Prof. A. Grigoryan, Elliptic PDEs

Blatt 8. Abgabe bis 8.12.23

Additional problems are marked by \*

Everywhere  $\Omega$  is an open subset of  $\mathbb{R}^n$ .

- 39. Let  $\varphi \in \mathcal{D}(\mathbb{R}^n)$  and  $f \in L^1_{loc}(\mathbb{R}^n)$ .
  - (a) Prove that  $f * \varphi \in C(\mathbb{R}^n)$ .
  - (b) Prove that  $f * \varphi \in C^{\infty}(\mathbb{R}^n)$  and, for any multiindex  $\alpha$ ,

$$D^{\alpha}\left(f*\varphi\right) = f*D^{\alpha}\varphi. \tag{34}$$

- (c) Assume that  $\operatorname{supp} \varphi \in B_r(0)$  for some r > 0. Prove that  $\operatorname{supp}(f * \varphi)$  is a subset of the closed r-neighborhood of supp f.
- 40. Let  $\varphi$  be a mollifier in  $\mathbb{R}^n$ , that is,  $\varphi \in \mathcal{D}(\mathbb{R}^n)$ , supp  $\varphi \subset B_1(0), \varphi \ge 0$ , and  $\int_{\mathbb{R}^n} \varphi dx = 1$ . Let  $f \in L^p(\mathbb{R}^n)$  for some  $p \in [1, \infty]$ .
  - (a) Prove that  $f * \varphi \in L^p(\mathbb{R}^n)$  and

$$\|f * \varphi\|_{L^p} \le \|f\|_{L^p}$$
 (35)

*Hint:* In the case  $p \in (1, \infty)$ , in order to estimate  $||f * \varphi||_{L^p}$ , use the identity

$$\int_{\mathbb{R}^n} \varphi F = \int_{\mathbb{R}^n} \varphi^{\frac{1}{q}} (\varphi^{\frac{1}{p}} F),$$

where q is the Hölder conjugate of p, and then apply the Hölder inequality.

(b) Prove that if  $p < \infty$  then

$$f * \varphi_l \xrightarrow{L^p(\mathbb{R}^n)} f \text{ as } l \to \infty,$$
 (36)

where  $\varphi_{l}(x) = l^{n}\varphi(lx)$ .

*Hint*: Use the following two facts: (i) the set  $C_0(\mathbb{R}^n)$  of continuos compactly supported functions is dense in  $L^p(\mathbb{R}^n)$  if  $p < \infty$ ; (ii) if  $g \in C_0(\mathbb{R}^n)$  then  $g * \varphi_l \rightrightarrows g$  as  $l \to \infty$ .

*Remark*: The case p = 2 was also considered in Exercise 4.

- 41. Let  $\varphi$  be a mollifier in  $\mathbb{R}^n$  and let  $f \in W^{k,p}(\mathbb{R}^n)$  for some  $p \in [1,\infty]$  and  $k \in \mathbb{Z}_+$ .
  - (a) Prove that  $f * \varphi \in W^{k,p}(\mathbb{R}^n)$  and

$$D^{\alpha}(f * \varphi) = (D^{\alpha}f) * \varphi.$$
(37)

(b) Prove that if  $p < \infty$  then

$$f * \varphi_l \xrightarrow{W^{k,p}(\mathbb{R}^n)} f \text{ as } l \to \infty.$$
 (38)

*Remark*: The case p = 2 was also considered in Exercise 4.

- 42. For any  $p \in [1, \infty]$  and  $k \in \mathbb{Z}_+$ , denote by  $W_c^{k,p}(\Omega)$  the set of functions from  $W^{k,p}(\Omega)$  that have compact support in  $\Omega$ , and by  $W_0^{k,p}(\Omega)$  the closure of  $\mathcal{D}(\Omega)$  in  $W^{k,p}(\Omega)$ .
  - (a) Prove that

$$W^{k,p}_c(\Omega) \subset W^{k,p}_c(\mathbb{R}^n),$$

where any function  $f \in W_c^{k,p}(\Omega)$  extends to a function on  $\mathbb{R}^n$  by setting f = 0 outside  $\Omega$ .

(b) Prove that if  $p < \infty$  then

$$W_c^{k,p}(\Omega) \subset W_0^{k,p}(\Omega).$$
(39)

*Remark.* The case p = 2 was also considered in Exercise 8.

- 43. \* The purpose of this exercise is to prove that  $Lip_{loc}(\Omega) = W_{loc}^{1,\infty}(\Omega)$ .
  - (a) Let K be a compact subset of  $\mathbb{R}^n$ , and let  $\{f_k\}$  be a sequence of functions on K such that (i) functions  $\{f_k\}$  are uniformly bounded on K; (ii) functions  $\{f_k\}$  are uniformly Lipschitz on K (that is, they have the same Lipschitz constant). Prove that there exists a subsequence that converges uniformly on K to a Lipschitz function.

*Hint:* Use the Arzela-Ascoli theorem: if a sequence of functions on a compact set K is uniformly bounded and equicontinuous then there exists a subsequence that converges uniformly on K.

(b) Prove that

$$Lip_c(\Omega) = W_c^{1,\infty}(\Omega).$$

*Hint*: It was proved in lectures that  $Lip_{c}(\Omega) \subset W^{1,\infty}_{c}(\Omega)$ . You need to prove the opposite inclusion

$$W^{1,\infty}_c(\Omega) \subset Lip_c(\Omega),$$

which means that, for any  $f \in W_c^{1,\infty}(\Omega)$ , there is a function  $g \in Lip_c(\Omega)$  such that f = g a.e. (that is, g is a Lipschitz representative of f).

For the proof, assuming that  $f \in W_c^{1,\infty}(\Omega)$ , extend first f to a function from  $W_c^{1,\infty}(\mathbb{R}^n)$  (Exercise 42(*a*)), then use mollification (Exercise 40(*a*)) and the claim of (*a*).

(c) Prove that

$$Lip_{loc}(\Omega) = W_{loc}^{1,\infty}(\Omega).$$