- (a) If $f \in Lip_{loc}(\Omega)$ then $f \in Lip(K)$ for any compact subset $K \subset \Omega$.
- (b) If $f \in Lip_{loc}(\Omega)$ and supp f is a compact subset of Ω then $f \in Lip(\Omega)$.
- (c) If $f \in Lip_c(\Omega)$ then, extending f by setting f = 0 in Ω^c , we obtain $f \in Lip_c(\mathbb{R}^n)$.

37. Prove that if $f \in W^{1,2}(\mathbb{R}^n)$ then, for any unit vector $e \in \mathbb{R}^n$,

$$\partial_e^h f \xrightarrow{L^2} \partial_e f \text{ as } h \to 0,$$

where the convergence is in the norm of $L^{2}(\mathbb{R}^{n})$.

Hint. Use Lemmas 2.3 and 2.5 from lectures and the following fact: if a sequence $\{u_k\}$ of elements of a Hilbert space H converges weakly to $u \in H$ and $||u_k|| \to ||u||$ as $k \to \infty$ then u_k converges to u strongly (that is, with respect to the norm).

38. Let f be a Lipschitz function in Ω with the Lipschitz constant L. Prove that, for any unit vector e, the distributional derivative $\partial_e f$ belongs to $L^{\infty}(\Omega)$ and $\|\partial_e f\|_{L^{\infty}} \leq L$. Remark: The case $\Omega = \mathbb{R}^n$ was considered in lectures.

Hint: Use the following fact from lectures (Corollary 2.4): if $g \in Lip_c(\mathbb{R}^n)$ then $g \in W^{1,2}(\mathbb{R}^n)$. Then apply Exercise 37: $\partial_e^h g \xrightarrow{L^2} \partial_e g$ as $h \to 0$, which implies that $\partial_e^{h_k} g \xrightarrow{\text{a.e.}} \partial_e g$ for a subsequence $\{h_k\} \to 0$. Apply this to $g = f\psi$ where ψ is a cutoff function in Ω .